

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 Social Bond **a Fund of Columbia Threadneedle (Lux) I** **ZU Accumulation USD**

Manufacturer: Threadneedle Management Luxembourg S.A. (part of the Columbia Threadneedle Investments group of companies)

ISIN: LU2656610172

Website: www.columbiathreadneedle.com

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The Commission de Surveillance du Secteur Financier (CSSF) is responsible for supervising Threadneedle Management Luxembourg S.A. in relation to this Key Information Document.

This PRIIP is authorised in Luxembourg

Threadneedle Management Luxembourg S.A. is authorized in Luxembourg and regulated by the CSSF.

30 June 2024

What is this product?

Type

CT (Lux) Global Social Bond (the "Fund") is a sub-fund of Columbia Threadneedle (Lux) I (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 Fund aims to provide income with the potential to grow the amount you invested over the medium term by investing in bonds globally that are considered to support or fund socially beneficial activities and development.

To achieve this objective, the Fund invests at least 90% of its net assets in bonds (which are similar to a loan and pay a fixed or variable interest rate) issued by companies, governments, voluntary organisations and/or charities. The Fund will mainly invest in investment grade bonds but may invest up to 10% of its net assets in below investment grade bonds. Bonds rated as investment grade, as defined by international agencies that provide such ratings, are considered safer than lower rated bonds but typically pay a lower income. The Fund may invest up to 35% of its net assets in bonds from issuers in emerging market countries.

The Fund may use derivatives (complex instruments) for hedging purposes and may also invest in asset classes and instruments different from those stated above.

The fund manager only selects bonds that are rated as social investments under the Fund's Social Rating Methodology, and ensures that the issuers of these bonds follow good governance practices. The social outcomes of the investments are reviewed by a Social Advisory Panel (SAP). The SAP approves a social impact report which is prepared annually and made available to investors.

The Fund excludes issuers that derive certain levels of revenue from industries or activities where the fund manager considers that they offer minimal social benefits or have a high risk of negative outcomes. However, an investment may be made in specific use of proceeds bonds (such as green, social or sustainability bonds) from an issuer that would otherwise be excluded under the criteria above. It also excludes issuers determined to have breached international standards and principles.

The fund manager engages with issuers to better understand and positively influence their social value. Columbia Threadneedle Investments is a signatory to the Net Zero Asset Managers Initiative and has committed to an ambition to reach net zero emissions by 2050 or sooner for a range of assets, including the Fund. The fund manager uses its proactive engagement to assist with progressing this and may disinvest from those not meeting the minimum standards.

The Fund is not managed in reference to a benchmark. The Bloomberg Global Aggregate Credit Index (USD Hedged) is used as a point of comparison against which the Fund's financial performance may be compared. The Fund is not subject to any constraints in relation to the comparator index, and as a result of the application of the Social Rating Methodology, is expected to exhibit significant deviation from the index.

Further information on the Fund's investment guidelines and its sustainable investment objective is available in the Social Investment Guidelines and the SFDR RTS Annex of the Prospectus, both available at www.columbiathreadneedle.com. The Fund is considered to fall within the scope of Article 9 of SFDR.

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 a total return from income and capital growth and a sustainable investment objective, 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 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: Citibank Europe plc, Luxembourg branch.

Fund currency is USD. Share class currency is USD.

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 10/2020 to 10/2023

Moderate scenario: This type of scenario occurred for an investment in the product, and/or reference benchmark between 07/2015 to 07/2018

Favourable scenario: This type of scenario occurred for an investment in the product, and/or reference benchmark between 07/2018 to 07/2021

Recommended holding period: 3 years
Example Investment: USD 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	7,430 USD	7,090 USD
	Average return each year	-25.66%	-10.82%
Unfavourable	What you might get back after costs	7,440 USD	7,910 USD
	Average return each year	-25.58%	-7.52%
Moderate	What you might get back after costs	9,760 USD	10,320 USD
	Average return each year	-2.40%	1.06%
Favourable	What you might get back after costs	10,570 USD	11,390 USD
	Average return each year	5.70%	4.43%

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: Currency, Credit, Interest Rate, Valuation, Derivatives, Volatility, Social Investment Criteria

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 Threadneedle Management Luxembourg S.A. is unable to pay out?

Losses are not covered by an investor compensation or guarantee scheme. The assets of the Fund are held in safekeeping by the Depositary. In case of default of the Manufacturer, the Fund's assets in the safekeeping of the Depositary will not be affected. There is a potential default risk if the assets of the Fund held by the Depositary are lost. However, such default risk is limited as the assets and liabilities of the Depositary are segregated from those of the Fund, and the Fund would not be liable if the Depositary or any delegated service provider were to fail or default.

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.
- USD 10,000 is invested.

	If you exit after 1 year	If you exit after 3 years
Total costs	554 USD	719 USD
Annual Cost Impact*	5.54%	2.29%

(*) 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 1.06% before costs and 2.29% 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 USD
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 USD
Ongoing costs taken each year		
Management fees and other administrative or operating costs	0.45% of the value of your investment per year. This is an estimate based on actual costs over the last year.	45 USD
Transaction costs	0.08% 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.	8 USD
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 a complaint or are dissatisfied, please let us know so we can try to put it right, please feel free to directly contact Threadneedle Management Luxembourg S.A.

By email: lux.complaints@columbiathreadneedle.com

Or by sending us a letter: Threadneedle Management Luxembourg S.A., Attn.: Complaints Officer, 44 rue de la Vallée, L-2661 Luxembourg

Threadneedle Management Luxembourg S.A. will handle your request and provide you with feedback as soon as possible.

If you have a complaint about the person who advised you about this product, or who sold it to you, they will tell you where to complain.

Other relevant information

Contact details for Threadneedle Management Luxembourg S.A. can be found at www.columbiathreadneedle.com. For more information call +352 464 010 7190 or alternatively you can write to Threadneedle Management Luxembourg S.A. Client Administration Centre, 44, rue de la Vallée, L-2661 Luxembourg.

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

Past Performance There is insufficient performance data to provide a useful indication of past performance.

For Switzerland, the Prospectus, PRIIPs KIDs, Articles, Annual and Semi-Annual Reports and/or any such documents, which are required for the approval in compliance with the applicable foreign law, may be obtained free of charge from the Swiss Representative and Paying Agent CACEIS Bank, Montrouge, Zurich Branch / Switzerland, Bleicherweg 7, CH 8027 Zurich, Suisse.