

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

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Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
CT (Lux) American	20/11/2023	<p>Name change: Threadneedle (Lux) – American</p>	<p>Name change: CT (Lux) American</p>
	20/11/2023	<p>Investment objective and policy change: The American Portfolio seeks to achieve capital appreciation. It looks to outperform the S&P 500 Index after the deduction of charges.</p> <p>The Portfolio is actively managed and invests principally in shares of companies domiciled in the US or which have significant US business operations. The Portfolio may further invest in other securities (including fixed income securities, other equities and Money Market Instruments).</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>The Portfolio selects companies considered to have good prospects for share price growth, from any industry or economic sector, and whilst there is no restriction on size, investment tends to focus on larger companies, such as those included in the S&P 500 Index.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposit at sight), and may hold bank deposits, money market instruments or money market funds for treasury purposes. In normal market conditions, investments in ancillary liquid assets, bank deposits, money market instruments or money market funds will not exceed 10% of the Portfolio's net asset value.</p> <p>The Portfolio is actively managed in reference to the S&P 500 Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p>	<p>Investment objective and policy change: The American Portfolio seeks to achieve capital appreciation. It looks to outperform the S&P 500 Index after the deduction of charges.</p> <p>The Portfolio is actively managed and invests principally in shares of companies domiciled in the US or which have significant US business operations. The Portfolio may further invest in other securities (including fixed income securities, other equities and Money Market Instruments).</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>The Portfolio selects companies considered to have good prospects for share price growth, from any industry or economic sector, and whilst there is no restriction on size, investment tends to focus on larger companies, such as those included in the S&P 500 Index.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at sight), and may also hold bank deposits, Money Market Instruments or money market funds for treasury purposes. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio's Net Asset Value.</p> <p>The Portfolio is actively managed in reference to the S&P 500 Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The index is not designed to specifically consider environmental or social characteristics.</p> <p>The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process, as well as ensuring that the companies in which the Portfolio invests follow good governance practices.</p> <p>Information about the environmental or social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of the Prospectus.</p>

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Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
	01/12/2011	Name change: Threadneedle (Lux) – US Equities	Name change: Threadneedle (Lux) – American
	01/12/2011	Investment objective and policy change: The US Equities Portfolio seeks to achieve capital appreciation by investing principally in a diversified portfolio of equity securities corporate issuers headquartered in the United States or exercising a predominant part of their activity in this country. Secondly, the Portfolio may invest in other securities convertible into equity securities and/or warrants. The securities will generally be of companies with capitalisations that are similar to those of companies represented in the S&P 500 Index.	Investment objective and policy change: The American Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of medium to large companies domiciled in North America or with significant North American operations. The Portfolio may further invest in other securities (including fixed income securities, other equities and Money Market Instruments).
CT (Lux) American Extended Alpha	20/11/2023	Name change: Threadneedle (Lux) – American Extended Alpha	Name change: CT (Lux) American Extended Alpha
CT (Lux) American Select	20/11/2023	Name change: Threadneedle (Lux) – American Select	Name change: CT (Lux) American Select
		<p>Investment objective and policy change:</p> <p>The American Select Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of companies domiciled in North America or which have significant North American operations. These may include large, medium and smaller companies. There will be no particular specialisation. The select investment approach means that the Portfolio has the flexibility to take significant stock and sector positions which may lead to increased levels of volatility.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposit at sight), and may hold bank deposits, money market instruments or money market funds for treasury purposes. In normal market conditions, investments in ancillary liquid assets, bank deposits, money market instruments or money market funds will not exceed 10% of the Portfolio's net asset value.</p> <p>The Portfolio is actively managed in reference to the S&P 500 Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p>	<p>Investment objective and policy change:</p> <p>The American Select Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of companies domiciled in North America or which have significant North American operations. These may include large, medium and smaller companies. There will be no particular specialisation. The select investment approach means that the Portfolio has the flexibility to take significant stock and sector positions which may lead to increased levels of volatility.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at sight), and may also hold bank deposits, Money Market Instruments or money market funds for treasury purposes. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio's Net Asset Value.</p> <p>The Portfolio is actively managed in reference to the S&P 500 Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The index is not designed to specifically consider environmental or social characteristics.</p> <p>The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social</p>

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Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
			<p>characteristics by integrating a range of responsible investment measures into the investment decision-making process, as well as ensuring that the companies in which the Portfolio invests follow good governance practices.</p> <p>Information about the environmental or social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of the Prospectus.</p>
CT (Lux) American Smaller Companies	20/11/2023	<p>Name change:</p> <p>Threadneedle (Lux) – American Smaller Companies</p>	<p>Name change:</p> <p>CT (Lux) American Smaller Companies</p>
	20/11/2023	<p>Investment objective and policy change:</p> <p>The American Smaller Companies Portfolio seeks to achieve capital appreciation by investing principally in shares issued by American Smaller Companies that are domiciled in the United States or have significant US operations.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>The Portfolio is actively managed in reference to the Russell 2500 Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Portfolio promotes environmental and social characteristics by aiming to compare favourably against the index over rolling 12-month periods when assessed according to the Columbia Threadneedle ESG Materiality Rating, as set out below. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor’s risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process.</p> <p>Over rolling 12-month periods, the Portfolio aims to compare favourably with the Russell 2500 Index according to the Columbia Threadneedle ESG Materiality Rating - a proprietary model which builds on the Sustainability and Accounting Standards Board (SASB®) framework. This model identifies material environmental, social and governance (“ESG”) factors across a broad range of sectors, and provides an insight into the management focus and standards of operating practices of a company. The Sub-Advisor considers that</p>	<p>Investment objective and policy change:</p> <p>The American Smaller Companies Portfolio seeks to achieve capital appreciation by investing principally in shares issued by American Smaller Companies that are domiciled in the United States or have significant US operations.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at sight), and may also hold bank deposits, Money Market Instruments or money market funds for treasury purposes. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio’s Net Asset Value.</p> <p>The Portfolio is actively managed in reference to the Russell 2500 Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The index is not designed to specifically consider environmental or social characteristics.</p> <p>The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor’s risk monitoring process.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process, as well as ensuring that the companies in which the Portfolio invests follow good governance practices.</p> <p>Information about the environmental or social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of the Prospectus.</p>

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Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>companies that manage ESG risks effectively are better positioned to address future challenges, and capitalise on unknown and known future business opportunities. Companies that lead on the most material ESG metrics should be well positioned to build competitive advantage and sustain their long-term future.</p> <p>The Portfolio also aims to exclude companies that breach accepted international standards and principles (e.g. the United Nations Global Compact). Companies in breach may be assessed as suitable for investment by the Portfolio, if in the opinion of the Sub-Advisor there are tangible mitigating factors for the company to be held.</p> <p>The Sub-Advisor ensures that at least:</p> <ul style="list-style-type: none"> • 90% of equity securities issued by large companies domiciled in developed countries; and • 75% of equity securities issued by large companies domiciled in Emerging Market Countries, or by small and medium companies, <p>held by the Portfolio are rated against the above measures. For the purposes of this test, small companies are those with a market capitalisation below €5 billion, medium companies are those between €5 billion and €10 billion and large companies are those above €10 billion.</p> <p>To support and enhance the promotion of environmental and social characteristics, the Sub-Advisor will seek proactive engagement with companies with a view to influencing management teams to improve their practices, for example on issues relating to carbon emissions.</p> <p>Further information on the Portfolio investment guidelines, including the Columbia Threadneedle ESG Materiality Rating methodology and engagement policy is available at columbiathreadneedle.com.</p> <p>The Portfolio is categorised as one that promotes environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).</p>	
	01/12/2021	<p>Investment objective and policy change:</p> <p>The American Smaller Companies Portfolio seeks to achieve capital appreciation by investing principally in shares issued by American Smaller Companies that are domiciled in the United States or have significant US operations.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>The Portfolio is actively managed in reference to the Russell 2500 Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p>	<p>Investment objective and policy change:</p> <p>The American Smaller Companies Portfolio seeks to achieve capital appreciation by investing principally in shares issued by American Smaller Companies that are domiciled in the United States or have significant US operations.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>The Portfolio is actively managed in reference to the Russell 2500 Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Portfolio promotes environmental and social characteristics by aiming to compare favourably against the index over rolling 12-month periods when assessed according to the Columbia Threadneedle ESG Materiality Rating, as set</p>

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Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p>	<p>out below. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process.</p> <p>Over rolling 12-month periods, the Portfolio aims to compare favourably with the Russell 2500 Index according to the Columbia Threadneedle ESG Materiality Rating - a proprietary model which builds on the Sustainability and Accounting Standards Board (SASB®) framework. This model identifies material environmental, social and governance ("ESG") factors across a broad range of sectors, and provides an insight into the management focus and standards of operating practices of a company. The Sub-Advisor considers that companies that manage ESG risks effectively are better positioned to address future challenges, and capitalise on unknown and known future business opportunities. Companies that lead on the most material ESG metrics should be well positioned to build competitive advantage and sustain their long-term future.</p> <p>The Portfolio also aims to exclude companies that breach accepted international standards and principles (e.g. the United Nations Global Compact). Companies in breach may be assessed as suitable for investment by the Portfolio, if in the opinion of the Sub-Advisor there are tangible mitigating factors for the company to be held.</p> <p>The Sub-Advisor ensures that at least:</p> <ul style="list-style-type: none"> • 90% of equity securities issued by large companies domiciled in developed countries; and • 75% of equity securities issued by large companies domiciled in Emerging Market Countries, or by small and medium companies, <p>held by the Portfolio are rated against the above measures. For the purposes of this test, small companies are those with a market capitalisation below €5 billion, medium companies are those between €5 billion and €10 billion and large companies are those above €10 billion.</p> <p>To support and enhance the promotion of environmental and social characteristics, the Sub-Advisor will seek proactive engagement with companies</p>

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Columbia Threadneedle (Lux) I			
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			<p>with a view to influencing management teams to improve their practices, for example on issues relating to carbon emissions.</p> <p>Further information on the Portfolio investment guidelines, including the Columbia Threadneedle ESG Materiality Rating methodology and engagement policy is available at columbiathreadneedle.com.</p> <p>The Portfolio is categorised as one that promotes environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).</p>
CT (Lux) Asia Equities	20/11/2023	<p>Name change:</p> <p>Threadneedle (Lux) – Asia Equities</p>	<p>Name change:</p> <p>CT (Lux) Asia Equities</p>
	20/11/2023	<p>Investment objective and policy change:</p> <p>The Asia Equities Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of companies domiciled in Asia (excluding Japan), or with significant operations in Asia (excluding Japan), including through depositary receipts. The Portfolio may invest up to 40% of its Net Asset Value in China A-Shares through the China-Hong Kong Stock Connect Programme.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>The Portfolio is actively managed in reference to the MSCI AC Asia Pacific ex Japan Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Portfolio promotes environmental and social characteristics by aiming to compare favourably against the index over rolling 12-month periods when assessed according to the Columbia Threadneedle ESG Materiality Rating, as set out below. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor’s risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process.</p> <p>Over rolling 12-month periods, the Portfolio aims to compare favourably with the MSCI AC Asia Pacific ex Japan Index according to the Columbia Threadneedle</p>	<p>Investment objective and policy change:</p> <p>The Asia Equities Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of companies domiciled in Asia (excluding Japan), or with significant operations in Asia (excluding Japan), including through depositary receipts. The Portfolio may invest up to 40% of its Net Asset Value in China A-Shares through the China-Hong Kong Stock Connect Programme.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at sight), and may also hold bank deposits, Money Market Instruments or money market funds for treasury purposes. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio’s Net Asset Value.</p> <p>The Portfolio is actively managed in reference to the MSCI AC Asia Pacific ex Japan Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The index is not designed to specifically consider environmental or social characteristics.</p> <p>The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor’s risk monitoring process.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process, as well as ensuring that the companies in which the Portfolio invests follow good governance practices.</p>

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Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>ESG Materiality Rating - a proprietary model which builds on the Sustainability and Accounting Standards Board (SASB®) framework. This model identifies material environmental, social and governance ("ESG") factors across a broad range of sectors, and provides an insight into the management focus and standards of operating practices of a company. The Sub-Advisor considers that companies that manage ESG risks effectively are better positioned to address future challenges, and capitalise on unknown and known future business opportunities. Companies that lead on the most material ESG metrics should be well positioned to build competitive advantage and sustain their long-term future.</p> <p>The Portfolio also aims to exclude companies that breach accepted international standards and principles (e.g. the United Nations Global Compact). Companies in breach may be assessed as suitable for investment by the Portfolio, if in the opinion of the Sub-Advisor there are tangible mitigating factors for the company to be held.</p> <p>The Sub-Advisor ensures that at least:</p> <ul style="list-style-type: none"> • 90% of equity securities issued by large companies domiciled in developed countries; and • 75% of equity securities issued by large companies domiciled in Emerging Market Countries, or by small and medium companies, <p>held by the Portfolio are rated against the above measures. For the purposes of this test, small companies are those with a market capitalisation below €5 billion, medium companies are those between €5 billion and €10 billion and large companies are those above €10 billion.</p> <p>To support and enhance the promotion of environmental and social characteristics, the Sub-Advisor will seek proactive engagement with companies with a view to influencing management teams to improve their practices, for example on issues relating to carbon emissions.</p> <p>Further information on the Portfolio investment guidelines, including the Columbia Threadneedle ESG Materiality Rating methodology and engagement policy is available at columbiathreadneedle.com.</p> <p>The Portfolio is categorised as one that promotes environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).</p>	<p>Information about the environmental or social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of the Prospectus.</p>
	01/12/2021	<p>Investment objective and policy change:</p> <p>The Asia Equities Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of companies domiciled in Asia (excluding Japan), or with significant operations in Asia (excluding Japan), including through depositary receipts. The Portfolio may invest up to 40% of its Net Asset Value in China A-Shares through the China-Hong Kong Stock Connect Programme.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p>	<p>Investment objective and policy change:</p> <p>The Asia Equities Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of companies domiciled in Asia (excluding Japan), or with significant operations in Asia (excluding Japan), including through depositary receipts. The Portfolio may invest up to 40% of its Net Asset Value in China A-Shares through the China-Hong Kong Stock Connect Programme.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p>

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Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>The Portfolio is actively managed in reference to the MSCI AC Asia Pacific ex Japan Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index..</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p>	<p>The Portfolio is actively managed in reference to the MSCI AC Asia Pacific ex Japan Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Portfolio promotes environmental and social characteristics by aiming to compare favourably against the index over rolling 12-month periods when assessed according to the Columbia Threadneedle ESG Materiality Rating, as set out below. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process.</p> <p>Over rolling 12-month periods, the Portfolio aims to compare favourably with the MSCI AC Asia Pacific ex Japan Index according to the Columbia Threadneedle ESG Materiality Rating - a proprietary model which builds on the Sustainability and Accounting Standards Board (SASB®) framework. This model identifies material environmental, social and governance ("ESG") factors across a broad range of sectors, and provides an insight into the management focus and standards of operating practices of a company. The Sub-Advisor considers that companies that manage ESG risks effectively are better positioned to address future challenges, and capitalise on unknown and known future business opportunities. Companies that lead on the most material ESG metrics should be well positioned to build competitive advantage and sustain their long-term future.</p> <p>The Portfolio also aims to exclude companies that breach accepted international standards and principles (e.g. the United Nations Global Compact). Companies in breach may be assessed as suitable for investment by the Portfolio, if in the opinion of the Sub-Advisor there are tangible mitigating factors for the company to be held.</p> <p>The Sub-Advisor ensures that at least:</p> <ul style="list-style-type: none"> • 90% of equity securities issued by large companies domiciled in developed countries; and • 75% of equity securities issued by large companies domiciled in Emerging Market Countries, or by small and medium companies,

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
			<p>held by the Portfolio are rated against the above measures. For the purposes of this test, small companies are those with a market capitalisation below €5 billion, medium companies are those between €5 billion and €10 billion and large companies are those above €10 billion.</p> <p>To support and enhance the promotion of environmental and social characteristics, the Sub-Advisor will seek proactive engagement with companies with a view to influencing management teams to improve their practices, for example on issues relating to carbon emissions.</p> <p>Further information on the Portfolio investment guidelines, including the Columbia Threadneedle ESG Materiality Rating methodology and engagement policy is available at columbiathreadneedle.com.</p> <p>The Portfolio is categorised as one that promotes environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).</p>
CT (Lux) Asian Equity Income	20/11/2023	Name change: Threadneedle (Lux) – Asian Equity Income	Name change: CT (Lux) Asian Equity Income
	01/02/2013	Name change: Threadneedle (Lux) – Asia	Name change: Threadneedle (Lux) – Asian Equity Income
	01/02/2013	Investment objective and policy change: The Asia Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of companies domiciled in Asia (with the exclusion of Japan) or with significant Asian (excluding Japan) operations. The Portfolio may further invest in other securities (including fixed income securities, other equities and Money Market Instruments).	Investment objective and policy change: The Asian Equity Income Portfolio seeks to achieve income and capital appreciation by investing principally in the equity securities of companies domiciled in Asia (with the exclusion of Japan) or with significant Asian (excluding Japan) operations. The Portfolio may further invest in other securities (including fixed income securities, other equities, convertible debt securities, real estate investment trusts and Money Market Instruments).
CT (Lux) Credit Opportunities	20/11/2023	Name change: Threadneedle (Lux) – Credit Opportunities	Name change: CT (Lux) Credit Opportunities
	01/09/2021	Benchmark change: ICE BofA Euro Currency 1-Month Deposit Bid Rate Constant Maturity Index (Local Total Return)	Benchmark change: Compounded euro short-term rate (€STR) average rate, 1 month tenor
	01/03/2019	Benchmark change: Citigroup EUR 1 Month Eurodeposit	Benchmark change: ICE BofA Euro Currency 1-Month Deposit Bid Rate Constant Maturity Index (Local Total Return)
CT (Lux) Emerging Market Corporate Bonds	20/11/2023	Name change: Threadneedle (Lux) – Emerging Market Corporate Bonds	Name change: CT (Lux) Emerging Market Corporate Bonds
	01/01/2013	Benchmark change: J.P. Morgan CEMBI Diversified Index	Benchmark change: J.P. Morgan CEMBI Broad Diversified Index

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
CT (Lux) Emerging Market Debt	20/11/2023	Name change: Threadneedle (Lux) – Emerging Market Debt	Name change: CT (Lux) Emerging Market Debt
CT (Lux) Enhanced Commodities	20/11/2023	Name change: Threadneedle (Lux) – Enhanced Commodities	Name change: CT (Lux) Enhanced Commodities
CT (Lux) European Corporate Bond	20/11/2023	Name change: Threadneedle (Lux) – European Corporate Bond	Name change: CT (Lux) European Corporate Bond
	20/11/2023	<p>Investment objective and policy change:</p> <p>The European Corporate Bond Portfolio seeks to achieve a total return from income and capital appreciation by investing in fixed income securities that are primarily denominated in Euro.</p> <p>The Portfolio will principally invest in a broad range of Investment Grade fixed income securities issued by companies domiciled in Europe or which have significant European operations. It may also invest in Investment Grade securities that are issued by sovereign and supranational borrowers. However, it is intended that the Portfolio will not invest more than 25% of its net assets in securities that are rated AAA (Standard & Poor's) or an equivalent rating from another leading rating agency. A maximum of 10% of the Portfolio's net assets can be invested in securities that are rated below Investment Grade. The Portfolio may invest in mortgage and asset-backed securities (the mortgage and asset-backed securities not exceeding 10% of the Portfolio's Net Asset Value) and CoCos (not exceeding 10% of the Portfolio's Net Asset Value).</p> <p>Where securities are denominated in a currency other than Euro it is intended that they will typically be hedged back into Euro.</p> <p>The Portfolio may use financial derivative instruments for the purpose of reducing risks or costs, i.e. where the use of a financial derivative instrument is economically appropriate.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposit at sight), and may hold bank deposits, money market instruments or money market funds for treasury purposes. In normal market conditions, investments in ancillary liquid assets, bank deposits, money market instruments or money market funds will not exceed 10% of the Portfolio's net asset value.</p> <p>The Portfolio is actively managed in reference to the iBoxx Euro Corporate Bond Index. The index is broadly representative of the securities in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the</p>	<p>Investment objective and policy change:</p> <p>The European Corporate Bond Portfolio seeks to achieve a total return from income and capital appreciation by investing in fixed income securities that are primarily denominated in Euro.</p> <p>The Portfolio will principally invest in a broad range of Investment Grade fixed income securities issued by companies domiciled in Europe or which have significant European operations. It may also invest in Investment Grade securities that are issued by sovereign and supranational borrowers. However, it is intended that the Portfolio will not invest more than 25% of its net assets in securities that are rated AAA (Standard & Poor's) or an equivalent rating from another leading rating agency. A maximum of 10% of the Portfolio's net assets can be invested in securities that are rated below Investment Grade. The Portfolio may invest in mortgage and asset-backed securities (the mortgage and asset-backed securities not exceeding 10% of the Portfolio's Net Asset Value) and CoCos (not exceeding 10% of the Portfolio's Net Asset Value).</p> <p>Where securities are denominated in a currency other than Euro it is intended that they will typically be hedged back into Euro.</p> <p>The Portfolio may use financial derivative instruments for the purpose of reducing risks or costs, i.e. where the use of a financial derivative instrument is economically appropriate.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at sight), and may also hold bank deposits, Money Market Instruments or money market funds for treasury purposes. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio's Net Asset Value.</p> <p>The Portfolio is actively managed in reference to the iBoxx Euro Corporate Bond Index. The index is broadly representative of the securities in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		level of risk relative to the index, will be considered as part of the Sub Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.	level of risk relative to the index, will be considered as part of the Sub Advisor's risk monitoring process. Promotion of Environmental and Social Characteristics The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process, as well as ensuring that the companies in which the Portfolio invests follow good governance practices. Information about the environmental or social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of the Prospectus.
CT (Lux) European High Yield Bond	20/11/2023	Name change: Threadneedle (Lux) – European High Yield Bond	Name change: CT (Lux) European High Yield Bond
	20/11/2023	Investment objective and policy change: The European High Yield Bond Portfolio seeks to achieve a total return from income and capital appreciation by investing principally in Euro or Sterling denominated fixed income securities that are rated below Investment Grade. The Portfolio will principally invest in fixed income securities issued by companies domiciled in Europe, or with significant European operations. The Portfolio may invest in CoCos (not exceeding 10% of the Portfolio's Net Asset Value). Where securities are denominated in a currency other than Euro it is intended that they will typically be hedged back into Euro. The Portfolio may use financial derivative instruments for the purpose of reducing risks or costs, i.e. where the use of a financial derivative instrument is economically appropriate. The weighted average credit rating of the Portfolio is expected to be between Ba2 and B2 as rated by Moody's (or equivalent). The Portfolio is actively managed in reference to the ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index. The index is broadly representative of the securities in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Portfolio promotes environmental and social characteristics by aiming to compare favourably against the index over rolling 12-month periods when assessed according to the Columbia Threadneedle ESG Materiality Rating, as set out below. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.	Investment objective and policy change: The European High Yield Bond Portfolio seeks to achieve a total return from income and capital appreciation by investing principally in Euro or Sterling denominated fixed income securities that are rated below Investment Grade. The Portfolio will principally invest in fixed income securities issued by companies domiciled in Europe, or with significant European operations. The Portfolio may invest in CoCos (not exceeding 10% of the Portfolio's Net Asset Value). Where securities are denominated in a currency other than Euro it is intended that they will typically be hedged back into Euro. The Portfolio may use financial derivative instruments for the purpose of reducing risks or costs, i.e. where the use of a financial derivative instrument is economically appropriate. The weighted average credit rating of the Portfolio is expected to be between Ba2 and B2 as rated by Moody's (or equivalent). For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at sight), and may also hold bank deposits, Money Market Instruments or money market funds for treasury purposes. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio's Net Asset Value. The Portfolio is actively managed in reference to the ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index. The index is broadly representative of the securities in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process.</p> <p>Over rolling 12-month periods, the Portfolio aims to compare favourably with the ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index according to the Columbia Threadneedle ESG Materiality Rating - a proprietary model which builds on the Sustainability and Accounting Standards Board (SASB®) framework. This model identifies material environmental, social and governance ("ESG") factors across a broad range of sectors, and provides an insight into the management focus and standards of operating practices of a company. The Sub-Advisor considers that companies that manage ESG risks effectively are better positioned to address future challenges, and capitalise on unknown and known future business opportunities. Companies that lead on the most material ESG metrics should be well positioned to build competitive advantage and sustain their long-term future.</p> <p>The Portfolio also aims to exclude companies that breach accepted international standards and principles (e.g. the United Nations Global Compact). Companies in breach may be assessed as suitable for investment by the Portfolio, if in the opinion of the Sub-Advisor there are tangible mitigating factors for the company to be held.</p> <p>The Sub-Advisor ensures that at least two thirds of the fixed income securities held by the Portfolio are rated against the above measures.</p> <p>To support and enhance the promotion of environmental and social characteristics, the Sub-Advisor will seek proactive engagement with companies with a view to influencing management teams to improve their practices, for example on issues relating to carbon emissions.</p> <p>Further information on the Portfolio investment guidelines, including the Columbia Threadneedle ESG Materiality Rating methodology and engagement policy is available at columbiathreadneedle.com.</p> <p>The Portfolio is categorised as one that promotes environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).</p>	<p>with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process, as well as ensuring that the companies in which the Portfolio invests follow good governance practices.</p> <p>Information about the environmental or social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of the Prospectus.</p>
	01/12/2021	<p>Investment objective and policy change:</p> <p>The European High Yield Bond Portfolio seeks to achieve a total return from income and capital</p>	<p>Investment objective and policy change:</p> <p>The European High Yield Bond Portfolio seeks to achieve a total return from income and capital</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>appreciation by investing principally in Euro or Sterling denominated fixed income securities that are rated below Investment Grade.</p> <p>The Portfolio will principally invest in fixed income securities issued by companies domiciled in Europe, or with significant European operations.</p> <p>The Portfolio may invest in CoCos (not exceeding 10% of the Portfolio's Net Asset Value).</p> <p>Where securities are denominated in a currency other than Euro it is intended that they will typically be hedged back into Euro.</p> <p>The Portfolio may use financial derivative instruments for the purpose of reducing risks or costs, i.e. where the use of a financial derivative instrument is economically appropriate.</p> <p>The weighted average credit rating of the Portfolio is expected to be between Ba2 and B2 as rated by Moody's (or equivalent).</p> <p>The Portfolio is actively managed in reference to the ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index. The index is broadly representative of the securities in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p>	<p>appreciation by investing principally in Euro or Sterling denominated fixed income securities that are rated below Investment Grade.</p> <p>The Portfolio will principally invest in fixed income securities issued by companies domiciled in Europe, or with significant European operations.</p> <p>The Portfolio may invest in CoCos (not exceeding 10% of the Portfolio's Net Asset Value).</p> <p>Where securities are denominated in a currency other than Euro it is intended that they will typically be hedged back into Euro.</p> <p>The Portfolio may use financial derivative instruments for the purpose of reducing risks or costs, i.e. where the use of a financial derivative instrument is economically appropriate.</p> <p>The weighted average credit rating of the Portfolio is expected to be between Ba2 and B2 as rated by Moody's (or equivalent).</p> <p>The Portfolio is actively managed in reference to the ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index. The index is broadly representative of the securities in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Portfolio promotes environmental and social characteristics by aiming to compare favourably against the index over rolling 12-month periods when assessed according to the Columbia Threadneedle ESG Materiality Rating, as set out below. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process.</p> <p>Over rolling 12-month periods, the Portfolio aims to compare favourably with the ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index according to the Columbia Threadneedle ESG Materiality Rating - a proprietary model which builds on the Sustainability and Accounting Standards Board (SASB®) framework. This model identifies material environmental, social and governance ("ESG") factors across a broad range of sectors, and provides an insight into the management</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
			<p>focus and standards of operating practices of a company. The Sub-Advisor considers that companies that manage ESG risks effectively are better positioned to address future challenges, and capitalise on unknown and known future business opportunities. Companies that lead on the most material ESG metrics should be well positioned to build competitive advantage and sustain their long-term future.</p> <p>The Portfolio also aims to exclude companies that breach accepted international standards and principles (e.g. the United Nations Global Compact). Companies in breach may be assessed as suitable for investment by the Portfolio, if in the opinion of the Sub-Advisor there are tangible mitigating factors for the company to be held.</p> <p>The Sub-Advisor ensures that at least two thirds of the fixed income securities held by the Portfolio are rated against the above measures.</p> <p>To support and enhance the promotion of environmental and social characteristics, the Sub-Advisor will seek proactive engagement with companies with a view to influencing management teams to improve their practices, for example on issues relating to carbon emissions.</p> <p>Further information on the Portfolio investment guidelines, including the Columbia Threadneedle ESG Materiality Rating methodology and engagement policy is available at columbiathreadneedle.com.</p> <p>The Portfolio is categorised as one that promotes environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).</p>
CT (Lux) European Select	20/11/2023	<p>Name change: Threadneedle (Lux) – European Select</p>	<p>Name change: CT (Lux) European Select</p>
	20/11/2023	<p>Investment objective and policy change:</p> <p>The European Select Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of companies domiciled in Continental Europe or which have significant Continental European operations. These may include large, medium and smaller companies. There will be no particular specialisation. The select investment approach means that the Portfolio has the flexibility to take significant stock and sector positions which may lead to increased levels of volatility. The Portfolio may further invest in other securities (including fixed income securities, other equities and Money Market Instruments).</p> <p>The Portfolio is actively managed in reference to the FTSE World Europe ex UK Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Portfolio promotes environmental and social characteristics by aiming to compare favourably against the index over rolling 12-month periods when assessed according to the</p>	<p>Investment objective and policy change:</p> <p>The European Select Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of companies domiciled in Continental Europe or which have significant Continental European operations. These may include large, medium and smaller companies. There will be no particular specialisation. The select investment approach means that the Portfolio has the flexibility to take significant stock and sector positions which may lead to increased levels of volatility. The Portfolio may further invest in other securities (including fixed income securities, other equities and Money Market Instruments).</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at sight), and may also hold bank deposits, Money Market Instruments or money market funds for treasury purposes. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio's Net Asset Value.</p> <p>The Portfolio is actively managed in reference to the FTSE World Europe ex UK Index. The index is broadly</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>Columbia Threadneedle ESG Materiality Rating, as set out below. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index. Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process.</p> <p>Over rolling 12-month periods, the Portfolio aims to compare favourably with the FTSE World Europe ex UK Index according to the Columbia Threadneedle ESG Materiality Rating - a proprietary model which builds on the Sustainability and Accounting Standards Board (SASB®) framework. This model identifies material environmental, social and governance ("ESG") factors across a broad range of sectors, and provides an insight into the management focus and standards of operating practices of a company. The Sub-Advisor considers that companies that manage ESG risks effectively are better positioned to address future challenges, and capitalise on unknown and known future business opportunities. Companies that lead on the most material ESG metrics should be well positioned to build competitive advantage and sustain their long-term future.</p> <p>The Portfolio also aims to exclude companies that breach accepted international standards and principles (e.g. the United Nations Global Compact). Companies in breach may be assessed as suitable for investment by the Portfolio, if in the opinion of the Sub-Advisor there are tangible mitigating factors for the company to be held.</p> <p>The Sub-Advisor ensures that at least:</p> <ul style="list-style-type: none"> • 90% of equity securities issued by large companies domiciled in developed countries; and • 75% of equity securities issued by large companies domiciled in Emerging Market Countries, or by small and medium companies, <p>held by the Portfolio are rated against the above measures. For the purposes of this test, small companies are those with a market capitalisation below €5 billion, medium companies are those between €5 billion and €10</p>	<p>representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The index is not designed to specifically consider environmental or social characteristics.</p> <p>The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process, as well as ensuring that the companies in which the Portfolio invests follow good governance practices.</p> <p>Information about the environmental or social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of this Prospectus.</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>billion and large companies are those above €10 billion.</p> <p>To support and enhance the promotion of environmental and social characteristics, the Sub-Advisor will seek proactive engagement with companies with a view to influencing management teams to improve their practices, for example on issues relating to carbon emissions.</p> <p>Further information on the Portfolio investment guidelines, including the Columbia Threadneedle ESG Materiality Rating methodology and engagement policy is available at columbiathreadneedle.com.</p> <p>The Portfolio is categorised as one that promotes environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).</p>	
	01/12/2021	<p>Investment objective and policy change:</p> <p>The European Select Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of companies domiciled in Continental Europe or which have significant Continental European operations. These may include large, medium and smaller companies. There will be no particular specialisation. The select investment approach means that the Portfolio has the flexibility to take significant stock and sector positions which may lead to increased levels of volatility. The Portfolio may further invest in other securities (including fixed income securities, other equities and Money Market Instruments).</p> <p>The Portfolio is actively managed in reference to the FTSE World Europe ex UK Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p>	<p>Investment objective and policy change:</p> <p>The European Select Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of companies domiciled in Continental Europe or which have significant Continental European operations. These may include large, medium and smaller companies. There will be no particular specialisation. The select investment approach means that the Portfolio has the flexibility to take significant stock and sector positions which may lead to increased levels of volatility. The Portfolio may further invest in other securities (including fixed income securities, other equities and Money Market Instruments).</p> <p>The Portfolio is actively managed in reference to the FTSE World Europe ex UK Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Portfolio promotes environmental and social characteristics by aiming to compare favourably against the index over rolling 12-month periods when assessed according to the Columbia Threadneedle ESG Materiality Rating, as set out below. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>Promotion of Environmental and Social Characteristics</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
			<p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process.</p> <p>Over rolling 12-month periods, the Portfolio aims to compare favourably with the FTSE World Europe ex UK Index according to the Columbia Threadneedle ESG Materiality Rating - a proprietary model which builds on the Sustainability and Accounting Standards Board (SASB®) framework. This model identifies material environmental, social and governance (“ESG”) factors across a broad range of sectors, and provides an insight into the management focus and standards of operating practices of a company. The Sub-Advisor considers that companies that manage ESG risks effectively are better positioned to address future challenges, and capitalise on unknown and known future business opportunities. Companies that lead on the most material ESG metrics should be well positioned to build competitive advantage and sustain their long-term future.</p> <p>The Portfolio also aims to exclude companies that breach accepted international standards and principles (e.g. the United Nations Global Compact). Companies in breach may be assessed as suitable for investment by the Portfolio, if in the opinion of the Sub-Advisor there are tangible mitigating factors for the company to be held.</p> <p>The Sub-Advisor ensures that at least:</p> <ul style="list-style-type: none"> • 90% of equity securities issued by large companies domiciled in developed countries; and • 75% of equity securities issued by large companies domiciled in Emerging Market Countries, or by small and medium companies, <p>held by the Portfolio are rated against the above measures. For the purposes of this test, small companies are those with a market capitalisation below €5 billion, medium companies are those between €5 billion and €10 billion and large companies are those above €10 billion.</p> <p>To support and enhance the promotion of environmental and social characteristics, the Sub-Advisor will seek proactive engagement with companies with a view to influencing management teams to improve their practices, for example on issues relating to carbon emissions.</p> <p>Further information on the Portfolio investment guidelines, including the Columbia Threadneedle ESG Materiality Rating methodology and engagement policy is available at columbiathreadneedle.com.</p> <p>The Portfolio is categorised as one that promotes environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).</p>
	29/11/2013	Name change:	Name change:

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		Threadneedle (Lux) – European Absolute Alpha	Threadneedle (Lux) – European Select
	29/11/2013	<p>Investment objective and policy change:</p> <p>The European Absolute Alpha Portfolio seeks to achieve an absolute return.</p> <p>The Portfolio will principally invest in equity securities, convertible debt securities and equity related derivative instruments of European companies headquartered or exercising a predominant part of their activity in Europe, and when determined appropriate, cash and Money Market Instruments. Secondly, the Portfolio may invest in securities and derivatives related to companies headquartered outside Europe.</p> <p>The Portfolio will take both long and short positions (the Portfolio's positions are generally expected to be directionally long, but at times may be market neutral or net short). Short positions (and possibly long positions) will be taken by the use of financial derivative instruments to include, but not limited to, equity swaps, total/excess return swaps, and futures and options related to individual equity securities, related to exchange traded funds and/or related to indices.</p> <p>Hedging may also be achieved through the purchase of exchange traded funds.</p> <p>The Portfolio will use financial derivative instruments for investment purposes, hedging and efficient portfolio management. The use of derivatives for investment purposes may increase the risk profile of the Portfolio.</p>	<p>Investment objective and policy change:</p> <p>The European Select Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of companies domiciled in Continental Europe or which have significant Continental European operations. These may include large, medium and smaller companies. There will be no particular specialisation. The select investment approach means that the Portfolio has the flexibility to take significant stock and sector positions which may lead to increased levels of volatility. The Portfolio may further invest in other securities (including fixed income securities, other equities and Money Market Instruments).</p>
CT (Lux) European Short-Term High Yield Bond	20/11/2023	<p>Name change:</p> <p>Threadneedle (Lux) – European Short-Term High Yield Bond</p>	<p>Name change:</p> <p>CT (Lux) European Short-Term High Yield Bond</p>
CT (Lux) European Smaller Companies	20/11/2023	<p>Name change:</p> <p>Threadneedle (Lux) – European Smaller Companies</p>	<p>Name change:</p> <p>CT (Lux) European Smaller Companies</p>
	20/11/2023	<p>Investment objective and policy change:</p> <p>The European Smaller Companies Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of European Smaller Companies (excluding the United Kingdom). For this Portfolio, European Smaller Companies are companies that are not represented in the top 225 companies in the FTSE World Europe ex UK Index at the time of purchase.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>The Portfolio is actively managed in reference to the MSCI Europe ex UK Small Cap Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Portfolio promotes environmental and social characteristics by aiming to compare favourably against the index over rolling 12-month periods when assessed according to the</p>	<p>Investment objective and policy change:</p> <p>The European Smaller Companies Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of European Smaller Companies (excluding the United Kingdom). For this Portfolio, European Smaller Companies are companies that are not represented in the top 225 companies in the FTSE World Europe ex UK Index at the time of purchase.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at sight), and may also hold bank deposits, Money Market Instruments or money market funds for treasury purposes. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio's Net Asset Value.</p> <p>The Portfolio is actively managed in reference to the MSCI Europe ex UK Small Cap Index. The index is</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>Columbia Threadneedle ESG Materiality Rating, as set out below. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process.</p> <p>Over rolling 12-month periods, the Portfolio aims to compare favourably with the MSCI Europe ex UK Small Cap Index according to the Columbia Threadneedle ESG Materiality Rating - a proprietary model which builds on the Sustainability and Accounting Standards Board (SASB®) framework. This model identifies material environmental, social and governance ("ESG") factors across a broad range of sectors, and provides an insight into the management focus and standards of operating practices of a company. The Sub-Advisor considers that companies that manage ESG risks effectively are better positioned to address future challenges, and capitalise on unknown and known future business opportunities. Companies that lead on the most material ESG metrics should be well positioned to build competitive advantage and sustain their long-term future.</p> <p>The Portfolio also aims to exclude companies that breach accepted international standards and principles (e.g. the United Nations Global Compact). Companies in breach may be assessed as suitable for investment by the Portfolio, if in the opinion of the Sub-Advisor there are tangible mitigating factors for the company to be held.</p> <p>The Sub-Advisor ensures that at least:</p> <ul style="list-style-type: none"> • 90% of equity securities issued by large companies domiciled in developed countries; and • 75% of equity securities issued by large companies domiciled in Emerging Market Countries, or by small and medium companies, <p>held by the Portfolio are rated against the above measures. For the purposes of this test, small companies are those with a market capitalisation below €5 billion, medium companies are those between €5 billion and €10 billion and large companies are those above €10 billion.</p> <p>To support and enhance the promotion of environmental and social characteristics, the Sub-Advisor will seek proactive engagement with companies with a view to influencing management teams to improve their</p>	<p>broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The index is not designed to specifically consider environmental or social characteristics.</p> <p>The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process, as well as ensuring that the companies in which the Portfolio invests follow good governance practices.</p> <p>Information about the environmental or social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of the Prospectus.</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>practices, for example on issues relating to carbon emissions.</p> <p>Further information on the Portfolio investment guidelines, including the Columbia Threadneedle ESG Materiality Rating methodology and engagement policy is available at columbiathreadneedle.com.</p> <p>The Portfolio is categorised as one that promotes environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).</p>	
	31/07/2023	<p>Benchmark change:</p> <p>EMIX Smaller European Companies Ex UK Index</p>	<p>Benchmark change:</p> <p>MSCI Europe ex UK Small Cap Index</p>
	01/12/2021	<p>Investment objective and policy change:</p> <p>The European Smaller Companies Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of European Smaller Companies (excluding the United Kingdom). For this Portfolio, European Smaller Companies are companies that are not represented in the top 225 companies in the FTSE World Europe ex UK Index at the time of purchase.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>The Portfolio is actively managed in reference to the EMIX Smaller European Companies Ex UK Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p>	<p>Investment objective and policy change:</p> <p>The European Smaller Companies Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of European Smaller Companies (excluding the United Kingdom). For this Portfolio, European Smaller Companies are companies that are not represented in the top 225 companies in the FTSE World Europe ex UK Index at the time of purchase.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>The Portfolio is actively managed in reference to the EMIX Smaller European Companies Ex UK Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Portfolio promotes environmental and social characteristics by aiming to compare favourably against the index over rolling 12-month periods when assessed according to the Columbia Threadneedle ESG Materiality Rating, as set out below. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process.</p> <p>Over rolling 12-month periods, the Portfolio aims to compare favourably with the EMIX Smaller European Companies Ex UK Index according to the Columbia Threadneedle ESG Materiality Rating - a proprietary model which builds on the Sustainability and</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
			<p>Accounting Standards Board (SASB®) framework. This model identifies material environmental, social and governance (“ESG”) factors across a broad range of sectors, and provides an insight into the management focus and standards of operating practices of a company. The Sub-Advisor considers that companies that manage ESG risks effectively are better positioned to address future challenges, and capitalise on unknown and known future business opportunities. Companies that lead on the most material ESG metrics should be well positioned to build competitive advantage and sustain their long-term future.</p> <p>The Portfolio also aims to exclude companies that breach accepted international standards and principles (e.g. the United Nations Global Compact). Companies in breach may be assessed as suitable for investment by the Portfolio, if in the opinion of the Sub-Advisor there are tangible mitigating factors for the company to be held.</p> <p>The Sub-Advisor ensures that at least:</p> <ul style="list-style-type: none"> • 90% of equity securities issued by large companies domiciled in developed countries; and • 75% of equity securities issued by large companies domiciled in Emerging Market Countries, or by small and medium companies, <p>held by the Portfolio are rated against the above measures. For the purposes of this test, small companies are those with a market capitalisation below €5 billion, medium companies are those between €5 billion and €10 billion and large companies are those above €10 billion.</p> <p>To support and enhance the promotion of environmental and social characteristics, the Sub-Advisor will seek proactive engagement with companies with a view to influencing management teams to improve their practices, for example on issues relating to carbon emissions.</p> <p>Further information on the Portfolio investment guidelines, including the Columbia Threadneedle ESG Materiality Rating methodology and engagement policy is available at columbiathreadneedle.com.</p> <p>The Portfolio is categorised as one that promotes environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).</p>
CT (Lux) European Social Bond	20/11/2023	<p>Name change:</p> <p>Threadneedle (Lux) – European Social Bond</p>	<p>Name change:</p> <p>CT (Lux) European Social Bond</p>
	20/11/2023	<p>Investment objective and policy change:</p> <p>The European Social Bond Portfolio seeks to achieve a total return from income and capital appreciation by investing in debt securities that are considered to support or fund socially beneficial activities and development principally in Europe.</p> <p>To meet its objective, the Portfolio invests principally in all forms of debt securities that are rated Investment</p>	<p>Investment objective and policy change:</p> <p>The European Social Bond Portfolio is actively managed and seeks to achieve a total return from income and capital appreciation by investing in debt securities that are considered to provide positive social outcomes by supporting or funding socially beneficial activities and development principally in Europe.</p> <p>To meet its objective, the Portfolio invests at least 90%</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>Grade and issued by a government or a supranational, public, private or voluntary and/or charitable sector organisation, whether they have a fixed, floating, variable or index-linked rate or have a zero coupon. These securities may include covered bonds, agency bonds, mortgage and asset-backed securities (the mortgage and asset-backed securities not exceeding 10% of the Portfolio's Net Asset Value) and Contingent Convertible Bonds (not exceeding 10% of the Portfolio's Net Asset Value). The Sub-Advisor will select debt securities that are rated as social investments under the Social Rating Methodology, as described below.</p> <p>Secondarily, the Portfolio may hold cash, near cash, Money Market Instruments and other debt securities.</p> <p>These encompass any wider, material business involvement exposures the issuers may have, such as to the production of alcohol, tobacco, gambling, adult entertainment or controversial weapons, or to activities deemed to breach the UN Global Compact.</p> <p>The Portfolio will not invest or have more than 10% of its net assets in debt securities that are rated below Investment Grade, provided that such securities are not rated below B- or equivalent by any NRSRO at the time of purchase.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposit at sight) and may hold bank deposits, money market instruments or money market funds, for treasury purposes. In normal market conditions, investment in ancillary liquid assets, bank deposits, money market instruments or money market funds will not exceed 10% of the Portfolio's net asset value.</p> <p>The Portfolio is actively managed in reference to the ICE BofA Euro Non-Sovereign Index (50%) and ICE BofA Euro Corporate Euroland Issuers Index (50%). The index is broadly representative of the securities in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. Accordingly, the index is not designed to specifically consider social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>Overview of the investment and assessment processes</p> <p><u>Investment process</u></p> <p>The Sub-Advisor will select the debt securities based on credit analysis and the social rating and categorisation produced under the Social Rating Methodology. The Social Rating Methodology is a proprietary categorisation and rating model developed by the Sub-Advisor, which</p>	<p>of its net assets in all forms of debt securities issued by a government or a supranational, public, private or voluntary and/or charitable sector organisation, whether they have a fixed, floating, variable or index-linked rate or have a zero coupon. These securities may include covered bonds, agency bonds, mortgage and asset-backed securities (the mortgage and asset-backed securities not exceeding 10% of the Portfolio's Net Asset Value) and Contingent Convertible Bonds (not exceeding 10% of the Portfolio's Net Asset Value).</p> <p>The Portfolio will not invest or have more than 10% of its net assets in debt securities that are rated below Investment Grade, provided that such securities are not rated below B- or equivalent by any NRSRO at the time of purchase.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at sight) and may also hold bank deposits, Money Market Instruments or money market funds, for treasury purposes. In normal market conditions, investment in these assets or instruments will not exceed 10% of the Portfolio's Net Asset Value.</p> <p>The Sub-Advisor will only select debt securities that are rated as social investments under the Social Rating Methodology, as described below, as well as ensuring that the issuers of these securities follow good governance practices. This means that the Sub-Advisor will apply these non-financial selection criteria to at least 90% of the total net assets of the Portfolio, excluding investments in ancillary liquid assets, bank deposits, money market instruments or money market funds for liquidity or treasury purposes.</p> <p>The Portfolio is not managed in reference to a benchmark.</p> <p>The ICE BofA Euro Non-Sovereign Index (50%) and ICE BofA Euro Corporate Euroland Issuers Index (50%) is currently used as a point of comparison against which the Portfolio's financial performance may be compared. Through the application of the investment and assessment process set out below, the Sub-Advisor expects to exclude at least 20% of the constituents of the index. The Portfolio is otherwise 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.</p> <p>Overview of the investment and assessment processes</p> <p><u>Investment process</u></p> <p>The Sub-Advisor's investment process to achieve the social objective is summarised as follows:</p> <ol style="list-style-type: none"> 1. Creating the social universe of investments by identifying categories of bonds with higher potential for delivering one of 7 areas of social outcome (such as affordable housing, health and welfare, economic regeneration and development) while excluding those with negative social characteristics.

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>analyses the social characteristics of each potential investment. Under the methodology, each investment will be analyzed under a two-stream process that:</p> <p>(i) assesses the broad social intensity and intentionality associated with the use of a bond's proceeds, to categorize it as either an impact investment, an investment with impact, as development finance or as being general financing;</p> <p>(ii) applies a three stage assessment model that examines and scores nine aspects of the focus and social outcomes attributable to a bond, across fields of social development such as affordable housing, health and welfare, education, employment, access to services and economic regeneration and development, to derive a numerical score that, subject to a de-minimis threshold, produces a social rating of minor, moderate, good or strong. A bond rated as, or whose rating falls, below the de-minimis threshold is subject to review and re-categorization as general financing.</p> <p>The categorization and ratings are then used by the Sub-Advisor in constructing the Portfolio.</p> <p>The Sub-Advisor will apply these non-financial selection criteria to at least 90% of the total net assets of the Portfolio excluding liquid assets, and will use measurement methods such as responsible investment rating and social outcome-based exclusion screening to ensure that the Portfolio's ESG profile and exposure to social outcome themes exceeds that of the index.</p> <p>The Portfolio is categorised as one that promotes environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).</p> <p><u>Assessment and research process</u></p> <p>The Sub-Advisor has partnered with INCO (http://inco.co.com/), an organisation specialising in impact investment, to provide assistance in assessing and reporting on the social outcomes of the Portfolio and providing research on trends and practices relevant to impact investment.</p> <p>To that end, a Social Advisory Panel (or "SAP"), composed of 3 members nominated by the Sub-Advisor and 3 members nominated by INCO, has been established to review, advise on and monitor the application and development of the Social Rating Methodology as well as to review the actual social outcomes of investments that have been made by the Sub-Advisor.</p> <p>The SAP will be chaired by one of the members nominated by INCO.</p> <p>An annual social performance report, prepared by INCO and approved by the SAP, will be made available to investors.</p> <p>Promotion of Social Characteristics</p> <p>The Sub-Advisor promotes social characteristics.</p> <p>Further information on the Portfolio investment guidelines, including the Columbia Threadneedle ESG</p>	<p>2. Adhering to particular social norms to ensure that no bond held by the Portfolio violates set standards.</p> <p>3. A focus on positive inclusion by carrying out a detailed assessment of the bond's contribution to positive social outcomes.</p> <p>4. Ongoing governance, monitoring, engagement and reporting to maintain and enhance the Portfolio's social focus and standards.</p> <p>In applying the investment process, the Sub-Advisor will select the debt securities based on credit analysis and the social rating and categorisation produced under the Social Rating Methodology. The Social Rating Methodology is a proprietary categorisation and rating model developed by the Sub-Advisor, which analyses the social characteristics of each potential investment. Under the methodology, each investment will be analysed under a process that:</p> <p>(i) assesses the broad social intentionality associated with the use of a bond's proceeds, to categorise it as either an impact investment, an investment with impact, or as development finance, otherwise the investment is assessed as general financing and lies outside the social universe eligible for investment;</p> <p>(ii) assesses the broad social intensity by applying a three stage assessment model that examines nine characteristics of the social outcomes attributable to a bond to derive a numerical score that, subject to a de-minimis threshold, produces a social rating of minor, moderate, good or strong.</p> <p>The categorisation and ratings are then used by the Sub-Advisor in constructing the Portfolio. A bond rated as, or whose rating falls, below the de-minimis threshold is subject to review and re-categorisation as general financing.</p> <p>As part of its investment process, the Sub-Advisor assesses the Portfolio's investments to ensure that, while positively contributing to social outcomes, the bonds do not significantly harm other social (including environmental) sustainability objectives.</p> <p>The Sub-Advisor considers the principal adverse impacts ("PAIs") of its investment decisions that may negatively harm sustainability factors through ensuring minimum standards, investment research and monitoring and engaging with issuers in respect of the PAI indicators detailed in the SFDR RTS Annex of the Prospectus.</p> <p><u>Assessment and research process</u></p> <p>The Sub-Advisor has partnered with INCO (http://inco.co.com/), an organisation specialising in impact investment, to provide assistance in assessing and reporting on the social outcomes of the Portfolio and providing research on trends and practices relevant to impact investment.</p> <p>To that end, a Social Advisory Panel (or "SAP"), composed of 2 members nominated by the Sub-Advisor, 3 members nominated by INCO and 2 independent appointees, has been established to</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>Materiality Rating methodology and engagement policy is available at columbiathreadneedle.com.</p> <p>The Portfolio is categorised as one that promotes social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR). Information about the social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of the Prospectus.</p>	<p>review, advise on and monitor the application and development of the Social Rating Methodology as well as to review the actual social outcomes of investments that have been made by the Sub-Advisor.</p> <p>An annual social impact report, prepared by INCO and approved by the SAP, will be made available to investors.</p> <p>Promotion of Social Objective</p> <p>The Portfolio is considered to be within the scope of Article 9 of SFDR as it has a social (and hence sustainable) investment objective.</p> <p>Further information on the Portfolio's investment guidelines is included in the Social Investment Guidelines available at columbiathreadneedle.com.</p> <p>Please also refer to the General Sustainability Disclosures Appendix of the Prospectus for further information.</p> <p>Information about the sustainable investment objective of the Portfolio is available in the SFDR RTS Annex of the Prospectus.</p>
CT (Lux) European Strategic Bond	20/11/2023	<p>Name change:</p> <p>Threadneedle (Lux) – European Strategic Bond</p>	<p>Name change:</p> <p>CT (Lux) European Strategic Bond</p>
	01/03/2018	<p>Benchmark change:</p> <p>BofA Merrill Lynch 3-5 Year EMU Large Cap Investment Grade Index</p>	<p>Benchmark change:</p> <p>ICE BofA 1-7 Year All Euro Government Index (20%), ICE BofA 1-10 Year Euro Corporate Index (40%) and ICE BofA European Currency High Yield Constrained Index (40%)</p>
	01/10/2015	<p>Name change:</p> <p>Threadneedle (Lux) – Euro Active Bonds</p>	<p>Name change:</p> <p>Threadneedle (Lux) – European Strategic Bond</p>
	01/10/2015	<p>Investment objective and policy change:</p> <p>The Euro Active Bonds Portfolio seeks to achieve total return from income and capital appreciation by investing principally in short to-medium term European sovereign bonds and corporate bonds, primarily issued by companies domiciled in the Euro Area or with significant operations in the Euro Area.</p> <p>The Portfolio may also use financial derivative instruments for investment purposes, hedging and efficient portfolio management. These derivatives may include, but are not limited to, futures on transferable securities and interest rate swaps. The Portfolio seeks to minimise interest rate risk if the investment environment warrants such action. Conversely, interest rate risk of the Portfolio may be increased in the countervailing scenario.</p> <p>The Net Asset Value of the Portfolio shall be expressed in Euro and investment decisions will be made from a Euro perspective.</p>	<p>Investment objective and policy change:</p> <p>The European Strategic Bond Portfolio seeks to achieve total return from income and capital appreciation by investing principally in short to-medium term European sovereign bonds and corporate bonds (including Contingent Convertible Bonds for up to 5% of the Portfolio's Net Asset Value) that are Investment Grade or non-Investment Grade, primarily issued by companies domiciled in Europe or with significant operations in Europe.</p> <p>The Portfolio may also use financial derivative instruments for investment purposes, hedging and efficient portfolio management. These derivatives may include, but are not limited to, foreign currency exchange contracts, futures on Transferable Securities and interest rate swaps. The Portfolio seeks to actively manage currency exposure and interest rate risk through the use of such derivative instruments.</p>
CT (Lux) Flexible Asian Bond	20/11/2023	<p>Name change:</p> <p>Threadneedle (Lux) – Flexible Asian Bond</p>	<p>Name change:</p> <p>CT (Lux) Flexible Asian Bond</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
	01/10/2020	Benchmark change: J.P. Morgan JADE Global Index (50%) and J.P. Morgan JACI Sovereign Index (Hard CCY) (50%)	Benchmark change: J.P. Morgan Asia Credit Index Diversified
	07/03/2019	Benchmark change: J.P. Morgan JACI Sovereign Index (Hard CCY) (50%) and Citigroup Asian Government Bond Investible Index (USD) (50%)	Benchmark change: J.P. Morgan JADE Global Index (50%) and J.P. Morgan JACI Sovereign Index (Hard CCY) (50%)
CT (Lux) Global Corporate Bond	20/11/2023	Name change: Threadneedle (Lux) – Global Corporate Bond	Name change: CT (Lux) Global Corporate Bond
	20/11/2023	<p>Investment objective and policy change:</p> <p>The Global Corporate Bond Portfolio seeks to achieve a total return from income and capital appreciation by investing principally, either directly or indirectly through derivatives, in a portfolio focused on Investment Grade corporate debt fixed income and floating rate securities, and when determined appropriate cash and Money Market Instruments. The Portfolio may also invest up to one third of its assets in debt securities other than Investment Grade corporates including, but not limited to, government and below Investment Grade securities, which may include, without being limited to, asset-backed and/or mortgage-backed Transferable Securities (not exceeding 20% of the Portfolio's Net Asset Value).</p> <p>The Portfolio may use financial derivative instruments for investment purposes and hedging. These derivatives may include, but are not limited to, foreign currency exchange and over the counter contracts, futures and options on Transferable Securities, interest rate swaps and credit default swaps.</p> <p>Where securities are denominated in a currency other than U.S. Dollars it is intended that they will typically be hedged back into U.S. Dollars.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposit at sight), and may hold bank deposits, money market instruments or money market funds for treasury purposes. In normal market conditions, investments in ancillary liquid assets, bank deposits, money market instruments or money market funds will not exceed 10% of the Portfolio's net asset value.</p> <p>The Portfolio is actively managed in reference to the Bloomberg Global Aggregate Corporate Index (USD Hedged). The index is broadly representative of the securities in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with</p>	<p>Investment objective and policy change:</p> <p>The Global Corporate Bond Portfolio seeks to achieve a total return from income and capital appreciation by investing principally, either directly or indirectly through derivatives, in a portfolio focused on Investment Grade corporate debt fixed income and floating rate securities, and when determined appropriate cash and Money Market Instruments. The Portfolio may also invest up to one third of its assets in debt securities other than Investment Grade corporates including, but not limited to, government and below Investment Grade securities, which may include, without being limited to, asset-backed and/or mortgage-backed Transferable Securities (not exceeding 20% of the Portfolio's Net Asset Value).</p> <p>The Portfolio may use financial derivative instruments for investment purposes and hedging. These derivatives may include, but are not limited to, foreign currency exchange and over the counter contracts, futures and options on Transferable Securities, interest rate swaps and credit default swaps.</p> <p>Where securities are denominated in a currency other than U.S. Dollars it is intended that they will typically be hedged back into U.S. Dollars.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at sight), and may also hold bank deposits, Money Market Instruments or money market funds for treasury purposes. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio's Net Asset Value.</p> <p>The Portfolio is actively managed in reference to the Bloomberg Global Aggregate Corporate Index (USD Hedged). The index is broadly representative of the securities in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The index is not designed to specifically consider environmental or social characteristics.</p> <p>The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		the index. In line with its active management strategy, there may be significant deviation from the index.	<p>part of the Sub-Advisor's risk monitoring process.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process, as well as ensuring that the companies in which the Portfolio invests follow good governance practices.</p> <p>Information about the environmental or social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of the Prospectus.</p>
CT (Lux) Global Dynamic Real Return	20/11/2023	Name change: Threadneedle (Lux) – Global Dynamic Real Return	Name change: CT (Lux) Global Dynamic Real Return
	01/08/2018	Name change: Threadneedle (Lux) – Global Asset Allocation	Name change: Threadneedle (Lux) – Global Dynamic Real Return
	01/01/2012	<p>Investment objective and policy change:</p> <p>The Global Asset Allocation Portfolio seeks to achieve a return from income and capital appreciation through a globally balanced investment portfolio consisting of equity and debt securities.</p> <p>The Global Asset Allocation Portfolio will operate as a separate Portfolio and will follow the objective of the Global Focus Portfolio for its equity portion and the Global Aggregate Bond Portfolio for its bond portion (including the use of derivatives as disclosed for such latter Portfolio).</p>	<p>Investment objective and policy change:</p> <p>The Global Asset Allocation Portfolio seeks to achieve a return from income and capital appreciation.</p> <p>The Portfolio will invest globally primarily in the equity and fixed income securities of both government and corporate issuers, either directly, or indirectly through financial derivative instruments and/or collective investment schemes, as well as in forward currency exchange contracts and, when determined appropriate on a defensive basis, in cash and Money Market Instruments. The Portfolio may also gain indirect exposure to commodities through, but not limited to, investment in collective investment schemes, securitised notes and/or financial derivative instruments where such derivatives' underlying instruments are indices. The Portfolio will not invest in physical commodities or property.</p> <p>The Portfolio may use financial derivative instruments and forward transactions for both efficient portfolio management and investment purposes. The use of derivatives for investment purposes may increase the risk profile of the Portfolio.</p> <p>The Portfolio retains the flexibility to vary its exposure between asset classes where it deems necessary in order to achieve the investment objective.</p>
CT (Lux) Global Emerging Market Equities	20/11/2023	Name change: Threadneedle (Lux) – Global Emerging Market Equities	Name change: CT (Lux) Global Emerging Market Equities
	20/11/2023	<p>Investment objective and policy change:</p> <p>The Global Emerging Market Equities Portfolio seeks to achieve long-term capital appreciation by investing principally in the equity securities of Emerging Market Countries companies. These are defined as companies domiciled in and/or whose significant activities are in Emerging Market Countries. The Portfolio may further</p>	<p>Investment objective and policy change:</p> <p>The Global Emerging Market Equities Portfolio seeks to achieve long-term capital appreciation by investing principally in the equity securities of Emerging Market Countries companies. These are defined as companies domiciled in and/or whose significant activities are in Emerging Market Countries. The Portfolio may further</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>invest in other securities (including fixed income securities, other equities and Money Market Instruments).</p> <p>The Portfolio may invest up to 30% of its Net Asset Value in China A-Shares through the China-Hong Kong Stock Connect Programme.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposit at sight), and may hold bank deposits, money market instruments or money market funds for treasury purposes. In normal market conditions, investments in ancillary liquid assets, bank deposits, money market instruments or money market funds will not exceed 10% of the Portfolio's net asset value.</p> <p>The Portfolio is actively managed in reference to the MSCI Emerging Markets Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p>	<p>invest in other securities (including fixed income securities, other equities and Money Market Instruments).</p> <p>The Portfolio may invest up to 30% of its Net Asset Value in China A-Shares through the China-Hong Kong Stock Connect Programme.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at sight), and may also hold bank deposits, Money Market Instruments or money market funds for treasury purposes. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio's Net Asset Value.</p> <p>The Portfolio is actively managed in reference to the MSCI Emerging Markets Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The index is not designed to specifically consider environmental or social characteristics.</p> <p>The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process, as well as ensuring that the companies in which the Portfolio invests follow good governance practices.</p> <p>Information about the environmental or social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of the Prospectus.</p>
CT (Lux) Global Emerging Market Short-Term Bonds	20/11/2023	<p>Name change:</p> <p>Threadneedle (Lux) – Global Emerging Market Short-Term Bonds</p>	<p>Name change:</p> <p>CT (Lux) Global Emerging Market Short-Term Bonds</p>
CT (Lux) Global Equity Income	20/11/2023	<p>Name change:</p> <p>Threadneedle (Lux) – Global Equity Income</p>	<p>Name change:</p> <p>CT (Lux) Global Equity Income</p>
	20/11/2023	<p>Investment objective and policy change:</p> <p>The Global Equity Income Portfolio seeks to achieve income with prospects for capital appreciation. The Portfolio will invest principally in global equity securities. Income will be in the form of dividend distribution.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>The Portfolio is actively managed in reference to the</p>	<p>Investment objective and policy change:</p> <p>The Global Equity Income Portfolio seeks to achieve income with prospects for capital appreciation. The Portfolio will invest principally in global equity securities. Income will be in the form of dividend distribution.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>For the purposes of managing liquidity, the Portfolio may</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>MSCI ACWI Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Portfolio promotes environmental and social characteristics by aiming to compare favourably against the index over rolling 12-month periods when assessed according to the Columbia Threadneedle ESG Materiality Rating, as set out below. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process.</p> <p>Over rolling 12-month periods, the Portfolio aims to compare favourably with the MSCI ACWI Index according to the Columbia Threadneedle ESG Materiality Rating - a proprietary model which builds on the Sustainability and Accounting Standards Board (SASB®) framework. This model identifies material environmental, social and governance ("ESG") factors across a broad range of sectors, and provides an insight into the management focus and standards of operating practices of a company. The Sub-Advisor considers that companies that manage ESG risks effectively are better positioned to address future challenges, and capitalise on unknown and known future business opportunities. Companies that lead on the most material ESG metrics should be well positioned to build competitive advantage and sustain their long-term future.</p> <p>The Portfolio also aims to exclude companies that breach accepted international standards and principles (e.g. the United Nations Global Compact). Companies in breach may be assessed as suitable for investment by the Portfolio, if in the opinion of the Sub-Advisor there are tangible mitigating factors for the company to be held.</p> <p>The Sub-Advisor ensures that at least:</p> <ul style="list-style-type: none"> • 90% of equity securities issued by large companies domiciled in developed countries; and • 75% of equity securities issued by large companies domiciled in Emerging Market Countries, or by small and medium companies, <p>held by the Portfolio are rated against the above measures. For the purposes of this test, small companies are those with a market capitalisation below €5 billion,</p>	<p>hold ancillary liquid assets (i.e. bank deposits at sight), and may hold bank deposits, Money Market Instruments or money market funds for treasury purposes. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio's Net Asset Value.</p> <p>The Portfolio is actively managed in reference to the MSCI ACWI Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The index is not designed to specifically consider environmental or social characteristics.</p> <p>The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process, as well as ensuring that the companies in which the Portfolio invests follow good governance practices.</p> <p>Information about the environmental or social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of the Prospectus.</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>medium companies are those between €5 billion and €10 billion and large companies are those above €10 billion.</p> <p>To support and enhance the promotion of environmental and social characteristics, the Sub-Advisor will seek proactive engagement with companies with a view to influencing management teams to improve their practices, for example on issues relating to carbon emissions.</p> <p>Further information on the Portfolio investment guidelines, including the Columbia Threadneedle ESG Materiality Rating methodology and engagement policy is available at columbiathreadneedle.com.</p> <p>The Portfolio is categorised as one that promotes environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).</p>	
	01/12/2021	<p>Investment objective and policy change:</p> <p>The Global Equity Income Portfolio seeks to achieve income with prospects for capital appreciation. The Portfolio will invest principally in global equity securities. Income will be in the form of dividend distribution.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>The Portfolio is actively managed in reference to the MSCI ACWI Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p>	<p>Investment objective and policy change:</p> <p>The Global Equity Income Portfolio seeks to achieve income with prospects for capital appreciation. The Portfolio will invest principally in global equity securities. Income will be in the form of dividend distribution.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>The Portfolio is actively managed in reference to the MSCI ACWI Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Portfolio promotes environmental and social characteristics by aiming to compare favourably against the index over rolling 12-month periods when assessed according to the Columbia Threadneedle ESG Materiality Rating, as set out below. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process.</p> <p>Over rolling 12-month periods, the Portfolio aims to compare favourably with the MSCI ACWI Index according to the Columbia Threadneedle ESG Materiality Rating - a proprietary model which builds on the Sustainability and Accounting Standards Board (SASB®) framework. This model identifies material</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
			<p>environmental, social and governance (“ESG”) factors across a broad range of sectors, and provides an insight into the management focus and standards of operating practices of a company. The Sub-Advisor considers that companies that manage ESG risks effectively are better positioned to address future challenges, and capitalise on unknown and known future business opportunities. Companies that lead on the most material ESG metrics should be well positioned to build competitive advantage and sustain their long-term future.</p> <p>The Portfolio also aims to exclude companies that breach accepted international standards and principles (e.g. the United Nations Global Compact). Companies in breach may be assessed as suitable for investment by the Portfolio, if in the opinion of the Sub-Advisor there are tangible mitigating factors for the company to be held.</p> <p>The Sub-Advisor ensures that at least:</p> <ul style="list-style-type: none"> • 90% of equity securities issued by large companies domiciled in developed countries; and • 75% of equity securities issued by large companies domiciled in Emerging Market Countries, or by small and medium companies, <p>held by the Portfolio are rated against the above measures. For the purposes of this test, small companies are those with a market capitalisation below €5 billion, medium companies are those between €5 billion and €10 billion and large companies are those above €10 billion.</p> <p>To support and enhance the promotion of environmental and social characteristics, the Sub-Advisor will seek proactive engagement with companies with a view to influencing management teams to improve their practices, for example on issues relating to carbon emissions.</p> <p>Further information on the Portfolio investment guidelines, including the Columbia Threadneedle ESG Materiality Rating methodology and engagement policy is available at columbiathreadneedle.com.</p> <p>The Portfolio is categorised as one that promotes environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).</p>
CT (Lux) Global Extended Alpha	20/11/2023	<p>Name change: Threadneedle (Lux) – Global Extended Alpha</p>	<p>Name change: CT (Lux) Global Extended Alpha</p>
CT (Lux) Global Focus	20/11/2023	<p>Name change: Threadneedle (Lux) – Global Focus</p>	<p>Name change: CT (Lux) Global Focus</p>
	20/11/2023	<p>Investment objective and policy change: The Global Focus Portfolio seeks to achieve capital appreciation by investing principally in a concentrated portfolio of equity securities of corporate issuers listed, domiciled or conducting a significant part of their business in developed and Emerging Market Countries.</p>	<p>Investment objective and policy change: The Global Focus Portfolio seeks to achieve capital appreciation by investing principally in a concentrated portfolio of equity securities of corporate issuers listed, domiciled or conducting a significant part of their business in developed and Emerging Market Countries.</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>Secondarily, the Portfolio may invest in securities convertible into equity securities and/or warrants.</p> <p>The Portfolio is actively managed in reference to the MSCI ACWI Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Portfolio promotes environmental and social characteristics by aiming to compare favourably against the index over rolling 12-month periods when assessed according to the Columbia Threadneedle ESG Materiality Rating, as set out below. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process.</p> <p>Over rolling 12-month periods, the Portfolio aims to compare favourably with the MSCI ACWI Index according to the Columbia Threadneedle ESG Materiality Rating - a proprietary model which builds on the Sustainability and Accounting Standards Board (SASB®) framework. This model identifies material environmental, social and governance ("ESG") factors across a broad range of sectors, and provides an insight into the management focus and standards of operating practices of a company. The Sub-Advisor considers that companies that manage ESG risks effectively are better positioned to address future challenges, and capitalise on unknown and known future business opportunities. Companies that lead on the most material ESG metrics should be well positioned to build competitive advantage and sustain their long-term future.</p> <p>The Portfolio also aims to exclude companies that breach accepted international standards and principles (e.g. the United Nations Global Compact). Companies in breach may be assessed as suitable for investment by the Portfolio, if in the opinion of the Sub-Advisor there are tangible mitigating factors for the company to be held.</p> <p>The Sub-Advisor ensures that at least:</p> <ul style="list-style-type: none"> • 90% of equity securities issued by large companies domiciled in developed countries; and • 75% of equity securities issued by large companies domiciled in Emerging Market Countries, or by small and medium companies, 	<p>Secondarily, the Portfolio may invest in securities convertible into equity securities and/or warrants.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at sight), and may also hold bank deposits, Money Market Instruments or money market funds for treasury purposes. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio's Net Asset Value.</p> <p>The Portfolio is actively managed in reference to the MSCI ACWI Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The index is not designed to specifically consider environmental or social characteristics.</p> <p>The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process, as well as ensuring that the companies in which the Portfolio invests follow good governance practices.</p> <p>Information about the environmental or social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of the Prospectus.</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>held by the Portfolio are rated against the above measures. For the purposes of this test, small companies are those with a market capitalisation below €5 billion, medium companies are those between €5 billion and €10 billion and large companies are those above €10 billion.</p> <p>To support and enhance the promotion of environmental and social characteristics, the Sub-Advisor will seek proactive engagement with companies with a view to influencing management teams to improve their practices, for example on issues relating to carbon emissions.</p> <p>Further information on the Portfolio investment guidelines, including the Columbia Threadneedle ESG Materiality Rating methodology and engagement policy is available at columbiathreadneedle.com.</p> <p>The Portfolio is categorised as one that promotes environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).</p>	
	01/12/2021	<p>Investment objective and policy change:</p> <p>The Global Focus Portfolio seeks to achieve capital appreciation by investing principally in a concentrated portfolio of equity securities of corporate issuers listed, domiciled or conducting a significant part of their business in developed and Emerging Market Countries. Secondly, the Portfolio may invest in securities convertible into equity securities and/or warrants.</p> <p>The Portfolio is actively managed in reference to the MSCI ACWI Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p>	<p>Investment objective and policy change:</p> <p>The Global Focus Portfolio seeks to achieve capital appreciation by investing principally in a concentrated portfolio of equity securities of corporate issuers listed, domiciled or conducting a significant part of their business in developed and Emerging Market Countries. Secondly, the Portfolio may invest in securities convertible into equity securities and/or warrants.</p> <p>The Portfolio is actively managed in reference to the MSCI ACWI Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Portfolio promotes environmental and social characteristics by aiming to compare favourably against the index over rolling 12-month periods when assessed according to the Columbia Threadneedle ESG Materiality Rating, as set out below. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process.</p> <p>Over rolling 12-month periods, the Portfolio aims to compare favourably with the MSCI ACWI Index</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
			<p>according to the Columbia Threadneedle ESG Materiality Rating - a proprietary model which builds on the Sustainability and Accounting Standards Board (SASB®) framework. This model identifies material environmental, social and governance (“ESG”) factors across a broad range of sectors, and provides an insight into the management focus and standards of operating practices of a company. The Sub-Advisor considers that companies that manage ESG risks effectively are better positioned to address future challenges, and capitalise on unknown and known future business opportunities. Companies that lead on the most material ESG metrics should be well positioned to build competitive advantage and sustain their long-term future.</p> <p>The Portfolio also aims to exclude companies that breach accepted international standards and principles (e.g. the United Nations Global Compact). Companies in breach may be assessed as suitable for investment by the Portfolio, if in the opinion of the Sub-Advisor there are tangible mitigating factors for the company to be held.</p> <p>The Sub-Advisor ensures that at least:</p> <ul style="list-style-type: none"> • 90% of equity securities issued by large companies domiciled in developed countries; and • 75% of equity securities issued by large companies domiciled in Emerging Market Countries, or by small and medium companies, <p>held by the Portfolio are rated against the above measures. For the purposes of this test, small companies are those with a market capitalisation below €5 billion, medium companies are those between €5 billion and €10 billion and large companies are those above €10 billion.</p> <p>To support and enhance the promotion of environmental and social characteristics, the Sub-Advisor will seek proactive engagement with companies with a view to influencing management teams to improve their practices, for example on issues relating to carbon emissions.</p> <p>Further information on the Portfolio investment guidelines, including the Columbia Threadneedle ESG Materiality Rating methodology and engagement policy is available at columbiathreadneedle.com.</p> <p>The Portfolio is categorised as one that promotes environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).</p>
	29/07/2011	<p>Name change: Threadneedle (Lux) – World Equities</p>	<p>Name change: Threadneedle (Lux) – Global Focus</p>
	29/07/2011	<p>Investment objective and policy change: The World Equities Portfolio seeks to achieve capital appreciation by investing principally in a globally diversified portfolio of equity securities of corporate issuers located in developed and emerging market</p>	<p>Investment objective and policy change: The Global Focus Portfolio seeks to achieve capital appreciation by investing principally in a concentrated portfolio of equity securities of corporate issuers listed, domiciled or conducting a significant part of their</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		countries. Secondly, the Portfolio may invest in securities convertible into equity securities and/or warrants.	business in developed and emerging market countries. Secondly, the Portfolio may invest in securities convertible into equity securities and/or warrants.
CT (Lux) Global Investment Grade Credit Opportunities	20/11/2023	Name change: Threadneedle (Lux) – Global Investment Grade Credit Opportunities	Name change: CT (Lux) Global Investment Grade Credit Opportunities
	01/09/2021	Benchmark change: ICE BofA Euro Currency 1-Month Deposit Bid Rate Constant Maturity Index (Local Total Return)	Benchmark change: Compounded euro short-term rate (€STR) average rate, 1 month tenor
	01/03/2019	Benchmark change: Citigroup EUR 1 Month Eurodeposit	Benchmark change: ICE BofA Euro Currency 1-Month Deposit Bid Rate Constant Maturity Index (Local Total Return)
CT (Lux) Global Multi Asset Income	20/11/2023	Name change: Threadneedle (Lux) – Global Multi Asset Income	Name change: CT (Lux) Global Multi Asset Income
	01/09/2021	Benchmark change: N/A - no benchmark.	Benchmark change: MSCI ACWI Index (45%), ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index (USD Hedged) (30%), Bloomberg Global Aggregate Index (USD Hedged) (20%), 30-day Average Secured Overnight Financing Rate (SOFR) (5%)
	01/09/2021	Investment objective and policy change: The Global Multi Asset Income Portfolio seeks to achieve an income with the prospect of capital appreciation over the medium to long term. The Portfolio is actively managed and will invest principally in global fixed income and global equity securities. The Portfolio may further invest in cash and other securities globally (including Money Market Instruments, currencies, REITs, convertible debt securities and other asset classes). The Portfolio will follow a flexible asset allocation policy to achieve the investment objective, and this may result in the Portfolio having no exposure to particular asset classes. The Portfolio may invest up to 10% in other UCITS or UCIs, and may use derivatives for investment purposes and hedging, including the generation of additional income. Such derivatives may include but are not limited to, futures and options, interest rate swaps, and foreign currency exchange contracts.	Investment objective and policy change: The Global Multi Asset Income Portfolio seeks to achieve an income with the prospect of capital appreciation over the medium to long term. The Portfolio is actively managed and will typically maintain a 40-60% allocation to global equity securities and a 40-60% allocation to global fixed income securities (including those rated below Investment Grade). The Portfolio may further invest in cash and other securities globally (including Money Market Instruments, currencies, REITs, convertible debt securities and other asset classes). The Portfolio's exposure to fixed income securities which are either distressed or in default will not exceed 10% of the Portfolio's net assets. The Portfolio will not actively purchase such securities. The Portfolio may invest up to 10% in other UCITS or UCIs, and may use derivatives for investment purposes and hedging, including the generation of additional income. Such derivatives may include but are not limited to, futures and options, interest rate swaps, and foreign currency exchange contracts. The Portfolio is actively managed in reference to the MSCI ACWI Index (45%), ICE BofA European Currency High Yield Excluding Subordinated Financials Constrained Index (USD Hedged) (30%),

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
			<p>Bloomberg Global Aggregate Index (USD Hedged) (20%) and 30-day Average Secured Overnight Financing Rate (SOFR) (5%). The index is broadly representative of the securities in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p>
	04/11/2014	<p>Name change: Threadneedle (Lux) – Multi Asset Target Alpha</p>	<p>Name change: Threadneedle (Lux) – Global Multi Asset Income</p>
	04/11/2014	<p>Investment objective and policy change:</p> <p>The Multi Asset Target Alpha Portfolio seeks to achieve an absolute return.</p> <p>The Portfolio will invest globally in equity, fixed income and currency markets, either directly, or indirectly through collective investment schemes and/or financial derivative instruments, and when determined appropriate cash and Money Market Instruments. The Portfolio will also gain indirect exposure to commodities, property or other assets through, but not limited to, investment in collective investment schemes, securitised notes and/or financial derivative instruments where such derivatives underlying instruments are indices.</p> <p>The Portfolio will not invest in physical commodities or property.</p> <p>The Portfolio may invest more than 10% and up to 100% of its assets in other UCITS or UCIs.</p> <p>The Sub-Advisor's investment process involves independently developing a current economic view based on fundamental analysis, then establishing the forward-looking view discounted in financial asset prices in the market. The Sub-Advisor will make asset allocation decisions for the benefit of the Portfolio based on disconnects identified between the current and forward-looking views. The Sub-Advisor will implement the strategy through exposure to various asset classes as described above (including through the use of both long and short financial derivative instruments), that when combined, display a low correlation to equity market returns.</p>	<p>Investment objective and policy change:</p> <p>The Global Multi Asset Income Portfolio seeks to achieve an income with the prospect of capital appreciation over the medium to long term.</p> <p>The Portfolio will invest principally in global fixed income and global equity securities. The Portfolio may further invest in cash and other securities globally (including Money Market Instruments, currencies, REITs, convertible debt securities and other asset classes). The Portfolio will follow a flexible asset allocation policy to achieve the investment objective, and this may result in the Portfolio having no exposure to particular asset classes.</p> <p>The Portfolio may invest up to 10% in other UCITS or UCIs, and may use derivatives for investment purposes and hedging, including the generation of additional income. Such derivatives may include but are not limited to, futures and options, interest rate swaps, and foreign currency exchange contracts.</p>
CT (Lux) Global Select	20/11/2023	<p>Name change: Threadneedle (Lux) – Global Select</p>	<p>Name change: CT (Lux) Global Select</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
	20/11/2023	<p>Investment objective and policy change:</p> <p>The Global Select Portfolio seeks to achieve capital appreciation by investing principally in equity securities issued by companies globally. The “select” investment approach means that the Portfolio has the flexibility to take significant stock and sector positions, which may lead to increased levels of volatility.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>The Portfolio is actively managed in reference to the MSCI ACWI Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Portfolio promotes environmental and social characteristics by aiming to compare favourably against the index over rolling 12-month periods when assessed according to the Columbia Threadneedle ESG Materiality Rating, as set out below. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor’s risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process.</p> <p>Over rolling 12-month periods, the Portfolio aims to compare favourably with the MSCI ACWI Index according to the Columbia Threadneedle ESG Materiality Rating - a proprietary model which builds on the Sustainability and Accounting Standards Board (SASB®) framework. This model identifies material environmental, social and governance (“ESG”) factors across a broad range of sectors, and provides an insight into the management focus and standards of operating practices of a company. The Sub-Advisor considers that companies that manage ESG risks effectively are better positioned to address future challenges, and capitalise on unknown and known future business opportunities. Companies that lead on the most material ESG metrics should be well positioned to build competitive advantage and sustain their long-term future.</p> <p>The Portfolio also aims to exclude companies that breach accepted international standards and principles (e.g. the United Nations Global Compact). Companies in breach may be assessed as suitable for investment by the Portfolio, if in the opinion of the Sub-Advisor there are tangible mitigating factors for the company to be</p>	<p>Investment objective and policy change:</p> <p>The Global Select Portfolio seeks to achieve capital appreciation by investing principally in equity securities issued by companies globally. The “select” investment approach means that the Portfolio has the flexibility to take significant stock and sector positions, which may lead to increased levels of volatility.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at sight), and may also hold bank deposits, Money Market Instruments or money market funds for treasury purposes. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio’s Net Asset Value.</p> <p>The Portfolio is actively managed in reference to the MSCI ACWI Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The index is not designed to specifically consider environmental or social characteristics.</p> <p>The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor’s risk monitoring process.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process, as well as ensuring that the companies in which the Portfolio invests follow good governance practices.</p> <p>Information about the environmental or social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of the Prospectus.</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>held.</p> <p>The Sub-Advisor ensures that at least:</p> <ul style="list-style-type: none"> • 90% of equity securities issued by large companies domiciled in developed countries; and • 75% of equity securities issued by large companies domiciled in Emerging Market Countries, or by small and medium companies, <p>held by the Portfolio are rated against the above measures. For the purposes of this test, small companies are those with a market capitalisation below €5 billion, medium companies are those between €5 billion and €10 billion and large companies are those above €10 billion.</p> <p>To support and enhance the promotion of environmental and social characteristics, the Sub-Advisor will seek proactive engagement with companies with a view to influencing management teams to improve their practices, for example on issues relating to carbon emissions.</p> <p>Further information on the Portfolio investment guidelines, including the Columbia Threadneedle ESG Materiality Rating methodology and engagement policy is available at columbiathreadneedle.com.</p> <p>The Portfolio is categorised as one that promotes environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).</p>	
	01/12/2021	<p>Investment objective and policy change:</p> <p>The Global Select Portfolio seeks to achieve capital appreciation by investing principally in equity securities issued by companies globally. The “select” investment approach means that the Portfolio has the flexibility to take significant stock and sector positions, which may lead to increased levels of volatility.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>The Portfolio is actively managed in reference to the MSCI ACWI Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor’s risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p>	<p>Investment objective and policy change:</p> <p>The Global Select Portfolio seeks to achieve capital appreciation by investing principally in equity securities issued by companies globally. The “select” investment approach means that the Portfolio has the flexibility to take significant stock and sector positions, which may lead to increased levels of volatility.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>The Portfolio is actively managed in reference to the MSCI ACWI Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Portfolio promotes environmental and social characteristics by aiming to compare favourably against the index over rolling 12-month periods when assessed according to the Columbia Threadneedle ESG Materiality Rating, as set out below. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor’s risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
			<p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process.</p> <p>Over rolling 12-month periods, the Portfolio aims to compare favourably with the MSCI ACWI Index according to the Columbia Threadneedle ESG Materiality Rating - a proprietary model which builds on the Sustainability and Accounting Standards Board (SASB®) framework. This model identifies material environmental, social and governance (“ESG”) factors across a broad range of sectors, and provides an insight into the management focus and standards of operating practices of a company. The Sub-Advisor considers that companies that manage ESG risks effectively are better positioned to address future challenges, and capitalise on unknown and known future business opportunities. Companies that lead on the most material ESG metrics should be well positioned to build competitive advantage and sustain their long-term future.</p> <p>The Portfolio also aims to exclude companies that breach accepted international standards and principles (e.g. the United Nations Global Compact). Companies in breach may be assessed as suitable for investment by the Portfolio, if in the opinion of the Sub-Advisor there are tangible mitigating factors for the company to be held.</p> <p>The Sub-Advisor ensures that at least:</p> <ul style="list-style-type: none"> • 90% of equity securities issued by large companies domiciled in developed countries; and • 75% of equity securities issued by large companies domiciled in Emerging Market Countries, or by small and medium companies, <p>held by the Portfolio are rated against the above measures. For the purposes of this test, small companies are those with a market capitalisation below €5 billion, medium companies are those between €5 billion and €10 billion and large companies are those above €10 billion.</p> <p>To support and enhance the promotion of environmental and social characteristics, the Sub-Advisor will seek proactive engagement with companies with a view to influencing management teams to improve their practices, for example on issues relating to carbon emissions.</p> <p>Further information on the Portfolio investment guidelines, including the Columbia Threadneedle ESG Materiality Rating methodology and engagement policy is available at columbiathreadneedle.com.</p> <p>The Portfolio is categorised as one that promotes environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
CT (Lux) Global Social Bond	20/11/2023	Name change: Threadneedle (Lux) – Global Social Bond	Name change: CT (Lux) Global Social Bond
CT (Lux) Global Smaller Companies	20/11/2023	Name change: Threadneedle (Lux) – Global Smaller Companies	Name change: CT (Lux) Global Smaller Companies
	20/11/2023	Investment objective and policy change: <p>The Global Smaller Companies Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of Global Smaller Companies. The Portfolio may further invest in other securities (including fixed income securities, other equities and Money Market Instruments).</p> <p>The Portfolio is actively managed in reference to the MSCI World Small Cap Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Portfolio promotes environmental and social characteristics by aiming to compare favourably against the index over rolling 12-month periods when assessed according to the Columbia Threadneedle ESG Materiality Rating, as set out below. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process.</p> <p>Over rolling 12-month periods, the Portfolio aims to compare favourably with the MSCI World Small Cap Index according to the Columbia Threadneedle ESG Materiality Rating - a proprietary model which builds on the Sustainability and Accounting Standards Board (SASB®) framework. This model identifies material environmental, social and governance ("ESG") factors across a broad range of sectors, and provides an insight into the management focus and standards of operating practices of a company. The Sub-Advisor considers that companies that manage ESG risks effectively are better positioned to address future challenges, and capitalise on unknown and known future business opportunities. Companies that lead on the most material ESG metrics should be well positioned to build competitive advantage and sustain their long-term future.</p>	Investment objective and policy change: <p>The Global Smaller Companies Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of Global Smaller Companies. The Portfolio may further invest in other securities (including fixed income securities, other equities and Money Market Instruments).</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at sight), and may also hold bank deposits, Money Market Instruments or money market funds for treasury purposes. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio's Net Asset Value.</p> <p>The Portfolio is actively managed in reference to the MSCI World Small Cap Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The index is not designed to specifically consider environmental or social characteristics.</p> <p>The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process, as well as ensuring that the companies in which the Portfolio invests follow good governance practices.</p> <p>Information about the environmental or social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of the Prospectus.</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>The Portfolio also aims to exclude companies that breach accepted international standards and principles (e.g. the United Nations Global Compact). Companies in breach may be assessed as suitable for investment by the Portfolio, if in the opinion of the Sub-Advisor there are tangible mitigating factors for the company to be held.</p> <p>The Sub-Advisor ensures that at least:</p> <ul style="list-style-type: none"> • 90% of equity securities issued by large companies domiciled in developed countries; and • 75% of equity securities issued by large companies domiciled in Emerging Market Countries, or by small and medium companies, <p>held by the Portfolio are rated against the above measures. For the purposes of this test, small companies are those with a market capitalisation below €5 billion, medium companies are those between €5 billion and €10 billion and large companies are those above €10 billion.</p> <p>To support and enhance the promotion of environmental and social characteristics, the Sub-Advisor will seek proactive engagement with companies with a view to influencing management teams to improve their practices, for example on issues relating to carbon emissions.</p> <p>Further information on the Portfolio investment guidelines, including the Columbia Threadneedle ESG Materiality Rating methodology and engagement policy is available at columbiathreadneedle.com.</p> <p>The Portfolio is categorised as one that promotes environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).</p>	
	01/12/2021	<p>Investment objective and policy change:</p> <p>The Global Smaller Companies Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of Global Smaller Companies. The Portfolio may further invest in other securities (including fixed income securities, other equities and Money Market Instruments).</p> <p>The Portfolio is actively managed in reference to the MSCI World Small Cap Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p>	<p>Investment objective and policy change:</p> <p>The Global Smaller Companies Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of Global Smaller Companies. The Portfolio may further invest in other securities (including fixed income securities, other equities and Money Market Instruments).</p> <p>The Portfolio is actively managed in reference to the MSCI World Small Cap Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Portfolio promotes environmental and social characteristics by aiming to compare favourably against the index over rolling 12-month periods when assessed according to the Columbia Threadneedle ESG Materiality Rating, as set out below. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
			<p>level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process.</p> <p>Over rolling 12-month periods, the Portfolio aims to compare favourably with the MSCI World Small Cap Index according to the Columbia Threadneedle ESG Materiality Rating - a proprietary model which builds on the Sustainability and Accounting Standards Board (SASB®) framework. This model identifies material environmental, social and governance ("ESG") factors across a broad range of sectors, and provides an insight into the management focus and standards of operating practices of a company. The Sub-Advisor considers that companies that manage ESG risks effectively are better positioned to address future challenges, and capitalise on unknown and known future business opportunities. Companies that lead on the most material ESG metrics should be well positioned to build competitive advantage and sustain their long-term future.</p> <p>The Portfolio also aims to exclude companies that breach accepted international standards and principles (e.g. the United Nations Global Compact). Companies in breach may be assessed as suitable for investment by the Portfolio, if in the opinion of the Sub-Advisor there are tangible mitigating factors for the company to be held.</p> <p>The Sub-Advisor ensures that at least:</p> <ul style="list-style-type: none"> • 90% of equity securities issued by large companies domiciled in developed countries; and • 75% of equity securities issued by large companies domiciled in Emerging Market Countries, or by small and medium companies, <p>held by the Portfolio are rated against the above measures. For the purposes of this test, small companies are those with a market capitalisation below €5 billion, medium companies are those between €5 billion and €10 billion and large companies are those above €10 billion.</p> <p>To support and enhance the promotion of environmental and social characteristics, the Sub-Advisor will seek proactive engagement with companies with a view to influencing management teams to improve their practices, for example on issues relating to carbon emissions.</p> <p>Further information on the Portfolio investment guidelines, including the Columbia Threadneedle ESG Materiality Rating methodology and engagement policy is available at columbiathreadneedle.com.</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
			The Portfolio is categorised as one that promotes environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).
	29/11/2013	Name change: Threadneedle (Lux) – European Smaller Companies Absolute Alpha	Name change: Threadneedle (Lux) – Global Smaller Companies
	29/11/2013	Investment objective and policy change: The European Smaller Companies Absolute Alpha Portfolio seeks to achieve an absolute return. The Portfolio will principally invest in equity securities, convertible debt securities and equity related derivative instruments of European Smaller Companies, and when determined appropriate cash and Money Market Instruments. Secondly, the Portfolio may invest in securities and derivatives related to companies headquartered outside Europe. The Portfolio will take both long and short positions. Short positions (and possibly long positions) will be taken by the use of financial derivative instruments to include, but not limited to, equity swaps, total/excess return swaps, and futures and options related to individual equity securities, related to exchange traded funds and/or related to indices. Hedging may also be achieved through the purchase of exchange traded funds. The Portfolio will use financial derivative instruments and forward transactions for both efficient portfolio management and investment purposes. The use of derivatives may increase or decrease the risk profile of the Portfolio. The Net Asset Value of the Portfolio shall be expressed in Euro and investment decisions will be made from a Euro perspective.	Investment objective and policy change: The Global Smaller Companies Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of smaller companies worldwide. The Portfolio may further invest in other securities (including fixed income securities, other equities and Money Market Instruments).
CT (Lux) Global Technology	20/11/2023	Name change: Threadneedle (Lux) – Global Technology	Name change: CT (Lux) Global Technology
	18/10/2023	Benchmark change: MSCI World Information Technology Index	Benchmark change: MSCI World Information Technology 10/40 Index
	18/10/2023	Investment objective and policy change: The Global Technology Portfolio seeks to achieve long term capital appreciation by making global investments principally in Transferable Securities of companies with business operations in technology and technology-related industries. Technology-related companies are those companies that use technology extensively to improve their business processes and applications. The Portfolio may invest in Transferable Securities of issuers of any size and domiciled in any country. The Portfolio will normally invest its assets in any equity securities, including common stock, securities convertible or exchangeable into common stock, rights and warrants to purchase common stock and depositary receipts	Investment objective and policy change: The Global Technology Portfolio seeks to achieve long term capital appreciation by investing principally in the equity securities of companies with business operations in technology and technology-related industries globally. Technology-related companies are those companies that use technology extensively to improve their business processes and applications. The Portfolio may invest in Transferable Securities of issuers of any size and domiciled in any country. The Portfolio will normally invest its assets in common stock, however it may invest in other types of equity securities, including securities convertible or exchangeable into common stock, rights and warrants to purchase

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>representing an ownership interest in these equity securities. The Portfolio may invest up to 25% of its assets in preferred stock and Investment Grade debt securities.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposit at sight), and may hold bank deposits, money market instruments or money market funds for treasury purposes. In normal market conditions, investments in ancillary liquid assets, bank deposits, money market instruments or money market funds will not exceed 10% of the Portfolio's net asset value.</p> <p>The Portfolio is actively managed in reference to the MSCI World Information Technology Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p>	<p>common stock and depositary receipts representing an ownership interest in these equity securities. The Portfolio may invest up to 25% of its assets in preferred stock and Investment Grade debt securities.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at sight), and may also hold bank deposits, Money Market Instruments or money market funds for treasury purposes. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio's Net Asset Value.</p> <p>The Portfolio is actively managed in reference to the MSCI World Information Technology 10/40 Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process.</p>
CT (Lux) Japan Equities	20/11/2023	<p>Name change: Threadneedle (Lux) – Japan Equities</p>	<p>Name change: CT (Lux) Japan Equities</p>
CT (Lux) Pan European Absolute Alpha	20/11/2023	<p>Name change: Threadneedle (Lux) – Pan European Absolute Alpha</p>	<p>Name change: CT (Lux) Pan European Absolute Alpha</p>
CT (Lux) Pan European Focus	12/12/2024	<p>Name change: CT (Lux) Pan European Equity Dividend</p>	<p>Name change: CT (Lux) Pan European Focus</p>
	12/12/2024	<p>Investment objective and policy change:</p> <p>The Pan European Equity Dividend Portfolio seeks to achieve an income combined with prospects for capital appreciation from a portfolio of shares issued by companies in Europe. The Portfolio will invest principally in equity securities of companies domiciled in Europe or with significant operations in Europe.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at sight), as described under "Investment Restrictions" in Appendix A.</p> <p>The Portfolio may also hold bank deposits (other than bank deposits at sights), Money Market Instruments or money market funds for treasury purposes. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio's Net Asset Value.</p>	<p>Investment objective and policy change:</p> <p>The Pan European Focus Portfolio seeks to achieve capital appreciation. The Portfolio is actively managed and invests at least 75% of its assets in a concentrated portfolio of shares of companies domiciled in Europe (including the UK), or which have significant business operations there.</p> <p>The Portfolio selects companies in which the Investment Manager has a high conviction that the current share price does not reflect the prospects for that business. These companies may be chosen from any industry or economic sector, with significant sector and share weightings taken at the Investment Manager's discretion. There is no restriction on company size, however, investment tends to focus on larger companies, such as those included in the MSCI Europe Index.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>The Portfolio is actively managed in reference to the MSCI Europe Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Investment Manager has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Investment Manager's risk monitoring process.</p>	<p>sight), as described under "Investment Restrictions" in Appendix A.</p> <p>Subject to the limits described under "Investment Restrictions" in Appendix A, the Portfolio may also hold bank deposits (other than bank deposits at sight), Money Market Instruments or money market funds for treasury purposes and in case of unfavourable market conditions. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio's Net Asset Value.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>The Portfolio is actively managed in reference to the MSCI Europe Index and looks to outperform the index over rolling 3-year periods, after the deduction of charges. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The index is not designed to specifically consider environmental or social characteristics.</p> <p>The Investment Manager has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index. Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Investment Manager's risk monitoring process.</p> <p>The Portfolio typically invests in fewer than 50 companies, which may include shares of some companies not within the Index.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process, as well as ensuring that the companies in which the Portfolio invests follow good governance practices.</p> <p>Information about the environmental or social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of the Prospectus.</p>
	20/11/2023	<p>Name change: Threadneedle (Lux) – Pan European Equity Dividend</p>	<p>Name change: CT (Lux) Pan European Equity Dividend</p>
	20/11/2023	<p>Name change: Threadneedle (Lux) – Pan European ESG Equities</p>	<p>Name change: CT (Lux) Pan European ESG Equities</p>
CT (Lux) Pan European ESG Equities	20/11/2023	<p>Investment objective and policy change: The Pan European ESG Equities Portfolio seeks to achieve capital appreciation through investment in companies with strong or improving environmental, social and governance (ESG) characteristics.</p>	<p>Investment objective and policy change: The Pan European ESG Equities Portfolio seeks to achieve capital appreciation through investment in companies with strong or improving environmental, social and governance (ESG) characteristics.</p>
		<p>The Portfolio is actively managed, and invests principally</p>	<p>The Portfolio invests principally in the equity securities</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>in the equity securities of large companies domiciled in Europe or with significant European activities. The Portfolio may further invest in the equity securities of European Smaller Companies and Money Market Instruments.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposit at sight), and may hold bank deposits, money market instruments or money market funds for treasury purposes. In normal market conditions, investments in ancillary liquid assets, bank deposits, money market instruments or money market funds will not exceed 10% of the Portfolio's net asset value.</p> <p>The Sub-Advisor focuses on selecting companies with strong or improving ESG characteristics, as outlined in the Portfolio's ESG Investment Guidelines. Those companies will demonstrate leadership through strong environmental, social, and governance practices.</p> <p>The Sub-Advisor will use measures that compare the ESG characteristics of the Portfolio against the MSCI Europe Index. This index also provides a helpful benchmark against which the financial performance can be compared. The MSCI Europe Index has been chosen for these purposes as a good representation of large and medium-sized companies within European developed market countries (including the UK). Accordingly, the index is not designed to specifically consider environmental or social characteristics.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>In keeping with its ESG Investment Guidelines, the Portfolio will not invest in some sectors and companies in the index.</p> <p>The Net Asset Value of the Portfolio shall be expressed in Euro and investment decisions will be made from a Euro perspective.</p> <p>ESG Investment Guidelines</p> <p>The Sub-Advisor's environmental, social and governance ("ESG") investment criteria for the Portfolio are set out in its ESG Investment Guidelines, which may be amended from time-to-time. These are specific to the Portfolio and are over and above the Sub-Advisor's own normal ethical practices.</p> <p>The Portfolio's ESG Investment Guidelines are available on request.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics.</p> <p>The Portfolio is categorised as one that promotes</p>	<p>of large companies domiciled in Europe or with significant European activities. The Portfolio may further invest in the equity securities of European Smaller Companies and Money Market Instruments.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at sight), and may also hold bank deposits, Money Market Instruments or money market funds for treasury purposes. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio's Net Asset Value.</p> <p>The Portfolio is actively managed in reference to the MSCI Europe Index. The index is broadly representative of the companies in which the Portfolio invests and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The index is not designed to specifically consider environmental or social characteristics.</p> <p>The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index. Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by investing in companies that demonstrate strong or improving ESG characteristics. In addition, the Sub-Advisor ensures that the companies in which the Portfolio invests follow good governance practices.</p> <p>Information about the environmental or social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of the Prospectus.</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR). Information about the environmental or social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of the Prospectus.	
	02/10/2020	Name change: Threadneedle (Lux) – Pan European Equities	Name change: Threadneedle (Lux) – Pan European ESG Equities
	02/10/2020	Investment objective and policy change: The Pan European Equities Portfolio seeks to achieve capital appreciation by investing principally in the equity of large companies domiciled in Europe or with significant European activities. The Portfolio may further invest in the equity securities of European Smaller Companies and other securities (including fixed income securities, other equities and Money Market Instruments). The Net Asset Value of the Portfolio shall be expressed in Euro and investment decisions will be made from a Euro perspective.	Investment objective and policy change: The Pan European ESG Equities Portfolio seeks to achieve capital appreciation through investment in companies with strong or improving environmental, social and governance (ESG) characteristics. The Portfolio is actively managed, and invests principally in the equity securities of large companies domiciled in Europe or with significant European activities. The Portfolio may further invest in the equity securities of European Smaller Companies and Money Market Instruments. The Portfolio may use financial derivative instruments for hedging purposes. The Sub-Advisor focuses on selecting companies with strong or improving ESG characteristics, as outlined in the Portfolio's ESG Investment Guidelines. Those companies will demonstrate leadership through strong environmental, social, and governance practices. The Sub-Advisor will use measures that compare the ESG characteristics of the Portfolio against the MSCI Europe Index. This index also provides a helpful benchmark against which the financial performance can be compared. The MSCI Europe Index has been chosen for these purposes as a good representation of large and medium-sized companies within European developed market countries (including the UK). Accordingly, the index is not designed to specifically consider environmental or social characteristics. Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index. In keeping with its ESG Investment Guidelines, the Portfolio will not invest in some sectors and companies in the index. The Net Asset Value of the Portfolio shall be expressed in Euro and investment decisions will be made from a Euro perspective.
CT (Lux) Pan European Small Cap Opportunities	20/11/2023	Name change: Threadneedle (Lux) – Pan European Small Cap Opportunities	Name change: CT (Lux) Pan European Small Cap Opportunities

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
	20/11/2023	<p>Investment objective and policy change:</p> <p>The Pan European Small Cap Opportunities Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of European Smaller Companies. The Portfolio may further invest in other securities (including fixed income securities, other equities and Money Market Instruments).</p> <p>The Net Asset Value of this Portfolio shall be expressed in Euro and investment decisions will be made from a Euro perspective.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposit at sight), and may hold bank deposits, money market instruments or money market funds for treasury purposes. In normal market conditions, investments in ancillary liquid assets, bank deposits, money market instruments or money market funds will not exceed 10% of the Portfolio's net asset value.</p> <p>The Portfolio is actively managed in reference to the MSCI Europe Small Cap Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p>	<p>Investment objective and policy change:</p> <p>The Pan European Small Cap Opportunities Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of European Smaller Companies. The Portfolio may further invest in other securities (including fixed income securities, other equities and Money Market Instruments).</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at sight), and may also hold bank deposits, Money Market Instruments or money market funds for treasury purposes. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio's Net Asset Value.</p> <p>The Portfolio is actively managed in reference to the MSCI Europe Small Cap Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The index is not designed to specifically consider environmental or social characteristics.</p> <p>The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process, as well as ensuring that the companies in which the Portfolio invests follow good governance practices.</p> <p>Information about the environmental or social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of the Prospectus.</p>
	31/07/2023	<p>Benchmark change:</p> <p>EMIX Smaller European Companies Index</p>	<p>Benchmark change:</p> <p>MSCI Europe Small Cap Index</p>
	01/02/2013	<p>Name change:</p> <p>Threadneedle (Lux) – Pan European Smaller Companies</p>	<p>Name change:</p> <p>Threadneedle (Lux) – Pan European Small Cap Opportunities</p>
CT (Lux) Pan European Smaller Companies	20/11/2023	<p>Name change:</p> <p>Threadneedle (Lux) – Pan European Smaller Companies</p>	<p>Name change:</p> <p>CT (Lux) Pan European Smaller Companies</p>
	20/11/2023	<p>Investment objective and policy change:</p> <p>The Pan European Smaller Companies Portfolio seeks to achieve capital appreciation by investing principally in the</p>	<p>Investment objective and policy change:</p> <p>The Pan European Smaller Companies Portfolio seeks to achieve capital appreciation by investing principally in the</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>equity securities of European Smaller Companies. The Sub-Advisor will typically favour investments in companies at the higher end of the smaller companies capitalisation scale.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>The Portfolio is actively managed in reference to the MSCI Europe Small Cap Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Portfolio promotes environmental and social characteristics by aiming to compare favourably against the index over rolling 12-month periods when assessed according to the Columbia Threadneedle ESG Materiality Rating, as set out below. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process.</p> <p>Over rolling 12-month periods, the Portfolio aims to compare favourably with the MSCI Europe Small Cap Index according to the Columbia Threadneedle ESG Materiality Rating - a proprietary model which builds on the Sustainability and Accounting Standards Board (SASB®) framework. This model identifies material environmental, social and governance ("ESG") factors across a broad range of sectors, and provides an insight into the management focus and standards of operating practices of a company. The Sub-Advisor considers that companies that manage ESG risks effectively are better positioned to address future challenges, and capitalise on unknown and known future business opportunities. Companies that lead on the most material ESG metrics should be well positioned to build competitive advantage and sustain their long-term future.</p> <p>The Portfolio also aims to exclude companies that breach accepted international standards and principles (e.g. the United Nations Global Compact). Companies in breach may be assessed as suitable for investment by the Portfolio, if in the opinion of the Sub-Advisor there are tangible mitigating factors for the company to be held.</p> <p>The Sub-Advisor ensures that at least:</p>	<p>the equity securities of European Smaller Companies. The Sub-Advisor will typically favour investments in companies at the higher end of the smaller companies capitalisation scale.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at sight), and may also hold bank deposits, Money Market Instruments or money market funds for treasury purposes. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio's Net Asset Value.</p> <p>The Portfolio is actively managed in reference to the MSCI Europe Small Cap Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The index is not designed to specifically consider environmental or social characteristics.</p> <p>The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process, as well as ensuring that the companies in which the Portfolio invests follow good governance practices.</p> <p>Information about the environmental or social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of the Prospectus.</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<ul style="list-style-type: none"> • 90% of equity securities issued by large companies domiciled in developed countries; and • 75% of equity securities issued by large companies domiciled in Emerging Market Countries, or by small and medium companies, <p>held by the Portfolio are rated against the above measures. For the purposes of this test, small companies are those with a market capitalisation below €5 billion, medium companies are those between €5 billion and €10 billion and large companies are those above €10 billion.</p> <p>To support and enhance the promotion of environmental and social characteristics, the Sub-Advisor will seek proactive engagement with companies with a view to influencing management teams to improve their practices, for example on issues relating to carbon emissions.</p> <p>Further information on the Portfolio investment guidelines, including the Columbia Threadneedle ESG Materiality Rating methodology and engagement policy is available at columbiathreadneedle.com.</p> <p>The Portfolio is categorised as one that promotes environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR).</p>	
	31/07/2023	<p>Benchmark change:</p> <p>EMIX Smaller European Companies Index</p>	<p>Benchmark change:</p> <p>MSCI Europe Small Cap Index</p>
	01/12/2021	<p>Investment objective and policy change:</p> <p>The Pan European Smaller Companies Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of European Smaller Companies. The Sub-Advisor will typically favour investments in companies at the higher end of the smaller companies capitalisation scale.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>The Portfolio is actively managed in reference to the EMIX Smaller European Companies Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index</p>	<p>Investment objective and policy change:</p> <p>The Pan European Smaller Companies Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of European Smaller Companies. The Sub-Advisor will typically favour investments in companies at the higher end of the smaller companies capitalisation scale.</p> <p>The Portfolio may use financial derivative instruments for hedging purposes.</p> <p>The Portfolio is actively managed in reference to the EMIX Smaller European Companies Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Portfolio promotes environmental and social characteristics by aiming to compare favourably against the index over rolling 12-month periods when assessed according to the Columbia Threadneedle ESG Materiality Rating, as set out below. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
			<p>the index. In line with its active management strategy, there may be significant deviation from the index.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process.</p> <p>Over rolling 12-month periods, the Portfolio aims to compare favourably with the EMIX Smaller European Companies Index according to the Columbia Threadneedle ESG Materiality Rating - a proprietary model which builds on the Sustainability and Accounting Standards Board (SASB®) framework. This model identifies material environmental, social and governance (“ESG”) factors across a broad range of sectors, and provides an insight into the management focus and standards of operating practices of a company. The Sub-Advisor considers that companies that manage ESG risks effectively are better positioned to address future challenges, and capitalise on unknown and known future business opportunities. Companies that lead on the most material ESG metrics should be well positioned to build competitive advantage and sustain their long-term future.</p> <p>The Portfolio also aims to exclude companies that breach accepted international standards and principles (e.g. the United Nations Global Compact). Companies in breach may be assessed as suitable for investment by the Portfolio, if in the opinion of the Sub-Advisor there are tangible mitigating factors for the company to be held.</p> <p>The Sub-Advisor ensures that at least:</p> <ul style="list-style-type: none"> • 90% of equity securities issued by large companies domiciled in developed countries; and • 75% of equity securities issued by large companies domiciled in Emerging Market Countries, or by small and medium companies, <p>held by the Portfolio are rated against the above measures. For the purposes of this test, small companies are those with a market capitalisation below €5 billion, medium companies are those between €5 billion and €10 billion and large companies are those above €10 billion.</p> <p>To support and enhance the promotion of environmental and social characteristics, the Sub-Advisor will seek proactive engagement with companies with a view to influencing management teams to improve their practices, for example on issues relating to carbon emissions.</p> <p>Further information on the Portfolio investment guidelines, including the Columbia Threadneedle ESG Materiality Rating methodology and engagement policy is available at columbiathreadneedle.com.</p> <p>The Portfolio is categorised as one that promotes environmental or social characteristics under Article 8 of the EU Regulation 2019/2088 on sustainability-related</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
			disclosures in the financial services sector (SFDR).
CT (Lux) UK Equities	20/11/2023	Name change: Threadneedle (Lux) – UK Equities	Name change: CT (Lux) UK Equities
	20/11/2023	Investment objective and policy change: The UK Equities Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of companies domiciled in the United Kingdom or which have significant United Kingdom operations. The Portfolio may further invest in other securities (including fixed income securities, other equities and Money Market Instruments). The Net Asset Value of the Portfolio shall be expressed in GBP and investment decisions will be made from a GBP perspective. For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposit at sight), and may hold bank deposits, money market instruments or money market funds for treasury purposes. In normal market conditions, investments in ancillary liquid assets, bank deposits, money market instruments or money market funds will not exceed 10% of the Portfolio's net asset value. The Portfolio is actively managed in reference to the FTSE All-Share Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index. Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.	Investment objective and policy change: The UK Equities Portfolio seeks to achieve capital appreciation by investing principally in the equity securities of companies domiciled in the United Kingdom or which have significant United Kingdom operations. The Portfolio may further invest in other securities (including fixed income securities, other equities and Money Market Instruments). For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at sight), and may also hold bank deposits, Money Market Instruments or money market funds for treasury purposes. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio's Net Asset Value. The Portfolio is actively managed in reference to the FTSE All-Share Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The index is not designed to specifically consider environmental or social characteristics. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index. Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process. Promotion of Environmental and Social Characteristics The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process, as well as ensuring that the companies in which the Portfolio invests follow good governance practices. Information about the environmental or social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of the Prospectus.
CT (Lux) UK Equity Income	20/11/2023	Name change: Threadneedle (Lux) – UK Equity Income	Name change: CT (Lux) UK Equity Income
CT (Lux) US Contrarian Core Equities	20/11/2023	Name change: Threadneedle (Lux) – US Contrarian Core Equities	Name change: CT (Lux) US Contrarian Core Equities

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
	20/11/2023	<p>Investment objective and policy change:</p> <p>The US Contrarian Core Equities Portfolio seeks to achieve long-term capital appreciation by investing principally in the equity securities of large cap companies (generally over US\$ 2 billion in market capitalisation, as at time of purchase) listed, domiciled, or conducting a significant part of their business in the United States. The Sub-Advisor will take a contrarian approach and will specifically target stocks that it believes are undervalued by the market.</p> <p>The Portfolio may use financial derivative instruments for investment purposes, hedging and efficient portfolio management. These derivatives may include but are not limited to equity swaps, options, futures and foreign currency exchange contracts.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposit at sight), and may hold bank deposits, money market instruments or money market funds for treasury purposes. In normal market conditions, investments in ancillary liquid assets, bank deposits, money market instruments or money market funds will not exceed 10% of the Portfolio's net asset value.</p> <p>The Portfolio is actively managed in reference to the S&P 500 Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In line with its active management strategy, there may be significant deviation from the index.</p>	<p>Investment objective and policy change:</p> <p>The US Contrarian Core Equities Portfolio seeks to achieve long-term capital appreciation by investing principally in the equity securities of large cap companies (generally over US\$ 2 billion in market capitalisation, as at time of purchase) listed, domiciled, or conducting a significant part of their business in the United States. The Sub-Advisor will take a contrarian approach and will specifically target stocks that it believes are undervalued by the market. The Portfolio may use financial derivative instruments for investment purposes, hedging and efficient portfolio management. These derivatives may include but are not limited to equity swaps, options, futures and foreign currency exchange contracts.</p> <p>For the purposes of managing liquidity, the Portfolio may hold ancillary liquid assets (i.e. bank deposits at sight), and may also hold bank deposits, Money Market Instruments or money market funds for treasury purposes. In normal market conditions, investments in these assets or instruments will not exceed 10% of the Portfolio's Net Asset Value.</p> <p>The Portfolio is actively managed in reference to the S&P 500 Index. The index is broadly representative of the companies in which the Portfolio invests, and provides a suitable target benchmark against which Portfolio performance will be measured and evaluated over time. The index is not designed to specifically consider environmental or social characteristics.</p> <p>The Sub-Advisor has discretion to select investments with weightings different to the index, and that are not in the index, and the Portfolio may display significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the Sub-Advisor's risk monitoring process.</p> <p>Promotion of Environmental and Social Characteristics</p> <p>The Sub-Advisor promotes environmental and social characteristics by integrating a range of responsible investment measures into the investment decision-making process, as well as ensuring that the companies in which the Portfolio invests follow good governance practices.</p> <p>Information about the environmental or social characteristics promoted by the Portfolio and their integration into the investment process is available in the SFDR RTS Annex of the Prospectus.</p>
CT (Lux) US Disciplined Core Equities	20/11/2023	<p>Name change:</p> <p>Threadneedle (Lux) – US Disciplined Core Equities</p>	<p>Name change:</p> <p>CT (Lux) US Disciplined Core Equities</p>
CT (Lux) US High Yield Bond	20/11/2023	<p>Name change:</p> <p>Threadneedle (Lux) – US High Yield Bond</p>	<p>Name change:</p> <p>CT (Lux) US High Yield Bond</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) I			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
	03/05/2016	Name change: Threadneedle (Lux) – US\$ High Income Bonds	Name change: Threadneedle (Lux) – US High Yield Bond
	01/07/2015	Benchmark change: BofA Merrill Lynch BB-B US Cash Pay High Yield Index	Benchmark change: BofA Merrill Lynch US Cash Pay High Yield Constrained Index

Columbia Threadneedle (Lux) II			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
CT (Lux) Sustainable Outcomes Global Equity	20/11/2023	Name change: Columbia Threadneedle (Lux) – Sustainable Outcomes Global Equity	Name change: CT (Lux) Sustainable Outcomes Global Equity
	20/11/2023	<p>Investment objective and policy change:</p> <p>Objective</p> <p>to generate capital growth through investment in companies that are positively exposed to sustainable outcome themes through their products and services and display strong or improving environmental, social and governance (ESG) practices.</p> <p>Investment Policy</p> <p>The fund is actively managed and invests a minimum of 90% of its total net assets in the equity securities of companies globally, including through depositary receipts. Such investment may include the equity securities of companies in emerging market countries which may represent a core part of the fund's investments.</p> <p>For the purposes of managing liquidity, the fund may hold ancillary liquid assets (i.e. bank deposits at sight) and may hold bank deposits, money market instruments or money market funds for treasury purposes. In normal market conditions, investment in these assets and instruments will not exceed 10% of the fund's net asset value.</p> <p>The investment manager focusses on selecting companies delivering sustainable outcomes or progressing towards the delivery of sustainable outcomes, as outlined in the fund's Sustainable Outcomes Investment Guidelines. Those companies will offer products and services aligned to the fund's sustainable outcome themes and demonstrate strong or improving ESG practices.</p> <p>The fund is actively managed in reference to the MSCI ACWI Index. The fund looks to outperform the index over rolling 5 year periods, after deduction of charges. The index is broadly representative of the companies in which the fund invests and provides a suitable target</p>	<p>Investment objective and policy change:</p> <p>Objective</p> <p>to generate capital growth by investing in companies globally that are delivering positive sustainable outcomes for the environment and/or society through their products and services, and display strong environmental, social and governance (ESG) practices.</p> <p>Investment Policy</p> <p>The fund is actively managed and invests at least 90% of its total net assets in the equity securities of companies located anywhere in the world, including through depositary receipts, subject to the fund's sustainable outcomes criteria. This includes companies located in emerging market countries which may represent a core part of the fund's investments.</p> <p>For the purposes of managing liquidity, the fund may hold ancillary liquid assets (i.e. bank deposits at sight), and may also hold bank deposits, money market instruments or money market funds for treasury purposes. In normal market conditions, investment in these assets or instruments will not exceed 10% of the fund's net asset value.</p> <p>The fund is actively managed in reference to the MSCI ACWI Index. The fund looks to outperform the index over rolling 5-year periods, after deduction of charges. The index is broadly representative of the companies in which the fund invests and provides a suitable target index against which fund performance will be measured and evaluated over time. The index is used for the purposes above and is not intended to be aligned with or used to attain the sustainable investment objective of the fund.</p> <p>The investment manager has discretion to select investments with weightings different to the index, and that are not in the index, and as a result of its sustainable investment objective, the fund will display</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) II			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>index against which fund performance will be measured and evaluated over time. Accordingly, the index is not designed to specifically consider environmental or social characteristics. The investment 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.</p> <p>Guidelines on the level of risk relative to the index will be considered as part of the investment manager's risk monitoring process, to ensure the overall level of risk is broadly consistent with the index. In keeping with its Sustainable Outcomes Investment Guidelines, the fund may not invest in some sectors and companies in the index.</p> <p>Sustainable Outcomes Investment Guidelines:</p> <p>The investment manager has developed its own Sustainable Outcomes Investment criteria for the fund as set out in its Sustainable Outcomes Investment Guidelines, which may be amended from time to time. These are specific to the fund and are over and above the investment manager's normal responsible investment practices.</p> <p>The fund's Sustainable Outcomes Investment Guidelines are available on request and on the Columbia Threadneedle Investments website.</p> <p>There are two main components to the Sustainable Outcomes Investment Guidelines as outlined below:</p> <p>1) Within the universe of approved investments, the framework against which the investment manager will assess its investments may include the extent to which companies:</p> <ul style="list-style-type: none"> • currently have the potential and are seeking to develop products and services that contribute towards a better future (such as in education, clean technology, healthcare, safety and security); • evidence strong or improving ESG practices within their sectors which means that the investment manager may invest in companies that at the time of investment do not demonstrate strong ESG practices, but are in the process of transitioning to such practices. <p>2) The investment manager will apply sustainable outcome-based exclusion screening to the fund's investments, which aims to exclude companies that are unable to satisfy the fund's Sustainable Outcomes Investment Guidelines from time to time. By way of example, it may seek to exclude companies where a substantial element of the business revenue is derived from products or services such as alcohol, tobacco, gambling, adult entertainment, the manufacture of military weapons, civilian firearms and nuclear power.</p> <p>The investment manager will apply these non-financial selection criteria to at least 90% of the total net assets of the fund, excluding ancillary liquid assets, bank deposits, money market funds or money market instruments for liquidity or treasury purposes, and will use measurement</p>	<p>significant divergence from the index.</p> <p>Deviations from the index, including guidance on the level of risk relative to the index, will be considered as part of the investment manager's risk monitoring process.</p> <p>Sustainable Outcomes Investment Guidelines:</p> <p>The investment manager has developed its own Sustainable Outcomes Investment Guidelines for the fund, which may be amended from time to time. The two main components of these Guidelines are the application of a sustainable outcomes framework and the application of sustainable outcomes-based exclusions. The investment manager considers the principal adverse impacts ("PAIs") of its investment decisions that may negatively harm sustainability factors through exclusions, investment research and monitoring and engagement of companies. The Sustainable Investment Guidelines and consideration of PAIs are described in the SFDR RTS Annex of the Prospectus.</p> <p>Columbia Threadneedle Investments is a signatory to the Net Zero Asset Managers Initiative ("NZAMI") and has committed to an ambition, in partnership with clients, to reach net zero emissions by 2050 or sooner for a range of assets, including the fund. Accordingly, the investment manager will use proactive engagement with companies to assist with progressing this ambition. If after an appropriate period of engagement, a high emitting company held in the fund does not show progress in meeting minimum standards considered necessary for continued investment, then the fund will disinvest from the company.</p> <p>Derivatives and techniques</p> <p>The fund may use derivatives for hedging (reducing risks), but not for investment purposes.</p> <p>SFDR Information</p> <p>The fund is considered to be within the scope of Article 9 of SFDR as it has sustainable investment as its objective.</p> <p>Further information on the fund's investment guidelines is included in the Sustainable Outcomes Investment Guidelines available at columbiathreadneedle.com. The investment manager publishes a sustainable outcome report each year which is also available at www.columbiathreadneedle.com.</p> <p>Please also refer to the General Sustainability Disclosures Appendix of the Prospectus for further information.</p> <p>Information about the sustainable investment objective of the Portfolio is available in the SFDR RTS Annex of the Prospectus.</p>

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) II			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		<p>methods such as responsible investment rating and sustainable outcome-based exclusion screening to ensure that the fund's ESG profile and exposure to sustainable outcome themes exceeds that of the index. In addition to these measurements, the investment manager will publish an annual impact report.</p> <p>The investment manager will monitor its investments against the fund's Sustainable Outcomes Investment Guidelines and may engage in dialogue with such companies if it believes that the standards and practices applied by these companies can be improved. In evaluating the investment universe, the investment manager may refer to additional sources, such as external rating providers that score companies on their ESG performance, as well as the investment manager's own analysis and expertise in this area.</p> <p>The fund is categorised as one that promotes environmental or social characteristics under EU Regulation 2019/2088 on sustainability-related disclosures in the financial services sector (SFDR), and does not have a "sustainable investment" objective as defined by SFDR.</p> <p>Derivatives and techniques</p> <p>The fund may use derivatives for hedging (reducing risks), but not for investment purposes.</p>	

Columbia Threadneedle (Lux) III			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
CT (Lux) Diversified Growth	04/07/2022	Name change: BMO Diversified Growth Fund	Name change: CT (Lux) Diversified Growth
	12/11/2018	Name change: F&C Diversified Growth	Name change: BMO Diversified Growth Fund
CT (Lux) Euro Bond	04/07/2022	Name change: BMO Euro Bond Fund	Name change: CT (Lux) Euro Bond
	12/11/2018	Name change: BMO Euro Fixed Income	Name change: BMO Euro Bond Fund
CT (Lux) European Growth & Income	04/07/2022	Name change: BMO European Growth & Income Fund	Name change: CT (Lux) European Growth & Income
	12/11/2018	Name change: F&C European Growth and Income	Name change: BMO European Growth & Income Fund
CT (Lux) Global Absolute Return	04/07/2022	Name change:	Name change:

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) III			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
Bond		BMO Global Absolute Return Bond Fund	CT (Lux) Global Absolute Return Bond
	12/11/2018	Name change: BMO Global Absolute Return Bond	Name change: BMO Global Absolute Return Bond Fund
CT (Lux) Global Convertible Bond	04/07/2022	Name change: BMO Global Convertible Bond	Name change: CT (Lux) Global Convertible Bond
	12/11/2018	Name change: F&C Global Convertible Bond	Name change: BMO Global Convertible Bond Fund
CT (Lux) Global Total Return Bond	04/07/2022	Name change: BMO Global Total Return Bond Fund	Name change: CT (Lux) Global Total Return Bond
	12/11/2018	Name change: BMO Global Total Return Bond	Name change: BMO Global Total Return Bond Fund
CT (Lux) Responsible Euro Corporate Bond	04/07/2022	Name change: BMO Responsible Euro Corporate Bond Fund	Name change: CT (Lux) Responsible Euro Corporate Bond
	12/11/2018	Name change: BMO Responsible Euro Corporate Bond	Name change: BMO Responsible Euro Corporate Bond Fund
CT (Lux) Responsible Global Emerging Markets Equity	04/07/2022	Name change: BMO Responsible Global Emerging Markets Equity Fund	Name change: CT (Lux) Responsible Global Emerging Markets Equity
	12/11/2018	Name change: BMO Responsible Global Emerging Markets Equity	Name change: BMO Responsible Global Emerging Markets Equity Fund
CT (Lux) Responsible Global Equity	04/07/2022	Name change: BMO Responsible Global Equity Fund	Name change: CT (Lux) Responsible Global Equity
	12/11/2018	Name change: F&C Responsible Global Equity	Name change: BMO Responsible Global Equity Fund
CT (Lux) SDG Engagement Global Equity	29/12/2023	Benchmark change: MSCI ACWI SMID Index	Benchmark change: MSCI ACWI Mid Cap Index
	04/07/2022	Name change: BMO SDG Engagement Global Equity Fund	Name change: CT (Lux) SDG Engagement Global Equity
CT (Lux) Sustainable Multi-Asset Income	04/07/2022	Name change: BMO Sustainable Multi-Asset Income Fund	Name change: CT (Lux) Sustainable Multi-Asset Income
CT (Lux) Sustainable Opportunities European Equity	04/07/2022	Name change: BMO Sustainable Opportunities European Equity Fund	Name change: CT (Lux) Sustainable Opportunities European Equity
	14/10/2019	Name change:	Name change:

Details of Significant Events

Columbia Threadneedle (Lux) I; Columbia Threadneedle (Lux) II; Columbia Threadneedle (Lux) III

Columbia Threadneedle (Lux) III			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
		BMO European Equity Fund	BMO Sustainable Opportunities European Equity Fund
	14/10/2019	<p>Investment objective and policy change:</p> <p>The investment objective of the Portfolio is to achieve long-term capital appreciation by investing in European companies listed on one of the European States Stock Exchanges or a regulated market.</p> <p>The Portfolio is actively managed. The Investment Manager believes that an appropriate comparator benchmark for reviewing fund performance is the MSCI Europe NR Index, given the investment policy of the Portfolio and the approach taken by the Investment Manager. The Portfolio 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.</p> <p>The Portfolio will invest at least 75% of its total assets in equity securities of companies that are incorporated under the laws of, and have their registered office in, a country in Europe. The Portfolio will invest more than 50% in equity securities in the sense of sec. 2 para. 8 of the GITA.</p>	<p>Investment objective and policy change:</p> <p>The investment objective of the Portfolio is to achieve long-term capital appreciation by investing in European companies listed on one of the European States Stock Exchanges or a regulated market.</p> <p>The Portfolio is actively managed. The Investment Manager believes that an appropriate comparator benchmark for reviewing fund performance is the MSCI Europe NR Index, given the investment policy of the Portfolio and the approach taken by the Investment Manager. The Portfolio 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.</p> <p>The Portfolio will invest at least 75% of its total assets in equity securities of companies that are incorporated under the laws of, and have their registered office in, a country in Europe. The Portfolio will invest more than 50% in equity securities in the sense of sec. 2 para. 8 of the GITA.</p> <p>As part of its investment process, the Investment Manager integrates environmental, social and governance ("ESG") factors into its routine analysis. Through this process, the Investment Manager seeks to (1) avoid investments that are contrary to the goals of making positive contributions to society and/or the environment; (2) invest in companies that provide sustainable solutions or that make positive contributions to society and/or the environment; and (3) improve companies by selecting those that, in the Investment Manager's opinion, will benefit from active investor engagement, leading to reduced risk, improved performance, best practices and, overall, long-term investor value.</p>
	12/11/2018	<p>Name change:</p> <p>F&C European Equity</p>	<p>Name change:</p> <p>BMO European Equity Fund</p>

Important Information:

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