

Key Information Document

Purpose

This document provides you with key information about this investment product. It is not marketing material. The information is required by law to help you understand the nature, risks, costs, potential gains and losses of this product and to help you compare it with other products.

Product

CT (Lux) Global Convertible Bond a Fund of Columbia Threadneedle (Lux) III A Shares Accumulation CHF Hedged

Manufacturer: Carne Global Fund Managers (Luxembourg) S.A. (the "ManCo")

ISIN: LU0856557953

Website: <https://www.carnegroup.com>

Call +352 26 73 23 54 for more information

The Commission de Surveillance du Secteur Financier (CSSF) is responsible for supervising the ManCo in relation to this Key Information Document.

This PRIIP is authorised in Luxembourg

The ManCo is authorized in Luxembourg and regulated by the CSSF.

7 August 2024

What is this product?

Type

CT (Lux) Global Convertible Bond (the "Fund") is a sub-fund of Columbia Threadneedle (Lux) III (the "SICAV"), an open-ended investment fund with variable capital. The SICAV is authorised under Luxembourg law and qualifies as an UCITS.

Term

The Fund does not have a maturity date. The Directors of the SICAV may decide to unilaterally liquidate the Fund with notice to the investors. Please refer to the Prospectus for more information.

Objectives

The objective is to achieve high returns in the value of your investment. The Fund seeks to achieve this by investing in convertible bonds (bonds that can be converted into a predetermined amount of the company's equity at certain times during its life, usually at the discretion of the bondholder). At least two thirds of the Fund's total assets will be invested in convertible bonds issued by corporations located in Europe, the United States, Japan and Asia. The Fund will normally hold at least 51% of its assets in convertibles that the Manager considers investment grade quality, subject to the convertible bond market providing sufficient 'balanced' investment grade investment opportunities to run a well diversified portfolio. A balanced convertible is one that is not trading too far above its bond redemption value and/or that is not trading at too high a conversion premium). The Fund may enter into financial futures contracts (including equity index, interest rate and currency contracts), to protect the Fund from adverse movements in equity markets, interest rates or currency exchange rates. The Fund is actively managed. The Manager believes that an appropriate comparator benchmark for reviewing fund performance is the Refinitiv Global Focus Basket TR Index, given the investment policy of the Fund and the approach taken by the manager. The Fund is not constrained by this benchmark and has significant freedom to invest in a portfolio that is materially different to the benchmark's own composition. There is no minimum holding period for this Fund. However, it may not be appropriate for investors who plan to withdraw their money in under 3 years.

Income from investments in the Fund will be added to the value of your shares.

You can find more details on the Investment Objective and policy of the Fund in the Prospectus. For more information on investment terms used in this document, please see Prospectus and Glossary available at www.columbiathreadneedle.com.

Intended retail investor

This Fund is intended for investors who should have at least a basic level of knowledge and experience of investing in funds. It is designed for investors looking for income and capital growth who can invest their money for at least 5 years. Your capital is not guaranteed which means that investors could lose up to 100% of the amount invested. The fund invests in fixed income securities which tend to have a higher risk profile than money market securities due to higher company specific credit and interest rate risk but a lower risk profile than equity markets.

Additional Information

Depository: State Street Bank (Luxembourg) S.A.

Fund currency is EUR. Share class currency is CHF.

Shares in the Fund can be bought and sold on any Luxembourg Business Day. Such days are published on www.columbiathreadneedle.com. You have the right to exchange into shares of another sub-fund or into shares of another share class of the Fund (eligibility requirements apply). Subject to conditions noted in the Prospectus, the Directors of the SICAV may decide to suspend the issue, redemption and exchange of shares.

The assets of the Fund are segregated by law and cannot be used to pay the liabilities of other sub-funds of the SICAV. Further information about the Fund, the Share-Class and the SICAV can be obtained from the Prospectus, the annual and semi-annual financial reports. The above documents and the latest price per share are available free of charge at www.columbiathreadneedle.com in English, French, German, Portuguese (Prospectus only), Italian (Prospectus only), Spanish and Dutch (no Dutch Prospectus). This document is prepared for a specific share-class of the Fund. The Prospectus and the annual and semi-annual financial reports cover the entire SICAV.

Please refer to the "Other relevant information" section below for more information.

What are the risks and what could I get in return?

RISK INDICATOR



The risk indicator assumes you keep the product for 3 year(s).

The summary risk indicator is a guide to the level of risk of this product compared to other products. It shows how likely it is that the product will lose money because of movements in the markets or because we are not able to pay you.

We have classified this product as 3 out of 7, which is a medium-low risk class. This rates the potential losses from future performance at a medium-low level, and poor market conditions are unlikely to impact the value of your investment.

Performance scenarios

The figures shown include all the costs of the product itself, but may not include all the costs that you pay to your advisor or distributor. The figures do not take into account your personal tax situation, which may also affect how much you get back.

What you will get from this product depends on future market performance. Market developments in the future are uncertain and cannot be accurately predicted.

The unfavourable, moderate, and favourable scenarios shown are illustrations using the worst, average, and best performance of the product over the last 10 years. Markets could develop very differently in the future.

The stress scenario shows what you might get back in extreme market circumstances.

Unfavourable scenario: This type of scenario occurred for an investment in the product, and/or reference benchmark between 04/2021 to 04/2024

Moderate scenario: This type of scenario occurred for an investment in the product, and/or reference benchmark between 04/2020 to 04/2023

Favourable scenario: This type of scenario occurred for an investment in the product, and/or reference benchmark between 12/2018 to 12/2021

Recommended holding period: 3 years
Example Investment: CHF 10,000

| | | If you exit after 1 year | If you exit after 3 years |
|---------------------|--|--------------------------|---------------------------|
| Scenarios | | | |
| Minimum | There is no minimum guaranteed return. You could lose some or all of your investment. | | |
| Stress | What you might get back after costs | 6,310 CHF | 6,760 CHF |
| | Average return each year | -36.88% | -12.24% |
| Unfavourable | What you might get back after costs | 7,710 CHF | 8,070 CHF |
| | Average return each year | -22.92% | -6.90% |
| Moderate | What you might get back after costs | 9,540 CHF | 9,550 CHF |
| | Average return each year | -4.60% | -1.53% |
| Favourable | What you might get back after costs | 11,650 CHF | 11,420 CHF |
| | Average return each year | 16.45% | 4.53% |

Be aware of currency risk. You may receive payments in a different currency, so the final return you will get depend on the exchange rate between the two currencies. This risk is not considered in the indicator shown above.

The risks currently identified as applying to the Fund are set out in the "Risk Factors" section of the prospectus.

Other risks to be considered are: Counterparty, Currency, Volatility, Credit, Derivative, High Yield Issuer and Interest rate risks.

This product does not include any protection from future market performance so you could lose some or all of your investment. If we are not able to pay you what is owed, you could lose your entire investment.

What happens if Carne Global Fund Managers is unable to pay out?

The assets and liabilities of the Sub-fund are segregated from those of the other sub-funds and from those of the manufacturer or the custodian. If the ManCo is not able to pay you out what is due, you may lose your entire investment. No investor guarantee nor compensation scheme is foreseen in that eventuality.

What are the costs?

The person selling you or advising you about this product may charge you other costs. If so, this person will provide you with information about these costs and how they affect your investment.

Costs over time

The tables show the amounts that are taken from your investment to cover different types of costs. These amounts depend on how much you invest, how long you hold the product and how well the product does. The amounts shown here are illustrations based on an example investment amount and different possible investment periods. We have assumed:

- In the first year you would get back the amount that you invested (0% annual return). For the other holding periods we have assumed the product performs as shown in the moderate scenario.
- CHF 10,000 is invested.

| | If you exit after 1 year | If you exit after 3 years |
|----------------------------|--------------------------|---------------------------|
| Total costs | 700 CHF | 1,113 CHF |
| Annual Cost Impact* | 7.00% | 3.70% |

(*)This illustrates how costs reduce your return each year over the holding period. For example, it shows that if you exit at the recommended holding period your average return per year is projected to be 2.17% before costs and -1.53% after costs. We may share part of the costs with the person selling you the product to cover the services they provide to you.

Composition of costs

| One-off costs upon entry or exit | | If you exit after 1 year |
|--|---|--------------------------|
| Entry costs | This includes distribution costs of 5% of amount invested. This is the most you will be charged. The person selling you the product will inform you of the actual charge. | 500 CHF |
| Exit costs | This is the charge that may be taken from your investment when you choose to sell. We do not charge an exit fee for this product, but the person selling you the product may choose to do so. | 0 CHF |
| Ongoing costs taken each year | | |
| Management fees and other administrative or operating costs | 1.52% of the value of your investment per year. This is an estimate based on actual costs over the last year. | 152 CHF |
| Transaction costs | 0.44% of the value of your investment per year. This is an estimate of the costs incurred when we buy and sell the underlying investments for the product. The actual amount will vary depending on how much we buy and sell. | 44 CHF |
| Incidental costs taken under specific conditions | | |
| Performance fees | There is no performance fee for this product. | |

How long should I hold it and can I take money out early?

Recommended holding period 3 year(s)

It is recommended that you stay invested in the Fund for at least 3 year(s). This period has been selected for illustrative purposes only and reflects this medium-term nature of the Fund's investment objective. There is no minimum or maximum holding period and you can redeem your shares without penalty on any Luxembourg Business Day. Your return may be negatively impacted if you redeem your shares prior to the recommended holding period.

How can I complain?

If you have any complaints about the product, the conduct of the manufacturer or the person advising on the product, complaints can be lodged via the following methods:

E-mail: complaints@carnegroup.com,

Mail: Carne Global Fund Managers (Luxembourg) S.A. 3, Rue Jean Piret, L-2350 Luxembourg.

Other relevant information

Contact details for Carne Global Fund Managers (Luxembourg) S.A. can be found at <https://www.carnegroup.com>. For more information call +352 26 73 23 54 or alternatively you can write to Carne Global Fund Managers (Luxembourg) S.A. 3, Rue Jean Piret, L-2350 Luxembourg.

Previous Performance Scenarios You can find previous performance scenarios updated on a monthly basis at www.columbiathreadneedle.com

Past Performance You can find the past performance over the last 11 years on our website at www.columbiathreadneedle.com

For Switzerland, the Fund's prospectus, Key Information Documents, Articles of Incorporation and annual and semi-annual reports may be obtained free of charge from the Swiss Representative, REYL & Cie Ltd, Rue du Rhône 4, CH-1204 Geneva. The paying agent in Switzerland is BANQUE CANTONALE DE GENEVE, Quai de l'Île 17, 1204 Geneva. Current share prices are available on www.fundinfo.com. The risk indicator and the performance scenarios have been calculated and presented according to the provisions of the home jurisdiction of the Fund.