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.

CT (Lux) Global Convertible Bond (the "Fund")

an undertaking for collective investment in transferable securities (a "UCITS") CT (Lux) Global Convertible Bond A Inc CHF Hedged (LU0841767295), a sub-fund of Columbia Threadneedle (Lux) III (the "SICAV"), regulated by the Commission de Surveillance du Secteur Financier ("CSSF"). The independent management company of the SICAV is Carne Global Fund Managers (Luxembourg) S.A. the "Management Company".

Columbia Threadneedle Management Limited ("The Manufacturer") as the manufacturer of the SICAV, is authorised and regulated by the Financial Conduct Authority (FCA).

You can contact us c/o the Administrator: State Street Bank (Luxembourg) S.A., 49 Avenue John F Kennedy, L-1855 Luxembourg, Grand Duchy of Luxembourg.

Email: Lux-CTenquiries@StateStreet.com. Phone: 00352 4640 107460. www.columbiathreadneedle.com

This PRIIPs KID is authorised in Luxembourg.

Production date: 2023-02-15

What is this product?

Type

The Fund is a sub-fund of an undertaking for collective investment in transferable securities ("UCITS") under European Directive 2009/65/EC. An investment company with variable capital (société dinvestissement à capital variable or "SICAV") under Luxembourg law.

Depositary: State Street Bank (Luxembourg) S.A. Further information regarding the Fund including copies of the prospectus (available in English and German), annual and half yearly report and accounts (available in English) can be obtained free of charge from the administrator, State Street Bank (Luxembourg) S.A., 49 Avenue John F Kennedy, L-1855 Luxembourg, Grand Duchy of Luxembourg.
Email: Lux-CTenquiries@StateStreet.com. Phone: 00352 4640 107460
The latest share prices, as well as other practical information, are also available from the administrator.

Term

There is no fixed maturity date. An investor can hold their investment for any time period but 3 year(s) is recommended. The Manufacturer can close the fund with notice.

Objective and Investment Policy

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 assets will be invested in convertible bonds issued by corporations in Europe, the US, Japan and Asia. The Fund normally holds 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 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 it from adverse movements in equity markets, interest rates or currency exchange rates. The Fund is actively managed in reference to the Refinitiv Global Focus Basket Index. The index is broadly representative of the securities in which the Fund invests, and provides a suitable comparator benchmark against which Fund performance will be measured and evaluated over time. The fund manager has discretion to select investments with weightings different to the index, and that are not in the index, and the Fund may display significant divergence from the index. 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.

Any income the Fund generates will be paid to you, unless you have chosen to have it reinvested.

You can buy or sell shares in the Fund on any day which is a business day in Luxembourg unless the directors have decided that insufficient markets are open. You can find more detail on the investment objective and policy of the Fund in the prospectus. For more information on investment terms used in this document, please see the Glossary available at www.columbiathreadneedle.com.

Intended retail investor

This fund is aimed at Retail and Professional customers and Eligible Counterparties who should have at least a basic level of knowledge and experience of investing in funds. It is designed for investors looking capital growth who can invest their money for at least 3 years. Your capital is not guaranteed which means that investors could lose up to 100% of the amount invested. The fund invests in convertible bonds (bonds that can be converted into a predetermined amount of the company's equity at certain times) the prices of which tend to fluctuate less than other asset classes, such as equities, which directly participate in underlying companies and their profits and losses.

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

Risks

Lower risk — Higher risk

1	2	**3**	4	5	6	7

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 low-medium risk class.

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

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

This Product does not include any capital protection and you could lose some or all of your investment. In case of default of the manufacturer of the Product, the investor may face a financial loss.

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

Performance scenarios

Market developments in the future cannot be accurately predicted. The scenarios shown are only an indication of some of the possible outcomes based on recent returns. Actual returns could be lower.

Investment CHF 10,000 Scenarios		1 year	3 years (Recommended Holding Period)
Minimum	There is no minimum guaranteed return. You could lose some or all of your investment.		
Stress scenario	**What you might get back after costs**	**6,320.00 CHF**	**6,780.00 CHF**
	Average return each year	-36.79%	-12.17%
Unfavourable scenario	**What you might get back after costs**	**7,690.00 CHF**	**7,830.00 CHF**
	Average return each year	-23.06%	-7.83%
Moderate scenario	**What you might get back after costs**	**9,740.00 CHF**	**9,940.00 CHF**
	Average return each year	-2.56%	-0.21%
Favourable scenario	**What you might get back after costs**	**11,650.00 CHF**	**11,460.00 CHF**
	Average return each year	16.45%	4.66%

Unfavourable scenario: This type of scenario occurred for an investment between 08/2021 to 12/2022
Moderate scenario: This type of scenario occurred for an investment between 08/2014 to 08/2017
Favourable scenario: This type of scenario occurred for an investment between 12/2012 to 12/2015

This table shows the money you could get back over the next 3 year(s), under different scenarios, assuming that you invest CHF 10,000.

The scenarios shown illustrate how your investment could perform. You can compare them with the scenarios of other products.

The scenarios presented are an estimate of future performance based on evidence from the past on how the value of this investment varies, and are not an exact indicator. What you get will vary depending on how the market performs and how long you keep the investment/product.

The stress scenario shows what you might get back in extreme market circumstances, and it does not take into account the situation where we are not able to pay you.

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 happens if Columbia Threadneedle Management Limited is unable to pay out?

In case of default of the Manufacturer, the investor may face a financial loss. That loss would not be covered by an investor compensation scheme.

What are the costs?

The Reduction in Yield (RIY) shows what impact the total costs you pay will have on the investment return you might get. The total costs take into account one-off, ongoing and incidental costs.

The amounts shown here are the cumulative costs of the product itself, for two different holding periods. They include potential early exit penalties. The figures assume you invest CHF 10,000. The figures are estimates and may change in the future.

Costs over time

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 show you the impact that all costs will have on your investment over time.

Investment CHF 10,000	if you cash in after 1 year	if you cash in after 3 years (Recommended Holding Period)
Total costs	**672.00 CHF**	**1,074.00 CHF**
Impact on return (RIY) per year	6.73%	3.48%

Composition of costs

The table shows the impact each year of the different types of costs on the investment return you might get at the end of the recommended holding period and the meaning of the different cost categories.

One-off costs upon entry or exit		If you exit after 3 year(s)
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.	500.00 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.	0.00 CHF
Ongoing costs taken each year		
Management fees and other administrative or operating costs	1.48% of the value of your investment per year. This is the ongoing charges incurred and includes the annual management charge and operating costs.	148.00 CHF
Transaction costs	0.22% 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.	21.94 CHF
Incidental costs taken under specific conditions		
Performance fees and carried interest	No performance fee charged	

The costs set out may differ from the actual costs you may incur.

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

The minimum recommended holding period of 3 year(s) has been selected for illustrative purposes only and reflects the medium to long-term nature of the Fund's investment objective. However there is no minimum (or maximum) holding period.

You can buy or sell shares in the Fund on any day which is a business day in Luxembourg unless the directors have decided that insufficient markets are open. Such days are published on www.columbiathreadneedle.com.

How can I complain?

If you have a complaint or are dissatisfied please let us know so we can try to put it right, please feel free to contact us at Columbia Threadneedle (Lux) III, c/o The Administrator, State Street Bank (Luxembourg) S.A., 49 Avenue John F Kennedy, L-1855 Luxembourg, Grand Duchy of Luxembourg.
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Other relevant information

Further information about the Product can be obtained from the Prospectus and the annual and semi-annual financial statements which are available, in addition to the latest available NAV of the Product, at www.columbiathreadneedle.com. They are available free of charge in English and German.

You can find further information about the 10 year(s) past performance on our website at https://www.columbiathreadneedle.com

For Switzerland documents are available from our Swiss Representative: Carnegie Fund Services S.A., 11, rue du Général Dufour, CH-1204 Geneva, Switzerland, www.carnegie-fund-services.ch.

The paying agent is Banque Cantonale de Genève, 17, quai de l'Ile, CH-1204 Geneva. The current prices can be found at: www.fundinfo.com