

Details of Significant Events – Key Investor Information Documents

Threadneedle (Lux)			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
Threadneedle (Lux) – American	01/12/2011	<b>Name change:</b> Threadneedle (Lux) – US Equities	<b>Name change:</b> Threadneedle (Lux) – American
	01/12/2011	<b>Investment policy change:</b> 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.	<b>Investment policy change:</b> 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).
Threadneedle (Lux) – American Absolute Alpha	01/09/2021	<b>Benchmark change:</b> 3 Month USD London Interbank Offered Rate (LIBOR)	<b>Benchmark change:</b> 90-day Average Secured Overnight Financing Rate (SOFR)
Threadneedle (Lux) – Asian Equity Income	01/02/2013	<b>Name change:</b> Threadneedle (Lux) – Asia	<b>Name change:</b> Threadneedle (Lux) – Asian Equity Income
	01/02/2013	<b>Investment policy change:</b> 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).	<b>Investment policy change:</b> 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).
Threadneedle (Lux) – Credit Opportunities	01/09/2021	<b>Benchmark change:</b> ICE BofA Euro Currency 1-Month Deposit Bid Rate Constant Maturity Index (Local Total Return)	<b>Benchmark change:</b> Compounded euro short-term rate (€STR) average rate, 1 month tenor
	01/03/2019	<b>Benchmark change:</b> Citigroup EUR 1 Month Eurodeposit	<b>Benchmark change:</b> ICE BofA Euro Currency 1-Month Deposit Bid Rate Constant Maturity Index (Local Total Return)
Threadneedle (Lux) – Emerging Market Corporate Bonds	01/01/2013	<b>Benchmark change:</b> J.P. Morgan CEMBI Diversified Index	<b>Benchmark change:</b> J.P. Morgan CEMBI Broad Diversified Index
Threadneedle (Lux) – European Select	29/11/2013	<b>Name change:</b> Threadneedle (Lux) – European Absolute Alpha	<b>Name change:</b> Threadneedle (Lux) – European Select
	29/11/2013	<b>Investment policy change:</b> The European 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 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	<b>Investment policy change:</b> 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

Details of Significant Events – Key Investor Information Documents

Threadneedle (Lux)			
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		<p>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>	invest in other securities (including fixed income securities, other equities and Money Market Instruments).
Threadneedle (Lux) – European Strategic Bond	01/03/2018	<p><b>Benchmark change:</b></p> <p>BofA Merrill Lynch 3-5 Year EMU Large Cap Investment Grade Index</p>	<p><b>Benchmark change:</b></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><b>Name change:</b></p> <p>Threadneedle (Lux) – Euro Active Bonds</p>	<p><b>Name change:</b></p> <p>Threadneedle (Lux) – European Strategic Bond</p>
	01/10/2015	<p><b>Investment policy change:</b></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><b>Investment policy change:</b></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>
Threadneedle (Lux) – Flexible Asian Bond	01/10/2020	<p><b>Benchmark change:</b></p> <p>J.P. Morgan JADE Global Index (50%) and J.P. Morgan JACI Sovereign Index (Hard CCY) (50%)</p>	<p><b>Benchmark change:</b></p> <p>J.P. Morgan Asia Credit Index Diversified</p>
	07/03/2019	<p><b>Benchmark change:</b></p> <p>J.P. Morgan JACI Sovereign Index (Hard CCY) (50%) and Citigroup Asian Government Bond Investible Index (USD) (50%)</p>	<p><b>Benchmark change:</b></p> <p>J.P. Morgan JADE Global Index (50%) and J.P. Morgan JACI Sovereign Index (Hard CCY) (50%)</p>
Threadneedle (Lux) – Global Corporate Bond	24/08/2021	<p><b>Benchmark change:</b></p> <p>Bloomberg Barclays Global Aggregate Corporate Index (USD Hedged)</p>	<p><b>Benchmark change:</b></p> <p>Bloomberg Global Aggregate Corporate Index (USD Hedged)</p>

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<b>Threadneedle (Lux) – Global Dynamic Real Return</b>	01/08/2018	<b>Name change:</b> Threadneedle (Lux) – Global Asset Allocation	<b>Name change:</b> Threadneedle (Lux) – Global Dynamic Real Return
	01/01/2012	<b>Investment policy change:</b> 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.  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).	<b>Investment policy change:</b> The Global Asset Allocation Portfolio seeks to achieve a return from income and capital appreciation.  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.  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.  The Portfolio retains the flexibility to vary its exposure between asset classes where it deems necessary in order to achieve the investment objective.
<b>Threadneedle (Lux) – Global Focus</b>	29/07/2011	<b>Name change:</b> Threadneedle (Lux) – World Equities	<b>Name change:</b> Threadneedle (Lux) – Global Focus
	29/07/2011	<b>Investment policy change:</b> 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 countries. Secondly, the Portfolio may invest in securities convertible into equity securities and/or warrants.	<b>Investment policy change:</b> 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.
<b>Threadneedle (Lux) – Global Investment Grade Credit Opportunities</b>	01/09/2021	<b>Benchmark change:</b> ICE BofA Euro Currency 1-Month Deposit Bid Rate Constant Maturity Index (Local Total Return)	<b>Benchmark change:</b> Compounded euro short-term rate (€STR) average rate, 1 month tenor
	01/03/2019	<b>Benchmark change:</b> Citigroup EUR 1 Month Eurodeposit	<b>Benchmark change:</b> ICE BofA Euro Currency 1-Month Deposit Bid Rate Constant Maturity Index (Local Total Return)
<b>Threadneedle (Lux) – Global Multi Asset Income</b>	01/09/2021	<b>Benchmark change:</b> N/A - no benchmark.	<b>Benchmark change:</b> 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%),

Details of Significant Events – Key Investor Information Documents

Threadneedle (Lux)			
Portfolio Name	Date of Significant Event	Details before Significant Event	Details after Significant Event
			30-day Average Secured Overnight Financing Rate (SOFR) (5%)
	01/09/2021	<p><b>Investment policy change:</b></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 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.</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>	<p><b>Investment policy change:</b></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 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).</p> <p>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.</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> <p>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%), 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><b>Name change:</b></p> <p>Threadneedle (Lux) – Multi Asset Target Alpha</p>	<p><b>Name change:</b></p> <p>Threadneedle (Lux) – Global Multi Asset Income</p>
	04/11/2014	<p><b>Investment policy change:</b></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,</p>	<p><b>Investment policy change:</b></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</p>

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		<p>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>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>
<b>Threadneedle (Lux) – Global Smaller Companies</b>	29/11/2013	<p><b>Name change:</b></p> <p>Threadneedle (Lux) – European Smaller Companies Absolute Alpha</p>	<p><b>Name change:</b></p> <p>Threadneedle (Lux) – Global Smaller Companies</p>
	29/11/2013	<p><b>Investment policy change:</b></p> <p>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.</p> <p>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.</p> <p>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.</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><b>Investment policy change:</b></p> <p>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).</p>
<b>Threadneedle (Lux) – Pan European ESG Equities</b>	02/10/2020	<p><b>Name change:</b></p> <p>Threadneedle (Lux) – Pan European Equities</p>	<p><b>Name change:</b></p> <p>Threadneedle (Lux) – Pan European ESG Equities</p>

Details of Significant Events – Key Investor Information Documents

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	02/10/2020	<p><b>Investment policy change:</b></p> <p>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).</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><b>Investment policy change:</b></p> <p>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 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>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>
Threadneedle (Lux) – Pan European Small Cap Opportunities	01/02/2013	<p><b>Name change:</b></p> <p>Threadneedle (Lux) – Pan European Smaller Companies</p>	<p><b>Name change:</b></p> <p>Threadneedle (Lux) – Pan European Small Cap Opportunities</p>
Threadneedle (Lux) – US High Yield Bond	03/05/2016	<p><b>Name change:</b></p> <p>Threadneedle (Lux) – US\$ High Income Bonds</p>	<p><b>Name change:</b></p> <p>Threadneedle (Lux) – US High Yield Bond</p>
	01/07/2015	<p><b>Benchmark change:</b></p> <p>BofA Merrill Lynch BB-B US Cash Pay High Yield Index</p>	<p><b>Benchmark change:</b></p> <p>BofA Merrill Lynch US Cash Pay High Yield Constrained Index</p>

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### Important Information:

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