

INTERIM REPORT AND UNAUDITED FINANCIAL STATEMENTS
SOCIÉTÉ D'INVESTISSEMENT À CAPITAL VARIABLE
SEPTEMBER 30, 2021

THREADNEEDLE (LUX)

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*See note 1.

No subscription can be accepted on the basis of the financial reports. Subscriptions are only valid if they are made on the basis of the prospectus accompanied by the latest annual report and the latest interim report, if published thereafter.

Company Information

Company

Threadneedle (Lux)
R.C.S. Luxembourg B-50.216

Registered Office

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L-8070 Bertrange
Grand Duchy of Luxembourg

Management Company

Threadneedle Management Luxembourg S.A.
44, rue de la Vallée
L-2661 Luxembourg
Grand Duchy of Luxembourg

Board of Directors

Jonathan Allen (resigned from the Board of Directors on May 7, 2021)
Head of Asia Pacific Institutional Sales and Product Development
Columbia Threadneedle Investments
Singapore

Marie-Jeanne Chèvremont-Lorenzini (resigned from the Board of Directors on May 7, 2021)
Independent non-executive Director
Luxembourg

Claude Kremer
Independent non-executive Director
Luxembourg
Grand Duchy of Luxembourg

Julie Griffiths
Chief Risk Officer, EMEA and Global Head of Investment Risk
Columbia Threadneedle Investments
London
United Kingdom

Annemarie Nicole Arens (appointed to the Board of Directors on May 7, 2021)
Independent non-executive Director
Luxembourg
Grand Duchy of Luxembourg

Joseph Patrick LaRocque (appointed to the Board of Directors on May 7, 2021)
Independent non-executive Director
Maryland
United States of America

Thomas Seale (appointed to the Board of Directors on May 7, 2021)
Independent non-executive Director
Luxembourg
Grand Duchy of Luxembourg

Aggregated Financial Statements for Threadneedle (Lux)

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2, 18	23,685,663,459
Cash at bank	2	239,436,665
Term deposits	2, 19	85,307,513
Receivable for investments sold		133,874,050
Subscriptions receivable		49,066,776
Interest receivable on swaps	2	7,938,989
Interest and dividends receivable, net		46,390,784
Upfront payment paid on swaps	2	1,173,747
Net unrealised gain on forward currency exchange contracts	2, 9	3,581,814
Net unrealised gain on swaps	2, 10	4,021,239
Net unrealised gain on futures contracts	2, 11	17,553,927
Other assets	20	12,413,811
Total assets		24,286,422,774
Liabilities		
Bank overdrafts		(1,178,094)
Options sold at market value	2, 12	(61,362)
Payable for investments purchased		(124,794,810)
Redemptions payable		(63,259,166)
Interest payable on swaps	2	(5,910,755)
Dividend payable on swaps	2	(386,104)
Upfront payment received on swaps	2	(1,392,329)
Bank Interest payable		(6,866)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(32,815,948)
Net unrealised (loss) on swaps	2, 10	(63,006,312)
Net unrealised (loss) on futures contracts	2, 11	(104,672)
Asset management fees payable	5	(20,429,139)
Performance fees payable	8	(897,659)
Tax payable	3	(2,693,278)
Other liabilities	20	(13,604,343)
Total liabilities		(330,540,837)
Total net assets		23,955,881,937

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		23,052,196,950
Income		
Dividends, net	2	128,365,771
Interest on bonds, net	2	61,374,244
Bank interest	2	20,553
Interest income on swaps		929,173
Interest income on futures contracts		1,848
Other income		756,251
Total income		191,447,840
Expenses		
Asset management fees	5	(118,773,407)
Performance fees	8	(785,429)
Bank interest	2	(562,403)
Foreign tax	3	(1,336,935)
Dividends expenses on swaps		(2,001,953)
Interest expense on swaps		(15,896,293)
Interest expense on futures contracts		(559,181)
Operating expenses	5	(22,922,011)
Total expenses		(162,837,612)
Net income from investments		28,610,228
Net realised gain on sales of investments		1,151,832,003
Net realised gain on swaps		78,244,008
Net realised (loss) on options		(870,068)
Net realised (loss) on forward currency exchange contracts		(4,347,810)
Net realised (loss) on futures contracts		(18,322,670)
Net realised (loss) on foreign exchange		(768,179)
Net realised gain on tax reclaim		20
Net realised gain		1,205,767,304
Change in net unrealised gain on investments		471,872,253
Change in net unrealised gain on swaps		12,467,478
Change in net unrealised gain on options		335,991
Change in net unrealised (loss) on forward currency exchange contracts		(14,939,319)
Change in net unrealised gain on futures contracts		12,049,482
Net change in unrealised gain		481,785,885
Net increase in net assets as a result of operations		1,716,163,417
Movements in capital		
Subscriptions of shares		3,418,994,081
Redemptions of shares		(4,004,703,933)
Dividends	7	(21,367,552)
Total movements in capital		(607,077,404)
Exchange differences	2	(210,083,880)
Change in cross investments in Portfolios	18	4,682,854
Net assets at the end of the period		23,955,881,937

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Corporate Bond

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	542,513,205
Cash at bank	2	19,398,100
Subscriptions receivable		509,132
Interest receivable on swaps	2	45,921
Interest and dividends receivable, net		3,744,807
Net unrealised gain on futures contracts	2, 11	1,354,296
Other assets	20	2,441
Total assets		567,567,902
Liabilities		
Payable for investments purchased		(4,094,962)
Redemptions payable		(571,309)
Interest payable on swaps	2	(91,636)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(10,134,058)
Net unrealised (loss) on swaps	2, 10	(3,384,996)
Asset management fees payable	5	(140,801)
Other liabilities	20	(75,868)
Total liabilities		(18,493,630)
Total net assets		549,074,272

NUMBER OF SHARES OUTSTANDING

Class AEC	1,543,297.283
Class AEH	1,078,469.029
Class AKH	70.000
Class ANH	788.000
Class AU	1,131,361.552
Class AUP	113,696.626
Class DEC	101,032.964
Class DEH	214,908.693
Class DU	202,571.000
Class DUP	54,624.576
Class IEC	2,156,558.859
Class IEH	1,393,943.660
Class IEP	74.000
Class IGC	6,083.369
Class IGH	1,615,666.408
Class IKH	80,378.000
Class INH	785.000
Class IU	734,324.994
Class IUP	543,091.692
Class NEC	188,763.583
Class NEH	103,940.495
Class NGC	11,038,805.442
Class NGH	1,034,000.279
Class NU	1,524,458.902
Class NUP	85,340.000
Class XEH	84.000
Class XFH	92.000
Class XGH	9,220,264.954
Class XU	100.000
Class ZEH	2,139,997.958
Class ZFH	93.000
Class ZGH	29,365.171
Class ZU	1,663,144.528

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		505,611,566
Income		
Dividends, net	2	3,719
Interest on bonds, net	2	6,157,437
Bank interest	2	1,849
Interest income on swaps		108,565
Interest income on futures contracts		298
Total income		6,271,868
Expenses		
Asset management fees	5	(825,328)
Bank interest	2	(18,424)
Interest expense on swaps		(935,287)
Interest expense on futures contracts		(7,329)
Operating expenses	3, 5	(447,097)
Total expenses		(2,233,465)
Net income from investments		4,038,403
Net realised gain on sales of investments		5,098,519
Net realised (loss) on swaps		(544,414)
Net realised gain on forward currency exchange contracts		3,461,649
Net realised (loss) on futures contracts		(1,274,526)
Net realised gain on foreign exchange		392,205
Net realised gain		7,133,433
Change in net unrealised (loss) on investments		(2,904,806)
Change in net unrealised gain on swaps		615,719
Change in net unrealised (loss) on forward currency exchange contracts		(9,056,502)
Change in net unrealised gain on futures contracts		1,699,359
Net change in unrealised (loss)		(9,646,230)
Net increase in net assets as a result of operations		1,525,606
Movements in capital		
Subscriptions of shares		99,564,598
Redemptions of shares		(55,076,319)
Dividends	7	(2,551,179)
Total movements in capital		41,937,100
Net assets at the end of the period		549,074,272

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	549,074,272	505,611,566	231,720,967

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Corporate Bond

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AEC	10.8438 ¹	10.7710 ¹	10.1688 ¹
Class AEH	12.2384 ¹	12.0116 ¹	11.0413 ¹
Class AKH	122.8568 ²	120.4075 ²	110.4036 ²
Class ANH	10.9076 ³	10.6766 ³	9.7591 ³
Class AU	13.8379	13.5238	12.3096
Class AUP	12.3667	12.2255	11.4274
Class DEC	9.8844 ¹	9.8546 ¹	9.3773 ¹
Class DEH	11.7082 ¹	11.5352 ¹	10.6831 ¹
Class DU	12.0562	11.8269	10.8459
Class DUP	10.9925	10.9155	10.2875
Class IEC	10.6596 ¹	10.5732 ¹	9.9649 ¹
Class IEH	12.5634 ¹	12.3172 ¹	11.3035 ¹
Class IEP	11.6016 ¹	11.3003 ¹	11.3172 ¹
Class IGC	10.9272 ⁴	10.8060 ⁴	10.1319 ⁴
Class IGH	13.3620 ⁴	13.0594 ⁴	11.9152 ⁴
Class IKH	125.9810 ²	123.3018 ²	112.7923 ²
Class INH	10.9705 ³	10.7232 ³	9.7783 ³
Class IU	14.1970	13.8609	12.5914
Class IUP	11.4809	11.3406	10.5721
Class NEC	10.7405 ¹	10.6452 ¹	10.0163 ¹
Class NEH	11.4196 ¹	11.1857 ¹	10.2441 ¹
Class NGC	10.6985 ⁴	10.5683 ⁴	9.8807 ⁴
Class NGH	11.7770 ⁴	11.4987 ⁴	10.4701 ⁴
Class NU	12.3486	12.0441	10.9192
Class NUP	11.5621	11.4076	10.6268
Class XEH	10.0697 ¹	9.8476 ¹	—
Class XFH	10.0414 ⁵	9.8342 ⁵	—
Class XGH	11.6130 ⁴	11.3216 ⁴	10.2784 ⁴
Class XU	10.1597	9.8938	—
Class ZEH	11.5234 ¹	11.2951 ¹	10.3599 ¹
Class ZFH	9.9878 ⁵	9.8121 ⁵	—
Class ZGH	13.3174 ⁴	13.0122 ⁴	11.8664 ⁴
Class ZU	14.1693	13.8304	12.5574

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SEK. The base currency of the Portfolio is USD.

³Class is denominated in NOK. The base currency of the Portfolio is USD.

⁴Class is denominated in GBP. The base currency of the Portfolio is USD.

⁵Class is denominated in CHF. The base currency of the Portfolio is USD.

Threadneedle (Lux) - European Corporate Bond

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 EUR
Assets		
Investment portfolio at market value	2	124,530,178
Cash at bank	2	3,396,633
Receivable for investments sold		1,731,462
Subscriptions receivable		12
Interest receivable on swaps	2	11,788
Interest and dividends receivable, net		739,221
Net unrealised gain on futures contracts	2, 11	233,677
Other assets	20	4,830
Total assets		130,647,801
Liabilities		
Payable for investments purchased		(2,557,398)
Redemptions payable		(11,891)
Interest payable on swaps	2	(22,354)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(90,902)
Net unrealised (loss) on swaps	2, 10	(846,716)
Asset management fees payable	5	(37,776)
Other liabilities	20	(13,102)
Total liabilities		(3,580,139)
Total net assets		127,067,662

NUMBER OF SHARES OUTSTANDING

Class AE	94,770.796
Class ANH	825.000
Class IE	3,014,815.695
Class IEP	85.000
Class INH	817.000
Class XE	84.000
Class XFH	92.000
Class XGH	72.000
Class XUH	100.000
Class ZE	78.000
Class ZFH	92.000
Class 1E	6,619,243.532
Class 1G	212,694.049
Class 2E	3,591,152.015
Class 2G	69.000
Class 3G	680,760.993
Class 4E	236,424.367
Class 4G	2,978,486.751
Class 8E	921,279.058
Class 8G	110,626.447
Class 9G	70.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 EUR
Net assets at the beginning of the period		157,999,564
Income		
Interest on bonds, net	2	997,516
Bank interest	2	18
Interest income on swaps		12,214
Total income		1,009,748
Expenses		
Asset management fees	5	(260,978)
Bank interest	2	(12,454)
Interest expense on swaps		(180,626)
Interest expense on futures contracts		(2,115)
Operating expenses	3, 5	(88,875)
Total expenses		(545,048)
Net income from investments		464,700
Net realised gain on sales of investments		1,512,590
Net realised gain on swaps		52,329
Net realised (loss) on forward currency exchange contracts		(95,526)
Net realised (loss) on futures contracts		(226,196)
Net realised gain on foreign exchange		8,471
Net realised gain		1,251,668
Change in net unrealised (loss) on investments		(1,484,332)
Change in net unrealised (loss) on swaps		(66,075)
Change in net unrealised gain on forward currency exchange contracts		15,307
Change in net unrealised gain on futures contracts		84,372
Net change in unrealised (loss)		(1,450,728)
Net increase in net assets as a result of operations		265,640
Movements in capital		
Subscriptions of shares		2,371,901
Redemptions of shares		(33,569,437)
Dividends	7	(6)
Total movements in capital		(31,197,542)
Net assets at the end of the period		127,067,662

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
EUR	127,067,662	157,999,564	127,139,343

Threadneedle (Lux) - European Corporate Bond

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AE	10.7787	10.7975	9.9041
Class ANH	10.4241 ¹	10.4217 ¹	9.4949 ¹
Class IE	10.9726	10.9588	9.9912
Class IEP [#]	9.9132	—	—
Class INH	10.5460 ¹	10.5063 ¹	9.5194 ¹
Class XE	10.1440	10.1073	—
Class XFH	10.1142 ²	10.0938 ²	—
Class XGH	10.1951 ³	10.1315 ³	—
Class XUH	10.2142 ⁴	10.1441 ⁴	—
Class ZE	10.9309	10.9309	9.9786
Class ZFH	10.0654 ²	10.0801 ²	—
Class 1E	1.4703	1.4728	1.3507
Class 1G	1.1632 ³	1.1548 ³	1.1002 ³
Class 2E	10.9838	10.9688	9.9984
Class 2G	10.4994 ³	10.3939 ³	9.8457 ³
Class 3G	1.3068 ³	1.2941 ³	1.2267 ³
Class 4E	11.0636	11.0208	—
Class 4G	10.9491 ³	10.8094 ³	10.1845 ³
Class 8E	1.8405	1.8383	1.6764
Class 8G	1.5837 ³	1.5677 ³	1.4850 ³
Class 9G	10.4779 ³	10.3783 ³	9.8373 ³

¹Class is denominated in NOK. The base currency of the Portfolio is EUR.

²Class is denominated in CHF. The base currency of the Portfolio is EUR.

³Class is denominated in GBP. The base currency of the Portfolio is EUR.

⁴Class is denominated in USD. The base currency of the Portfolio is EUR.

[#]See note 1.

Threadneedle (Lux) - European High Yield Bond

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 EUR
Assets		
Investment portfolio at market value	2	549,347,382
Cash at bank	2	4,067,748
Receivable for investments sold		8,360,946
Subscriptions receivable		185,693
Interest and dividends receivable, net		6,542,921
Net unrealised gain on forward currency exchange contracts	2, 9	397,269
Total assets		568,901,959
Liabilities		
Payable for investments purchased		(8,198,374)
Redemptions payable		(13,006,256)
Asset management fees payable	5	(375,557)
Other liabilities	20	(81,537)
Total liabilities		(21,661,724)
Total net assets		547,240,235

NUMBER OF SHARES OUTSTANDING

Class AE	75.000
Class AKH	81.000
Class ANH	807.000
Class IE	7,673,539.250
Class IEP	5,126,247.644
Class IKH	80.000
Class INH	798.000
Class XE	77.000
Class ZE	203,866.677
Class ZEP	473,149.000
Class 1E	14,692,384.508
Class 1EP	1,305,814.987
Class 1G	292,244.360
Class 1GP	23,678.594
Class 1UT	287,966.873
Class 2E	2,008,348.000
Class 2EP	84.000
Class 2FH	6,834.346
Class 2G	68.000
Class 2GP	75.000
Class 3E	3,571,829.140
Class 3EP	2,432,223.077
Class 3FC	13,176.825
Class 3FH	39,078.671
Class 3G	921,485.349
Class 3GP	111,659.650
Class 4E	194,671.093
Class 4G	1,826,379.501
Class 8E	2,460,622.223
Class 8EP	5,555,524.634
Class 8FH	32,415.940
Class 8G	10,635.667
Class 8GP	5,347.069
Class 9E	376,347.660
Class 9EP	7,573.873
Class 9FC	92.741
Class 9FH	2,306.914
Class 9G	67.000
Class 9GP	75.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 EUR
Net assets at the beginning of the period		601,800,632
Income		
Dividends, net	2	48
Interest on bonds, net	2	10,790,559
Bank interest	2	390
Total income		10,790,997
Expenses		
Asset management fees	5	(2,275,128)
Bank interest	2	(10,481)
Interest expense on futures contracts		(4,805)
Operating expenses	3, 5	(478,237)
Total expenses		(2,768,651)
Net income from investments		8,022,346
Net realised gain on sales of investments		4,683,218
Net realised gain on forward currency exchange contracts		54,752
Net realised gain on foreign exchange		47,660
Net realised gain		4,785,630
Change in net unrealised (loss) on investments		(4,580,545)
Change in net unrealised gain on forward currency exchange contracts		758,517
Net change in unrealised (loss)		(3,822,028)
Net increase in net assets as a result of operations		8,985,948
Movements in capital		
Subscriptions of shares		50,256,064
Redemptions of shares		(113,759,647)
Dividends	7	(42,762)
Total movements in capital		(63,546,345)
Net assets at the end of the period		547,240,235

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
EUR	547,240,235	601,800,632	476,354,207

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European High Yield Bond

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AE	11.3483	11.2181	—
Class AKH	106.2903 ¹	104.9357 ¹	88.6643 ¹
Class ANH	10.6972 ²	10.5488 ²	8.8954 ²
Class IE	11.3417	11.1683	9.3892
Class IEP	10.1450	9.9899	8.7058
Class IKH	107.6392 ¹	105.8588 ¹	88.9089 ¹
Class INH	10.8393 ²	10.6479 ²	8.9222 ²
Class XE	11.0200	10.8140	9.0281
Class ZE	11.3197	11.1495	9.3780
Class ZEP	10.1258	9.9735	8.7007
Class 1E	11.1577	11.0164	9.3105
Class 1EP	9.9838	9.8573	8.6466
Class 1G	10.6587 ³	10.4297 ³	9.1568 ³
Class 1GP	9.5625 ³	9.3569 ³	8.5225 ³
Class 1UT	10.4578 ⁴	10.4752 ⁴	9.1107 ⁴
Class 2E	11.3514	11.1761	9.3929
Class 2EP	10.1849	10.0267	8.7357
Class 2FH	11.2171 ⁵	11.0615 ⁵	9.3252 ⁵
Class 2G	10.8460 ³	10.5872 ³	9.2443 ³
Class 2GP	9.7385 ³	9.4995 ³	8.5956 ³
Class 3E	11.3717	11.1933	9.4027
Class 3EP	10.2486	10.0878	8.7895
Class 3FC	10.0724 ⁵	9.9302 ⁵	8.6906 ⁵
Class 3FH	11.2347 ⁵	11.0760 ⁵	9.3331 ⁵
Class 3G	10.8623 ³	10.5964 ³	9.2468 ³
Class 3GP	9.6698 ³	9.4331 ³	8.5390 ³
Class 4E	11.6186	11.3964	9.5067
Class 4G	11.3532 ³	11.0365 ³	9.5632 ³
Class 4GP	—	—	8.7170 ³
Class 8E	11.3369	11.1642	9.3866
Class 8EP	10.1875	10.0322	8.7498
Class 8FH	11.2019 ⁵	11.0486 ⁵	9.3179 ⁵
Class 8G	10.8322 ³	10.5718 ³	9.2336 ³
Class 8GP	9.7303 ³	9.4964 ³	8.6037 ³
Class 9E	11.3826	11.2018	9.4061
Class 9EP	10.2622	10.0992	8.7964
Class 9FC	10.1478 ⁵	10.0032 ⁵	8.7510 ⁵
Class 9FH	11.2530 ⁵	11.0918 ⁵	9.3420 ⁵
Class 9G	10.8886 ³	10.6161 ³	9.2545 ³
Class 9GP	9.7567 ³	9.5122 ³	8.6021 ³

¹Class is denominated in SEK. The base currency of the Portfolio is EUR.

²Class is denominated in NOK. The base currency of the Portfolio is EUR.

³Class is denominated in GBP. The base currency of the Portfolio is EUR.

⁴Class is denominated in USD. The base currency of the Portfolio is EUR.

⁵Class is denominated in CHF. The base currency of the Portfolio is EUR.

Threadneedle (Lux) - European Short-Term High Yield Bond

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 EUR
Assets		
Investment portfolio at market value	2	100,600,922
Cash at bank	2	2,159,827
Interest receivable on swaps	2	1,884
Interest and dividends receivable, net		1,125,869
Net unrealised gain on swaps	2, 10	38,046
Total assets		103,926,548
Liabilities		
Payable for investments purchased		(648,960)
Redemptions payable		(4,731)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(623,118)
Asset management fees payable	5	(1,310)
Other liabilities	20	(8,470)
Total liabilities		(1,286,589)
Total net assets		102,639,959

NUMBER OF SHARES OUTSTANDING

Class AE	2,426.182
Class AEP	167.669
Class AKH	82.000
Class ANH	82.000
Class IE	34,835.871
Class IEP	9.000
Class IGC	8.000
Class IGH	7.000
Class IKH	82.000
Class INH	816.000
Class XE	37,800.539
Class XGC	71,793.472
Class XGH	689,374.273
Class ZE	8.200

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AE	104.3434	103.3869	89.6665
Class AEP	98.2171	97.3234	87.4074
Class AKH	104.8086 ¹	103.6634 ¹	89.7046 ¹
Class ANH	106.1116 ²	104.8255 ²	90.4760 ²
Class IE	105.2684	104.0942	89.9208
Class IEP	99.0533	97.9620	87.6410
Class IGC	100.5255 ³	99.1215 ³	88.1422 ³
Class IGH	106.5476 ³	105.0674 ³	90.3604 ³
Class IKH	105.1598 ¹	103.8150 ¹	89.4959 ¹
Class INH	10.6014 ²	10.4542 ²	8.9899 ²
Class XE	106.2043	104.8093	90.1780
Class XGC	101.2661 ³	99.6631 ³	88.3048 ³
Class XGH	107.5057 ³	105.8053 ³	90.6104 ³
Class ZE	105.1451	104.0037	89.8970

¹Class is denominated in SEK. The base currency of the Portfolio is EUR.

²Class is denominated in NOK. The base currency of the Portfolio is EUR.

³Class is denominated in GBP. The base currency of the Portfolio is EUR.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 EUR
Net assets at the beginning of the period		87,774,729
Income		
Interest on bonds, net	2	1,725,252
Bank interest	2	163
Interest income on swaps		31,347
Total income		1,756,762
Expenses		
Asset management fees	5	(6,568)
Bank interest	2	(4,844)
Operating expenses	3, 5	(49,001)
Total expenses		(60,413)
Net income from investments		1,696,349
Net realised (loss) on sales of investments		(182,603)
Net realised gain on forward currency exchange contracts		1,189,171
Net realised gain on foreign exchange		6,199
Net realised gain		1,012,767
Change in net unrealised (loss) on investments		(437,729)
Change in net unrealised (loss) on swaps		(25,755)
Change in net unrealised (loss) on forward currency exchange contracts		(1,486,923)
Net change in unrealised (loss)		(1,950,407)
Net increase in net assets as a result of operations		758,709
Movements in capital		
Subscriptions of shares		15,243,413
Redemptions of shares		(1,136,892)
Total movements in capital		14,106,521
Net assets at the end of the period		102,639,959

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
EUR	102,639,959	87,774,729	46,407,346

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Social Bond

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 EUR
Assets		
Investment portfolio at market value	2	384,184,758
Cash at bank	2	1,371,509
Subscriptions receivable		812,701
Interest and dividends receivable, net		1,940,279
Net unrealised gain on futures contracts	2, 11	653,669
Total assets		388,962,916
Liabilities		
Payable for investments purchased		(451,244)
Redemptions payable		(94,506)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(204,410)
Asset management fees payable	5	(100,676)
Other liabilities	20	(38,289)
Total liabilities		(889,125)
Total net assets		388,073,791

NUMBER OF SHARES OUTSTANDING

Class AE	1,554,973.127
Class AEP	44,986.000
Class AFH	93.000
Class AKH	86.000
Class ANH	861.000
Class ASC	100.000
Class ASH	100.000
Class AUC	100.000
Class AUH	100.000
Class ID	22,738,015.068
Class IE	5,308,076.449
Class IEP	3,300,517.175
Class IFH	2,028,612.000
Class IGH	351.000
Class IKH	85.000
Class INH	839.000
Class ISC	100.000
Class ISH	100.000
Class IUC	27,364.458
Class IUH	100.000
Class LE	3,939,441.429
Class NEP	97,524.873
Class ZD	9,560,412.625
Class ZE	3,400,557.593
Class ZEP	499,117.379
Class ZFH	35,589.000
Class ZGC	2,209,355.944
Class ZGH	541,074.704
Class ZUH	1,505.141

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 EUR
Net assets at the beginning of the period		329,896,379
Income		
Interest on bonds, net	2	1,941,159
Bank interest	2	116
Total income		1,941,275
Expenses		
Asset management fees	5	(571,945)
Bank interest	2	(11,285)
Interest expense on futures contracts		(2,746)
Operating expenses	3, 5	(210,989)
Total expenses		(796,965)
Net income from investments		1,144,310
Net realised (loss) on sales of investments		(981,785)
Net realised gain on forward currency exchange contracts		97,916
Net realised (loss) on futures contracts		(319,802)
Net realised gain on foreign exchange		340,674
Net realised (loss)		(862,997)
Change in net unrealised (loss) on investments		(931,558)
Change in net unrealised (loss) on forward currency exchange contracts		(45,810)
Change in net unrealised gain on futures contracts		433,483
Net change in unrealised (loss)		(543,885)
Net (decrease) in net assets as a result of operations		(262,572)
Movements in capital		
Subscriptions of shares		103,410,301
Redemptions of shares		(44,150,621)
Dividends	7	(819,696)
Total movements in capital		58,439,984
Net assets at the end of the period		388,073,791

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
EUR	388,073,791	329,896,379	154,103,742

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Social Bond

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AE	9.9665	9.9729	—
Class AEP	9.8553	9.9137	—
Class AFH	9.9566 ¹	9.9710 ¹	—
Class AKH	99.7063 ²	99.5278 ²	—
Class ANH	10.0068 ³	9.9762 ³	—
Class ASC	9.9449 ⁴	9.9703 ⁴	—
Class ASH	10.0046 ⁴	9.9784 ⁴	—
Class AUC	9.9482 ⁵	9.9704 ⁵	—
Class AUH	10.0165 ⁵	9.9792 ⁵	—
Class ID	10.0867 ⁶	10.0874 ⁶	9.5778 ⁶
Class IE	10.7571	10.7559	10.1785
Class IEP	10.1580	10.2088	9.7761
Class IFH	10.4745 ¹	10.4909 ¹	9.9642 ¹
Class IGH	10.0079 ⁷	9.9775 ⁷	—
Class IKH	100.9628 ²	100.7592 ²	95.0380 ²
Class INH	10.2669 ³	10.2330 ³	9.6122 ³
Class ISC	9.9457 ⁴	9.9703 ⁴	—
Class ISH	10.0055 ⁴	9.9784 ⁴	—
Class IUC	9.9514 ⁵	9.9711 ⁵	—
Class IUH	10.0209 ⁵	9.9799 ⁵	—
Class LE	10.7906	10.7895	10.2060
Class NEP	1023.4703	1028.6742	984.7206
Class ZD	10.0744 ⁶	10.0776 ⁶	9.5733 ⁶
Class ZE	10.7275	10.7290	10.1580
Class ZEP	10.1072	10.1616	9.7334
Class ZFH	10.4635 ¹	10.4827 ¹	9.9581 ¹
Class ZGC	10.4652 ⁷	10.4934 ⁷	—
Class ZGH	10.6485 ⁷	10.6218 ⁷	—
Class ZUH	10.2796 ⁵	10.2472 ⁵	—

¹Class is denominated in CHF. The base currency of the Portfolio is EUR.

²Class is denominated in SEK. The base currency of the Portfolio is EUR.

³Class is denominated in NOK. The base currency of the Portfolio is EUR.

⁴Class is denominated in SGD. The base currency of the Portfolio is EUR.

⁵Class is denominated in USD. The base currency of the Portfolio is EUR.

⁶Class is denominated in DKK. The base currency of the Portfolio is EUR.

⁷Class is denominated in GBP. The base currency of the Portfolio is EUR.

Threadneedle (Lux) - European Strategic Bond

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 EUR
Assets		
Investment portfolio at market value	2	213,424,713
Cash at bank	2	13,006,312
Receivable for investments sold		2,169,709
Subscriptions receivable		452,290
Interest receivable on swaps	2	47,899
Interest and dividends receivable, net		2,024,042
Net unrealised gain on forward currency exchange contracts	2, 9	708
Net unrealised gain on futures contracts	2, 11	1,852,893
Total assets		232,978,566
Liabilities		
Payable for investments purchased		(4,202,541)
Redemptions payable		(359,719)
Interest payable on swaps	2	(108,244)
Net unrealised (loss) on swaps	2, 10	(4,416,160)
Asset management fees payable	5	(168,735)
Other liabilities	20	(41,325)
Total liabilities		(9,296,724)
Total net assets		223,681,842

NUMBER OF SHARES OUTSTANDING

Class AE	2,957,517.633
Class AEP	726,933.044
Class AKH	81.000
Class ANH	802.000
Class AUH	86.000
Class DE	1,321,655.631
Class DEP	1,821,881.560
Class DUH	87.000
Class IE	1,926,682.604
Class INH	792.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AE	31.2041	31.0867	27.7686
Class AEP	15.2609	15.3978	14.1492
Class AKH	106.3216 ¹	105.8567 ¹	94.4608 ¹
Class ANH	10.7451 ²	10.6864 ²	9.5087 ²
Class AUH	11.7582 ³	11.6784 ³	10.3501 ³
Class DE	29.1665	29.1371	26.1701
Class DEP	11.4180	11.5522	10.6750
Class DUH	11.5189 ³	11.4774 ³	10.2405 ³
Class IE	31.6332	31.4196	27.8985
Class INH	10.9100 ²	10.8071 ²	9.5432 ²
Class W	—	—	58.8490

¹Class is denominated in SEK. The base currency of the Portfolio is EUR.

²Class is denominated in NOK. The base currency of the Portfolio is EUR.

³Class is denominated in USD. The base currency of the Portfolio is EUR.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 EUR
Net assets at the beginning of the period		234,144,701
Income		
Interest on bonds, net	2	2,947,223
Bank interest	2	378
Interest income on swaps		115,297
Total income		3,062,898
Expenses		
Asset management fees	5	(1,027,269)
Bank interest	2	(30,241)
Interest expense on swaps		(1,036,463)
Interest expense on futures contracts		(14,436)
Operating expenses	3, 5	(254,080)
Total expenses		(2,362,489)
Net income from investments		700,409
Net realised gain on sales of investments		1,106,929
Net realised gain on swaps		835,521
Net realised (loss) on forward currency exchange contracts		(1,525,791)
Net realised (loss) on futures contracts		(1,339,030)
Net realised (loss) on foreign exchange		(204,094)
Net realised (loss)		(1,126,465)
Change in net unrealised (loss) on investments		(704,618)
Change in net unrealised (loss) on swaps		(818,723)
Change in net unrealised gain on forward currency exchange contracts		1,636,372
Change in net unrealised gain on futures contracts		1,248,448
Net change in unrealised gain		1,361,479
Net increase in net assets as a result of operations		935,423
Movements in capital		
Subscriptions of shares		43,110,026
Redemptions of shares		(54,111,175)
Dividends	7	(397,133)
Total movements in capital		(11,398,282)
Net assets at the end of the period		223,681,842

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
EUR	223,681,842	234,144,701	165,029,205

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Emerging Market Corporate Bonds

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	49,523,414
Cash at bank	2	1,146,401
Subscriptions receivable		47,372
Interest and dividends receivable, net		510,936
Net unrealised gain on futures contracts	2, 11	89,164
Total assets		51,317,287
Liabilities		
Redemptions payable		(51,067)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(731,609)
Asset management fees payable	5	(46,731)
Other liabilities	20	(11,306)
Total liabilities		(840,713)
Total net assets		50,476,574

NUMBER OF SHARES OUTSTANDING

Class AEC	495,559.570
Class AEH	267,484.861
Class AKH	80.000
Class ANH	792.000
Class ASH	8,183.861
Class AU	116,557.478
Class AUP	769,431.620
Class DEC	49,616.968
Class DEH	140,092.003
Class DU	229,029.854
Class IEC	305,086.000
Class IEH	407,992.116
Class IU	2,093.260
Class W	6,537.236
Class WEH	7,298.489
Class XUP	85.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AEC	12.8286 ¹	12.9505 ¹	11.4485 ¹
Class AEH	22.7652 ¹	22.5246 ¹	19.0129 ¹
Class AKH	107.3149 ²	105.9916 ²	89.1452 ²
Class ANH	10.8384 ³	10.6943 ³	8.9692 ³
Class ASH	15.1515 ⁴	14.9331 ⁴	12.5045 ⁴
Class AU	24.1455	23.7934	19.8691
Class AUP	8.2757	8.3207	7.2747
Class DEC	9.2955 ¹	9.3896 ¹	8.3093 ¹
Class DEH	17.4682 ¹	17.2924 ¹	14.6111 ¹
Class DU	18.8064	18.5415	15.4989
Class IEC	9.7229 ¹	9.7778 ¹	—
Class IEH	32.2082 ¹	31.7423 ¹	26.5802 ¹
Class IU	12.3201	12.0940	10.0191
Class W	33.0371	32.4983	27.0437
Class WEH	22.2783 ¹	22.0058 ¹	18.5115 ¹
Class XUP	11.7625	11.7343	10.0921

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SEK. The base currency of the Portfolio is USD.

³Class is denominated in NOK. The base currency of the Portfolio is USD.

⁴Class is denominated in SGD. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		47,451,659
Income		
Dividends, net	2	971
Interest on bonds, net	2	1,002,693
Bank interest	2	250
Total income		1,003,914
Expenses		
Asset management fees	5	(286,502)
Bank interest	2	(20)
Interest expense on futures contracts		(20)
Operating expenses	3, 5	(67,955)
Total expenses		(354,497)
Net income from investments		649,417
Net realised gain on sales of investments		351,813
Net realised (loss) on forward currency exchange contracts		(523,241)
Net realised (loss) on futures contracts		(22,723)
Net realised (loss) on foreign exchange		(32,736)
Net realised (loss)		(226,887)
Change in net unrealised (loss) on investments		(211,501)
Change in net unrealised (loss) on forward currency exchange contracts		(260,759)
Change in net unrealised gain on futures contracts		89,164
Net change in unrealised (loss)		(383,096)
Net increase in net assets as a result of operations		39,434
Movements in capital		
Subscriptions of shares		7,947,485
Redemptions of shares		(4,604,571)
Dividends	7	(357,433)
Total movements in capital		2,985,481
Net assets at the end of the period		50,476,574

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	50,476,574	47,451,659	33,146,518

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Emerging Market Debt

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	41,100,336
Cash at bank	2	1,537,484
Subscriptions receivable		2,611
Interest and dividends receivable, net		498,539
Net unrealised gain on futures contracts	2, 11	64,969
Total assets		43,203,939
Liabilities		
Redemptions payable		(73,689)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(37,310)
Asset management fees payable	5	(48,769)
Other liabilities	20	(10,879)
Total liabilities		(170,647)
Total net assets		43,033,292

NUMBER OF SHARES OUTSTANDING

Class AEC	70,357.901
Class AEH	16,434.304
Class AKH	82.000
Class ANH	818.000
Class ASH	5,158.612
Class AU	55,178.259
Class AUP	2,948,773.338
Class DEH	12,529.970
Class DU	21,781.309
Class IEH	21,782.572
Class IU	89.000
Class SU	673.658
Class SUP	50,594.368
Class W	8,433.618
Class XUP	89.000
Class ZU	76.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AEC	9.2657 ¹	9.2177 ¹	8.1700 ¹
Class AEH	27.6005 ¹	26.8384 ¹	22.6402 ¹
Class AKH	103.6967 ²	100.7566 ²	84.8443 ²
Class ANH	10.4424 ³	10.1328 ³	8.5211 ³
Class ASH	13.0233 ⁴	12.6134 ⁴	10.5597 ⁴
Class AU	81.7866	79.1694	66.0483
Class AUP	11.4294	11.3182	9.9193
Class DEH	20.5023 ¹	19.9465 ¹	16.8452 ¹
Class DU	58.1329	56.3008	47.0167
Class IEH	30.3161 ¹	29.3633 ¹	24.5729 ¹
Class IU	11.2456	10.8581	9.0048
Class SU	32.8195	31.7934	26.5644
Class SUP	10.9823	10.8819	9.5489
Class W	68.1919	65.8940	54.7816
Class XUP	11.0870	10.9029	9.3824
Class ZU	13.1387	12.6758	10.4968

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SEK. The base currency of the Portfolio is USD.

³Class is denominated in NOK. The base currency of the Portfolio is USD.

⁴Class is denominated in SGD. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		45,515,822
Income		
Dividends, net	2	369
Interest on bonds, net	2	1,025,715
Bank interest	2	152
Total income		1,026,236
Expenses		
Asset management fees	5	(305,097)
Bank interest	2	(100)
Interest expense on futures contracts		(17)
Operating expenses	3, 5	(67,959)
Total expenses		(373,173)
Net income from investments		653,063
Net realised gain on sales of investments		223,388
Net realised (loss) on forward currency exchange contracts		(27,285)
Net realised (loss) on futures contracts		(24,506)
Net realised (loss) on foreign exchange		(3,111)
Net realised gain		168,486
Change in net unrealised gain on investments		604,830
Change in net unrealised (loss) on forward currency exchange contracts		(8,626)
Change in net unrealised gain on futures contracts		64,969
Net change in unrealised gain		661,173
Net increase in net assets as a result of operations		1,482,722
Movements in capital		
Subscriptions of shares		281,333
Redemptions of shares		(3,407,683)
Dividends	7	(838,902)
Total movements in capital		(3,965,252)
Net assets at the end of the period		43,033,292

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	43,033,292	45,515,822	45,432,000

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Emerging Market Short-Term Bonds

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	103,599,704
Cash at bank	2	5,160,588
Subscriptions receivable		791
Interest and dividends receivable, net		1,272,170
Net unrealised gain on futures contracts	2, 11	37,813
Total assets		110,071,066
Liabilities		
Redemptions payable		(1,133,766)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(717,617)
Asset management fees payable	5	(57,977)
Other liabilities	20	(20,217)
Total liabilities		(1,929,577)
Total net assets		108,141,489

NUMBER OF SHARES OUTSTANDING

Class AEC	2,558,999.677
Class AEH	184,097.816
Class AKH	85.000
Class ANH	835.000
Class ASC	141,035.682
Class ASH	20,631.146
Class AU	658,591.868
Class AUP	1,573,844.274
Class DEH	128,375.963
Class DU	142,725.540
Class IE	85,348.303
Class IEH	717,330.047
Class XU	3,441,839.392
Class XUP	787,441.055
Class ZEH	21,244.600

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AEC	5.2370 ¹	5.3304 ¹	4.8028 ¹
Class AEH	15.4196 ¹	15.3274 ¹	13.1271 ¹
Class AKH	101.1453 ²	100.3800 ²	85.8647 ²
Class ANH	10.2578 ³	10.1668 ³	8.6667 ³
Class ASC	7.1342 ⁴	7.2335 ⁴	6.4712 ⁴
Class ASH	11.5541 ⁴	11.4387 ⁴	9.7217 ⁴
Class AU	18.7665	18.5735	15.7370
Class AUP	5.5758	5.6508	5.0421
Class DEH	12.0047 ¹	11.9416 ¹	10.2427 ¹
Class DU	14.5957	14.4565	12.2671
Class IE	10.1060 ¹	9.8260 ¹	8.8511 ¹
Class IEH	17.6735 ¹	17.5011 ¹	14.8774 ¹
Class XU	11.5656	11.3638	9.4901
Class XUP	9.6746	9.7360	8.5602
Class ZEH	11.3450 ¹	11.2373 ¹	9.5569 ¹

¹Class is denominated in EUR. The base currency of the Portfolio is USD.²Class is denominated in SEK. The base currency of the Portfolio is USD.³Class is denominated in NOK. The base currency of the Portfolio is USD.⁴Class is denominated in SGD. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		115,675,743
Income		
Dividends, net	2	1,727
Interest on bonds, net	2	2,604,558
Bank interest	2	258
Total income		2,606,543
Expenses		
Asset management fees	5	(368,140)
Bank interest	2	(30)
Interest expense on futures contracts		(47)
Operating expenses	3, 5	(125,259)
Total expenses		(493,476)
Net income from investments		2,113,067
Net realised gain on sales of investments		122,376
Net realised (loss) on forward currency exchange contracts		(352,010)
Net realised (loss) on futures contracts		(88,742)
Net realised (loss) on foreign exchange		(16,791)
Net realised (loss)		(335,167)
Change in net unrealised (loss) on investments		(483,612)
Change in net unrealised (loss) on forward currency exchange contracts		(120,216)
Change in net unrealised (loss) on futures contracts		(11,961)
Net change in unrealised (loss)		(615,789)
Net increase in net assets as a result of operations		1,162,111
Movements in capital		
Subscriptions of shares		4,789,509
Redemptions of shares		(12,630,547)
Dividends	7	(855,327)
Total movements in capital		(8,696,365)
Net assets at the end of the period		108,141,489

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	108,141,489	115,675,743	107,744,487

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - US High Yield Bond

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	186,714,332
Cash at bank	2	4,316,937
Receivable for investments sold		993,929
Subscriptions receivable		654
Interest and dividends receivable, net		2,428,906
Total assets		194,454,758
Liabilities		
Payable for investments purchased		(3,209,295)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(1,570,160)
Asset management fees payable	5	(95,058)
Other liabilities	20	(18,609)
Total liabilities		(4,893,122)
Total net assets		189,561,636

NUMBER OF SHARES OUTSTANDING

Class AEC	29,470.445
Class AEH	20,747.014
Class AKH	80.000
Class ANH	802.000
Class ASH	38,822.044
Class AU	102,867.427
Class AUP	263,074.862
Class DEC	29,851.757
Class DEH	28,236.180
Class DU	55,590.628
Class IEC	92.000
Class IEH	1,970,528.105
Class IKH	79.000
Class INH	789.000
Class ISC	135.000
Class IU	7,997,494.297
Class TEH	3,547.580
Class XUP	90.000
Class ZFH	82.000
Class ZGH	58.000
Class ZU	199,856.310

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		210,577,608
Income		
Interest on bonds, net	2	5,424,604
Bank interest	2	917
Total income		5,425,521
Expenses		
Asset management fees	5	(629,881)
Bank interest	2	(3)
Operating expenses	3, 5	(124,915)
Total expenses		(754,799)
Net income from investments		4,670,722
Net realised gain on sales of investments		2,951,682
Net realised (loss) on forward currency exchange contracts		(1,017,407)
Net realised (loss) on foreign exchange		(20,118)
Net realised gain		1,914,157
Change in net unrealised (loss) on investments		(534,564)
Change in net unrealised (loss) on forward currency exchange contracts		(456,756)
Net change in unrealised (loss)		(991,320)
Net increase in net assets as a result of operations		5,593,559
Movements in capital		
Subscriptions of shares		17,318,863
Redemptions of shares		(43,807,990)
Dividends	7	(120,404)
Total movements in capital		(26,609,531)
Net assets at the end of the period		189,561,636

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	189,561,636	210,577,608	109,192,138

Threadneedle (Lux) - US High Yield Bond

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AEC	12.4882 ¹	12.5108 ¹	11.1930 ¹
Class AEH	33.5450 ¹	32.7344 ¹	27.7754 ¹
Class AKH	107.3324 ²	104.5429 ²	88.5458 ²
Class ANH	10.7770 ³	10.4867 ³	8.8652 ³
Class ASH	15.7431 ⁴	15.3006 ⁴	12.8841 ⁴
Class AU	39.4493	38.3288	32.1520
Class AUP	13.4143	13.3803	11.8329
Class DEC	9.4199 ¹	9.4471 ¹	8.4645 ¹
Class DEH	24.1400 ¹	23.5798 ¹	20.0462 ¹
Class DU	28.3409	27.5635	23.1677
Class IEC	9.1760 ¹	9.1542 ¹	8.1216 ¹
Class IEH	33.4616 ¹	32.5065 ¹	27.3364 ¹
Class IKH	109.2713 ²	105.9750 ²	88.9411 ²
Class INH	10.9807 ³	10.6374 ³	8.9074 ³
Class ISC [#]	9.9712 ⁴	—	—
Class IU	12.2864	11.8836	9.8795
Class TEH	11.9432 ¹	11.6033 ¹	9.7602 ¹
Class XUP	11.1089	10.9963	9.6033
Class ZFH	11.3828 ⁵	11.0919 ⁵	9.3762 ⁵
Class ZGH	12.5819 ⁶	12.2029 ⁶	10.2390 ⁶
Class ZU	14.3318	13.8794	11.5675

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SEK. The base currency of the Portfolio is USD.

³Class is denominated in NOK. The base currency of the Portfolio is USD.

⁴Class is denominated in SGD. The base currency of the Portfolio is USD.

⁵Class is denominated in CHF. The base currency of the Portfolio is USD.

⁶Class is denominated in GBP. The base currency of the Portfolio is USD.

[#]See note 1.

Threadneedle (Lux) - Flexible Asian Bond

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	63,554,536
Cash at bank	2	923,430
Subscriptions receivable		21,584
Interest and dividends receivable, net		623,075
Net unrealised gain on futures contracts	2, 11	44,172
Total assets		65,166,797
Liabilities		
Redemptions payable		(60,301)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(396,849)
Asset management fees payable	5	(17,185)
Other liabilities	20	(9,391)
Total liabilities		(483,726)
Total net assets		64,683,071

NUMBER OF SHARES OUTSTANDING

Class AEH	99,846.014
Class AKH	82.000
Class AS	673.367
Class ASC	3,127.939
Class ASH	36,956.696
Class AU	140,194.518
Class AUP	888,473.141
Class AVC	100.000
Class AVH	100.000
Class DEH	44,715.521
Class IEH	1,132,906.045
Class IGH	54.000
Class ISH	97.000
Class IU	41,197.659
Class XU	2,389,924.753
Class ZU	42,070.000
Class ZUP	92.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AEH	12.1297 ¹	11.9604 ¹	10.5231 ¹
Class AKH	104.5289 ²	102.8729 ²	90.2578 ²
Class AS	11.9794 ³	11.6426 ³	10.7399 ³
Class ASC	10.8671 ³	10.8641 ³	9.8642 ³
Class ASH	13.3705 ³	13.1327 ³	11.4606 ³
Class AU	13.6795	13.4327	11.6914
Class AUP	11.3448	11.3378	10.2697
Class AVC	10.3624 ⁴	10.3878 ⁴	9.4610 ⁴
Class AVH	11.8048 ⁴	11.6150 ⁴	10.1653 ⁴
Class DEH	11.7974 ¹	11.6515 ¹	10.2773 ¹
Class IEH	12.6834 ¹	12.4708 ¹	10.9001 ¹
Class IGH	13.4513 ⁵	13.1827 ⁵	11.4570 ⁵
Class ISH	14.0352 ³	13.7420 ³	11.9152 ³
Class IU	14.3316	14.0310	12.1334
Class XU	13.5668	13.2554	11.3998
Class ZU	14.3367	14.0429	12.1566
Class ZUP	10.9113	10.8803	9.8031

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SEK. The base currency of the Portfolio is USD.

³Class is denominated in SGD. The base currency of the Portfolio is USD.

⁴Class is denominated in AUD. The base currency of the Portfolio is USD.

⁵Class is denominated in GBP. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		68,819,183
Income		
Interest on bonds, net	2	1,245,224
Bank interest	2	274
Total income		1,245,498
Expenses		
Asset management fees	5	(113,743)
Interest expense on futures contracts		(41)
Operating expenses	3, 5	(59,393)
Total expenses		(173,177)
Net income from investments		1,072,321
Net realised (loss) on sales of investments		(267,641)
Net realised (loss) on forward currency exchange contracts		(159,111)
Net realised (loss) on futures contracts		(15,640)
Net realised gain on foreign exchange		759
Net realised (loss)		(441,633)
Change in net unrealised gain on investments		667,493
Change in net unrealised (loss) on forward currency exchange contracts		(151,128)
Change in net unrealised (loss) on futures contracts		(37,203)
Net change in unrealised gain		479,162
Net increase in net assets as a result of operations		1,109,850
Movements in capital		
Subscriptions of shares		2,909,555
Redemptions of shares		(7,933,449)
Dividends	7	(222,068)
Total movements in capital		(5,245,962)
Net assets at the end of the period		64,683,071

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	64,683,071	68,819,183	47,684,339

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Euro Dynamic Real Return

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 EUR
Assets		
Investment portfolio at market value	2	31,879,652
Cash at bank	2	845,879
Term deposits	2, 19	893,648
Subscriptions receivable		12
Net unrealised gain on forward currency exchange contracts	2, 9	7,499
Other assets	20	574
Total assets		33,627,264
Liabilities		
Redemptions payable		(156,694)
Bank Interest payable		(643)
Net unrealised (loss) on futures contracts	2, 11	(52,564)
Asset management fees payable	5	(15,455)
Other liabilities	20	(5,610)
Total liabilities		(230,966)
Total net assets		33,396,298

NUMBER OF SHARES OUTSTANDING

Class AE	17,934.345
Class AEP	73.265
Class DE	32,997.477
Class IE	629,317.427
Class IEP	71.925
Class LE	2,096,979.740
Class LEP	71.870
Class ZE	71.748
Class ZEP	72.538

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AE	11.7000	11.3495	9.1419
Class AEP	11.5954	11.2520	9.0786
Class DE	11.4023	11.1024	9.0100
Class IE	11.9847	11.5850	9.2667
Class IEP	11.8827	11.4878	9.2021
Class LE	12.0477	11.6371	9.2945
Class LEP	11.9471	11.5394	9.2290
Class ZE	11.9064	11.5196	9.2308
Class ZEP	11.8117	11.4285	9.1673

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 EUR
Net assets at the beginning of the period		31,879,013
Income		
Interest on bonds, net	2	1,740
Bank interest	2	2
Interest income on futures contracts		149
Total income		1,891
Expenses		
Asset management fees	5	(92,090)
Bank interest	2	(12,972)
Interest expense on futures contracts		(2,047)
Operating expenses	3, 5	(33,380)
Total expenses		(140,489)
Net (loss) from investments		(138,598)
Net realised gain on sales of investments		190,887
Net realised (loss) on forward currency exchange contracts		(113,052)
Net realised gain on futures contracts		255,410
Net realised (loss) on foreign exchange		(27,720)
Net realised gain		305,525
Change in net unrealised gain on investments		926,692
Change in net unrealised gain on forward currency exchange contracts		140,538
Change in net unrealised (loss) on futures contracts		(106,680)
Net change in unrealised gain		960,550
Net increase in net assets as a result of operations		1,127,477
Movements in capital		
Subscriptions of shares		998,148
Redemptions of shares		(608,339)
Dividends	7	(1)
Total movements in capital		389,808
Net assets at the end of the period		33,396,298

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
EUR	33,396,298	31,879,013	26,502,999

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Dynamic Real Return

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	45,635,915
Cash at bank	2	1,893,413
Term deposits	2, 19	3,500,010
Receivable for investments sold		1,186,357
Subscriptions receivable		83,462
Interest receivable on swaps	2	14,958
Interest and dividends receivable, net		30,489
Net unrealised gain on swaps	2, 10	572,218
Net unrealised gain on futures contracts	2, 11	641,992
Other assets	20	12,304
Total assets		53,571,118
Liabilities		
Bank overdrafts		(48,550)
Payable for investments purchased		(408,361)
Redemptions payable		(25,776)
Interest payable on swaps	2	(7,563)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(346,990)
Asset management fees payable	5	(59,906)
Other liabilities	20	(12,511)
Total liabilities		(909,657)
Total net assets		52,661,461

NUMBER OF SHARES OUTSTANDING

Class AEC	63,743.884
Class AEH	321,629.731
Class AKH	74.000
Class AU	348,486.714
Class AUP	355,872.029
Class DEH	106,760.238
Class DU	222,307.937
Class IEH	73.000
Class IGH	12,133.135
Class IU	269,891.456
Class W	16,463.834

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AEC	14.1755 ¹	14.0361 ¹	11.8961 ¹
Class AEH	29.1867 ¹	28.7145 ¹	23.9870 ¹
Class AKH	114.0985 ²	112.0590 ²	93.4570 ²
Class AU	44.0321	43.1173	35.5588
Class AUP	16.4884	16.2512	13.5959
Class DEH	21.0045 ¹	20.7320 ¹	17.4306 ¹
Class DU	28.7655	28.2598	23.4573
Class IEH	11.4683 ¹	11.2478 ¹	9.3386 ¹
Class IGH	30.0175 ³	29.3439 ³	24.2056 ³
Class IU	32.7635	31.9704	26.1826
Class W	72.4715	71.0014	58.6132

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SEK. The base currency of the Portfolio is USD.

³Class is denominated in GBP. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		58,030,727
Income		
Dividends, net	2	174,583
Interest on bonds, net	2	4,190
Bank interest	2	240
Interest income on swaps		129,786
Interest income on futures contracts		126
Total income		308,925
Expenses		
Asset management fees	5	(376,595)
Bank interest	2	(4,803)
Interest expense on swaps		(4,571)
Interest expense on futures contracts		(5,139)
Operating expenses	3, 5	(79,012)
Total expenses		(470,120)
Net (loss) from investments		(161,195)
Net realised gain on sales of investments		5,784,111
Net realised gain on swaps		8,648
Net realised (loss) on forward currency exchange contracts		(561,243)
Net realised (loss) on futures contracts		(2,258,630)
Net realised gain on foreign exchange		23,448
Net realised gain		2,996,334
Change in net unrealised (loss) on investments		(2,496,254)
Change in net unrealised (loss) on swaps		(20,817)
Change in net unrealised gain on forward currency exchange contracts		123,758
Change in net unrealised gain on futures contracts		549,150
Net change in unrealised (loss)		(1,844,163)
Net increase in net assets as a result of operations		990,976
Movements in capital		
Subscriptions of shares		2,542,646
Redemptions of shares		(8,855,951)
Dividends	7	(46,937)
Total movements in capital		(6,360,242)
Net assets at the end of the period		52,661,461

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	52,661,461	58,030,727	49,565,024

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Multi Asset Income

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	151,805,834
Cash at bank	2	9,390,847
Receivable for investments sold		1,892,143
Subscriptions receivable		158,157
Interest receivable on swaps	2	2,325
Interest and dividends receivable, net		821,632
Net unrealised gain on futures contracts	2, 11	72,420
Other assets	20	34,327
Total assets		164,177,685
Liabilities		
Bank overdrafts		(262,340)
Options sold at market Value	2, 12	(61,362)
Payable for investments purchased		(1,052,945)
Redemptions payable		(502,572)
Interest payable on swaps	2	(3,630)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(1,303,239)
Net unrealised (loss) on swaps	2, 10	(103,929)
Asset management fees payable	5	(208,132)
Other liabilities	20	(42,781)
Total liabilities		(3,540,930)
Total net assets		160,636,755

NUMBER OF SHARES OUTSTANDING

Class AE	75,102.989
Class AEC	5,199,627.748
Class AEH	781,029.589
Class AEP	1,632,417.183
Class AS	100.000
Class ASC	28,145.394
Class ASH	639.122
Class ASP	5,833.077
Class AU	480,941.008
Class AUM	40,754.701
Class AUP	1,099,775.856
Class DEC	2,931,144.505
Class DEH	263,162.741
Class DEP	340,200.826
Class DU	400,705.147
Class DUP	2,078,782.820
Class ZE	73.000
Class ZEC	93.000
Class ZEH	18,738.800
Class ZFH	85.000
Class ZU	3,036.403
Class ZUP	100.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		175,207,757
Income		
Dividends, net	2	1,316,148
Interest on bonds, net	2	1,134,078
Bank interest	2	681
Interest income on swaps		8,334
Interest income on futures contracts		1,251
Total income		2,460,492
Expenses		
Asset management fees	5	(1,306,045)
Bank interest	2	(3,810)
Interest expense on swaps		(33,840)
Interest expense on futures contracts		(11,882)
Operating expenses	3, 5	(259,675)
Total expenses		(1,615,252)
Net income from investments		845,240
Net realised gain on sales of investments		4,642,024
Net realised (loss) on swaps		(16,609)
Net realised (loss) on options		(870,068)
Net realised (loss) on forward currency exchange contracts		(51,940)
Net realised (loss) on futures contracts		(119,269)
Net realised (loss) on foreign exchange		(19,063)
Net realised gain		3,565,075
Change in net unrealised (loss) on investments		(3,493,090)
Change in net unrealised gain on swaps		17,188
Change in net unrealised gain on options		335,991
Change in net unrealised (loss) on forward currency exchange contracts		(549,321)
Change in net unrealised gain on futures contracts		42,311
Net change in unrealised (loss)		(3,646,921)
Net increase in net assets as a result of operations		763,394
Movements in capital		
Subscriptions of shares		7,021,805
Redemptions of shares		(19,049,092)
Dividends	7	(3,307,109)
Total movements in capital		(15,334,396)
Net assets at the end of the period		160,636,755

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	160,636,755	175,207,757	191,964,823

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Multi Asset Income

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AE	11.4845 ¹	11.1664 ¹	9.2855 ¹
Class AEC	8.0494 ¹	8.1761 ¹	6.7662 ¹
Class AEH	18.1909 ¹	18.0258 ¹	14.1869 ¹
Class AEP	9.3266 ¹	9.2989 ¹	8.1331 ¹
Class AQ	—	—	81.0335 ²
Class AQM	—	—	80.0166 ²
Class AS	11.3544 ³	11.0946 ³	9.1444 ³
Class ASC	9.4299 ³	9.5406 ³	7.8280 ³
Class ASH	11.2058 ³	11.0586 ³	8.6294 ³
Class ASP	9.4589 ³	9.4660 ³	8.1919 ³
Class AU	20.7328	20.4434	15.8709
Class AUM	10.0539	10.1632	8.2835
Class AUP	9.4986	9.6048	7.8434
Class DEC	7.6345 ¹	7.7834 ¹	6.4921 ¹
Class DEH	10.3956 ¹	10.3401 ¹	8.1990 ¹
Class DEP	8.7722 ¹	8.7797 ¹	7.7380 ¹
Class DU	12.7902	12.6591	9.9014
Class DUP	8.6501	8.7793	7.2225
Class ZE	11.7478 ¹	11.3949 ¹	9.4286 ¹
Class ZEC	8.8989 ¹	9.0180 ¹	7.4323 ¹
Class ZEH	10.9734 ¹	10.8464 ¹	8.4917 ¹
Class ZFH	10.8340 ⁴	10.7251 ⁴	8.4161 ⁴
Class ZU	12.1171	11.9183	9.2068
Class ZUP	9.5420	9.6307	7.8321

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in HKD. The base currency of the Portfolio is USD.

³Class is denominated in SGD. The base currency of the Portfolio is USD.

⁴Class is denominated in CHF. The base currency of the Portfolio is USD.

Threadneedle (Lux) - Emerging Market ESG Equities

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	8,471,445
Cash at bank	2	50,658
Receivable for investments sold		367
Interest and dividends receivable, net		7,413
Total assets		8,529,883
Liabilities		
Net unrealised (loss) on forward currency exchange contracts	2, 9	(2,673)
Asset management fees payable	5	(5,024)
Other liabilities	20	(74,075)
Total liabilities		(81,772)
Total net assets		8,448,111

NUMBER OF SHARES OUTSTANDING

Class AE	100.000
Class AEC	100.000
Class AEH	8,816.931
Class AU	100.000
Class AUP	100.000
Class IE	100.000
Class IEH	100.000
Class IG	100.000
Class IU	100.000
Class LE	141,466.000
Class LG	100.000
Class XU	100.000
Class ZE	100.000
Class ZEC	100.000
Class ZEH	100.000
Class ZU	498,187.100
Class ZUP	100.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021
Class AE	12.5012 ¹	13.1238 ¹
Class AEC	12.1465 ¹	13.0744 ¹
Class AEH	12.2466 ¹	13.1208 ¹
Class AU	12.4084	13.2113
Class AUP	12.3065	13.1684
Class IE	12.6153 ¹	13.1851 ¹
Class IEH	12.3616 ¹	13.1794 ¹
Class IG	11.8590 ²	12.2808 ²
Class IU	12.5290	13.2780
Class LE	12.6611 ¹	13.2092 ¹
Class LG	11.8904 ²	12.2989 ²
Class XU	12.6093	13.3214
Class ZE	12.5967 ¹	13.1739 ¹
Class ZEC	12.2419 ¹	13.1241 ¹
Class ZEH	12.3422 ¹	13.1675 ¹
Class ZU	12.5007	13.2623
Class ZUP	12.3979	13.2192

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in GBP. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		9,412,889
Income		
Dividends, net	2	40,550
Bank interest	2	12
Total income		40,562
Expenses		
Asset management fees	5	(31,775)
Operating expenses	3, 5	(12,652)
Total expenses		(44,427)
Net (loss) from investments		(3,865)
Net realised (loss) on sales of investments		(126,031)
Net realised (loss) on forward currency exchange contracts		(2,187)
Net realised (loss) on foreign exchange		(4,869)
Net realised (loss)		(133,087)
Change in net unrealised (loss) on investments		(399,143)
Change in net unrealised (loss) on forward currency exchange contracts		(728)
Net change in unrealised (loss)		(399,871)
Net (decrease) in net assets as a result of operations		(536,823)
Movements in capital		
Subscriptions of shares		584,359
Redemptions of shares		(1,012,286)
Dividends	7	(28)
Total movements in capital		(427,955)
Net assets at the end of the period		8,448,111

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021
USD	8,448,111	9,412,889

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Focus

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	2,166,801,576
Cash at bank	2	6,359,573
Receivable for investments sold		662,322
Subscriptions receivable		7,461,777
Interest and dividends receivable, net		837,764
Other assets	20	362,639
Total assets		2,182,485,651
Liabilities		
Bank overdrafts		(234,841)
Redemptions payable		(8,113,903)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(3,802,186)
Asset management fees payable	5	(1,995,983)
Other liabilities	20	(478,701)
Total liabilities		(14,625,614)
Total net assets		2,167,860,037

NUMBER OF SHARES OUTSTANDING

Class AEH	1,467,031.645
Class AEP	2,242,811.963
Class AU	7,474,127.635
Class AUP	34,807.762
Class DEH	341,367.199
Class DU	1,285,171.337
Class IE	8,300,976.449
Class IEH	2,876,335.622
Class IU	14,970,860.293
Class IUP	50,192.554
Class W	18,021.468
Class XU	8,686,295.823
Class ZE	2,692,812.297
Class ZEH	4,358.000
Class ZEP	2,624,907.446
Class ZFH	106,165.000
Class ZG	664,410.816
Class ZU	4,257,578.080

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		1,676,310,766
Income		
Dividends, net	2	6,064,627
Bank interest	2	780
Total income		6,065,407
Expenses		
Asset management fees	5	(10,647,797)
Bank interest	2	(2,337)
Operating expenses	3, 5	(2,558,175)
Total expenses		(13,208,309)
Net (loss) from investments		(7,142,902)
Net realised gain on sales of investments		65,087,269
Net realised (loss) on forward currency exchange contracts		(2,296,059)
Net realised (loss) on foreign exchange		(44,695)
Net realised gain		62,746,515
Change in net unrealised gain on investments		147,730,846
Change in net unrealised (loss) on forward currency exchange contracts		(1,607,642)
Net change in unrealised gain		146,123,204
Net increase in net assets as a result of operations		201,726,817
Movements in capital		
Subscriptions of shares		473,809,468
Redemptions of shares		(183,517,880)
Dividends	7	(469,134)
Total movements in capital		289,822,454
Net assets at the end of the period		2,167,860,037

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	2,167,860,037	1,676,310,766	781,859,426

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Focus

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AEH	64.1729 ¹	57.4173 ¹	39.4473 ¹
Class AEP	21.6812 ¹	19.1012 ¹	13.9549 ¹
Class AU	108.4428	96.5311	65.4043
Class AUP	17.2685	15.4283	10.5256
Class DEH	46.1550 ¹	41.4515 ¹	28.6905 ¹
Class DU	56.1580	50.1776	34.2524
Class IE	20.9598 ¹	18.3198 ¹	13.1834 ¹
Class IEH	17.3538 ¹	15.4630 ¹	10.5330 ¹
Class IU	22.2397	19.7127	13.2437
Class IUP	17.7511	15.7922	10.6770
Class W	165.6981	147.4604	99.8614
Class XU	25.9388	22.8996	15.2627
Class ZE	23.6224 ¹	20.6574 ¹	14.8804 ¹
Class ZEH	12.4880 ¹	11.1310 ¹	—
Class ZEP	22.4025 ¹	19.6580 ¹	14.2420 ¹
Class ZFH	12.4475 ²	11.1109 ²	—
Class ZG	23.7167 ³	20.5546 ³	15.3810 ³
Class ZU	26.9215	23.8745	16.0557

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in CHF. The base currency of the Portfolio is USD.

³Class is denominated in GBP. The base currency of the Portfolio is USD.

Threadneedle (Lux) - Global Emerging Market Equities

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	171,525,449
Cash at bank	2	961,789
Receivable for investments sold		299,207
Subscriptions receivable		29,053
Interest and dividends receivable, net		126,502
Other assets	20	12,341
Total assets		172,954,341
Liabilities		
Redemptions payable		(2,386)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(68,688)
Asset management fees payable	5	(135,968)
Tax payable	3	(840,618)
Other liabilities	20	(1,477,951)
Total liabilities		(2,525,611)
Total net assets		170,428,730

NUMBER OF SHARES OUTSTANDING

Class AEH	20,998.437
Class AU	27,029.678
Class DEH	49,505.455
Class DU	67,630.705
Class IE	7,882.588
Class IEH	26,205.875
Class IU	6,453,328.168
Class ZU	18,803.392
Class 1E	3,260,835.179
Class 1U	2,877,479.854
Class 2E	2,016,097.894
Class 2U	53.000
Class 8E	2,221,457.961
Class 8U	1,631,091.613

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AEH	40.2528 ¹	42.3802 ¹	23.6114 ¹
Class AU	65.3403	68.3931	37.5590
Class DEH	28.5800 ¹	30.1969 ¹	16.9558 ¹
Class DU	45.5484	47.8562	26.4784
Class IE	15.1015 ¹	15.5210 ¹	—
Class IEH	24.3309 ¹	25.5028 ¹	14.0970 ¹
Class IU	15.6289	16.2895	8.8704
Class ZU	14.9562	15.5962	8.5014
Class 1E	1.8239 ¹	1.8817 ¹	1.1059 ¹
Class 1U	2.1135	2.2113	1.2133
Class 2E	16.7116 ¹	17.1886 ¹	10.0408 ¹
Class 2U	17.0894	17.8242	9.7175
Class 8E	1.9985 ¹	2.0559 ¹	1.2015 ¹
Class 8U	2.3163	2.4165	1.3184

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		170,104,097
Income		
Dividends, net	2	912,380
Bank interest	2	444
Total income		912,824
Expenses		
Asset management fees	5	(838,128)
Bank interest	2	(1)
Foreign tax	3	(304,618)
Operating expenses	3, 5	(161,194)
Total expenses		(1,303,941)
Net (loss) from investments		(391,117)
Net realised (loss) on sales of investments		(2,949,030)
Net realised (loss) on forward currency exchange contracts		(68,783)
Net realised (loss) on foreign exchange		(5,028)
Net realised (loss)		(3,022,841)
Change in net unrealised (loss) on investments		(4,492,796)
Change in net unrealised (loss) on forward currency exchange contracts		(13,738)
Net change in unrealised (loss)		(4,506,534)
Net (decrease) in net assets as a result of operations		(7,920,492)
Movements in capital		
Subscriptions of shares		21,901,436
Redemptions of shares		(13,656,311)
Total movements in capital		8,245,125
Net assets at the end of the period		170,428,730

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	170,428,730	170,104,097	79,154,413

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Equity Income

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	210,874,497
Cash at bank	2	3,653,017
Receivable for investments sold		973,079
Subscriptions receivable		199,611
Interest and dividends receivable, net		355,194
Other assets	20	62,063
Total assets		216,117,461
Liabilities		
Bank overdrafts		(593,713)
Redemptions payable		(430,271)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(54,838)
Asset management fees payable	5	(180,361)
Other liabilities	20	(34,552)
Total liabilities		(1,293,735)
Total net assets		214,823,726

NUMBER OF SHARES OUTSTANDING

Class AEC	4,826.000
Class AUP	84.000
Class DEC	77.000
Class DUP	85.000
Class IU	75.000
Class TE	66.000
Class ZU	75.000
Class 1E	1,794,348.872
Class 1EP	1,505,155.158
Class 1SC	450,609.161
Class 1SH	46,059.454
Class 1ST	54,807.834
Class 1U	453,353.678
Class 1UP	419,116.165
Class 1VT	7,508.505
Class 2E	865,429.970
Class 2EP	72.000
Class 2U	75.000
Class 2UP	82.000
Class 3E	173,121.447
Class 3EP	9,943,720.859
Class 3U	17,230.767
Class 3UP	39,417.584
Class 8E	121,759.155
Class 8EP	237.977
Class 8U	13,233.578
Class 8UP	57,981.704
Class 9E	65.000
Class 9EP	72.000
Class 9U	74.000
Class 9UP	82.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		220,612,038
Income		
Dividends, net	2	3,118,039
Bank interest	2	158
Total income		3,118,197
Expenses		
Asset management fees	5	(1,126,224)
Bank interest	2	(135)
Operating expenses	3, 5	(196,129)
Total expenses		(1,322,488)
Net income from investments		1,795,709
Net realised gain on sales of investments		14,372,245
Net realised gain on forward currency exchange contracts		2,759
Net realised gain on foreign exchange		5,692
Net realised gain		14,380,696
Change in net unrealised (loss) on investments		(12,765,933)
Change in net unrealised (loss) on forward currency exchange contracts		(62,945)
Net change in unrealised (loss)		(12,828,878)
Net increase in net assets as a result of operations		3,347,527
Movements in capital		
Subscriptions of shares		10,130,186
Redemptions of shares		(16,604,476)
Dividends	7	(2,661,549)
Total movements in capital		(9,135,839)
Net assets at the end of the period		214,823,726

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	214,823,726	220,612,038	302,458,662

Threadneedle (Lux) - Global Equity Income

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AEC	10.7528 ¹	10.8646 ¹	7.7949 ¹
Class AUP	11.4648	11.5197	8.1529
Class DEC	10.5980 ¹	10.7367 ¹	7.7468 ¹
Class DUP	11.2878	11.3689	8.0829
Class IU	13.0109	12.8194	8.7152
Class TE	12.8235 ¹	12.4675 ¹	9.0928 ¹
Class ZU	12.9935	12.8038	8.7095
Class 1E	12.6202 ¹	12.3011 ¹	9.0161 ¹
Class 1EP	11.4014 ¹	11.2887 ¹	8.5463 ¹
Class 1SC	11.2275 ²	11.2960 ²	8.0406 ²
Class 1SH	12.4470 ²	12.3246 ²	8.4957 ²
Class 1ST	11.2477 ²	11.3150 ²	8.0568 ²
Class 1U	12.7664	12.6191	8.6349
Class 1UP	11.5138	11.5601	8.1749
Class 1VT	10.9431 ³	11.0336 ³	7.9347 ³
Class 2E	13.0847 ¹	12.7149 ¹	9.2630 ¹
Class 2EP	11.6220 ¹	11.4725 ¹	8.6258 ¹
Class 2U	12.9951	12.8080	8.7103
Class 2UP	11.7601	11.7699	8.2624
Class 3E	12.9011 ¹	12.5276 ¹	9.1138 ¹
Class 3EP	11.6515 ¹	11.4904 ¹	8.6418 ¹
Class 3U	13.0504	12.8514	8.7285
Class 3UP	11.8013	11.8020	8.2797
Class 8E	12.8277 ¹	12.4677 ¹	9.0865 ¹
Class 8EP	11.5665 ¹	11.4170 ¹	8.5947 ¹
Class 8U	12.9798	12.7934	8.7047
Class 8UP	11.7244	11.7367	8.2462
Class 9E	12.9309 ¹	12.5555 ¹	9.1275 ¹
Class 9EP	11.6789 ¹	11.5171 ¹	8.6420 ¹
Class 9U	13.0927	12.8935	8.7456
Class 9UP	11.8128	11.8108	8.2711

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SGD. The base currency of the Portfolio is USD.

³Class is denominated in AUD. The base currency of the Portfolio is USD.

Threadneedle (Lux) - Global Select

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	617,685,226
Cash at bank	2	2,349,941
Receivable for investments sold		7,860,268
Subscriptions receivable		7,999,571
Interest and dividends receivable, net		518,667
Other assets	20	127,428
Total assets		636,541,101
Liabilities		
Payable for investments purchased		(8,202,727)
Redemptions payable		(54,847)
Asset management fees payable	5	(726,712)
Other liabilities	20	(92,173)
Total liabilities		(9,076,459)
Total net assets		627,464,642

NUMBER OF SHARES OUTSTANDING

Class IU	41,592.985
Class ZU	60.000
Class 1E	23,034,591.166
Class 1U	78,676,553.394
Class 2E	53.000
Class 2U	246,030.349
Class 3U	5,126,114.335
Class 8E	84,211.592
Class 8U	20,423,346.173
Class 9U	100,054.654

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class IU	16.4127	15.4100	10.4063
Class ZU	16.3830	15.3846	10.3985
Class 1E	3.9069 ¹	3.6305 ¹	2.6451 ¹
Class 1U	4.5273	4.2662	2.9019
Class 2E	16.1104 ¹	14.9212 ¹	10.8024 ¹
Class 2U	16.3695	15.3787	10.3974
Class 3U	4.8126	4.5175	3.0491
Class 8E	5.7210 ¹	5.3010 ¹	3.8404 ¹
Class 8U	6.6292	6.2292	4.2132
Class 9U	16.4602	15.4477	10.4222

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		605,915,496
Income		
Dividends, net	2	2,782,943
Bank interest	2	219
Total income		2,783,162
Expenses		
Asset management fees	5	(4,328,600)
Bank interest	2	(210)
Operating expenses	3, 5	(517,570)
Total expenses		(4,846,380)
Net (loss) from investments		(2,063,218)
Net realised gain on sales of investments		35,606,355
Net realised (loss) on forward currency exchange contracts		(900)
Net realised (loss) on foreign exchange		(31,890)
Net realised gain		35,573,565
Change in net unrealised gain on investments		2,789,561
Change in net unrealised gain on forward currency exchange contracts		230
Net change in unrealised gain		2,789,791
Net increase in net assets as a result of operations		36,300,138
Movements in capital		
Subscriptions of shares		45,971,433
Redemptions of shares		(60,722,425)
Total movements in capital		(14,750,992)
Net assets at the end of the period		627,464,642

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	627,464,642	605,915,496	365,150,642

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Smaller Companies

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 EUR
Assets		
Investment portfolio at market value	2	2,002,066,670
Cash at bank	2	3,085,725
Receivable for investments sold		24,851,678
Subscriptions receivable		10,998,790
Interest and dividends receivable, net		1,018,907
Net unrealised gain on forward currency exchange contracts	2, 9	106,920
Other assets	20	175,009
Total assets		2,042,303,699
Liabilities		
Payable for investments purchased		(16,544,440)
Redemptions payable		(4,519,453)
Asset management fees payable	5	(1,848,777)
Other liabilities	20	(435,272)
Total liabilities		(23,347,942)
Total net assets		2,018,955,757

NUMBER OF SHARES OUTSTANDING

Class AE	13,358,987.855
Class AEP	13,649,547.679
Class AK	1,159,634.561
Class AUP	58,540.158
Class DE	1,450,156.989
Class IE	7,407,375.150
Class IEP	3,446,825.793
Class NE	4,765,413.000
Class XE	1,493,334.540
Class XFH	78.000
Class XG	41.000
Class XGH	30.000
Class XU	5,717,517.656
Class ZE	3,114,726.279
Class ZFH	1,117,865.023
Class ZG	1,046,940.269
Class ZGH	60,582.002
Class ZU	6,693,333.350

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 EUR
Net assets at the beginning of the period		2,108,588,124
Income		
Dividends, net	2	6,859,507
Bank interest	2	260
Total income		6,859,767
Expenses		
Asset management fees	5	(10,341,880)
Bank interest	2	(4,764)
Operating expenses	3, 5	(2,496,250)
Total expenses		(12,842,894)
Net (loss) from investments		(5,983,127)
Net realised gain on sales of investments		191,894,089
Net realised gain on forward currency exchange contracts		160,816
Net realised gain on foreign exchange		160,640
Net realised gain		192,215,545
Change in net unrealised gain on investments		24,415,890
Change in net unrealised gain on forward currency exchange contracts		74,159
Net change in unrealised gain		24,490,049
Net increase in net assets as a result of operations		210,722,467
Movements in capital		
Subscriptions of shares		490,673,559
Redemptions of shares		(791,028,393)
Total movements in capital		(300,354,834)
Net assets at the end of the period		2,018,955,757

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
EUR	2,018,955,757	2,108,588,124	467,243,010

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Smaller Companies

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AE	52.7422	47.2890	28.8263
Class AEP	17.3820	15.5848	9.5558
Class AK	140.0052 ¹	126.8311 ¹	82.0449 ¹
Class AUP	17.1036 ²	15.5516 ²	8.9026 ²
Class DE	40.1195	36.0617	22.0920
Class IE	76.7155	68.4913	41.3989
Class IEP	14.6849	13.1106	—
Class NE	16.8430	15.0223	9.0621
Class XE	19.4742	17.3169	10.3840
Class XFH	12.8457 ³	11.4338 ³	—
Class XG	19.0420 ⁴	16.7790 ⁴	10.4565 ⁴
Class XGH	26.3977 ⁴	23.4350 ⁴	14.0424 ⁴
Class XU	12.6194 ²	11.3797 ²	—
Class ZE	18.8796	16.8641	10.2035
Class ZFH	18.6033 ³	16.6452 ³	10.1002 ³
Class ZG	18.4938 ⁴	16.3719 ⁴	10.2901 ⁴
Class ZGH	54.8463 ⁴	48.9276 ⁴	29.5931 ⁴
Class ZU	18.5527 ²	16.8058 ²	9.4930 ²

¹Class is denominated in SEK. The base currency of the Portfolio is EUR.

²Class is denominated in USD. The base currency of the Portfolio is EUR.

³Class is denominated in CHF. The base currency of the Portfolio is EUR.

⁴Class is denominated in GBP. The base currency of the Portfolio is EUR.

Threadneedle (Lux) - American

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	1,167,746,060
Cash at bank	2	5,718,514
Receivable for investments sold		1,079,382
Subscriptions receivable		2,227,183
Interest and dividends receivable, net		686,965
Other assets	20	901
Total assets		1,177,459,005
Liabilities		
Payable for investments purchased		(1,506,281)
Redemptions payable		(971,944)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(3,226,033)
Asset management fees payable	5	(1,041,891)
Other liabilities	20	(187,684)
Total liabilities		(6,933,833)
Total net assets		1,170,525,172

NUMBER OF SHARES OUTSTANDING

Class AEH	1,266,703.898
Class AU	281,975.803
Class DEH	51,693.040
Class DU	496,523.035
Class IEH	381,987.169
Class IU	6,395,507.102
Class W	1,598.035
Class ZE	52.000
Class ZEH	1,359,989.874
Class ZU	60.000
Class 1E	2,818,310.991
Class 1EH	188,854.698
Class 1EP	305,569.845
Class 1U	13,027,242.863
Class 2E	782,050.179
Class 2U	5,463,289.441
Class 3EH	45,378.315
Class 3U	189,585.524
Class 8E	1,820,481.492
Class 8U	2,725,811.324
Class 9EH	55.000
Class 9U	263,923.350

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		1,120,251,631
Income		
Dividends, net	2	4,746,947
Bank interest	2	574
Total income		4,747,521
Expenses		
Asset management fees	5	(6,192,210)
Bank interest	2	(85)
Operating expenses	3, 5	(1,112,433)
Total expenses		(7,304,728)
Net (loss) from investments		(2,557,207)
Net realised gain on sales of investments		157,345,279
Net realised (loss) on forward currency exchange contracts		(1,959,193)
Net realised gain on foreign exchange		25,026
Net realised gain		155,411,112
Change in net unrealised (loss) on investments		(77,416,501)
Change in net unrealised (loss) on forward currency exchange contracts		(1,094,124)
Net change in unrealised (loss)		(78,510,625)
Net increase in net assets as a result of operations		74,343,280
Movements in capital		
Subscriptions of shares		111,847,348
Redemptions of shares		(135,917,087)
Total movements in capital		(24,069,739)
Net assets at the end of the period		1,170,525,172

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	1,170,525,172	1,120,251,631	845,435,297

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - American

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AEH	66.3172 ¹	62.4805 ¹	39.8500 ¹
Class AU	114.9440	107.7058	67.7834
Class DEH	48.9894 ¹	46.2355 ¹	29.5927 ¹
Class DU	44.6334	41.8962	26.4589
Class IEH	71.8317 ¹	67.3710 ¹	42.5805 ¹
Class IU	78.7849	73.4915	45.8385
Class W	153.1627	143.3024	89.9169
Class ZE	16.4814 ¹	15.1672 ¹	10.1443 ¹
Class ZEH	15.2786 ¹	14.3367 ¹	9.0706 ¹
Class ZU	16.5068	15.4031	9.6205
Class 1E	15.8331 ¹	14.6201 ¹	9.8427 ¹
Class 1EH	14.8953 ¹	14.0242 ¹	8.9324 ¹
Class 1EP	15.2107 ¹	14.0455 ¹	9.5797 ¹
Class 1U	15.8475	14.8399	9.3272
Class 2E	16.1260 ¹	14.8451 ¹	9.9337 ¹
Class 2U	16.1381	15.0659	9.4120
Class 3EH	15.2451 ¹	14.2960 ¹	9.0365 ¹
Class 3U	16.2243	15.1327	9.4368
Class 8E	16.1052 ¹	14.8290 ¹	9.9269 ¹
Class 8U	16.1142	15.0466	9.4037
Class 9EH	15.2753 ¹	14.3200 ¹	9.0418 ¹
Class 9U	16.2368	15.1413	9.4383

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

Threadneedle (Lux) - American Select

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	443,170,114
Cash at bank	2	798,782
Term deposits	2, 19	9,500,024
Subscriptions receivable		226,888
Interest and dividends receivable, net		128,773
Other assets	20	161
Total assets		453,824,742
Liabilities		
Payable for investments purchased		(814,545)
Redemptions payable		(74,729)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(56,537)
Asset management fees payable	5	(550,162)
Other liabilities	20	(64,154)
Total liabilities		(1,560,127)
Total net assets		452,264,615

NUMBER OF SHARES OUTSTANDING

Class AD	405.000
Class AEH	17,456.927
Class AN	524.000
Class AU	122,907.142
Class DEH	16,236.739
Class DU	111,019.627
Class ID	399.000
Class IE	54.000
Class IEH	14,933.561
Class IN	517.000
Class W	9,833.367
Class ZEH	53.000
Class ZU	5,343.035
Class 1E	13,417,877.668
Class 1EH	76,311.298
Class 1EP	425,663.328
Class 1U	41,496,793.940
Class 2EH	712.000
Class 2U	3,119.818
Class 3E	2,126,261.621
Class 3U	4,108,785.512
Class 8EH	4,562.812
Class 8U	2,656,532.516
Class 9E	50.000
Class 9U	1,084.818

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		438,535,319
Income		
Dividends, net	2	1,325,484
Bank interest	2	1,096
Total income		1,326,580
Expenses		
Asset management fees	5	(3,321,332)
Bank interest	2	(55)
Operating expenses	3, 5	(390,333)
Total expenses		(3,711,720)
Net (loss) from investments		(2,385,140)
Net realised gain on sales of investments		146,140,037
Net realised (loss) on forward currency exchange contracts		(35,475)
Net realised (loss) on foreign exchange		(180,679)
Net realised gain		145,923,883
Change in net unrealised (loss) on investments		(101,177,747)
Change in net unrealised (loss) on forward currency exchange contracts		(4,842)
Net change in unrealised (loss)		(101,182,589)
Net increase in net assets as a result of operations		42,356,154
Movements in capital		
Subscriptions of shares		22,861,733
Redemptions of shares		(51,488,591)
Total movements in capital		(28,626,858)
Net assets at the end of the period		452,264,615

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	452,264,615	438,535,319	315,353,771

Threadneedle (Lux) - American Select

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AD	15.5897 ¹	14.0643 ¹	9.5986 ¹
Class AEH	43.9767 ²	40.4315 ²	26.0234 ²
Class AN	16.3889 ³	14.6605 ³	11.4489 ³
Class AU	40.3461	36.9044	23.4327
Class DEH	29.9669 ²	27.6535 ²	17.9318 ²
Class DU	35.4398	32.5387	20.8155
Class ID	15.8693 ¹	14.2588 ¹	9.6523 ¹
Class IE	15.9368 ²	14.3186 ²	9.6644 ²
Class IEH	46.8488 ²	42.8992 ²	27.3895 ²
Class IN	16.6677 ³	14.8493 ³	11.5094 ³
Class W	42.6811	39.0305	24.7704
Class ZEH	15.7836 ²	14.4664 ²	9.2429 ²
Class ZU	17.0375	15.5296	9.7922
Class 1E	5.9809 ²	5.3911 ²	3.6619 ²
Class 1EH	4.6629 ²	4.2840 ²	2.7534 ²
Class 1EP	5.8298 ²	5.2548 ²	3.5938 ²
Class 1U	6.9314	6.3360	4.0179
Class 2EH	16.3170 ²	14.9450 ²	9.5434 ²
Class 2U	17.2928	15.7585	9.9304
Class 3E	4.8887 ²	4.3890 ²	2.9575 ²
Class 3U	5.6656	5.1582	3.2451
Class 8EH	4.0974 ²	3.7559 ²	2.4004 ²
Class 8U	7.9911	7.2838	4.5928
Class 9E	17.0675 ²	15.3150 ²	10.3117 ²
Class 9U	17.4205	15.8570	9.9683

¹Class is denominated in DKK. The base currency of the Portfolio is USD.

²Class is denominated in EUR. The base currency of the Portfolio is USD.

³Class is denominated in NOK. The base currency of the Portfolio is USD.

Threadneedle (Lux) - American Smaller Companies

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	330,681,370
Cash at bank	2	3,708,735
Receivable for investments sold		3,028,863
Subscriptions receivable		662,020
Interest and dividends receivable, net		41,052
Total assets		338,122,040
Liabilities		
Payable for investments purchased		(2,606,372)
Redemptions payable		(430,834)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(186,304)
Asset management fees payable	5	(325,061)
Other liabilities	20	(44,488)
Total liabilities		(3,593,059)
Total net assets		334,528,981

NUMBER OF SHARES OUTSTANDING

Class AEH	105,312.297
Class AU	41,403.056
Class DEH	22,137.584
Class DU	57,546.643
Class IE	302,242.069
Class IU	315,767.538
Class ZU	8,109.446
Class 1E	615,228.479
Class 1EP	925,042.448
Class 1U	7,310,103.283
Class 2U	1,623,088.834
Class 3EH	323,565.863
Class 3U	1,610,106.926
Class 8U	1,326,884.432
Class 9EH	18,302.351
Class 9U	3,579,849.517

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AEH	16.7927 ¹	16.6368 ¹	8.2252 ¹
Class AU	17.8926	17.6124	8.5873
Class DEH	16.5494 ¹	16.4357 ¹	8.1660 ¹
Class DU	17.6395	17.4069	8.5270
Class IE	16.4517 ¹	15.9009 ¹	8.2360 ¹
Class IU	18.3486	17.9845	8.6950
Class ZU	18.3109	17.9572	8.6865
Class 1E	17.7895 ¹	17.2570 ¹	8.9994 ¹
Class 1EP	17.0750 ¹	16.5639 ¹	8.7169 ¹
Class 1U	17.9724	17.6803	8.6079
Class 2U	18.2978	17.9455	8.6842
Class 3EH	17.2385 ¹	17.0018 ¹	8.3303 ¹
Class 3U	18.3688	18.0025	8.6996
Class 8U	18.2849	17.9365	8.6833
Class 9EH	17.2834 ¹	17.0449 ¹	8.3502 ¹
Class 9U	18.3963	18.0258	8.7074

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		317,052,344
Income		
Dividends, net	2	1,376,031
Bank interest	2	170
Total income		1,376,201
Expenses		
Asset management fees	5	(2,006,046)
Bank interest	2	(9)
Operating expenses	3, 5	(272,610)
Total expenses		(2,278,665)
Net (loss) from investments		(902,464)
Net realised gain on sales of investments		33,798,521
Net realised (loss) on forward currency exchange contracts		(27,247)
Net realised (loss) on foreign exchange		(76,562)
Net realised gain		33,694,712
Change in net unrealised (loss) on investments		(26,721,401)
Change in net unrealised (loss) on forward currency exchange contracts		(170,569)
Net change in unrealised (loss)		(26,891,970)
Net increase in net assets as a result of operations		5,900,278
Movements in capital		
Subscriptions of shares		68,987,801
Redemptions of shares		(57,411,442)
Total movements in capital		11,576,359
Net assets at the end of the period		334,528,981

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	334,528,981	317,052,344	172,396,358

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Asia Contrarian Equity

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	123,504,167
Cash at bank	2	586,987
Receivable for investments sold		2,649,369
Interest and dividends receivable, net		129,620
Other assets	20	17,792
Total assets		126,887,935
Liabilities		
Payable for investments purchased		(633,336)
Redemptions payable		(673)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(6,410)
Asset management fees payable	5	(4,708)
Tax payable	3	(370,207)
Other liabilities	20	(2,208,886)
Total liabilities		(3,224,220)
Total net assets		123,663,715

NUMBER OF SHARES OUTSTANDING

Class AE	1,735.856
Class AF	51.000
Class AS	857.690
Class ASH	38,805.563
Class AU	13,470.457
Class DE	24,901.814
Class IF	49.000
Class ISH	71.000
Class IU	2,579.493
Class XU	4,762,395.036
Class XUP	3,851,982.556
Class ZE	156,125.000
Class ZEH	49.000
Class ZF	2,949.000
Class ZG	60.000
Class ZU	37,384.939

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AE	16.1093 ¹	18.3066 ¹	11.6808 ¹
Class AF	16.0523 ²	18.6638 ²	11.4321 ²
Class AS	12.5259 ³	14.2865 ³	9.0235 ³
Class ASH	15.5246 ³	17.9279 ³	10.7767 ³
Class AU	16.2927	18.7762	11.1870
Class DE	15.3019 ¹	17.4547 ¹	11.2228 ¹
Class IF	16.8151 ²	19.4667 ²	11.8248 ²
Class ISH	16.4795 ³	18.9488 ³	11.2943 ³
Class IU	17.2536	19.7990	11.6971
Class XU	13.1085	14.9820	8.7810
Class XUP	14.6152	16.9577	10.1785
Class ZE	16.8456 ¹	19.0713 ¹	12.0806 ¹
Class ZEH	15.1590 ¹	17.5088 ¹	10.5075 ¹
Class ZF	16.7977 ²	19.4570 ²	11.8269 ²
Class ZG	10.8332 ⁴	12.1521 ⁴	7.9962 ⁴
Class ZU	17.2000	19.7473	11.6781

¹Class is denominated in EUR. The base currency of the Portfolio is USD.²Class is denominated in CHF. The base currency of the Portfolio is USD.³Class is denominated in SGD. The base currency of the Portfolio is USD.⁴Class is denominated in GBP. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		188,088,458
Income		
Dividends, net	2	1,854,604
Bank interest	2	148
Total income		1,854,752
Expenses		
Asset management fees	5	(32,635)
Bank interest	2	(34)
Foreign tax	3	(2,766)
Operating expenses	3, 5	(118,346)
Total expenses		(153,781)
Net income from investments		1,700,971
Net realised gain on sales of investments		10,336,670
Net realised (loss) on forward currency exchange contracts		(4,002)
Net realised (loss) on foreign exchange		(63,713)
Net realised gain		10,268,955
Change in net unrealised (loss) on investments		(29,585,189)
Change in net unrealised gain on forward currency exchange contracts		1,837
Net change in unrealised (loss)		(29,583,352)
Net (decrease) in net assets as a result of operations		(17,613,426)
Movements in capital		
Subscriptions of shares		806,374
Redemptions of shares		(46,731,735)
Dividends	7	(885,956)
Total movements in capital		(46,811,317)
Net assets at the end of the period		123,663,715

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	123,663,715	188,088,458	124,384,661

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Asia Equities

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	317,466,476
Cash at bank	2	1,555,166
Receivable for investments sold		3,084,931
Subscriptions receivable		112,650
Interest and dividends receivable, net		236,084
Other assets	20	34,598
Total assets		322,489,905
Liabilities		
Payable for investments purchased		(623,222)
Redemptions payable		(212,705)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(35)
Asset management fees payable	5	(305,393)
Tax payable	3	(1,342,691)
Other liabilities	20	(5,105,176)
Total liabilities		(7,589,222)
Total net assets		314,900,683

NUMBER OF SHARES OUTSTANDING

Class AE	83.000
Class AEH	83.000
Class DE	83.000
Class DEH	83.000
Class IE	561,751.633
Class IU	326,195.923
Class ZU	62.000
Class 1E	1,509,881.069
Class 1U	23,582,001.887
Class 2E	9,204,571.512
Class 2U	1,645,891.242
Class 3U	5,875,309.887
Class 8E	676.483
Class 8U	1,539,249.366
Class 9U	8,464.188

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AE [#]	9.4115 ¹	—	—
Class AEH [#]	8.9211 ¹	—	—
Class DE [#]	9.3977 ¹	—	—
Class DEH [#]	8.9080 ¹	—	—
Class IE	13.3721 ¹	14.5096 ¹	9.0252 ¹
Class IU	14.5652	16.0271	9.3071
Class ZU	14.5355	16.0024	9.3012
Class 1E	3.3587 ¹	3.6581 ¹	2.2925 ¹
Class 1U	3.8923	4.2991	2.5152
Class 2E	14.2828 ¹	15.5085 ¹	9.6601 ¹
Class 2U	14.5227	15.9916	9.2995
Class 3U	3.4970	3.8480	2.2346
Class 8E	3.8299 ¹	4.1593 ¹	2.5930 ¹
Class 8U	4.4411	4.8912	2.8455
Class 9U	14.5928	16.0542	9.3192

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

[#]See note 1.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		343,930,526
Income		
Dividends, net	2	3,989,250
Bank interest	2	228
Total income		3,989,478
Expenses		
Asset management fees	5	(1,956,688)
Bank interest	2	(118)
Foreign tax	3	(889,633)
Operating expenses	3, 5	(237,040)
Total expenses		(3,083,479)
Net income from investments		905,999
Net realised gain on sales of investments		3,388,110
Net realised (loss) on forward currency exchange contracts		(112)
Net realised (loss) on foreign exchange		(119,785)
Net realised gain		3,268,213
Change in net unrealised (loss) on investments		(36,446,248)
Change in net unrealised (loss) on forward currency exchange contracts		(35)
Net change in unrealised (loss)		(36,446,283)
Net (decrease) in net assets as a result of operations		(32,272,071)
Movements in capital		
Subscriptions of shares		31,557,505
Redemptions of shares		(28,315,277)
Total movements in capital		3,242,228
Net assets at the end of the period		314,900,683

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	314,900,683	343,930,526	195,909,991

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - US Contrarian Core Equities

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	493,747,834
Cash at bank	2	10,395,787
Receivable for investments sold		7,076,009
Subscriptions receivable		1,807,780
Interest and dividends receivable, net		330,231
Total assets		513,357,641
Liabilities		
Payable for investments purchased		(317,997)
Redemptions payable		(9,611,496)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(1,420,661)
Asset management fees payable	5	(277,595)
Other liabilities	20	(154,907)
Total liabilities		(11,782,656)
Total net assets		501,574,985

NUMBER OF SHARES OUTSTANDING

Class AEC	339.290
Class AEH	36,050.656
Class AU	84,439.351
Class AUP	10,839.439
Class DU	8,786.301
Class IU	3,690,762.407
Class XS	69.000
Class XSH	7,219,424.080
Class ZEH	455,019.128
Class ZFH	48.000
Class ZGH	35.000
Class ZU	3,840,916.811

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AEC	18.3875 ¹	17.5161 ¹	11.3591 ¹
Class AEH	30.2249 ¹	28.6186 ¹	18.3280 ¹
Class AU	55.4138	52.1802	32.9720
Class AUP	20.2120	19.1464	12.2618
Class DU	27.5873	26.0427	16.5381
Class IU	79.9451	74.9789	47.0024
Class XS	19.4975 ²	18.0154 ²	11.8570 ²
Class XSH	19.6664 ²	18.3848 ²	11.4988 ²
Class ZEH	19.6750 ¹	18.5596 ¹	11.8015 ¹
Class ZFH	19.2359 ³	18.1775 ³	11.5719 ³
Class ZGH	20.4353 ⁴	19.2281 ⁴	12.2135 ⁴
Class ZU	22.1681	20.7962	13.0432

¹Class is denominated in EUR. The base currency of the Portfolio is USD.²Class is denominated in SGD. The base currency of the Portfolio is USD.³Class is denominated in CHF. The base currency of the Portfolio is USD.⁴Class is denominated in GBP. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		484,292,226
Income		
Dividends, net	2	2,406,227
Bank interest	2	1,453
Total income		2,407,680
Expenses		
Asset management fees	5	(1,673,407)
Operating expenses	3, 5	(657,375)
Total expenses		(2,330,782)
Net income from investments		76,898
Net realised gain on sales of investments		36,333,725
Net realised gain on forward currency exchange contracts		35,453
Net realised gain on foreign exchange		57,623
Net realised gain		36,426,801
Change in net unrealised (loss) on investments		(3,214,610)
Change in net unrealised (loss) on forward currency exchange contracts		(1,455,222)
Net change in unrealised (loss)		(4,669,832)
Net increase in net assets as a result of operations		31,833,867
Movements in capital		
Subscriptions of shares		49,846,068
Redemptions of shares		(64,395,776)
Dividends	7	(1,400)
Total movements in capital		(14,551,108)
Net assets at the end of the period		501,574,985

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	501,574,985	484,292,226	462,376,758

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - US Disciplined Core Equities

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	71,111,568
Cash at bank	2	1,080,178
Receivable for investments sold		761,010
Subscriptions receivable		92,615
Interest and dividends receivable, net		44,899
Total assets		73,090,270
Liabilities		
Payable for investments purchased		(653,161)
Redemptions payable		(1,540,262)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(25,684)
Asset management fees payable	5	(5,598)
Other liabilities	20	(10,943)
Total liabilities		(2,235,648)
Total net assets		70,854,622

NUMBER OF SHARES OUTSTANDING

Class AE	1,819.435
Class AEH	54.100
Class AU	713.571
Class AUP	341.965
Class DE	12,896.196
Class DEH	198.724
Class DU	640.416
Class IE	15,206.670
Class IEC	58.100
Class IEH	35,490.528
Class IFH	59.100
Class IG	20,312.253
Class IU	57.576
Class NE	65.000
Class NG	3,300,181.091
Class NU	1,076.000
Class XG	701,059.000
Class ZEH	54.100
Class ZFH	60.100
Class ZU	483.921

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		26,554,871
Income		
Dividends, net	2	392,944
Bank interest	2	16
Total income		392,960
Expenses		
Asset management fees	5	(28,822)
Operating expenses	3, 5	(31,612)
Total expenses		(60,434)
Net income from investments		332,526
Net realised gain on sales of investments		804,321
Net realised (loss) on forward currency exchange contracts		(7,711)
Net realised gain on foreign exchange		13,907
Net realised gain		810,517
Change in net unrealised gain on investments		2,274,531
Change in net unrealised (loss) on forward currency exchange contracts		(25,453)
Net change in unrealised gain		2,249,078
Net increase in net assets as a result of operations		3,392,121
Movements in capital		
Subscriptions of shares		45,674,224
Redemptions of shares		(4,766,538)
Dividends	7	(56)
Total movements in capital		40,907,630
Net assets at the end of the period		70,854,622

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	70,854,622	26,554,871	5,455,757

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - US Disciplined Core Equities

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AE	16.6793 ¹	15.2404 ¹	10.9422 ¹
Class AEH	15.7436 ¹	14.6709 ¹	9.9686 ¹
Class AU	17.3389	16.0663	10.7691
Class AUP	15.9059	14.8613	10.1509
Class DE	16.5293 ¹	15.1186 ¹	10.8764 ¹
Class DEH	15.6141 ¹	14.5633 ¹	9.9148 ¹
Class DU	17.1905	15.9450	10.7091
Class IE	16.9014 ¹	15.4165 ¹	11.0332 ¹
Class IEC	14.6379 ¹	13.7286 ¹	9.4747 ¹
Class IEH	15.9647 ¹	14.8479 ¹	10.0566 ¹
Class IFH	15.8057 ²	14.7157 ²	9.9810 ²
Class IG	13.7072 ³	12.3891 ³	9.2032 ³
Class IU	17.6053	16.2814	10.8750
Class NE	13.6004 ¹	12.3904 ¹	–
Class NG	12.8140 ³	11.5750 ³	–
Class NU	13.3430	12.3331	–
Class XG	12.8645 ³	11.6147 ³	–
Class ZEH	15.9133 ¹	14.8103 ¹	10.0367 ¹
Class ZFH	15.7201 ²	14.6448 ²	9.9435 ²
Class ZU	17.5256	16.2192	10.8446

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in CHF. The base currency of the Portfolio is USD.

³Class is denominated in GBP. The base currency of the Portfolio is USD.

Threadneedle (Lux) - Pan European ESG Equities

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 EUR
Assets		
Investment portfolio at market value	2	437,441,084
Cash at bank	2	2,213,760
Receivable for investments sold		7,188,762
Subscriptions receivable		161,761
Interest and dividends receivable, net		63,743
Net unrealised gain on forward currency exchange contracts	2, 9	51,550
Other assets	20	522,521
Total assets		447,643,181
Liabilities		
Payable for investments purchased		(9,449,123)
Redemptions payable		(661,297)
Asset management fees payable	5	(257,505)
Other liabilities	20	(53,482)
Total liabilities		(10,421,407)
Total net assets		437,221,774

NUMBER OF SHARES OUTSTANDING

Class AE	149,871.511
Class ASH	342,676.568
Class AUH	7,885.167
Class DE	147,426.395
Class IE	2,465,089.081
Class W	34,806.973
Class XE	1,190,330.123
Class ZE	85.000
Class ZUH	2,325.637
Class 1E	3,036,474.167
Class 1EP	65.000
Class 1G	170,784.657
Class 1GP	59.000
Class 2E	7,490,101.199
Class 2G	492,010.142
Class 2U	73.000
Class 3E	436,567.901
Class 3G	264,684.458
Class 3GP	57.000
Class 4E	873,499.911
Class 4G	55.000
Class 8E	261,172.428
Class 8G	35,318.721
Class 8U	73.000
Class 9E	62.000
Class 9G	56.000
Class 9GP	57.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 EUR
Net assets at the beginning of the period		386,572,137
Income		
Dividends, net	2	5,908,608
Bank interest	2	2
Total income		5,908,610
Expenses		
Asset management fees	5	(1,517,075)
Bank interest	2	(5,964)
Operating expenses	3, 5	(303,023)
Total expenses		(1,826,062)
Net income from investments		4,082,548
Net realised gain on sales of investments		8,821,013
Net realised gain on forward currency exchange contracts		72,412
Net realised gain on foreign exchange		13,216
Net realised gain		8,906,641
Change in net unrealised gain on investments		19,377,729
Change in net unrealised (loss) on forward currency exchange contracts		(6,289)
Net change in unrealised gain		19,371,440
Net increase in net assets as a result of operations		32,360,629
Movements in capital		
Subscriptions of shares		65,037,683
Redemptions of shares		(46,748,675)
Total movements in capital		18,289,008
Net assets at the end of the period		437,221,774

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
EUR	437,221,774	386,572,137	169,655,099

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Pan European ESG Equities

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AE	84.8811	78.4220	55.8171
Class ASH	24.3095 ¹	22.3960 ¹	15.8502 ¹
Class AUH	29.1573 ²	26.8262 ²	18.8909 ²
Class DE	30.6164	28.3149	20.2086
Class IE	60.0340	55.2576	39.0176
Class W	71.1969	65.8450	46.8999
Class XE	69.8632	64.0957	44.9324
Class ZE ⁴	9.9598	—	—
Class ZUH	19.0438 ²	17.4726 ²	12.2253 ²
Class 1E	13.5131	12.4836	8.8812
Class 1EP	13.2332	12.2262	8.8718
Class 1G	12.9087 ³	11.8186 ³	8.7345 ³
Class 1GP	12.6447 ³	11.5799 ³	8.7278 ³
Class 2E	13.7615	12.6844	8.9747
Class 2G	13.1450 ³	12.0079 ³	8.8258 ³
Class 2U	13.6688 ²	12.7712 ²	8.4323 ²
Class 3E	13.8195	12.7289	8.9937
Class 3G	13.2008 ³	12.0504 ³	8.8448 ³
Class 3GP	12.9369 ³	11.8079 ³	8.8385 ³
Class 4E	14.1923	13.0161	9.1182
Class 4G	13.5740 ³	12.3357 ³	8.9746 ³
Class 8E	13.7388	12.6660	8.9653
Class 8G	13.1294 ³	11.9961 ³	8.8207 ³
Class 8U	13.6454 ²	12.7491 ²	8.4188 ²
Class 9E	13.8729	12.7770	9.0171
Class 9G	13.2455 ³	12.0896 ³	8.8664 ³
Class 9GP	12.9954 ³	11.8602 ³	8.8664 ³

¹Class is denominated in SGD. The base currency of the Portfolio is EUR.

²Class is denominated in USD. The base currency of the Portfolio is EUR.

³Class is denominated in GBP. The base currency of the Portfolio is EUR.

⁴See note 1.

Threadneedle (Lux) - Pan European Equity Dividend

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 EUR
Assets		
Investment portfolio at market value	2	75,935,967
Cash at bank	2	492,430
Receivable for investments sold		427,232
Subscriptions receivable		14,408
Interest and dividends receivable, net		71,642
Other assets	20	228,860
Total assets		77,170,539
Liabilities		
Payable for investments purchased		(506,128)
Redemptions payable		(68,006)
Asset management fees payable	5	(54,529)
Other liabilities	20	(9,855)
Total liabilities		(638,518)
Total net assets		76,532,021

NUMBER OF SHARES OUTSTANDING

Class AE	412.301
Class AEP	10,773.759
Class AUP	80.000
Class DE	4,033.007
Class DEP	2,612.826
Class IE	1,465,060.968
Class IEP	628,771.000
Class ZE	35,002.221
Class ZEP	15,672.000
Class 1E	4,095,628.819
Class 1EP	10,681,932.665
Class 1G	148,086.551
Class 1GP	341,246.982
Class 2E	1,013,894.004
Class 2EP	72.000
Class 2G	58.000
Class 2GP	63.000
Class 3EP	71,251.006
Class 3G	125,435.783
Class 3GP	752,349.479
Class 4GP	6,464,057.139
Class 8E	279,121.001
Class 8EP	957,618.357
Class 8G	45,338.925
Class 8GP	453,061.400
Class 9EP	8,371.000
Class 9G	57.000
Class 9GP	63.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 EUR
Net assets at the beginning of the period		72,471,914
Income		
Dividends, net	2	1,828,660
Total income		1,828,660
Expenses		
Asset management fees	5	(352,514)
Bank interest	2	(2,799)
Operating expenses	3, 5	(63,700)
Total expenses		(419,013)
Net income from investments		1,409,647
Net realised gain on sales of investments		2,228,162
Net realised (loss) on forward currency exchange contracts		(5,349)
Net realised (loss) on foreign exchange		(7,806)
Net realised gain		2,215,007
Change in net unrealised (loss) on investments		(144,067)
Net change in unrealised (loss)		(144,067)
Net increase in net assets as a result of operations		3,480,587
Movements in capital		
Subscriptions of shares		10,867,356
Redemptions of shares		(9,394,754)
Dividends	7	(893,082)
Total movements in capital		579,520
Net assets at the end of the period		76,532,021

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
EUR	76,532,021	72,471,914	40,776,458

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Pan European Equity Dividend

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AE	12.7527	12.2123	8.4207
Class AEP	11.3586	11.1512	7.9601
Class AUP	11.9595 ¹	11.9099 ¹	7.9466 ¹
Class DE	12.6151	12.1020	8.3747
Class DEP	11.2280	11.0429	7.9168
Class IE	13.0732	12.4632	8.5228
Class IEP	11.6430	11.3788	8.0572
Class ZE	13.0451	12.4458	8.5167
Class ZEP	11.6056	11.3507	8.0497
Class 1E	2.0808	1.9917	1.3718
Class 1EP	1.1258	1.1057	0.7893
Class 1G	1.7883 ²	1.6964 ²	1.2138 ²
Class 1GP	0.9692 ²	0.9428 ²	0.6989 ²
Class 2E	13.0282	12.4322	8.5107
Class 2EP	11.6163	11.3572	8.0536
Class 2G	12.7477 ²	12.0502 ²	8.5638 ²
Class 2GP	11.3435 ²	10.9938 ²	8.0970 ²
Class 3EP	1.8340	1.7928	1.2698
Class 3G	1.7293 ²	1.6343 ²	1.1606 ²
Class 3GP	1.5671 ²	1.5182 ²	1.1214 ²
Class 4GP	1.3870 ²	1.3394 ²	0.9796 ²
Class 8E	2.2942	2.1897	1.4996
Class 8EP	1.2259	1.1990	0.8512
Class 8G	1.9735 ²	1.8667 ²	1.3280 ²
Class 8GP	1.0526 ²	1.0208 ²	0.7528 ²
Class 9EP	11.6720	11.4256	8.0816
Class 9G	12.7918 ²	12.0857 ²	8.5782 ²
Class 9GP	11.3925 ²	11.0352 ²	8.1121 ²

¹Class is denominated in USD. The base currency of the Portfolio is EUR.

²Class is denominated in GBP. The base currency of the Portfolio is EUR.

Threadneedle (Lux) - Pan European Small Cap Opportunities

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 EUR
Assets		
Investment portfolio at market value	2	1,020,799,041
Cash at bank	2	1,309,387
Receivable for investments sold		2,492,124
Subscriptions receivable		1,309,780
Interest and dividends receivable, net		464,995
Net unrealised gain on forward currency exchange contracts	2, 9	231,052
Other assets	20	605,743
Total assets		1,027,212,122
Liabilities		
Payable for investments purchased		(151,759)
Redemptions payable		(1,439,361)
Asset management fees payable	5	(1,090,046)
Other liabilities	20	(290,182)
Total liabilities		(2,971,348)
Total net assets		1,024,240,774

NUMBER OF SHARES OUTSTANDING

Class AE	7,298,058.200
Class ASH	960,691.646
Class AUH	32,718.877
Class DE	1,367,920.452
Class DUH	1,118.000
Class IE	3,466,040.131
Class W	9,106.330
Class ZE	15,012,250.113
Class ZFH	1,749.004

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AE	59.7381	53.6034	34.7061
Class ASH	40.8262 ¹	36.5279 ¹	23.5023 ¹
Class AUH	15.7585 ²	14.0753 ²	9.0044 ²
Class DE	53.6219	48.3327	31.5752
Class DUH	15.3066 ²	13.7346 ²	8.8604 ²
Class IE	75.3402	67.3496	43.2819
Class W	99.9027	89.6657	58.0840
Class ZE	15.1520	13.5449	8.7046
Class ZFH	14.5818 ³	13.0545 ³	8.4083 ³

¹Class is denominated in SGD. The base currency of the Portfolio is EUR.

²Class is denominated in USD. The base currency of the Portfolio is EUR.

³Class is denominated in CHF. The base currency of the Portfolio is EUR.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 EUR
Net assets at the beginning of the period		967,772,792
Income		
Dividends, net	2	7,598,921
Bank interest	2	908
Total income		7,599,829
Expenses		
Asset management fees	5	(6,326,569)
Bank interest	2	(9,433)
Operating expenses	3, 5	(1,672,941)
Total expenses		(8,008,943)
Net (loss) from investments		(409,114)
Net realised gain on sales of investments		32,001,941
Net realised gain on forward currency exchange contracts		360,905
Net realised gain on foreign exchange		21,321
Net realised gain on tax reclaim		17
Net realised gain		32,384,184
Change in net unrealised gain on investments		78,708,550
Change in net unrealised (loss) on forward currency exchange contracts		(76,370)
Net change in unrealised gain		78,632,180
Net increase in net assets as a result of operations		110,607,250
Movements in capital		
Subscriptions of shares		146,541,442
Redemptions of shares		(200,680,710)
Total movements in capital		(54,139,268)
Net assets at the end of the period		1,024,240,774

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
EUR	1,024,240,774	967,772,792	435,284,977

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Pan European Smaller Companies

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 EUR
Assets		
Investment portfolio at market value	2	2,237,336,439
Cash at bank	2	410,652
Receivable for investments sold		697,910
Subscriptions receivable		2,169,651
Interest and dividends receivable, net		566,469
Net unrealised gain on forward currency exchange contracts	2, 9	1,167,548
Other assets	20	1,897,186
Total assets		2,244,245,855
Liabilities		
Payable for investments purchased		(581,276)
Redemptions payable		(3,078,682)
Asset management fees payable	5	(1,755,230)
Other liabilities	20	(280,631)
Total liabilities		(5,695,819)
Total net assets		2,238,550,036

NUMBER OF SHARES OUTSTANDING

Class IE	553,267.983
Class ZE	1,707,935.800
Class 1E	31,118,645.837
Class 1EP	1,091,482.086
Class 1FH	279,029.374
Class 1G	803,392.933
Class 1UH	2,519,826.480
Class 2E	18,081,172.907
Class 2G	56.000
Class 3E	33,753,864.513
Class 3EP	1,448,127.125
Class 3FH	902,343.482
Class 3G	2,465,802.046
Class 3GP	261,038.756
Class 3UH	1,344,461.602
Class 4E	8,426,104.711
Class 4G	1,833,462.096
Class 8E	9,935,245.397
Class 8G	641,426.782
Class 9E	38,933,714.142
Class 9EP	64.000
Class 9FH	20,847.242
Class 9G	927,888.277
Class 9GP	57.000
Class 9UH	251,744.816

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 EUR
Net assets at the beginning of the period		1,980,272,935
Income		
Dividends, net	2	16,784,178
Bank interest	2	663
Total income		16,784,841
Expenses		
Asset management fees	5	(9,939,984)
Bank interest	2	(11,027)
Operating expenses	3, 5	(1,590,691)
Total expenses		(11,541,702)
Net income from investments		5,243,139
Net realised gain on sales of investments		5,360,662
Net realised gain on forward currency exchange contracts		732,815
Net realised gain on foreign exchange		56,219
Net realised gain		6,149,696
Change in net unrealised gain on investments		217,318,986
Change in net unrealised gain on forward currency exchange contracts		641,389
Net change in unrealised gain		217,960,375
Net increase in net assets as a result of operations		229,353,210
Movements in capital		
Subscriptions of shares		266,018,828
Redemptions of shares		(237,094,937)
Total movements in capital		28,923,891
Net assets at the end of the period		2,238,550,036

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
EUR	2,238,550,036	1,980,272,935	922,670,066

Threadneedle (Lux) - Pan European Smaller Companies

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class IE	14.5825	13.0732	8.6065
Class ZE	14.1659	12.7094	8.3794
Class 1E	13.9015	12.5109	8.2996
Class 1EP	13.4201	12.0777	8.0712
Class 1FH	13.7771 ¹	12.4182 ¹	8.2583 ¹
Class 1G	13.2765 ²	11.8416 ²	8.1606 ²
Class 1UH	14.7221 ³	13.1915 ³	8.6456 ³
Class 2E	14.1801	12.7202	8.3840
Class 2G	13.5588 ²	12.0514 ²	8.2490 ²
Class 3E	14.2523	12.7747	8.4066
Class 3EP	13.7613	12.3346	8.1761
Class 3FH	14.1268 ¹	12.6823 ¹	8.3663 ¹
Class 3G	13.6101 ²	12.0901 ²	8.2649 ²
Class 3GP	13.1411 ²	11.6735 ²	8.0380 ²
Class 3UH	15.0875 ³	13.4644 ³	8.7556 ³
Class 4E	14.6265	13.0550	8.5195
Class 4G	15.6328 ²	13.8285 ²	9.3745 ²
Class 8E	14.1654	12.7095	8.3804
Class 8G	13.5286 ²	12.0297 ²	8.2400 ²
Class 9E	14.2717	12.7895	8.4130
Class 9EP	13.7911	12.3547	8.1797
Class 9FH	14.1441 ¹	12.6978 ¹	8.3720 ¹
Class 9G	13.6317 ²	12.1068 ²	8.2730 ²
Class 9GP	13.1786 ²	11.7010 ²	8.0468 ²
Class 9UH	15.1153 ³	13.4863 ³	8.7665 ³

¹Class is denominated in CHF. The base currency of the Portfolio is EUR.

²Class is denominated in GBP. The base currency of the Portfolio is EUR.

³Class is denominated in USD. The base currency of the Portfolio is EUR.

Threadneedle (Lux) - European Select

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 EUR
Assets		
Investment portfolio at market value	2	1,827,117,877
Cash at bank	2	607,107
Receivable for investments sold		18,505,121
Subscriptions receivable		731,335
Net unrealised gain on forward currency exchange contracts	2, 9	307,645
Other assets	20	3,365,645
Total assets		1,850,634,730
Liabilities		
Payable for investments purchased		(20,179,685)
Redemptions payable		(953,479)
Bank interest payable		(2,125)
Asset management fees payable	5	(2,028,746)
Other liabilities	20	(212,265)
Total liabilities		(23,376,300)
Total net assets		1,827,258,430

NUMBER OF SHARES OUTSTANDING

Class AE	96,813.876
Class AGH	183.395
Class AUH	12,616.145
Class DUH	66.000
Class IE	1,443,113.444
Class ZG	17,838.680
Class ZGH	270,546.842
Class 1E	76,780,632.478
Class 1EP	795,109.965
Class 1SH	3,019,672.817
Class 1U	71,020.920
Class 1UH	417,806.459
Class 2E	11,336,229.682
Class 2EP	79,176.000
Class 3E	4,514,140.921
Class 3U	534,218.738
Class 8E	3,350,999.168
Class 8EP	87,826.538
Class 9E	11,654,235.158
Class 9U	63.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 EUR
Net assets at the beginning of the period		1,641,460,241
Income		
Dividends, net	2	13,452,581
Bank interest	2	37
Total income		13,452,618
Expenses		
Asset management fees	5	(11,614,977)
Bank interest	2	(9,591)
Operating expenses	3, 5	(1,208,713)
Total expenses		(12,833,281)
Net income from investments		619,337
Net realised gain on sales of investments		60,955,851
Net realised gain on forward currency exchange contracts		578,585
Net realised gain on foreign exchange		934
Net realised gain		61,535,370
Change in net unrealised gain on investments		116,523,470
Change in net unrealised (loss) on forward currency exchange contracts		(148,353)
Net change in unrealised gain		116,375,117
Net increase in net assets as a result of operations		178,529,824
Movements in capital		
Subscriptions of shares		130,909,658
Redemptions of shares		(123,641,293)
Total movements in capital		7,268,365
Net assets at the end of the period		1,827,258,430

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
EUR	1,827,258,430	1,641,460,241	1,246,832,227

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Select

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AE	32.6226	29.4285	21.7556
Class AGH	34.8521 ¹	31.3771 ¹	23.1092 ¹
Class AUH	36.7590 ²	33.0305 ²	24.1474 ²
Class DUH	15.3889 ²	13.8650 ²	10.1924 ²
Class IE	47.2072	42.4042	31.0840
Class ZG	16.0191 ¹	14.2678 ¹	10.8756 ¹
Class ZGH	35.8500 ¹	32.1562 ¹	23.5152 ¹
Class 1E	15.5568	14.0231	10.3514
Class 1EP	14.9810	13.5040	10.0817
Class 1SH	16.0877 ³	14.4595 ³	10.6075 ³
Class 1U	15.5695 ²	14.2325 ²	9.8084 ²
Class 1UH	16.4160 ²	14.7401 ²	10.7592 ²
Class 2E	15.8293	14.2266	10.4401
Class 2EP	15.2562	13.7092	10.1699
Class 3E	15.9141	14.2900	10.4678
Class 3U	15.9250 ²	14.5014 ²	9.9173 ²
Class 8E	15.8114	14.2134	10.4345
Class 8EP	15.2421	13.7016	10.1732
Class 9E	15.9319	14.3031	10.4732
Class 9U	15.9676 ²	14.5368 ²	9.9286 ²

¹Class is denominated in GBP. The base currency of the Portfolio is EUR.

²Class is denominated in USD. The base currency of the Portfolio is EUR.

³Class is denominated in SGD. The base currency of the Portfolio is EUR.

Threadneedle (Lux) - European Smaller Companies

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 EUR
Assets		
Investment portfolio at market value	2	2,060,670,732
Cash at bank	2	2,810,588
Receivable for investments sold		10,776,856
Subscriptions receivable		1,326,444
Interest and dividends receivable, net		690,540
Net unrealised gain on forward currency exchange contracts	2, 9	78,342
Other assets	20	3,149,335
Total assets		2,079,502,837
Liabilities		
Payable for investments purchased		(2,572,747)
Redemptions payable		(623,306)
Asset management fees payable	5	(2,379,527)
Other liabilities	20	(354,717)
Total liabilities		(5,930,297)
Total net assets		2,073,572,540

NUMBER OF SHARES OUTSTANDING

Class IE	213,319.488
Class ZE	1,125,123.456
Class 1E	92,068,907.393
Class 1EP	2,829,890.000
Class 1FH	28,418.925
Class 2E	6,886,511.443
Class 3E	7,661,590.890
Class 3EP	1,020,212.420
Class 3FH	695,330.797
Class 8E	7,511,970.730
Class 9E	8,107,296.872
Class 9EP	501,073.000
Class 9FH	105.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class IE	14.6925	13.0435	8.4587
Class ZE	16.3511	14.5269	9.4347
Class 1E	16.0578	14.3106	9.3519
Class 1EP	15.5284	13.8388	9.1237
Class 1FH	15.9226 ¹	14.2143 ¹	9.3161 ¹
Class 2E	16.3697	14.5412	9.4412
Class 3E	16.3977	14.5559	9.4377
Class 3EP	15.8835	14.0994	9.2225
Class 3FH	16.3008 ¹	14.4944 ¹	9.4251 ¹
Class 8E	16.3535	14.5297	9.4375
Class 9E	16.4529	14.6020	9.4637
Class 9EP	15.9049	14.1156	9.2293
Class 9FH	16.3017 ¹	14.4918 ¹	9.4226 ¹

¹Class is denominated in CHF. The base currency of the Portfolio is EUR.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 EUR
Net assets at the beginning of the period		1,932,987,086
Income		
Dividends, net	2	15,252,735
Total income		15,252,735
Expenses		
Asset management fees	5	(13,663,575)
Bank interest	2	(13,428)
Operating expenses	3, 5	(2,030,261)
Total expenses		(15,707,264)
Net (loss) from investments		(454,529)
Net realised gain on sales of investments		98,029,041
Net realised gain on forward currency exchange contracts		122,624
Net realised gain on foreign exchange		65,657
Net realised gain		98,217,322
Change in net unrealised gain on investments		135,864,300
Change in net unrealised gain on forward currency exchange contracts		78,152
Net change in unrealised gain		135,942,452
Net increase in net assets as a result of operations		233,705,245
Movements in capital		
Subscriptions of shares		106,218,739
Redemptions of shares		(199,338,530)
Total movements in capital		(93,119,791)
Net assets at the end of the period		2,073,572,540

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
EUR	2,073,572,540	1,932,987,086	1,390,747,109

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Asian Equity Income

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	48,190,175
Cash at bank	2	222,178
Receivable for investments sold		538,999
Subscriptions receivable		27,189
Interest and dividends receivable, net		59,730
Other assets	20	748
Total assets		49,039,019
Liabilities		
Redemptions payable		(10,490)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(74,499)
Asset management fees payable	5	(24,956)
Tax payable	3	(85,691)
Other liabilities	20	(833,170)
Total liabilities		(1,028,806)
Total net assets		48,010,213

NUMBER OF SHARES OUTSTANDING

Class AEH	20,118.182
Class AU	39,188.127
Class AUP	20,947.166
Class DEH	60,793.242
Class DU	36,862.801
Class DUP	21,164.267
Class IEP	533,202.000
Class IU	70.000
Class W	25,604.957
Class XU	1,341,544.014
Class XUP	508,184.812
Class ZG	51.000
Class ZGH	6,917.198
Class ZGP	56.000
Class ZUP	3,626.994

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AEH	45.4495 ¹	49.6140 ¹	28.5781 ¹
Class AU	114.0161	123.7850	70.3078
Class AUP	13.6172	15.1272	8.9182
Class DEH	32.1993 ¹	35.2821 ¹	20.4762 ¹
Class DU	55.2981	60.2623	34.4843
Class DUP	13.3093	14.8423	8.7791
Class IEP	13.5180 ¹	14.7448 ¹	9.1986 ¹
Class IU	13.1197	14.1867	7.9943
Class W	84.3494	91.6683	52.1698
Class XU	14.6082	15.7291	8.7885
Class XUP	14.1632	15.6032	8.9896
Class ZG	13.4708 ²	14.2390 ²	8.9304 ²
Class ZGH	25.7404 ²	27.9288 ²	15.9734 ²
Class ZGP	12.0126 ²	12.9909 ²	8.4224 ²
Class ZUP	15.7910	17.4725	10.1806

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in GBP. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		52,863,212
Income		
Dividends, net	2	1,076,016
Bank interest	2	114
Total income		1,076,130
Expenses		
Asset management fees	5	(148,970)
Bank interest	2	(8)
Foreign tax	3	(85,787)
Operating expenses	3, 5	(52,809)
Total expenses		(287,574)
Net income from investments		788,556
Net realised gain on sales of investments		1,108,814
Net realised (loss) on forward currency exchange contracts		(53,896)
Net realised (loss) on foreign exchange		(31,379)
Net realised gain		1,023,539
Change in net unrealised (loss) on investments		(5,892,756)
Change in net unrealised (loss) on forward currency exchange contracts		(25,931)
Net change in unrealised (loss)		(5,918,687)
Net (decrease) in net assets as a result of operations		(4,106,592)
Movements in capital		
Subscriptions of shares		5,993,305
Redemptions of shares		(6,356,688)
Dividends	7	(383,024)
Total movements in capital		(746,407)
Net assets at the end of the period		48,010,213

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	48,010,213	52,863,212	41,795,505

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Technology

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	640,938,076
Cash at bank	2	8,676,146
Receivable for investments sold		2,262,817
Subscriptions receivable		993,543
Interest and dividends receivable, net		229,594
Other assets	20	1,228
Total assets		653,101,404
Liabilities		
Redemptions payable		(2,522,675)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(2,847,990)
Asset management fees payable	5	(773,065)
Other liabilities	20	(152,141)
Total liabilities		(6,295,871)
Total net assets		646,805,533

NUMBER OF SHARES OUTSTANDING

Class AEH	539,415.911
Class AS	431,673.234
Class AU	2,876,171.938
Class AUP	27,463.373
Class BU	59,701.277
Class DEH	58,968.509
Class DU	470,976.785
Class IE	297,072.891
Class IEH	3,228,079.024
Class IG	5,561.913
Class IU	5,239,876.617
Class ZEH	62,739.603
Class ZFH	93,984.000
Class ZG	34.000
Class ZU	1,387,594.647

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AEH	71.4454 ¹	67.4347 ¹	34.4250 ¹
Class AS	24.7802 ²	23.0106 ²	12.2847 ²
Class AU	94.6780	88.8329	44.7525
Class AUP	20.4058	19.1460	9.7092
Class BU	119.7534	112.5857	56.9448
Class DEH	20.5296 ¹	19.4109 ¹	9.9444 ¹
Class DU	139.0851	130.7275	66.0879
Class IE	15.9895 ¹	14.7271 ¹	7.8762 ¹
Class IEH	24.1921 ¹	22.7318 ¹	11.5005 ¹
Class IG	21.7457 ³	19.8499 ³	11.0263 ³
Class IU	16.6932	15.5922	7.7851
Class ZEH	20.0644 ¹	18.8611 ¹	9.5567 ¹
Class ZFH	23.4239 ⁴	22.0485 ⁴	11.1832 ⁴
Class ZG	21.6945 ³	19.8092 ³	11.01680 ³
Class ZU	43.1447	40.3192	20.1512

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in SGD. The base currency of the Portfolio is USD.

³Class is denominated in GBP. The base currency of the Portfolio is USD.

⁴Class is denominated in CHF. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		537,276,170
Income		
Dividends, net	2	1,707,129
Bank interest	2	1,196
Total income		1,708,325
Expenses		
Asset management fees	5	(4,365,076)
Operating expenses	3, 5	(861,993)
Total expenses		(5,227,069)
Net (loss) from investments		(3,518,744)
Net realised gain on sales of investments		30,315,680
Net realised (loss) on forward currency exchange contracts		(1,506,227)
Net realised (loss) on foreign exchange		(2,031)
Net realised gain		28,807,422
Change in net unrealised gain on investments		8,946,802
Change in net unrealised (loss) on forward currency exchange contracts		(1,267,984)
Net change in unrealised gain		7,678,818
Net increase in net assets as a result of operations		32,967,496
Movements in capital		
Subscriptions of shares		204,612,267
Redemptions of shares		(128,050,400)
Total movements in capital		76,561,867
Net assets at the end of the period		646,805,533

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	646,805,533	537,276,170	275,490,723

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - UK Equities

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 GBP
Assets		
Investment portfolio at market value	2	337,965,222
Cash at bank	2	1,089,349
Receivable for investments sold		284,797
Subscriptions receivable		574,766
Interest and dividends receivable, net		534,775
Net unrealised gain on forward currency exchange contracts	2, 9	278,413
Total assets		340,727,322
Liabilities		
Payable for investments purchased		(665,184)
Redemptions payable		(597,071)
Asset management fees payable	5	(223,653)
Other liabilities	20	(50,025)
Total liabilities		(1,535,933)
Total net assets		339,191,389

NUMBER OF SHARES OUTSTANDING

Class AE	141,711.425
Class AEH	347,853.644
Class AFH	14,442.000
Class AG	822,397.648
Class AGP	75,902.106
Class DEH	64,069.810
Class DG	2,948.340
Class IE	564,824.858
Class IEH	266,275.668
Class IG	1,308,283.946
Class IGP	2,361,367.227
Class NEH	66.000
Class NFH	73.000
Class NG	57.000
Class NGP	57.000
Class NUH	78.000
Class TEH	66.000
Class TFH	73.000
Class TG	57.000
Class TGP	57.000
Class TUH	78.000
Class ZE	58,634.605
Class ZEH	251,716.092
Class ZFH	2,575.000
Class ZG	429,934.353
Class ZGP	1,282,283.106
Class ZUH	86,959.355
Class 3EH	2,186,840.260
Class 3FH	42,371.000
Class 3UH	1,949,039.231
Class 9EH	8,452.000
Class 9EP	4,737,627.979
Class 9FH	6,085.000
Class 9G	8,475,544.180
Class 9UH	28,365.909

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 GBP
Net assets at the beginning of the period		296,943,244
Income		
Dividends, net	2	5,649,000
Bank interest	2	8
Total income		5,649,008
Expenses		
Asset management fees	5	(1,309,522)
Bank interest	2	(14)
Operating expenses	3, 5	(287,442)
Total expenses		(1,596,978)
Net income from investments		4,052,030
Net realised gain on sales of investments		2,093,410
Net realised (loss) on forward currency exchange contracts		(297,873)
Net realised (loss) on foreign exchange		(3,388)
Net realised gain		1,792,149
Change in net unrealised gain on investments		1,322,139
Change in net unrealised gain on forward currency exchange contracts		401,534
Net change in unrealised gain		1,723,673
Net increase in net assets as a result of operations		7,567,852
Movements in capital		
Subscriptions of shares		97,578,271
Redemptions of shares		(60,579,070)
Dividends	7	(2,318,908)
Total movements in capital		34,680,293
Net assets at the end of the period		339,191,389

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
GBP	339,191,389	296,943,244	206,285,143

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - UK Equities

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AE	9.4180 ¹	9.2845 ¹	6.8397 ¹
Class AEH	20.5708 ¹	20.1489 ¹	15.5141 ¹
Class AFH	10.0177 ²	9.8231 ²	7.5610 ²
Class AG	28.6381	27.9800	21.4122
Class AGP	21.1345	21.0118	16.5430
Class DEH	9.7356 ¹	9.5731 ¹	7.4306 ¹
Class DG	10.0420	9.8507	7.5987
Class IE	10.0326 ¹	9.8435 ¹	7.1738 ¹
Class IEH	31.0122 ¹	30.2322 ¹	23.0551 ¹
Class IG	41.6698	40.5187	30.7157
Class IGP	31.0744	30.7471	23.9808
Class NEH	12.7086 ¹	12.3770 ¹	—
Class NFH	12.6940 ²	12.3746 ²	—
Class NG	12.7839	12.4164	—
Class NGP	12.4379	12.2963	—
Class NUH	12.8418 ³	12.4477 ³	—
Class TEH	12.7076 ¹	12.3766 ¹	—
Class TFH	12.6901 ²	12.3738 ²	—
Class TG	12.7825	12.4163	—
Class TGP	12.4358	12.2962	—
Class TUH	12.8401 ³	12.4472 ³	—
Class ZE	9.5332 ¹	9.3628 ¹	6.8468 ¹
Class ZEH	12.7085 ¹	12.4008 ¹	9.4773 ¹
Class ZFH	12.3002 ²	12.0143 ²	9.1823 ²
Class ZG	27.6524	26.9156	20.4444
Class ZGP	11.1764	11.0735	8.6352
Class ZUH	11.2076 ³	10.8824 ³	10.3032 ³
Class 3EH	1.8105 ¹	1.7651 ¹	1.3466 ¹
Class 3FH	1.9432 ²	1.8962 ²	—
Class 3UH	2.2306 ³	2.1639 ³	1.6280 ³
Class 9EH	10.8449 ¹	10.5716 ¹	8.0642 ¹
Class 9EP	10.1403 ¹	10.1260 ¹	7.5850 ¹
Class 9FH	10.8131 ²	10.5498 ²	8.0444 ²
Class 9G	10.3393	10.0527	7.6191
Class 9UH	11.4732 ³	11.1280 ³	8.3708 ³

¹Class is denominated in EUR. The base currency of the Portfolio is GBP.

²Class is denominated in CHF. The base currency of the Portfolio is GBP.

³Class is denominated in USD. The base currency of the Portfolio is GBP.

Threadneedle (Lux) - UK Equity Income

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 GBP
Assets		
Investment portfolio at market value	2	237,623,887
Cash at bank	2	429,722
Subscriptions receivable		340,253
Interest and dividends receivable, net		592,904
Net unrealised gain on forward currency exchange contracts	2, 9	359,280
Total assets		239,346,046
Liabilities		
Redemptions payable		(1,065,009)
Asset management fees payable	5	(148,799)
Other liabilities	20	(43,247)
Total liabilities		(1,257,055)
Total net assets		238,088,991

NUMBER OF SHARES OUTSTANDING

Class AE	1,795,048.654
Class AEC	65,649.711
Class AEH	374,186.916
Class AG	839,996.521
Class ASC	133.600
Class AUC	564,782.182
Class DE	15,790.929
Class DEC	90.600
Class DEH	3,014.562
Class DG	19,112.742
Class DGP	72.000
Class IE	1,525,580.022
Class IEH	218,304.460
Class IG	436,574.755
Class IGP	1,290,884.218
Class IU	368,618.403
Class IUH	80.000
Class LG	458,083.416
Class LGP	10,405,924.017
Class ZE	734,635.877
Class ZEH	164,861.204
Class ZFH	10,046.000
Class ZG	198,863.824
Class ZGP	17,404.032
Class ZUH	127,508.780
Class 1EH	316,350.603
Class 1FH	29,059.102
Class 1UH	71,203.464
Class 3EH	174,205.699
Class 3FH	40,290.742
Class 3UH	295,370.097
Class 9EH	42,173.000
Class 9FH	81.000
Class 9G	1,282,971.075
Class 9UH	2,174.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 GBP
Net assets at the beginning of the period		203,529,182
Income		
Dividends, net	2	4,446,956
Bank interest	2	8
Total income		4,446,964
Expenses		
Asset management fees	5	(866,405)
Bank interest	2	(1)
Operating expenses	3, 5	(246,653)
Total expenses		(1,113,059)
Net income from investments		3,333,905
Net realised (loss) on sales of investments		(2,011,092)
Net realised (loss) on forward currency exchange contracts		(208,708)
Net realised (loss) on foreign exchange		(4,940)
Net realised (loss)		(2,224,740)
Change in net unrealised gain on investments		17,432,096
Change in net unrealised gain on forward currency exchange contracts		458,516
Net change in unrealised gain		17,890,612
Net increase in net assets as a result of operations		18,999,777
Movements in capital		
Subscriptions of shares		65,898,683
Redemptions of shares		(48,080,234)
Dividends	7	(2,258,417)
Total movements in capital		15,560,032
Net assets at the end of the period		238,088,991

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
GBP	238,088,991	203,529,182	149,344,890

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - UK Equity Income

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AE	12.4666 ¹	11.6608 ¹	8.7982 ¹
Class AEC	9.8444 ¹	9.3261 ¹	7.5630 ¹
Class AEH	11.6449 ¹	10.8296 ¹	8.5501 ¹
Class AG	12.1840	11.2947	8.8527
Class ASC	10.2276 ²	9.6533 ²	7.8020 ²
Class AUC	10.7286 ³	10.1151 ³	8.1166 ³
Class DE	12.0112 ¹	11.2772 ¹	8.5721 ¹
Class DEC	9.4353 ¹	8.9790 ¹	7.3487 ¹
Class DEH	11.2132 ¹	10.4678 ¹	8.3235 ¹
Class DG	11.7419	10.9259	8.6278
Class DGP	10.2775	9.7473	7.9234
Class IE	13.0655 ¹	12.1630 ¹	9.0906 ¹
Class IEH	12.2037 ¹	11.2958 ¹	8.8310 ¹
Class IG	12.7954	11.8052	9.1656
Class IGP	10.7898	10.1383	8.0999
Class IU	13.5179 ³	12.7617 ³	8.9046 ³
Class IUH	12.9091 ³	11.8874 ³	9.1572 ³
Class LG	12.8854	11.8792	9.2094
Class LGP	10.8479	10.1870	8.1168
Class ZE	12.9435 ¹	12.0615 ¹	9.0335 ¹
Class ZEH	12.0960 ¹	11.2040 ¹	8.7774 ¹
Class ZFH	11.8991 ⁴	11.0386 ⁴	8.6609 ⁴
Class ZG	12.6578	11.6899	9.0942
Class ZGP	11.2151	10.5523	8.4466
Class ZUH	13.2553 ³	12.2225 ³	9.5384 ³
Class 1EH	11.5271 ¹	10.7111 ¹	8.4410 ¹
Class 1FH	11.4499 ⁴	10.6537 ⁴	8.4075 ⁴
Class 1UH	12.1993 ³	11.2829 ³	8.7794 ³
Class 3EH	11.7933 ¹	10.9193 ¹	8.5370 ¹
Class 3FH	11.7102 ⁴	10.8540 ⁴	8.5004 ⁴
Class 3UH	12.4845 ³	11.5019 ³	8.8809 ³
Class 9EH	11.8012 ¹	10.9227 ¹	8.5371 ¹
Class 9FH	11.7071 ⁴	10.8516 ⁴	8.4985 ⁴
Class 9G	11.4364	10.5508	8.1909
Class 9UH	12.4838 ³	11.4992 ³	8.8800 ³

¹Class is denominated in EUR. The base currency of the Portfolio is GBP.

²Class is denominated in SGD. The base currency of the Portfolio is GBP.

³Class is denominated in USD. The base currency of the Portfolio is GBP.

⁴Class is denominated in CHF. The base currency of the Portfolio is GBP.

Threadneedle (Lux) - STANLIB Africa Equity*

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	81,391
Cash at bank	2	1,532,949
Interest and dividends receivable, net		4
Other assets	20	21,106
Total assets		1,635,450
Liabilities		
Other liabilities	20	(472)
Total liabilities		(472)
Total net assets		1,634,978

NUMBER OF SHARES OUTSTANDING

Class IU	398,459.064
Class ZU	12,351.905

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class IU	3.9799	3.8047	2.9775
Class ZU	3.9804	3.8053	2.9779

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		6,857,182
Income		
Dividends, net	2	94,714
Bank interest	2	91
Other income		21,106
Total income		115,911
Expenses		
Asset management fees	5	(17,778)
Bank interest	2	(3)
Operating expenses	3, 5	(7,763)
Total expenses		(25,544)
Net income from investments		90,367
Net realised (loss) on sales of investments		(52,037)
Net realised (loss) on forward currency exchange contracts		(2,311)
Net realised (loss) on foreign exchange		(22,587)
Net realised (loss)		(76,935)
Change in net unrealised gain on investments		290,164
Net change in unrealised gain		290,164
Net increase in net assets as a result of operations		303,596
Movements in capital		
Subscriptions of shares		14,466
Redemptions of shares		(5,540,266)
Total movements in capital		(5,525,800)
Net assets at the end of the period		1,634,978

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	1,634,978	6,857,182	5,920,259

*See note 1.

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - American Absolute Alpha

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	20,428,256
Cash at bank	2	972,166
Term deposits	2, 19	1,750,767
Subscriptions receivable		56
Interest receivable on swaps	2	201
Interest and dividends receivable, net		4,770
Net unrealised gain on swaps	2, 10	34,376
Net unrealised gain on futures contracts	2, 11	407,990
Total assets		23,598,582
Liabilities		
Bank overdrafts	2	(38,650)
Payable for investments purchased		(63,642)
Interest payable on swaps	2	(5,912)
Dividend payable on swaps	2	(26,819)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(517,834)
Asset management fees payable	5	(8,174)
Performance fees payable	8	(10,871)
Other liabilities	20	(3,566)
Total liabilities		(675,468)
Total net assets		22,923,114

NUMBER OF SHARES OUTSTANDING

Class AEH	41,873.425
Class AFH	764.000
Class AGH	1,210.670
Class AU	104,301.653
Class DEH	7,834.051
Class DU	77,405.916
Class IEH	36,560.306
Class IGH	78,666.376
Class IU	36,741.259
Class XGH	986,579.917
Class ZE	80.000
Class ZEH	83.000
Class ZGH	2,403.309
Class ZU	100.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AEH	15.8596 ¹	15.3714 ¹	14.9909 ¹
Class AFH	14.4203 ²	13.9949 ²	13.6841 ²
Class AGH	16.9809 ³	16.4018 ³	15.9091 ³
Class AU	17.9167	17.2872	16.6795
Class DEH	12.2609 ¹	11.9135 ¹	11.6756 ¹
Class DU	13.7468	13.2965	12.8939
Class IEH	23.0786 ¹	22.2720 ¹	21.5363 ¹
Class IGH	24.4505 ³	23.5814 ³	22.6795 ³
Class IU	25.7361	24.8005	23.7275
Class XGH	10.8968 ³	10.4372 ³	9.9603 ³
Class ZE	10.6712 ¹	10.1161 ¹	10.3731 ¹
Class ZEH	10.0732 ¹	9.7263 ¹	9.4119 ¹
Class ZGH	16.7833 ³	16.1525 ³	15.5508 ³
Class ZU	10.7135	10.3329	9.8971

¹Class is denominated in EUR. The base currency of the Portfolio is USD.²Class is denominated in CHF. The base currency of the Portfolio is USD.³Class is denominated in GBP. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		103,961,830
Income		
Dividends, net	2	84,062
Bank interest	2	1,170
Interest income on swaps		5,618
Other income		461,019
Total income		551,869
Expenses		
Asset management fees	5	(51,167)
Performance fees	8	(10,870)
Bank interest	2	(176)
Dividends expenses on swaps		(88,516)
Interest expense on swaps		(8,709)
Interest expense on futures contracts		(12,975)
Operating expenses	3, 5	(38,179)
Total expenses		(210,592)
Net income from investments		341,277
Net realised gain on sales of investments		29,289,565
Net realised (loss) on swaps		(467,858)
Net realised gain on forward currency exchange contracts		2,211,955
Net realised (loss) on futures contracts		(2,923,622)
Net realised (loss) on foreign exchange		(462,887)
Net realised gain		27,647,153
Change in net unrealised (loss) on investments		(25,404,200)
Change in net unrealised gain on swaps		385,410
Change in net unrealised (loss) on forward currency exchange contracts		(236,187)
Change in net unrealised gain on futures contracts		828,328
Net change in unrealised (loss)		(24,426,649)
Net increase in net assets as a result of operations		3,561,781
Movements in capital		
Subscriptions of shares		192,318
Redemptions of shares		(84,792,815)
Total movements in capital		(84,600,497)
Net assets at the end of the period		22,923,114

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	22,923,114	103,961,830	180,468,553

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Credit Opportunities

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 EUR
Assets		
Investment portfolio at market value	2	1,104,464,093
Cash at bank	2	63,171,625
Term deposits	2, 19	45,962,508
Receivable for investments sold		4,961,955
Subscriptions receivable		924,613
Interest receivable on swaps	2	337,887
Interest and dividends receivable, net		11,209,427
Upfront payment paid on swaps	2	930,484
Net unrealised gain on futures contracts	2, 11	9,384,327
Other assets	20	175
Total assets		1,241,347,094
Liabilities		
Payable for investments purchased		(17,763,841)
Redemptions payable		(527,968)
Interest payable on swaps	2	(948,354)
Upfront payment received on swaps	2	(1,103,842)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(636,414)
Net unrealised (loss) on swaps	2, 10	(41,644,583)
Asset management fees payable	5	(542,400)
Other liabilities	20	(81,851)
Total liabilities		(63,249,253)
Total net assets		1,178,097,841

NUMBER OF SHARES OUTSTANDING

Class AE	85.000
Class IE	85.000
Class ZE	76,300.479
Class 1E	14,490,808.437
Class 1EP	95,834.766
Class 1GH	126,490.064
Class 1UH	251,613.041
Class 2E	69,001,917.338
Class 2EP	90.000
Class 2GC	76.000
Class 2GH	10,744.040
Class 4GH	242,001.138
Class 8E	29,136,953.204
Class 8EP	121,516.811
Class 8GC	47,178.249
Class 8GH	1,023,049.922

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 EUR
Net assets at the beginning of the period		1,105,181,704
Income		
Dividends, net	2	4,212
Interest on bonds, net	2	17,751,218
Bank interest	2	202
Interest income on swaps		335,743
Total income		18,091,375
Expenses		
Asset management fees	5	(3,259,225)
Bank interest	2	(283,894)
Interest expense on swaps		(10,258,362)
Interest expense on futures contracts		(416,009)
Operating expenses	3, 5	(493,892)
Total expenses		(14,711,382)
Net income from investments		3,379,993
Net realised (loss) on sales of investments		(273,181)
Net realised gain on swaps		2,592,173
Net realised (loss) on forward currency exchange contracts		(2,793,846)
Net realised (loss) on futures contracts		(7,813,606)
Net realised (loss) on foreign exchange		(127,031)
Net realised (loss)		(8,415,491)
Change in net unrealised (loss) on investments		(72,804)
Change in net unrealised (loss) on swaps		(2,966,604)
Change in net unrealised gain on forward currency exchange contracts		2,537,745
Change in net unrealised gain on futures contracts		5,603,083
Net change in unrealised gain		5,101,420
Net increase in net assets as a result of operations		65,922
Movements in capital		
Subscriptions of shares		152,532,289
Redemptions of shares		(79,682,074)
Total movements in capital		72,850,215
Net assets at the end of the period		1,178,097,841

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
EUR	1,178,097,841	1,105,181,704	1,551,456,289

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Credit Opportunities

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AE [#]	9.9952	—	—
Class IE [#]	10.0026	—	—
Class ZE	10.2074	10.2122	9.3241
Class 1E	10.0937	10.1181	9.2723
Class 1EP	9.2310	9.2533	8.7619
Class 1GH	10.3309 ¹	10.3276 ¹	9.4190 ¹
Class 1UH	10.6470 ²	10.6393 ²	9.6685 ²
Class 2E	10.2863	10.2797	9.3632
Class 2EP	9.3837	9.3705	8.8321
Class 2GC	9.5781 ¹	9.5453 ¹	8.9432 ¹
Class 2GH	10.5281 ¹	10.4925 ¹	9.5119 ¹
Class 4GH	10.6931 ¹	10.6305 ¹	9.5888 ¹
Class 8E	10.2696	10.2650	9.3536
Class 8EP	9.3994	9.3952	8.8706
Class 8GC	9.6111 ¹	9.5801 ¹	8.9861 ¹
Class 8GH	10.5178 ¹	10.4843 ¹	9.5069 ¹

¹Class is denominated in GBP. The base currency of the Portfolio is EUR.

²Class is denominated in USD. The base currency of the Portfolio is EUR.

[#]See note 1.

Threadneedle (Lux) - Global Investment Grade Credit Opportunities

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 EUR
Assets		
Investment portfolio at market value	2	52,515,935
Cash at bank	2	4,329,549
Interest receivable on swaps	2	9,996
Interest and dividends receivable, net		374,331
Upfront payment paid on swaps	2	82,240
Net unrealised gain on futures contracts	2, 11	680,534
Total assets		57,992,585
Liabilities		
Payable for investments purchased		(99,829)
Interest payable on swaps	2	(31,607)
Upfront payment received on swaps	2	(97,433)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(435,880)
Net unrealised (loss) on swaps	2, 10	(1,531,274)
Asset management fees payable	5	(1,203)
Other liabilities	20	(7,054)
Total liabilities		(2,204,280)
Total net assets		55,788,305

NUMBER OF SHARES OUTSTANDING

Class AE	374.659
Class AFH	92.200
Class AKH	84.000
Class ANH	830.000
Class AUH	92.000
Class DE	5,644.054
Class IE	374,978.780
Class IEP	89.999
Class IGH	67.800
Class INH	826.000
Class IU	92.000
Class IUH	90.000
Class JE	80.997
Class JGH	67.800
Class JUH	91.000
Class LE	9,581.001
Class LEP	89.320
Class LGH	67.800
Class XE	305,450.604
Class XGH	3,978,364.993
Class XUH	92.000
Class YE	82.001
Class YGH	68.800
Class YUH	91.000
Class ZE	81.997
Class ZFH	90.200
Class ZGH	67.800
Class ZUH	91.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 EUR
Net assets at the beginning of the period		53,361,804
Income		
Interest on bonds, net	2	663,649
Bank interest	2	57
Interest income on swaps		17,922
Other income		2
Total income		681,630
Expenses		
Asset management fees	5	(6,903)
Bank interest	2	(10,856)
Interest expense on swaps		(370,092)
Interest expense on futures contracts		(7,031)
Operating expenses	3, 5	(42,529)
Total expenses		(437,411)
Net income from investments		244,219
Net realised gain on sales of investments		150,614
Net realised gain on swaps		4,020
Net realised gain on forward currency exchange contracts		379,879
Net realised (loss) on futures contracts		(560,082)
Net realised (loss) on foreign exchange		(22,104)
Net realised (loss)		(47,673)
Change in net unrealised gain on investments		75,451
Change in net unrealised (loss) on swaps		(88,885)
Change in net unrealised (loss) on forward currency exchange contracts		(784,902)
Change in net unrealised gain on futures contracts		389,680
Net change in unrealised (loss)		(408,656)
Net (decrease) in net assets as a result of operations		(212,110)
Movements in capital		
Subscriptions of shares		2,925,161
Redemptions of shares		(286,528)
Dividends	7	(22)
Total movements in capital		2,638,611
Net assets at the end of the period		55,788,305

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
EUR	55,788,305	53,361,804	65,678,771

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Investment Grade Credit Opportunities

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AE	10.1919	10.2349	9.4969
Class AFH	10.0753 ¹	10.1268 ¹	9.4156 ¹
Class AKH	102.0790 ²	102.3358 ²	94.6358 ²
Class ANH	10.3450 ³	10.3661 ³	9.5560 ³
Class AUH	10.8872 ⁴	10.8977 ⁴	10.0302 ⁴
Class DE	9.9934	10.0608	9.3822
Class IE	10.4279	10.4353	9.6157
Class IEP	9.3723	9.4983	9.0726
Class IGH	10.7189 ⁵	10.6920 ⁵	9.8133 ⁵
Class INH	10.4185 ³	10.4013 ³	9.5374 ³
Class IU	10.7100 ⁴	10.8726 ⁴	9.3587 ⁴
Class IUH	11.1160 ⁴	11.0910 ⁴	10.1441 ⁴
Class JE	10.4073	10.4159	9.6164
Class JGH	10.7300 ⁵	10.6939 ⁵	9.8127 ⁵
Class JUH	11.0642 ⁴	11.0321 ⁴	10.1046 ⁴
Class LE	10.4805	10.4800	9.6450
Class LEP	9.4685	9.5877	9.1359
Class LGH	10.7774 ⁵	10.7382 ⁵	9.8349 ⁵
Class XE	10.7999	10.7859	—
Class XGH	10.4569 ⁵	10.4148 ⁵	9.5116 ⁵
Class XUH	10.9269 ⁴	10.8737 ⁴	—
Class YE	10.3780	10.3910	9.5989
Class YGH	10.6664 ⁵	10.6432 ⁵	9.7812 ⁵
Class YUH	11.0081 ⁴	10.9872 ⁴	10.0801 ⁴
Class ZE	10.3645	10.3835	9.5865
Class ZFH	10.2338 ¹	10.2620 ¹	9.4998 ¹
Class ZGH	10.6814 ⁵	10.6642 ⁵	9.7911 ⁵
Class ZUH	11.0650 ⁴	11.0490 ⁴	10.1215 ⁴

¹Class is denominated in CHF. The base currency of the Portfolio is EUR.

²Class is denominated in SEK. The base currency of the Portfolio is EUR.

³Class is denominated in NOK. The base currency of the Portfolio is EUR.

⁴Class is denominated in USD. The base currency of the Portfolio is EUR.

⁵Class is denominated in GBP. The base currency of the Portfolio is EUR.

Threadneedle (Lux) - Pan European Absolute Alpha

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 EUR
Assets		
Investment portfolio at market value	2	141,991,260
Cash at bank	2	1,250,831
Receivable for investments sold		3,006,835
Subscriptions receivable		256,725
Interest receivable on swaps	2	6,018,562
Net unrealised gain on swaps	2, 10	1,503,463
Other assets	20	127,103
Total assets		154,154,779
Liabilities		
Payable for investments purchased		(1,932,931)
Redemptions payable		(617,617)
Interest payable on swaps	2	(2,474,441)
Dividend payable on swaps	2	(207,570)
Bank interest payable		(3,156)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(109,971)
Asset management fees payable	5	(135,617)
Performance fees payable	8	(765,132)
Other liabilities	20	(34,183)
Total liabilities		(6,280,618)
Total net assets		147,874,161

NUMBER OF SHARES OUTSTANDING

Class AE	4,859,430.544
Class AEP	18,867.010
Class AUH	4,007.000
Class DE	1,682,968.364
Class IE	2,198,053.115
Class IGH	52,270.811
Class LE	1,493,004.591
Class XGH	766,233.588
Class ZE	271,935.842
Class ZF	76.000
Class ZFH	6,377.000
Class ZGH	57.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AE	12.5365	11.9823	11.8815
Class AEP	12.8906	12.3580	12.2004
Class AUH	13.4788 ¹	12.8933 ¹	12.6049 ¹
Class DE	12.2691	11.7839	11.6749
Class IE	13.0575	12.5007	12.2490
Class IGH	13.3651 ²	12.7513 ²	12.4217 ²
Class LE	13.2485	12.6752	12.3472
Class XGH	14.6765 ²	13.8662 ²	13.3602 ²
Class ZE	13.1054	12.5092	12.2555
Class ZF	12.5431 ³	12.2367 ³	11.4828 ³
Class ZFH	12.3349 ³	11.8267 ³	11.6341 ³
Class ZGH	13.5438 ²	12.7204 ²	12.3878 ²

¹Class is denominated in USD. The base currency of the Portfolio is EUR.

²Class is denominated in GBP. The base currency of the Portfolio is EUR.

³Class is denominated in CHF. The base currency of the Portfolio is EUR.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 EUR
Net assets at the beginning of the period		235,387,755
Income		
Dividends, net	2	1,764,902
Bank interest	2	12
Interest income on swaps		24,261
Other income		236,518
Total income		2,025,693
Expenses		
Asset management fees	5	(949,695)
Performance fees	8	(668,299)
Bank interest	2	(23,141)
Dividends expenses on swaps		(1,461,055)
Interest expense on swaps		(344,604)
Operating expenses	3, 5	(249,857)
Total expenses		(3,696,651)
Net (loss) from investments		(1,670,958)
Net realised gain on sales of investments		26,855,001
Net realised (loss) on swaps		(11,570,630)
Net realised gain on forward currency exchange contracts		355,028
Net realised (loss) on foreign exchange		(241,361)
Net realised gain		15,398,038
Change in net unrealised (loss) on investments		(8,527,861)
Change in net unrealised gain on swaps		3,725,747
Change in net unrealised (loss) on forward currency exchange contracts		(999,052)
Net change in unrealised (loss)		(5,801,166)
Net increase in net assets as a result of operations		7,925,914
Movements in capital		
Subscriptions of shares		29,338,107
Redemptions of shares		(124,777,615)
Total movements in capital		(95,439,508)
Net assets at the end of the period		147,874,161

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
EUR	147,874,161	235,387,755	145,122,405

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - American Extended Alpha

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	113,880,059
Cash at bank	2	2,615,495
Subscriptions receivable		64,035
Interest receivable on swaps	2	357,160
Interest and dividends receivable, net		14,646
Other assets	20	2
Total assets		116,931,397
Liabilities		
Payable for investments purchased		(222,149)
Redemptions payable		(35,121)
Interest payable on swaps	2	(531,448)
Dividend payable on swaps	2	(15,298)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(53,753)
Net unrealised (loss) on swaps	2, 10	(1,371,764)
Asset management fees payable	5	(130,233)
Other liabilities	20	(17,120)
Total liabilities		(2,376,886)
Total net assets		114,554,511

NUMBER OF SHARES OUTSTANDING

Class AEH	396.833
Class AU	1,878.961
Class DEH	650.687
Class DU	20,825.245
Class IU	75,378.095
Class ZU	57.000
Class 1E	3,774,492.225
Class 1EH	381,870.557
Class 1U	5,750,737.850
Class 2E	49.000
Class 2U	56.000
Class 3U	45,196.000
Class 8E	332,985.175
Class 8U	2,181,936.018
Class 9U	56.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AEH	16.4102 ¹	14.7944 ¹	9.6105 ¹
Class AU	17.2626	15.4832	9.9317
Class DEH	16.1885 ¹	14.6365 ¹	9.5551 ¹
Class DU	17.0220	15.3058	9.8657
Class IU	17.6855	15.7911	10.0392
Class ZU	17.6246	15.7432	10.0184
Class 1E	7.7273 ¹	6.8306 ¹	4.6882 ¹
Class 1EH	5.9714 ¹	5.3803 ¹	3.4943 ¹
Class 1U	8.9540	8.0266	5.1432
Class 2E	17.4220 ¹	15.3339 ¹	10.4354 ¹
Class 2U	17.7457	15.8326	10.0509
Class 3U	5.0456	4.5061	2.8659
Class 8E	8.5010 ¹	7.4837 ¹	5.0947 ¹
Class 8U	9.7915	8.7414	5.5557
Class 9U	17.7048	15.8025	10.0466

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		112,622,890
Income		
Dividends, net	2	276,975
Bank interest	2	319
Total income		277,294
Expenses		
Asset management fees	5	(789,772)
Bank interest	2	(17)
Dividends expenses on swaps		(51,936)
Interest expense on swaps		(68,076)
Interest expense on futures contracts		(1,067)
Operating expenses	3, 5	(104,275)
Total expenses		(1,015,143)
Net (loss) from investments		(737,849)
Net realised gain on sales of investments		35,349,464
Net realised gain on swaps		3,145,123
Net realised (loss) on forward currency exchange contracts		(48,628)
Net realised (loss) on foreign exchange		(9,508)
Net realised gain		38,436,451
Change in net unrealised (loss) on investments		(23,131,681)
Change in net unrealised (loss) on swaps		(1,272,771)
Change in net unrealised gain on forward currency exchange contracts		4,638
Net change in unrealised (loss)		(24,399,814)
Net increase in net assets as a result of operations		13,298,788
Movements in capital		
Subscriptions of shares		8,786,603
Redemptions of shares		(20,153,770)
Total movements in capital		(11,367,167)
Net assets at the end of the period		114,554,511

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	114,554,511	112,622,890	107,950,260

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Extended Alpha

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	90,585,445
Cash at bank	2	3,618,588
Term deposits	2, 19	16,250,427
Receivable for investments sold		428,264
Subscriptions receivable		94,199
Interest receivable on swaps	2	68,354
Interest and dividends receivable, net		88,750
Other assets	20	44,511
Total assets		111,178,538
Liabilities		
Redemptions payable		(14,717)
Interest payable on swaps	2	(1,085,394)
Dividend payable on swaps	2	(103,413)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(58,638)
Net unrealised (loss) on swaps	2, 10	(2,005,131)
Asset management fees payable	5	(138,611)
Tax payable	3	(54,071)
Other liabilities	20	(18,160)
Total liabilities		(3,478,135)
Total net assets		107,700,403

NUMBER OF SHARES OUTSTANDING

Class AEH	143,102.673
Class AU	15,894.673
Class DEH	17,199.844
Class DU	618.597
Class IU	204,471.000
Class ZU	58.000
Class 1E	15,045,219.512
Class 1U	990,421.390
Class 2E	52.000
Class 2U	2,085.189
Class 8E	275,565.070
Class 8U	205,092.721

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AEH	15.4364 ¹	15.0223 ¹	10.3913 ¹
Class AU	16.1949	15.6740	10.7050
Class DEH	15.3556 ¹	14.9762 ¹	10.4242 ¹
Class DU	16.0662	15.5884	10.6942
Class IU	16.7576	16.1456	10.9288
Class ZU	16.5903	15.9900	10.8327
Class 1E	5.2643 ¹	5.0213 ¹	3.6694 ¹
Class 1U	6.1104	5.9106	4.0324
Class 2E	16.3588 ¹	15.5305 ¹	11.2523 ¹
Class 2U	16.6441	16.0307	10.8434
Class 8E	5.8217 ¹	5.5302 ¹	4.0084 ¹
Class 8U	6.8327	6.5821	4.4540

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		209,555,266
Income		
Dividends, net	2	508,351
Bank interest	2	906
Interest income on swaps		37,669
Total income		546,926
Expenses		
Asset management fees	5	(1,023,248)
Bank interest	2	(553)
Dividends expenses on swaps		(168,138)
Interest expense on swaps		(255,857)
Foreign tax	3	(54,131)
Operating expenses	3, 5	(132,204)
Total expenses		(1,634,131)
Net (loss) from investments		(1,087,205)
Net realised gain on sales of investments		35,395,462
Net realised gain on swaps		5,176,954
Net realised (loss) on forward currency exchange contracts		(48,115)
Net realised gain on foreign exchange		27,664
Net realised gain		40,551,965
Change in net unrealised (loss) on investments		(27,780,184)
Change in net unrealised (loss) on swaps		(2,491,858)
Change in net unrealised (loss) on forward currency exchange contracts		(16,940)
Net change in unrealised (loss)		(30,288,982)
Net increase in net assets as a result of operations		9,175,778
Movements in capital		
Subscriptions of shares		5,539,254
Redemptions of shares		(116,569,895)
Total movements in capital		(111,030,641)
Net assets at the end of the period		107,700,403

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	107,700,403	209,555,266	163,281,752

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Enhanced Commodities

STATEMENT OF NET ASSETS

as at September 30, 2021

	Notes	2021 USD
Assets		
Investment portfolio at market value	2	390,025,337
Cash at bank	2	17,614,739
Subscriptions receivable		2,591,087
Interest and dividends receivable, net		274
Net unrealised gain on swaps	2, 10	1,628,036
Total assets		411,859,473
Liabilities		
Redemptions payable		(4,295,968)
Interest payable on swaps	2	(30,157)
Upfront payment received on swaps	2	(51)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(2,740,648)
Net unrealised (loss) on futures contracts	2, 11	(43,750)
Asset management fees payable	5	(113,680)
Other liabilities	20	(61,165)
Total liabilities		(7,285,419)
Total net assets		404,574,054

NUMBER OF SHARES OUTSTANDING

Class AEH	263,682.000
Class AFH	205,730.729
Class AGH	71,685.256
Class ASH	501,433.376
Class AU	724,688.185
Class DEH	172,540.023
Class DU	485,470.581
Class IEH	555,761.917
Class IG	64.000
Class IGH	3,911,422.442
Class IU	986,577.260
Class NG	181,438.010
Class XU	14,326,140.998
Class ZEH	4,712.311
Class ZFH	160.000
Class ZGH	168,726.797
Class ZU	7,910.286

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2021 to September 30, 2021

	Notes	2021 USD
Net assets at the beginning of the period		528,893,598
Income		
Interest on bonds, net	2	103,317
Bank interest	2	3,100
Interest income on swaps		17,069
Total income		123,486
Expenses		
Asset management fees	5	(951,193)
Bank interest	2	(1,590)
Interest expense on swaps		(461,571)
Interest expense on futures contracts		(55)
Operating expenses	3, 5	(450,101)
Total expenses		(1,864,510)
Net (loss) from investments		(1,741,024)
Net realised gain on sales of investments		173,847
Net realised gain on swaps		80,314,518
Net realised (loss) on forward currency exchange contracts		(126,652)
Net realised (loss) on futures contracts		(1,180)
Net realised (loss) on foreign exchange		(261,167)
Net realised gain		80,099,366
Change in net unrealised (loss) on investments		(131,602)
Change in net unrealised gain on swaps		15,513,109
Change in net unrealised (loss) on forward currency exchange contracts		(2,349,487)
Change in net unrealised (loss) on futures contracts		(43,750)
Net change in unrealised gain		12,988,270
Net increase in net assets as a result of operations		91,346,612
Movements in capital		
Subscriptions of shares		73,601,161
Redemptions of shares		(289,267,317)
Total movements in capital		(215,666,156)
Net assets at the end of the period		404,574,054

TOTAL NET ASSET VALUE

	September 30, 2021	March 31, 2021	March 31, 2020
USD	404,574,054	528,893,598	292,751,295

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Enhanced Commodities

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2021	March 31, 2021	March 31, 2020
Class AEH	10.0173 ¹	8.4906 ¹	6.3865 ¹
Class AFH	7.3942 ²	6.2739 ²	4.7274 ²
Class AGH	10.7520 ³	9.0951 ³	6.8077 ³
Class ASH	5.6496 ⁴	4.7702 ⁴	3.5575 ⁴
Class AU	11.8783	10.0129	7.4279
Class DEH	7.5856 ¹	6.4457 ¹	4.8729 ¹
Class DU	8.9980	7.6039	5.6690
Class IEH	14.8139 ¹	12.4903 ¹	9.2968 ¹
Class IG	12.2585 ³	10.0476 ³	8.2193 ³
Class IGH	15.8641 ³	13.3493 ³	9.8874 ³
Class IU	17.5453	14.7124	10.8005
Class NG	11.8252 ³	9.6735 ³	7.8743 ³
Class XU	18.6158	15.5436	11.3145
Class ZEH	6.2550 ¹	5.2751 ¹	3.9285 ¹
Class ZFH	6.0487 ²	5.1075 ²	3.8109 ²
Class ZGH	9.0796 ³	7.6437 ³	5.6644 ³
Class ZU	7.2348	6.0682	4.4569

¹Class is denominated in EUR. The base currency of the Portfolio is USD.

²Class is denominated in CHF. The base currency of the Portfolio is USD.

³Class is denominated in GBP. The base currency of the Portfolio is USD.

⁴Class is denominated in SGD. The base currency of the Portfolio is USD.

Threadneedle (Lux) - Global Corporate Bond

Portfolio Statement

as at September 30, 2021

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds					Bonds (continued)				
AUSTRALIA					CAYMAN ISLANDS (continued)				
EUR	2,106,000	APT Pipelines Limited 1.25% 15/03/2033	2,427,874	0.44	GBP	1,060,000	Southern Water Services Finance Limited 3.00% 28/05/2037	1,533,746	0.28
EUR	2,170,000	Aurizon Network Pty Limited 3.13% 01/06/2026	2,843,952	0.52	USD	2,430,000	Tencent Holdings Limited 3.60% 19/01/2028	2,603,866	0.48
USD	1,508,000	Ausgrid Finance Pty Limited 4.35% 01/08/2028	1,695,091	0.31	USD	1,000,000	Tencent Holdings Limited 3.93% 19/01/2038	1,061,179	0.19
USD	2,515,000	Australia & New Zealand Banking Group Limited FRN 25/11/2035	2,436,877	0.44	Total Cayman Islands			14,713,247	2.68
EUR	844,000	Goodman Australia 1.38% 27/09/2025	1,022,415	0.19	DENMARK				
USD	2,215,000	SGSP Australia Assets Pty 3.50% 07/07/2027	2,418,095	0.44	EUR	836,000	Danske Bank AS FRN 15/05/2031	973,524	0.18
USD	1,835,000	Westpac Banking Corp. FRN 15/11/2035	1,797,355	0.33	EUR	1,727,000	Nykredit Realkredit AS 0.38% 17/01/2028	1,976,711	0.36
Total Australia			14,641,659	2.67	Total Denmark			2,950,235	0.54
BELGIUM					FINLAND				
EUR	835,000	Anheuser-Busch InBev SA/ NV 3.70% 02/04/2040	1,299,108	0.24	EUR	946,000	Nordea Bank Abp 0.50% 14/05/2027	1,123,923	0.20
EUR	250,000	Anheuser-Busch InBev SA/ NV 3.70% 02/04/2040	388,955	0.07	EUR	4,295,000	OP Corporate Bank plc 0.10% 16/11/2027	4,951,210	0.91
Total Belgium			1,688,063	0.31	Total Finland			6,075,133	1.11
BERMUDA					FRANCE				
USD	1,922,000	Bacardi Limited 5.30% 15/05/2048	2,503,730	0.46	EUR	2,900,000	Banque Federative du Credit Mutuel SA 0.25% 29/06/2028	3,353,111	0.61
Total Bermuda			2,503,730	0.46	EUR	600,000	BPCE SA 0.25% 14/01/2031	674,450	0.12
CANADA					EUR	1,700,000	Credit Agricole SA 0.50% 21/09/2029	1,956,135	0.36
USD	1,580,000	Enbridge Inc. 2.50% 01/08/2033	1,589,453	0.29	EUR	400,000	Electricite de France SA 2.00% 09/12/2049	492,652	0.09
USD	450,000	Rogers Communications Inc. 3.70% 15/11/2049	464,939	0.08	EUR	2,200,000	Electricite de France SA Perp FRN	2,592,297	0.47
Total Canada			2,054,392	0.37	EUR	2,035,000	Faurecia 2.38% 15/06/2029	2,387,730	0.43
CAYMAN ISLANDS					EUR	900,000	RTE Reseau de Transport d'Electricite SADIR 0.63% 08/07/2032	1,043,802	0.19
USD	732,000	Alibaba Group Holding Limited 4.00% 06/12/2037	796,793	0.15	EUR	1,000,000	Sanef SA 1.88% 16/03/2026	1,241,389	0.23
GBP	3,580,000	Southern Water Services Finance Limited 1.63% 30/03/2027	4,805,596	0.87	Total France			13,741,566	2.50
GBP	2,804,000	Southern Water Services Finance Limited 2.38% 28/05/2028	3,912,067	0.71	GERMANY				
					EUR	800,000	Adler Real Estate AG 3.00% 27/04/2026	816,417	0.15
					EUR	1,000,000	alstria office REIT-AG 0.50% 26/09/2025	1,168,012	0.21

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Corporate Bond

Portfolio Statement

(continued)

Nominal Value		Investment	Market Value USD	% of Net Asset Value	Nominal Value		Investment	Market Value USD	% of Net Asset Value	
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)					Bonds (continued)					
GERMANY (continued)					ITALY					
EUR	3,400,000	Amprion GmbH 0.63% 23/09/2033	3,854,135	0.70	EUR	908,000	Aeroporti di Roma SpA 1.63% 08/06/2027	1,103,417	0.20	
EUR	1,175,000	Commerzbank AG 0.50% 04/12/2026	1,382,082	0.25	EUR	427,000	Aeroporti di Roma SpA 1.63% 02/02/2029	518,899	0.09	
EUR	1,000,000	Commerzbank AG 1.38% 29/12/2031	1,147,711	0.21	EUR	598,000	Aeroporti di Roma SpA 1.75% 30/07/2031	719,758	0.13	
EUR	3,200,000	Commerzbank AG FRN 05/12/2030	4,096,536	0.76	EUR	801,000	Autostrade per l'Italia 2.00% 04/12/2028	977,038	0.18	
EUR	2,198,000	Deutsche Bank AG FRN 10/06/2026	2,672,572	0.49	EUR	950,000	Autostrade per l'Italia SpA 1.88% 26/09/2029	1,151,473	0.21	
EUR	900,000	Deutsche Bank AG FRN 19/11/2030	1,099,300	0.20	EUR	1,386,000	Banca Monte dei Paschi di Siena SpA 1.88% 09/01/2026	1,616,824	0.29	
USD	1,610,000	Deutsche Bank AG FRN 28/05/2032	1,636,903	0.30	EUR	358,000	Eni SpA Perp FRN	421,415	0.08	
EUR	349,000	Gruenenthal GmbH 3.63% 15/11/2026	420,214	0.08	EUR	673,000	Eni SpA Perp FRN	833,252	0.15	
EUR	1,400,000	Mahle GmbH 2.38% 14/05/2028	1,600,647	0.29	EUR	1,096,000	Nexi SpA 1.63% 30/04/2026	1,276,516	0.24	
EUR	491,000	Volkswagen Financial Services AG 3.38% 06/04/2028	670,312	0.12	Total Italy		8,618,592	1.57		
EUR	600,000	Vonovia SE 0.63% 14/12/2029	695,125	0.13	JERSEY - CHANNEL ISLANDS					
EUR	700,000	Vonovia SE 1.50% 14/06/2041	803,734	0.15	USD	1,447,000	Galaxy Pipeline Assets Bidco Limited 2.63% 31/03/2036	1,425,012	0.26	
Total Germany				22,063,700	4.04	USD	2,406,000	Galaxy Pipeline Assets Bidco Limited 2.94% 30/09/2040	2,404,978	0.44
INDIA					EUR	1,176,000	Heathrow Funding Limited 1.13% 08/10/2030	1,356,530	0.25	
USD	1,830,000	Adani Ports & Special Economic Zone Limited 4.38% 03/07/2029	1,915,370	0.34	EUR	300,000	Heathrow Funding Limited 1.88% 14/03/2034	363,633	0.07	
USD	1,180,000	GMR Hyderabad International Airport Limited 4.25% 27/10/2027	1,133,455	0.21	Total Jersey - Channel Islands		5,550,153	1.02		
USD	310,000	GMR Hyderabad International Airport Limited 5.38% 10/04/2024	317,737	0.06	LUXEMBOURG					
Total India				3,366,562	0.61	EUR	1,600,000	Aroundtown SA 0.00% 16/07/2026	1,824,921	0.33
IRELAND					EUR	1,000,000	Aroundtown SA 1.45% 09/07/2028	1,212,717	0.22	
EUR	2,330,000	AIB Group plc FRN 19/11/2029	2,785,949	0.51	GBP	400,000	Aroundtown SA 3.00% 16/10/2029	573,329	0.10	
EUR	900,000	AIB Group plc FRN 30/05/2031	1,120,642	0.20	USD	1,831,000	Aroundtown SA 5.38% 21/03/2029	2,150,280	0.39	
EUR	1,482,000	Bank of Ireland Group plc FRN 11/08/2031	1,719,167	0.31	EUR	2,335,000	Becton Dickinson Euro Finance Sarl 1.21% 04/06/2026	2,825,190	0.52	
EUR	3,636,000	Eaton Capital Unlimi 0.58% 08/03/2030	4,216,284	0.77	EUR	1,154,000	Becton Dickinson Euro Finance Sarl 1.21% 12/02/2036	1,323,037	0.24	
USD	2,675,000	GE Capital International Funding Company 4.42% 15/11/2035	3,212,638	0.58	EUR	1,979,000	Becton Dickinson Euro Finance Sarl 1.34% 13/08/2041	2,210,466	0.40	
Total Ireland				13,054,680	2.37	EUR	1,754,000	Medtronic Global Holdings SCA 1.38% 15/10/2040	2,065,320	0.37
					EUR	1,901,000	Nestle Finance International Limited 0.63% 14/02/2034	2,195,706	0.40	

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Corporate Bond

Portfolio Statement

(continued)

Nominal Value		Investment	Market Value USD	% of Net Asset Value	Nominal Value		Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
LUXEMBOURG (continued)					SPAIN (continued)				
EUR	2,066,000	Novartis Finance SA 0.00% 23/09/2028	2,361,666	0.43	EUR	309,000	Nortegas Energia Distribucion SAU 2.07% 28/09/2027	386,943	0.07
Total Luxembourg			18,742,632	3.40	Total Spain			2,031,338	0.37
MEXICO					SWEDEN				
EUR	700,000	Petroleos Mexicanos 4.75% 26/02/2029	805,998	0.15	EUR	3,244,000	Sagax AB 1.13% 30/01/2027	3,864,117	0.70
Total Mexico			805,998	0.15	EUR	573,000	Sagax AB 2.00% 17/01/2024	691,350	0.13
Total Sweden			4,555,467	0.83					
NETHERLANDS					SWITZERLAND				
EUR	302,000	Airbus SE 2.38% 09/06/2040	400,641	0.07	EUR	1,714,000	Credit Suisse AG 0.25% 01/09/2028	1,941,967	0.35
EUR	746,000	Akelius Residential Property Financing BV 0.75% 22/02/2030	848,184	0.15	EUR	2,350,000	Credit Suisse Group AG 0.63% 18/01/2033	2,568,572	0.47
EUR	1,036,000	Akelius Residential Property Financing BV 1.13% 11/01/2029	1,223,935	0.22	USD	759,000	Credit Suisse Group AG FRN 14/05/2032	776,463	0.14
EUR	2,000,000	Cooperatieve Rabobank UA 1.38% 03/02/2027	2,494,155	0.45	USD	1,000,000	Credit Suisse Group AG FRN 01/04/2031	1,118,848	0.20
EUR	382,000	Digital Dutch Finco BV 1.50% 15/03/2030	465,367	0.08	USD	330,000	Credit Suisse Group AG Perp FRN	361,166	0.07
GBP	2,114,000	E.ON International Finance BV 6.25% 03/06/2030	3,797,292	0.68	EUR	2,497,000	UBS AG 0.50% 31/03/2031	2,869,126	0.52
EUR	1,127,000	Enexis Holding NV 0.75% 02/07/2031	1,351,687	0.25	USD	623,000	UBS AG 5.13% 15/05/2024	682,670	0.12
EUR	1,300,000	Iberdrola International BV Perp FRN	1,514,905	0.28	USD	530,000	UBS Group AG Perp FRN	576,574	0.11
EUR	1,500,000	ING Groep NV 0.38% 29/09/2028	1,721,477	0.31	USD	900,000	UBS Group AG Perp FRN	1,026,947	0.19
EUR	1,107,000	Royal Schiphol Group NV 0.75% 22/04/2033	1,271,049	0.23	USD	768,000	UBS Group Funding Switzerland AG Perp FRN	837,965	0.15
Total Switzerland			12,760,298	2.32					
GBP	820,000	Shell International Finance BV 1.75% 10/09/2052	918,672	0.17	UNITED KINGDOM				
EUR	2,300,000	Stedin Holding NV Perp FRN	2,715,951	0.49	USD	767,000	Anglo American Capital plc 3.95% 10/09/2050	819,342	0.15
EUR	1,000,000	Telefonica Europe BV Perp FRN	1,130,695	0.21	USD	1,549,000	Bae Systems plc 3.40% 15/04/2030	1,669,818	0.30
EUR	500,000	Telefonica Europe BV Perp FRN	629,754	0.11	EUR	815,000	Barclays plc FRN 12/05/2032	951,489	0.17
EUR	3,883,000	Tennet Holding BV Perp FRN	4,724,339	0.85	EUR	1,100,000	Barclays plc FRN 12/05/2032	1,284,219	0.23
EUR	1,600,000	Volkswagen International Finance NV 4.13% 16/11/2038	2,565,101	0.47	GBP	1,680,000	BAT International Finance plc 2.25% 26/06/2028	2,243,107	0.40
Total Netherlands			27,773,204	5.02	USD	2,665,000	Bp Capital Markets plc Perp FRN	2,844,741	0.52
NORWAY					EUR	2,459,000	British American Tobacco plc Perp 3.00%	2,828,710	0.52
EUR	1,125,000	Dnb Bank ASA 0.25% 09/04/2024	1,322,520	0.24	GBP	750,000	Broadgate Financing plc 5.00% 05/10/2031	1,159,318	0.21
Total Norway			1,322,520	0.24	GBP	483,284	Broadgate Financing plc 5.10% 05/04/2033	768,239	0.14
SPAIN					EUR	2,591,000	Cadent Finance plc 0.63% 19/03/2030	3,003,287	0.55
EUR	1,400,000	Caixabank SA 0.38% 03/02/2025	1,644,395	0.30					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Corporate Bond

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
UNITED KINGDOM (continued)					UNITED KINGDOM (continued)				
EUR	507,000	Cadent Finance plc 0.75% 11/03/2032	582,723	0.11	GBP	1,121,000	Telereal Securitisation plc FRN 10/12/2033	1,527,564	0.28
GBP	2,216,000	Ds Smith plc 2.88% 26/07/2029	3,119,186	0.57	GBP	425,488	Tesco Property Finance 7.62% 13/07/2039	836,639	0.15
GBP	614,821	Eversholt Funding plc 2.74% 30/06/2040	858,949	0.16	GBP	828,453	Tesco Property Finance 3 plc 5.74% 13/04/2040	1,465,954	0.27
GBP	385,000	Eversholt Funding plc 3.53% 07/08/2042	576,308	0.10	GBP	1,214,899	Tesco Property Finance 5 plc 5.66% 13/10/2041	2,147,689	0.38
GBP	425,000	GKN Holdings plc 5.38% 19/09/2022	595,421	0.11	GBP	492,953	Tesco Property Finance 6 plc 5.41% 13/07/2044	852,126	0.16
EUR	424,000	HBOS plc FRN 18/03/2030	559,122	0.10	GBP	1,120,000	Thames Water Kemble Finance plc 4.63% 19/05/2026	1,579,697	0.29
EUR	28,000	HBOS plc FRN 18/03/2030	36,923	0.01	GBP	1,010,000	Virgin Money UK plc FRN 19/08/2031	1,371,620	0.25
GBP	1,004,000	HSBC Bank plc 5.38% 22/08/2033	1,764,058	0.32	EUR	1,463,000	Vodafone Group plc FRN 27/08/2080	1,757,304	0.32
GBP	950,000	HSBC Holdings plc FRN 24/07/2027	1,279,483	0.23	GBP	720,000	Western Power Distribution plc 3.50% 16/10/2026	1,061,943	0.19
USD	850,000	Imperial Brands Finance plc 3.50% 26/07/2026	910,347	0.17			Total United Kingdom	65,446,916	11.91
GBP	453,000	Imperial Brands Finance plc 5.50% 28/09/2026	713,433	0.13	UNITED STATES				
EUR	773,000	International Game Technology plc 3.50% 15/06/2026	920,736	0.17	USD	2,982,000	AbbVie Inc. 4.25% 21/11/2049	3,523,679	0.63
GBP	278,000	Legal & General Group plc FRN 01/11/2050	421,500	0.08	USD	967,000	AbbVie Inc. 4.88% 14/11/2048	1,240,582	0.23
GBP	520,000	Legal & General Group plc FRN 27/06/2064	880,594	0.16	USD	875,000	AEP Texas Inc. 3.45% 15/05/2051	909,937	0.17
GBP	2,070,000	Lloyds TSB Bank plc 7.63% 22/04/2025	3,406,362	0.62	USD	3,380,000	Amazon.com Inc. 3.10% 12/05/2051	3,559,683	0.65
GBP	475,000	M&G plc FRN 19/12/2063	822,891	0.15	EUR	1,511,000	American Tower Corp. 0.95% 05/10/2030	1,744,647	0.32
EUR	867,000	Motability Operations Group plc 0.13% 20/07/2028	996,456	0.18	USD	1,805,000	Amgen Inc. 3.15% 21/02/2040	1,844,729	0.34
EUR	780,000	National Grid Electricity Transmission plc 0.82% 07/07/2032	912,517	0.17	USD	2,012,000	Anheuser-Busch Companies LLC 4.70% 01/02/2036	2,433,641	0.44
EUR	1,626,000	National Grid Electricity Transmission plc 0.82% 07/07/2032	1,902,248	0.35	USD	700,000	Anheuser-Busch Companies LLC 4.90% 01/02/2046	870,183	0.16
EUR	3,500,000	Nationwide Building Society 0.25% 14/09/2028	4,024,608	0.72	USD	2,274,000	Anheuser-Busch InBev Worldwide Inc. 5.45% 23/01/2039	2,945,352	0.53
EUR	1,758,000	Natwest Group plc FRN 26/02/2030	2,037,364	0.37	USD	1,306,000	Apple Inc. 2.65% 11/05/2050	1,260,532	0.23
USD	1,255,000	NatWest Group plc FRN 08/05/2030	1,436,403	0.26	EUR	854,000	Ardagh Metal Packaging Finance USA LLC 2.00% 01/09/2028	999,839	0.18
GBP	458,000	Natwest Group plc Perp FRN	664,017	0.12	USD	1,357,000	Astrazeneca Finance LLC 2.25% 28/05/2031	1,380,609	0.25
EUR	2,505,000	NGG Finance plc FRN 05/09/2082	2,960,943	0.54	USD	933,000	AT&T Inc. 3.10% 01/02/2043	896,394	0.16
GBP	683,000	Phoenix Group Holdings plc 5.63% 28/04/2031	1,104,528	0.20	USD	535,000	AT&T Inc. 3.50% 01/06/2041	549,652	0.10
GBP	270,000	Santander UK plc Perp 10.06%	649,382	0.12	USD	4,127,000	AT&T Inc. 3.50% 15/09/2053	4,089,547	0.74
EUR	921,000	SSE plc Perp FRN	1,137,608	0.21	CAD	1,500,000	AT&T Inc. 4.00% 25/11/2025	1,286,060	0.23
					USD	1,997,000	AT&T Inc. 4.90% 15/08/2037	2,432,660	0.45

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Threadneedle (Lux) - Global Corporate Bond

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
UNITED STATES (continued)					UNITED STATES (continued)				
USD	1,350,000	Bank of America Corp. FRN 21/07/2032	1,331,011	0.24	USD	1,551,000	Enterprise Products Operating LLC 4.45% 15/02/2043	1,787,629	0.33
USD	2,417,000	Bank of America Corp. FRN 13/02/2031	2,446,891	0.45	USD	3,515,000	Eversource Energy 2.55% 15/03/2031	3,585,525	0.65
USD	1,933,000	Bank of America Corp. FRN 29/04/2031	1,973,055	0.36	USD	1,597,000	Eversource Energy 3.45% 15/01/2050	1,681,410	0.31
USD	6,226,000	Bank of America Corp. FRN 11/03/2032	6,342,118	1.17	USD	580,000	Eversource Energy 3.45% 15/01/2050	610,656	0.11
USD	475,000	Bank of America Corp. FRN 24/10/2051	457,431	0.08	USD	335,000	Fedex Corp. 4.95% 17/10/2048	424,415	0.08
USD	1,238,000	Bank of America Corp. FRN 23/07/2030	1,318,723	0.24	EUR	917,000	Fidelity National Information Services Inc. 1.50% 21/05/2027	1,127,628	0.21
USD	1,500,000	Bayer US Finance II LLC 4.63% 25/06/2038	1,767,899	0.32	EUR	700,000	Fidelity National Information Services Inc. 1.50% 21/05/2027	860,785	0.16
EUR	1,652,000	Becton Dickinson and Company 1.90% 15/12/2026	2,071,269	0.38	EUR	868,000	Fidelity National Information Services Inc. 2.00% 21/05/2030	1,111,803	0.20
USD	1,349,000	Becton Dickinson and Company 4.69% 15/12/2044	1,678,443	0.31	EUR	454,000	Fidelity National Information Services Inc. 2.95% 21/05/2039	639,237	0.12
USD	844,000	Berkshire Hathaway Finance Corp 4.25% 15/01/2049	1,037,235	0.19	EUR	500,000	Fiserv Inc. 1.13% 01/07/2027	605,541	0.11
USD	2,011,000	Boeing Company 3.95% 01/08/2059	2,053,671	0.38	EUR	1,015,000	Fiserv Inc. 1.63% 01/07/2030	1,262,959	0.23
USD	750,000	Boeing Company 5.93% 01/05/2060	1,026,243	0.19	EUR	310,000	General Electric Company 4.13% 19/09/2035	486,193	0.09
USD	1,002,000	Broadcom Inc. 4.15% 15/11/2030	1,110,335	0.20	GBP	1,165,000	General Electric Company 5.38% 18/12/2040	2,191,995	0.40
USD	630,000	Broadcom Inc. 5.00% 15/04/2030	736,801	0.13	EUR	1,548,000	General Motors Financial Company Inc. 0.60% 20/05/2027	1,790,828	0.33
USD	2,376,000	Charter Communications Operating LLC 3.95% 30/06/2062	2,299,404	0.42	USD	491,000	Georgia Power Company 3.70% 30/01/2050	529,277	0.10
USD	757,000	Cigna Corp. 4.90% 15/12/2048	966,699	0.18	USD	489,000	Goodman USA Finance Three LLC 3.70% 15/03/2028	530,162	0.10
EUR	1,012,000	Citigroup Inc. FRN 06/07/2026	1,221,805	0.22	USD	1,000,000	Intel Corp. 3.05% 12/08/2051	994,164	0.18
USD	3,020,000	Citigroup Inc. FRN 31/03/2031	3,483,411	0.63	USD	849,000	Intel Corp. 4.75% 25/03/2050	1,111,955	0.21
USD	250,000	Conagra Brands Inc. 5.40% 01/11/2048	334,944	0.06	EUR	1,119,000	Iqvia Inc. 1.75% 15/03/2026	1,316,570	0.24
USD	303,000	Consolidated Edison Co of NY 3.95% 01/04/2050	345,724	0.06	EUR	400,000	Iqvia Inc. 2.25% 15/01/2028	467,537	0.09
USD	150,000	CSX Corp. 3.80% 01/11/2046	168,591	0.03	EUR	330,000	Iqvia Inc. 2.88% 15/09/2025	385,725	0.07
USD	726,000	CSX Corp. 3.80% 15/04/2050	825,624	0.15	USD	1,710,000	JPMorgan Chase & Company FRN 04/02/2032	1,651,375	0.30
USD	870,000	CVS Health Corp. 2.70% 21/08/2040	833,991	0.15	USD	3,899,000	JPMorgan Chase & Company FRN 22/04/2032	3,953,805	0.73
USD	721,000	CVS Health Corp. 5.05% 25/03/2048	930,251	0.17	USD	2,352,000	JPMorgan Chase & Company FRN 22/04/2041	2,431,758	0.44
EUR	2,184,000	Digital Euro Finco LLC 2.50% 16/01/2026	2,765,165	0.51	USD	1,557,000	JPMorgan Chase & Company FRN 24/07/2038	1,775,789	0.32
USD	925,000	Duke Energy Progress Inc. 4.20% 15/08/2045	1,102,599	0.20	USD	1,120,000	Kimco Realty Corp. 2.25% 01/12/2031	1,096,190	0.20
EUR	995,000	Eli Lilly & Company 1.38% 14/09/2061	1,084,073	0.20	USD	1,591,000	Kinder Morgan Energy Partners LP 5.00% 01/03/2043	1,884,407	0.34
USD	760,000	Emera USA Finance LP 4.75% 15/06/2046	897,444	0.16	GBP	2,397,000	Kraft Heinz Foods Company 4.13% 01/07/2027	3,605,690	0.66
					USD	1,175,000	Kraft Heinz Foods Company 4.38% 01/06/2046	1,340,969	0.24

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Threadneedle (Lux) - Global Corporate Bond

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
UNITED STATES (continued)					UNITED STATES (continued)				
EUR	750,000	Netflix Inc. 3.63% 15/05/2027	1,006,107	0.18	USD	1,136,000	Williams Companies Inc. 4.85% 01/03/2048	1,387,348	0.25
EUR	2,379,000	Netflix Inc. 3.63% 15/06/2030	3,310,774	0.60					
EUR	650,000	Netflix Inc. 3.88% 15/11/2029	913,278	0.17			Total United States	158,091,045	28.84
USD	925,000	Nisource Finance Corp. 4.38% 15/05/2047	1,101,614	0.20					
USD	3,727,000	Nisource Finance Corp. 4.80% 15/02/2044	4,647,393	0.85	VIRGIN ISLANDS (BRITISH)				
USD	1,956,000	Oracle Corp. 3.60% 01/04/2040	2,025,764	0.36	USD	1,572,000	Gold Fields Orogen Holdings BVI Limited 6.13% 15/05/2029	1,844,228	0.34
USD	2,375,000	Oracle Corp. 3.65% 25/03/2041	2,463,778	0.44			Total Virgin Islands (British)	1,844,228	0.34
USD	3,042,000	Pacific Gas and Electric Company 4.95% 01/07/2050	3,226,102	0.59	Total Bonds			404,395,358	73.67
USD	640,000	Piedmont Natural Gas Company Inc. 3.35% 01/06/2050	659,074	0.12	Supranationals, Governments and Local Public Authorities, Debt Instruments				
USD	524,000	Plains All American Pipeline LP 3.55% 15/12/2029	551,309	0.10	CANADA				
USD	1,189,000	Plains All American Pipeline LP 4.70% 15/06/2044	1,271,184	0.23	CAD	1,600,000	Canada (Govt of) 2.75% 01/12/2048	1,470,860	0.27
USD	726,000	PPL Electric Utilities Corp 4.15% 15/06/2048	885,987	0.16			Total Canada	1,470,860	0.27
USD	1,565,000	Relx Capital Inc. 3.50% 16/03/2023	1,631,121	0.30	GERMANY				
USD	1,043,000	San Diego Gas & Electric Company 4.15% 15/05/2048	1,246,178	0.23	EUR	3,310,000	Germany (Govt of) 0.00% 10/10/2025	3,935,966	0.72
USD	460,000	Southern California Edison Company 3.65% 01/02/2050	472,363	0.09	EUR	850,000	Germany (Govt of) 0.00% 15/08/2050	909,912	0.17
USD	554,000	Southern California Edison Company 4.13% 01/03/2048	606,410	0.11	EUR	2,780,000	Kreditanstalt fuer Wiederaufbau 0.00% 15/09/2028	3,266,171	0.59
EUR	1,105,000	Southern Company 1.88% 15/09/2081	1,275,182	0.23	GBP	6,000,000	Kreditanstalt fuer Wiederaufbau 1.00% 15/12/2022	8,159,525	1.49
USD	747,000	Southern Company 4.40% 01/07/2046	881,851	0.16	USD	4,600,000	Kreditanstalt fuer Wiederaufbau 2.00% 30/11/2021	4,614,012	0.84
EUR	615,000	Thermo Fisher Scientific Inc. 1.88% 01/10/2049	753,593	0.14	Total Germany			20,885,586	3.81
GBP	1,300,000	Time Warner Cable Inc. 5.75% 02/06/2031	2,225,088	0.41	JAPAN				
USD	533,000	Tyson Foods Inc. 4.55% 02/06/2047	654,070	0.12	JPY	175,000,000	Japan (Govt of) Thirty Year Bond 0.40% 20/06/2049	1,478,093	0.27
USD	1,075,000	Verizon Communications Inc. 2.55% 21/03/2031	1,089,430	0.20			Total Japan	1,478,093	0.27
USD	1,955,000	Verizon Communications Inc. 2.65% 20/11/2040	1,841,599	0.34	SUPRANATIONAL				
USD	1,461,000	Verizon Communications Inc. 3.70% 22/03/2061	1,546,825	0.28	USD	13,000,000	European Investment Bank 2.38% 15/06/2022	13,185,537	2.40
USD	3,401,000	Verizon Communications Inc. 4.40% 01/11/2034	4,023,815	0.74	EUR	2,300,000	IBRD 0.00% 15/01/2027	2,699,707	0.49
USD	500,000	ViacomCBS Inc. 4.38% 15/03/2043	573,255	0.10	USD	4,000,000	IBRD 0.75% 24/11/2027	3,891,134	0.71

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Threadneedle (Lux) - Global Corporate Bond

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					Bonds (continued)				
SUPRANATIONAL (continued)					FRANCE				
USD	5,465,000	International Bank for Reconstruction & Development 0.75% 11/03/2025	5,479,947	1.00	USD	1,384,000	BNP Paribas SA 2.16% 15/09/2029	1,373,927	0.25
					USD	1,516,000	BPCE SA 2.70% 01/10/2029	1,573,822	0.29
		Total Supranational	25,256,325	4.60			Total France	2,947,749	0.54
UNITED KINGDOM					ITALY				
GBP	630,000	United Kingdom Gilt 0.63% 31/07/2035	781,708	0.14	USD	300,000	Intesa Sanpaolo SpA 4.00% 23/09/2029	328,377	0.06
GBP	1,179,000	United Kingdom Gilt 1.25% 22/10/2041	1,554,731	0.28			Total Italy	328,377	0.06
GBP	712,000	United Kingdom Gilt 1.75% 22/01/2049	1,038,238	0.19	NETHERLANDS				
		Total United Kingdom	3,374,677	0.610	USD	249,000	E.ON International Finance BV 6.65% 30/04/2038	363,091	0.07
UNITED STATES					USD	409,000	Vonovia Finance BV 5.00% 02/10/2023	441,737	0.08
USD	4,000,000	United States Treasury N/B 0.38% 15/07/2024	3,989,688	0.73			Total Netherlands	804,828	0.15
USD	9,600,000	United States Treasury N/B 0.38% 30/09/2027	9,160,500	1.66	NORWAY				
USD	16,093,000	United States Treasury N/B 0.63% 15/08/2030	14,969,003	2.72	USD	2,117,000	DNB Bank ASA 1.13% 16/09/2026	2,095,272	0.38
USD	3,700,000	United States Treasury N/B 1.13% 15/08/2040	3,183,734	0.58			Total Norway	2,095,272	0.38
USD	5,220,000	United States Treasury N/B 1.25% 15/05/2050	4,272,243	0.78	UNITED STATES				
		Total United States	35,575,168	6.47	USD	1,701,000	Atlantic City Electric 2.30% 15/03/2031	1,718,933	0.31
Total Supranationals, Governments and Local Public Authorities, Debt Instruments					USD	3,463,000	Carrier Global Corp. 2.72% 15/02/2030	3,582,362	0.65
Total Transferable securities and money market instruments admitted to an official exchange listing					USD	343,000	Commonwealth Edison Company 4.00% 01/03/2049	407,596	0.07
					USD	568,000	Guardian Life Insurance Company of America 4.85% 24/01/2077	737,475	0.13
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					USD	1,912,000	Jersey Central Power & Light Company 2.75% 01/03/2032	1,959,845	0.36
Bonds					USD	1,406,000	Metropolitan Edison Company 4.30% 15/01/2029	1,577,544	0.29
AUSTRALIA					USD	3,000,000	Metropolitan Life Global Funding I 1.55% 07/01/2031	2,854,709	0.52
USD	1,347,000	APT Pipelines Limited 4.25% 15/07/2027	1,529,615	0.28	USD	493,000	New York Life Insurance Company 4.45% 04/04/2069	624,148	0.11
USD	4,378,000	Woodside Finance Limited 4.50% 04/03/2029	4,914,945	0.89	USD	3,530,000	Northwestern Mutual Life Insurance Company 3.45% 30/03/2051	3,798,577	0.70
		Total Australia	6,444,560	1.17					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Corporate Bond

Portfolio Statement

(continued)

				Market Value USD	% of Net Asset Value					Market Value USD	% of Net Asset Value
Nominal Value		Investment				Nominal Value		Investment			
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)						Undertakings for collective investments in transferable securities					
Bonds (continued)						Funds					
UNITED STATES (continued)						IRELAND					
USD	308,000	Northwestern Mutual Life Insurance Company 3.63% 30/09/2059		336,589	0.06	9,514,569	BlackRock ICS US Dollar Liquidity Fund		9,514,569	1.73	
						Total Ireland			9,514,569	1.73	
USD	394,000	Northwestern Mutual Life Insurance Company 3.85% 30/09/2047		448,835	0.08	Total Funds			9,514,569	1.73	
USD	495,000	Peachtree Fund Trust 3.98% 15/02/2025		537,646	0.10	Total Undertakings for collective investments in transferable securities			9,514,569	1.73	
USD	889,000	Teachers Insurance & Annuity Association America 4.90% 15/09/2044		1,152,577	0.21	Total value of investments			542,513,205	98.81	
USD	2,267,000	Teachers Insurance & Annuity Association of America 4.27% 15/05/2047		2,743,870	0.50	(Total cost: USD 535,129,538)					
Total United States				22,480,706	4.09						
Total Bonds				35,101,492	6.39						
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				35,101,492	6.39						
Other transferable securities and money market instruments											
Bonds											
CANADA											
CAD	1,980,000	Rogers Communications Inc. 3.65% 31/03/2027		1,673,316	0.30						
Total Canada				1,673,316	0.30						
DENMARK											
USD	3,786,000	Danske Bank AS 1.55% 10/09/2027		3,762,264	0.69						
Total Denmark				3,762,264	0.69						
PORTUGAL											
EUR	200,000	Banco Espirito Santo SA 4.00% 21/01/2022		25,497	0.00						
Total Portugal				25,497	0.00						
Total Bonds				5,461,077	0.99						
Total Other transferable securities and money market instruments				5,461,077	0.99						

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Corporate Bond

Portfolio Statement

as at September 30, 2021

		Market Value	% of			Market Value	% of			
Nominal Value	Investment	EUR	Net Asset Value	Nominal Value	Investment	EUR	Net Asset Value			
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)						
Bonds				Bonds (continued)						
AUSTRALIA				DENMARK (continued)						
EUR	423,000	APT Pipelines Limited 1.25% 15/03/2033	420,769	0.33	EUR	604,000	Nykredit Realkredit AS 0.38% 17/01/2028	596,517	0.47	
EUR	1,000,000	Aurizon Network Pty Limited 3.13% 01/06/2026	1,130,831	0.89	Total Denmark			2,157,322	1.70	
EUR	239,000	Ausgrid Finance Pty Limited 0.88% 07/10/2031	238,534	0.19	FINLAND					
EUR	1,588,000	Ausgrid Finance Pty Limited 1.25% 30/07/2025	1,653,334	1.31	EUR	1,291,000	OP Corporate Bank plc 0.10% 16/11/2027	1,284,132	1.01	
EUR	544,000	AusNet Services Holdings Pty Ltd 0.63% 25/08/2030	539,203	0.42	EUR	132,000	Sampo Oyj FRN 03/09/2052	140,394	0.11	
EUR	600,000	Australia & New Zealand Banking Group Limited FRN 05/05/2031	599,268	0.47	Total Finland			1,424,526	1.12	
EUR	1,072,000	Goodman Australia 1.38% 27/09/2025	1,120,507	0.88	FRANCE					
Total Australia				5,702,446	4.49	EUR	900,000	Banque Federative du Credit Mutuel SA 0.25% 29/06/2028	897,899	0.71
BELGIUM				EUR	200,000	BPCE SA 0.25% 14/01/2031	193,983	0.15		
EUR	926,000	Anheuser-Busch InBev SA/ NV 3.70% 02/04/2040	1,243,097	0.98	EUR	400,000	Credit Agricole SA 0.50% 21/09/2029	397,141	0.31	
EUR	700,000	Argenta Spaarbank NV 1.00% 13/10/2026	718,372	0.57	EUR	600,000	Credit Agricole SA 1.00% 03/07/2029	631,867	0.50	
EUR	400,000	Belfius Bank SA 0.00% 28/08/2026	398,054	0.31	USD	462,000	Credit Agricole SA Perp FRN	443,389	0.35	
EUR	900,000	Belfius Bank SA 0.13% 08/02/2028	890,687	0.70	EUR	500,000	Credit Mutuel Arkea SA 1.13% 23/05/2029	528,174	0.42	
EUR	400,000	Belfius Bank SA Perp FRN	399,014	0.31	EUR	900,000	Danone 2.60% 28/06/2023	947,147	0.75	
EUR	300,000	Elia Transmission Belgium SA 0.88% 28/04/2030	309,326	0.24	EUR	400,000	Electricite de France SA 2.00% 09/12/2049	425,085	0.33	
Total Belgium				3,958,550	3.11	EUR	800,000	Electricite de France SA Perp FRN	813,369	0.64
BERMUDA				EUR	758,000	Faurecia 2.38% 15/06/2029	767,407	0.60		
EUR	733,000	Bacardi Limited 2.75% 03/07/2023	768,882	0.61	EUR	800,000	RTE Reseau de Transport d'Electricite SADIR 0.63% 08/07/2032	800,573	0.63	
USD	500,000	Bacardi Limited 5.30% 15/05/2048	562,004	0.44	EUR	1,800,000	Sanef SA 1.88% 16/03/2026	1,928,038	1.52	
Total Bermuda				1,330,886	1.05	EUR	1,400,000	Schneider Electric SE 0.25% 09/09/2024	1,421,174	1.11
DENMARK				EUR	600,000	TotalEnergies SE Perp FRN	602,388	0.47		
EUR	747,000	Danske Bank AS 0.63% 26/05/2025	764,055	0.60	Total France			10,797,634	8.49	
EUR	478,000	Danske Bank AS FRN 09/06/2029	478,231	0.38	GERMANY					
EUR	317,000	Danske Bank AS FRN 15/05/2031	318,519	0.25	EUR	1,200,000	Allianz SE FRN 08/07/2050	1,284,962	1.02	
				EUR	700,000	alstria office REIT-AG 0.50% 26/09/2025	705,473	0.56		
				EUR	1,000,000	Amprion GmbH 0.63% 23/09/2033	978,100	0.77		
				EUR	700,000	Bayer AG 1.00% 12/01/2036	657,898	0.52		
				EUR	381,000	Commerzbank AG 0.50% 04/12/2026	386,684	0.30		
				EUR	686,000	Commerzbank AG 1.00% 04/03/2026	712,368	0.56		

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Corporate Bond

Portfolio Statement

(continued)

			Market Value	% of				Market Value	% of		
Nominal Value	Investment		EUR	Net Asset Value	Nominal Value	Investment		EUR	Net Asset Value		
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)						
Bonds (continued)					Bonds (continued)						
GERMANY (continued)					ITALY (continued)						
EUR	700,000	Commerzbank AG FRN 05/12/2030	773,215	0.61	EUR	420,000	Autostrade per l'Italia SpA 1.75% 01/02/2027	435,028	0.34		
EUR	2,023,000	Deutsche Bank AG FRN 10/06/2026	2,122,428	1.67	EUR	392,000	Banca Monte dei Paschi di Siena SpA 1.88% 09/01/2026	394,567	0.31		
EUR	500,000	Deutsche Bank AG FRN 19/11/2030	526,962	0.42	EUR	124,000	Eni SpA Perp FRN	125,946	0.10		
EUR	639,000	E.On SE 0.60% 01/10/2032	633,313	0.50	EUR	195,000	Eni SpA Perp FRN	208,320	0.16		
EUR	800,000	Eurogrid GmbH 0.74% 21/04/2033	800,566	0.63	EUR	394,000	Nexi SpA 1.63% 30/04/2026	395,956	0.31		
EUR	300,000	Eurogrid GmbH 0.74% 21/04/2033	300,212	0.24	EUR	309,000	Snam SpA 0.00% 15/08/2025	308,941	0.24		
EUR	700,000	Eurogrid GmbH 1.63% 03/11/2023	724,657	0.57	Total Italy					2,845,077	2.22
EUR	122,000	Gruenthal GmbH 3.63% 15/11/2026	126,748	0.10	JAPAN						
EUR	1,500,000	Hamburg Commercial Bank AG 0.38% 09/03/2026	1,503,536	1.18	EUR	900,000	Sumitomo Mitsui Banking Corp. 0.01% 10/09/2025	904,408	0.71		
EUR	2,550,000	Kreditanstalt fuer Wiederaufbau 0.00% 30/06/2022	2,561,814	2.02	Total Japan					904,408	0.71
EUR	2,920,000	Kreditanstalt fuer Wiederaufbau 2.50% 17/01/2022	2,946,472	2.32	JERSEY - CHANNEL ISLANDS						
EUR	500,000	Mahle GmbH 2.38% 14/05/2028	493,256	0.39	EUR	315,000	Heathrow Funding Limited 1.13% 08/10/2030	313,522	0.25		
EUR	115,000	Volkswagen Financial Services AG 3.38% 06/04/2028	135,466	0.11	EUR	487,000	Heathrow Funding Limited 1.88% 14/03/2034	509,338	0.41		
EUR	100,000	Volkswagen Financial Services AG 3.38% 06/04/2028	117,796	0.09	Total Jersey - Channel Islands					822,860	0.66
EUR	300,000	Vonovia SE 0.63% 14/12/2029	299,894	0.24	LUXEMBOURG						
EUR	300,000	Vonovia SE 1.50% 14/06/2041	297,215	0.23	EUR	900,000	Aroundtown SA 1.45% 09/07/2028	941,754	0.74		
Total Germany			19,089,035	15.05	EUR	400,000	Aroundtown SA 1.63% 31/01/2028	422,784	0.33		
IRELAND					EUR	259,000	Becton Dickinson Euro Finance Sarl 1.21% 12/02/2036	256,213	0.20		
EUR	546,000	AIB Group plc FRN 19/11/2029	563,307	0.44	EUR	793,000	Becton Dickinson Euro Finance Sarl 1.34% 13/08/2041	764,269	0.60		
EUR	370,000	AIB Group plc FRN 30/05/2031	397,522	0.31	EUR	924,000	Medtronic Global Holdings SCA 1.38% 15/10/2040	938,783	0.74		
EUR	450,000	Bank of Ireland Group plc FRN 11/08/2031	450,420	0.35	EUR	770,000	Nestle Finance International Limited 0.63% 14/02/2034	767,394	0.60		
EUR	1,049,000	Eaton Capital Unlimi 0.58% 08/03/2030	1,049,583	0.83	EUR	1,074,000	Novartis Finance SA 0.00% 23/09/2028	1,059,321	0.83		
Total Ireland			2,460,832	1.93	EUR	163,000	Prologis International Funding II SA 1.63% 17/06/2032	174,888	0.14		
ITALY					Total Luxembourg					5,325,406	4.18
EUR	241,000	Aeroporti di Roma SpA 1.63% 08/06/2027	252,701	0.20	MEXICO						
EUR	214,000	Aeroporti di Roma SpA 1.75% 30/07/2031	222,246	0.17	EUR	300,000	Petroleos Mexicanos 4.75% 26/02/2029	298,052	0.23		
EUR	283,000	Assicurazioni Generali SpA 5.00% 08/06/2048	344,552	0.27	Total Mexico					298,052	0.23
EUR	149,000	Autostrade per l'Italia 2.00% 04/12/2028	156,820	0.12							

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Corporate Bond

Portfolio Statement

(continued)

			Market Value	% of				Market Value	% of
Nominal Value	Investment		EUR	Net Asset Value	Nominal Value	Investment		EUR	Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
NETHERLANDS					SWEDEN				
EUR	360,000	Airbus SE 2.38% 07/04/2032	415,071	0.33	EUR	1,071,000	Sagax AB 1.13% 30/01/2027	1,100,765	0.86
EUR	200,000	Airbus SE 2.38% 09/06/2040	228,936	0.18			Total Sweden	1,100,765	0.86
EUR	461,000	Akelius Residential Property Financing BV 0.75% 22/02/2030	452,259	0.36					
EUR	174,000	Akelius Residential Property Financing BV 1.13% 11/01/2029	177,371	0.14	SWITZERLAND				
EUR	1,100,000	Allianz Finance II BV 0.25% 06/06/2023	1,111,642	0.87	EUR	514,000	Credit Suisse AG 0.25% 01/09/2028	502,492	0.40
EUR	720,000	Cooperatieve Rabobank UA 1.38% 03/02/2027	774,750	0.61	EUR	1,136,000	Credit Suisse Group AG 0.63% 18/01/2033	1,071,365	0.84
EUR	522,000	Digital Dutch Finco BV 1.50% 15/03/2030	548,704	0.43	EUR	803,000	UBS AG 0.50% 31/03/2031	796,126	0.63
EUR	731,000	Enel Finance International NV 0.50% 17/06/2030	727,722	0.57			Total Switzerland	2,369,983	1.87
EUR	482,000	Enexis Holding NV 0.63% 17/06/2032	489,256	0.39	UNITED KINGDOM				
EUR	268,000	Enexis Holding NV 0.63% 17/06/2032	272,035	0.21	EUR	893,000	AstraZeneca plc 0.38% 03/06/2029	893,478	0.70
EUR	790,000	Enexis Holding NV 0.75% 02/07/2031	817,551	0.64	EUR	336,000	Barclays plc FRN 12/05/2032	338,471	0.27
EUR	600,000	Iberdrola International BV Perp FRN	603,293	0.47	EUR	281,000	Barclays plc FRN 12/05/2032	283,066	0.22
EUR	300,000	ING Groep NV FRN 01/02/2030	291,423	0.23	EUR	614,000	BP Capital Markets plc Perp FRN	656,693	0.53
EUR	400,000	ING Groep NV 0.38% 29/09/2028	396,100	0.31	EUR	515,000	British American Tobacco plc Perp 3.00%	511,178	0.40
EUR	1,695,000	Relx Finance BV 1.00% 22/03/2024	1,741,840	1.37	EUR	779,000	Cadent Finance plc 0.63% 19/03/2030	779,116	0.61
EUR	415,000	Royal Schiphol Group NV 0.75% 22/04/2033	411,148	0.32	EUR	252,000	Cadent Finance plc 0.75% 11/03/2032	249,914	0.20
EUR	345,000	Shell International Finance BV 1.88% 07/04/2032	386,179	0.30	GBP	577,904	Delamare Finance plc 5.55% 19/02/2029	779,105	0.61
EUR	618,000	Stedin Holding NV 0.50% 14/11/2029	625,395	0.49	EUR	380,000	Diageo Finance plc 0.13% 12/10/2023	383,069	0.30
EUR	863,000	Stedin Holding NV Perp FRN	879,306	0.69	EUR	400,000	Diageo Finance plc 0.50% 19/06/2024	407,129	0.32
EUR	700,000	Telefonica Europe BV Perp FRN	760,736	0.60	EUR	432,000	DS Smith plc 0.88% 12/09/2026	442,255	0.35
EUR	475,000	Tennet Holding BV Perp FRN	498,658	0.39	EUR	380,000	GlaxoSmithKline Capital plc 0.00% 23/09/2023	382,271	0.30
EUR	1,000,000	Volkswagen International Finance NV 4.13% 16/11/2038	1,383,310	1.09	EUR	735,000	HBOS plc FRN 18/03/2030	836,302	0.66
Total Netherlands			13,992,685	10.99	EUR	1,048,000	Imperial Brands Finance plc 3.38% 26/02/2026	1,175,317	0.93
					EUR	294,000	International Game Technology plc 3.50% 15/06/2026	302,161	0.24
NORWAY					EUR	328,000	Motability Operations Group plc 0.13% 20/07/2028	325,273	0.26
EUR	820,000	DNB Bank ASA FRN 23/02/2029	809,230	0.64	EUR	1,520,000	Motability Operations Group plc 1.63% 09/06/2023	1,571,082	1.24
Total Norway			809,230	0.64	EUR	300,000	National Grid Electricity Transmission plc 0.82% 07/07/2032	302,833	0.24
SPAIN									
EUR	1,200,000	Caixabank SA 0.38% 03/02/2025	1,216,171	0.96					
Total Spain			1,216,171	0.96					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Corporate Bond

Portfolio Statement

(continued)

				Market Value	% of					Market Value	% of
Nominal Value		Investment		EUR	Net Asset Value	Nominal Value		Investment		EUR	Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)						Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)						Bonds (continued)					
UNITED KINGDOM (continued)						UNITED STATES (continued)					
EUR	368,000	National Grid Electricity Transmission plc 0.82% 07/07/2032		371,475	0.29	EUR	606,000	Fidelity National Information Services Inc. 2.00% 21/05/2030		669,755	0.53
EUR	1,000,000	Nationwide Building Society 0.25% 14/09/2028		992,182	0.78	EUR	490,000	Fiserv Inc. 1.63% 01/07/2030		526,083	0.41
EUR	670,000	Natwest Group plc FRN 26/02/2030		669,977	0.53	EUR	873,000	General Electric Company 2.13% 17/05/2037		953,880	0.75
USD	1,050,000	NatWest Markets plc 1.60% 29/09/2026		905,699	0.71	EUR	585,000	General Motors Financial Company Inc. 0.60% 20/05/2027		583,948	0.46
EUR	1,020,000	NGG Finance plc FRN 05/09/2082		1,040,298	0.83	EUR	529,000	Goldman Sachs Group Inc. 1.00% 18/03/2033		529,849	0.42
EUR	700,000	Thames Water Utilities Finance plc 0.19% 23/10/2023		702,818	0.55	EUR	427,000	IQvia Inc. 1.75% 15/03/2026		433,488	0.34
GBP	610,000	Virgin Money UK plc FRN 24/04/2026		751,628	0.59	EUR	706,000	JPMorgan Chase & Company FRN 17/02/2033		690,249	0.54
EUR	283,000	Vodafone Group plc FRN 27/08/2080		293,308	0.23	EUR	725,000	Kraft Heinz Foods Company 2.25% 25/05/2028		789,647	0.63
Total United Kingdom				16,346,098	12.89	EUR	340,000	Morgan Stanley FRN 07/02/2031		334,756	0.26
UNITED STATES						EUR	680,000	Netflix Inc. 3.63% 15/06/2030		816,543	0.64
EUR	1,456,000	AbbVie Inc. 0.75% 18/11/2027		1,494,089	1.18	EUR	281,000	Thermo Fisher Scientific Inc. 1.88% 01/10/2049		297,100	0.23
EUR	453,000	American International Group Inc. 1.88% 21/06/2027		487,298	0.38	EUR	468,000	Verizon Communications Inc. 0.88% 08/04/2027		484,497	0.38
EUR	397,000	American Tower Corp. 0.95% 05/10/2030		395,520	0.31	EUR	484,000	Verizon Communications Inc. 1.13% 19/09/2035		479,889	0.38
USD	245,000	Anheuser-Busch Companies LLC 4.70% 01/02/2036		255,700	0.20	USD	1,071,000	Verizon Communications Inc. 2.10% 22/03/2028		938,576	0.74
EUR	317,000	Ardagh Metal Packaging Finance USA LLC 2.00% 01/09/2028		320,234	0.25	Total United States				16,844,964	13.25
EUR	471,000	AT&T Inc. 1.80% 14/09/2039		479,923	0.38	Total Bonds				109,796,930	86.40
EUR	200,000	AT&T Inc. 1.80% 14/09/2039		203,789	0.16	Supranationals, Governments and Local Public Authorities, Debt Instruments					
EUR	610,000	AT&T Inc. 3.15% 04/09/2036		740,824	0.58	GERMANY					
EUR	634,000	Bank of America Corp. FRN 22/03/2031		632,526	0.50	EUR	2,290,000	Germany (Govt of) 0.00% 11/04/2025		2,344,067	1.84
EUR	1,390,000	Bank of America Corp. FRN 31/03/2029		1,669,784	1.31	EUR	36,000	Germany (Govt of) 0.00% 15/08/2050		33,252	0.03
EUR	542,000	Citigroup Inc. FRN 06/07/2026		564,620	0.44	EUR	1,440,000	Kreditanstalt fuer Wiederaufbau 0.05% 30/05/2024		1,463,107	1.15
EUR	340,000	Citigroup Inc. 1.25% 10/04/2029		357,144	0.28	Total Germany				3,840,426	3.02
EUR	278,000	Eli Lilly & Company 1.38% 14/09/2061		261,346	0.21	SUPRANATIONAL					
EUR	185,000	Exxon Mobil Corp. 0.52% 26/06/2028		187,586	0.15	EUR	1,000,000	European Bank for Reconstruction & Development 0.00% 10/01/2024		1,011,064	0.80
EUR	251,000	Fidelity National Information Services Inc. 1.50% 21/05/2027		266,321	0.21	EUR	1,970,000	European Investment Bank 0.50% 15/11/2023		2,016,265	1.59

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Corporate Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value	Nominal Value	Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Other transferable securities and money market instruments			
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				Bonds			
SUPRANATIONAL (continued)				DENMARK			
EUR	1,390,000 IBRD 0.00% 15/01/2027	1,407,793	1.10	USD	509,000 Danske Bank AS 1.55% 10/09/2027	436,437	0.34
Total Supranational		4,435,122	3.49	Total Denmark		436,437	0.34
Total Supranationals, Governments and Local Public Authorities, Debt Instruments		8,275,548	6.51	FRANCE			
Total Transferable securities and money market instruments admitted to an official exchange listing		118,072,478	92.91	USD	930,000 Banque Federative du Credit Mutuel SA 1.60% 04/10/2026	804,117	0.63
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				Total France		804,117	0.63
Bonds				PORTUGAL			
FRANCE				EUR	600,000 Banco Espirito Santo SA 4.00% 21/01/2022	66,000	0.05
USD	1,600,000 BPCE SA 2.70% 01/10/2029	1,433,216	1.13	Total Portugal		66,000	0.05
Total France		1,433,216	1.13	UNITED KINGDOM			
ITALY				EUR	350,000 Lehman Brothers UK Capital Funding III LP Perp 3.88%*	0	0.00
USD	500,000 Intesa Sanpaolo SpA 4.00% 23/09/2029	472,233	0.37	Total United Kingdom		0	0.00
Total Italy		472,233	0.37	Total Bonds		1,306,554	1.02
NETHERLANDS				Total Other transferable securities and money market instruments		1,306,554	1.02
USD	1,150,000 Vonovia Finance BV 5.00% 02/10/2023	1,071,702	0.85	Undertakings for collective investments in transferable securities			
Total Netherlands		1,071,702	0.85	Funds			
NORWAY				IRELAND			
USD	2,250,000 DNB Bank ASA 0.86% 30/09/2025	1,942,534	1.54	2,348	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	231,461	0.18
Total Norway		1,942,534	1.54	Total Ireland		231,461	0.18
Total Bonds		4,919,685	3.89	Total Funds		231,461	0.18
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities		4,919,685	3.89	Total Undertakings for collective investments in transferable securities		231,461	0.18
				Total value of investments		124,530,178	98.00
				(Total cost: EUR 121,995,063)			

*Fair valued security.

Threadneedle (Lux) - European High Yield Bond

Portfolio Statement

as at September 30, 2021

			Market Value	% of				Market Value	% of
Nominal Value	Investment		EUR	Net Asset Value	Nominal Value	Investment		EUR	Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds					Bonds (continued)				
BELGIUM					FRANCE (continued)				
EUR	3,100,000	Belfius Bank SA Perp FRN	3,146,500	0.57	EUR	1,190,000	Casino Guichard Perrachon SA		
EUR	851,000	House of Finance NV 4.38% 15/07/2026	875,104	0.16	EUR	2,800,000	Casino Guichard-Perrachon SA 6.63% 15/01/2026	1,244,492	0.23
EUR	1,200,000	Solvay SA Perp FRN	1,243,643	0.23	EUR		Casino Guichard-Perrachon SA 4.50% 07/03/2024	2,825,826	0.52
EUR	300,000	Solvay SA Perp FRN	320,963	0.06	EUR	433,000	Chrome Bidco SASU 3.50% 31/05/2028	443,472	0.08
	Total Belgium		5,586,210	1.02	EUR	1,517,000	Chrome Holding SASU 5.00% 31/05/2029	1,558,899	0.28
CANADA					EUR	51,000	CMA CGM SA 7.50% 15/01/2026	56,613	0.01
EUR	1,597,000	Primo Water Holdings Inc. 3.88% 31/10/2028	1,658,597	0.30	EUR	2,192,000	CMA CGM SA 7.50% 15/01/2026	2,433,235	0.44
	Total Canada		1,658,597	0.30	EUR	3,690,000	Constellium SE 3.13% 15/07/2029	3,711,078	0.67
CAYMAN ISLANDS					EUR	2,163,000	Crown European Holdings 2.63% 30/09/2024	2,262,993	0.41
EUR	1,550,000	UPCB Finance VII Limited 3.63% 15/06/2029	1,595,200	0.29	EUR	750,000	Crown European Holdings 3.38% 15/05/2025	806,591	0.15
	Total Cayman Islands		1,595,200	0.29	EUR	687,000	Crown European Holdings SA 2.88% 01/02/2026	732,298	0.13
FINLAND					EUR	1,400,000	Electricite de France SA Perp FRN	1,423,395	0.26
EUR	731,000	Nokia Oyj 2.00% 11/03/2026	769,334	0.14	EUR	1,800,000	Electricite de France SA Perp FRN	1,863,855	0.34
EUR	423,000	Nokia Oyj 2.38% 15/05/2025	450,287	0.08	EUR	2,400,000	Electricite de France SA Perp FRN	2,531,039	0.46
EUR	1,162,000	Teollisuuden Voima Oyj 1.38% 23/06/2028	1,158,341	0.21	EUR	3,300,000	Electricite de France SA Perp FRN	3,710,767	0.68
	Total Finland		2,377,962	0.43	EUR	2,100,000	Electricite de France SA Perp FRN	2,344,828	0.43
FRANCE					GBP	1,300,000	Electricite de France SA Perp FRN	1,715,599	0.31
EUR	600,000	Accor SA Perp FRN	621,196	0.11	EUR	1,643,000	Elior Group SA 3.75% 15/07/2026	1,704,522	0.31
EUR	734,000	Altice France SA 2.50% 15/01/2025	722,672	0.13	EUR	1,200,000	Elis SA 1.00% 03/04/2025	1,197,408	0.22
EUR	1,471,000	Altice France SA 3.38% 15/01/2028	1,421,123	0.26	EUR	300,000	Elis SA 1.63% 03/04/2028	299,028	0.05
EUR	542,000	Altice France SA 4.00% 15/07/2029	535,945	0.10	EUR	300,000	Elis SA 2.88% 15/02/2026	320,285	0.06
EUR	761,000	Altice France SA 4.13% 15/01/2029	756,332	0.14	EUR	891,000	Faurecia 2.38% 15/06/2029	902,057	0.16
EUR	1,692,000	Altice France SA 4.25% 15/10/2029	1,675,111	0.31	EUR	435,000	Faurecia 2.63% 15/06/2025	440,744	0.08
EUR	1,281,000	Altice France SA 5.88% 01/02/2027	1,344,480	0.25	EUR	1,159,000	Faurecia 3.75% 15/06/2028	1,208,114	0.22
EUR	575,000	Banijay Entertainment Sasu 3.50% 01/03/2025	582,307	0.11	EUR	4,475,000	Faurecia SE 2.38% 15/06/2027	4,506,771	0.83
EUR	2,959,000	CAB Selas 3.38% 01/02/2028	2,989,668	0.55	EUR	1,146,000	Foncia Management SASU 3.38% 31/03/2028	1,146,136	0.21
EUR	700,000	Casino Guichard Perrachon SA 4.05% 05/08/2026	683,078	0.12	EUR	867,000	Getlink SE 3.50% 30/10/2025	899,806	0.16
EUR	1,417,000	Casino Guichard Perrachon SA 5.25% 15/04/2027	1,428,328	0.26	EUR	881,000	Iqera Group SAS 6.50% 30/09/2024	910,866	0.17
					EUR	480,000	Kapla Holding SAS 3.38% 15/12/2026	483,595	0.09
					EUR	771,000	La Financiere Atalian SASU 4.00% 15/05/2024	759,378	0.14
					EUR	1,230,000	La Financiere Atalian SASU 5.13% 15/05/2025	1,227,511	0.22

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European High Yield Bond

Portfolio Statement

(continued)

		Market Value	% of			Market Value	% of		
Nominal Value	Investment	EUR	Net Asset Value	Nominal Value	Investment	EUR	Net Asset Value		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
FRANCE (continued)				GERMANY (continued)					
EUR	878,000	Laboratoire Eimer SE 5.00% 01/02/2029	908,749	0.17	EUR	1,100,000	Deutsche Lufthansa AG 2.88% 11/02/2025	1,137,878	0.21
EUR	1,702,000	Loxam SAS 3.25% 14/01/2025	1,722,498	0.31	EUR	2,400,000	Deutsche Lufthansa AG 3.00% 29/05/2026	2,478,616	0.45
EUR	928,000	Loxam SAS 3.75% 15/07/2026	952,071	0.17					
EUR	805,000	Loxam SAS 5.75% 15/07/2027	842,404	0.15	EUR	900,000	Deutsche Lufthansa AG 3.50% 14/07/2029	931,326	0.17
EUR	400,000	Orano SA 3.38% 23/04/2026	436,397	0.08					
EUR	350,000	Orano SA 4.88% 23/09/2024	395,598	0.07	EUR	2,800,000	Deutsche Lufthansa AG 3.75% 11/02/2028	2,947,669	0.54
EUR	1,054,000	Paprec Holding SA 3.50% 01/07/2028	1,070,729	0.20	EUR	1,498,000	Douglas GmbH 6.00% 08/04/2026	1,523,417	0.28
EUR	1,609,000	Paprec Holding SA 4.00% 31/03/2025	1,642,397	0.30	EUR	824,000	Gruenthal GmbH 3.63% 15/11/2026	856,066	0.16
EUR	1,550,000	Parts Europe SA 6.50% 16/07/2025	1,619,860	0.29	EUR	804,000	Gruenthal GmbH 4.13% 15/05/2028	843,670	0.15
EUR	1,729,000	Picard Groupe SAS 3.88% 01/07/2026	1,759,682	0.32	EUR	1,574,000	Gruenthal GmbH 4.13% 15/05/2028	1,651,663	0.30
EUR	500,000	Renault SA 1.25% 24/06/2025	495,969	0.09	EUR	2,322,000	HT Troplast AG 9.25% 15/07/2025	2,553,014	0.47
EUR	1,000,000	Renault SA 2.00% 28/09/2026	993,905	0.18					
EUR	2,200,000	Renault SA 2.38% 25/05/2026	2,228,071	0.41	EUR	548,360	IHO Verwaltungs GmbH 3.75% 15/09/2026	559,155	0.10
EUR	1,500,000	Renault SA 2.50% 01/04/2028	1,500,022	0.27					
EUR	950,000	Rexel SA 2.13% 15/06/2028	976,069	0.18	EUR	2,239,000	Ineos Styrolution Group GmbH 2.25% 16/01/2027	2,221,378	0.41
EUR	1,205,000	Rexel SA 2.75% 15/06/2026	1,232,835	0.23	EUR	700,000	Infineon Technologies AG Perp FRN	734,470	0.13
EUR	2,342,000	Solvay Finance SA Perp FRN	2,631,771	0.48	EUR	700,000	Infineon Technologies AG Perp FRN	775,205	0.15
EUR	600,000	SPCM SA 2.00% 01/02/2026	610,396	0.11	EUR	152,000	K+S AG 4.13% 06/12/2021	152,868	0.03
EUR	335,000	SPCM SA 2.63% 01/02/2029	344,344	0.06	EUR	3,400,000	Mahle GmbH 2.38% 14/05/2028	3,354,144	0.62
EUR	1,400,000	SPIE SA 2.63% 18/06/2026	1,466,399	0.27	EUR	1,290,000	Nidda Healthcare Holding GmbH 3.50% 30/09/2024	1,284,198	0.23
EUR	1,600,000	Valeo SA 1.00% 03/08/2028	1,588,418	0.29	EUR	2,856,000	Novelis Sheet Ingot GmbH 3.38% 15/04/2029	2,983,985	0.55
EUR	500,000	Valeo SA 1.50% 18/06/2025	518,898	0.09	EUR	3,150,000	PCF GmbH 4.75% 15/04/2026	3,260,023	0.59
EUR	600,000	Valeo SA 1.63% 18/03/2026	625,393	0.11	EUR	1,796,000	Peach Property Finance GmbH 4.38% 15/11/2025	1,855,430	0.34
EUR	300,000	Valeo SA 3.25% 22/01/2024	322,235	0.06	EUR	1,735,000	Progroup AG 3.00% 31/03/2026	1,759,753	0.32
EUR	1,200,000	Veolia Environnement SA Perp FRN	1,234,549	0.23	EUR	900,000	Schaeffler AG 2.75% 12/10/2025	959,547	0.18
	Total France	86,551,100	15.78	EUR	1,000,000	Schaeffler AG 2.75% 12/10/2025	1,066,164	0.19	
GERMANY					EUR	1,246,000	Schaeffler AG 2.88% 26/03/2027	1,353,597	0.25
EUR	1,200,000	Adler Real Estate AG 1.88% 27/04/2023	1,104,480	0.20	EUR	1,900,000	Schaeffler AG 3.38% 12/10/2028	2,130,828	0.40
EUR	550,000	Adler Real Estate AG 2.13% 06/02/2024	500,594	0.09	EUR	700,000	Schaeffler AG 3.38% 12/10/2028	785,042	0.14
EUR	1,400,000	Adler Real Estate AG 3.00% 27/04/2026	1,232,779	0.23	EUR	1,698,000	Schenck Process Holding GmbH/Darmstadt 5.38% 15/06/2023	1,713,844	0.31
EUR	560,000	Ceramtec Bondco GmbH 5.25% 15/12/2025	573,143	0.10	EUR	1,193,000	Techem Verwaltungsgesellschaft 674 mbH 2.00% 15/07/2025	1,188,546	0.22
EUR	1,618,000	Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027	1,639,474	0.30	EUR	1,344,294	Techem Verwaltungsgesellschaft 674 mbH 6.00% 30/07/2026	1,386,590	0.25
EUR	898,000	Cheplapharm Arzneimittel GmbH 4.38% 15/01/2028	935,545	0.17					
EUR	79,000	Cheplapharm Arzneimittel GmbH 4.38% 15/01/2028	82,303	0.02					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European High Yield Bond

Portfolio Statement

(continued)

			Market Value	% of				Market Value	% of
Nominal Value	Investment		EUR	Net Asset Value	Nominal Value	Investment		EUR	Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
GERMANY (continued)					ITALY (continued)				
EUR	750,000	Tele Columbus AG 3.88% 02/05/2025	754,631	0.14	EUR	1,546,000	Autostrade per l'Italia 2.00% 15/01/2030	1,625,898	0.30
EUR	1,363,000	thyssenkrupp AG 2.50% 25/02/2025	1,406,044	0.26	EUR	584,000	Autostrade per l'Italia SpA 1.63% 12/06/2023	595,637	0.11
EUR	1,798,000	Thyssenkrupp AG 2.88% 22/02/2024	1,848,345	0.33	EUR	742,000	Autostrade per l'Italia SpA 1.75% 26/06/2026	767,681	0.14
EUR	162,000	TK Elevator Holdco GmbH 4.38% 15/07/2027	169,542	0.03	EUR	1,070,000	Autostrade per l'Italia SpA 1.75% 01/02/2027	1,108,286	0.20
EUR	2,165,000	TK Elevator Holdco GmbH 4.38% 15/07/2027	2,265,792	0.42	EUR	1,432,000	Autostrade per l'Italia SpA 1.88% 04/11/2025	1,492,274	0.27
EUR	734,400	TK Elevator Holdingco GmbH 6.63% 15/07/2028	781,671	0.14	EUR	666,000	Autostrade per l'Italia SpA 1.88% 26/09/2029	696,530	0.13
EUR	774,000	TUI Cruises GmbH 6.50% 15/05/2026	799,447	0.15	EUR	1,045,000	Autostrade per l'Italia SpA 4.38% 16/09/2025	1,194,543	0.22
EUR	100,000	ZF Finance GmbH 2.75% 25/05/2027	103,752	0.02	EUR	1,000,000	Autostrade per l'Italia SpA 5.88% 09/06/2024	1,144,164	0.21
EUR	1,100,000	ZF Finance GmbH 3.00% 21/09/2025	1,160,041	0.21	GBP	452,000	Autostrade per l'Italia SpA 6.25% 09/06/2022	544,148	0.10
EUR	1,400,000	ZF Finance GmbH 3.75% 21/09/2028	1,529,456	0.28	EUR	709,000	Banca Monte dei Paschi di Siena SpA 1.88% 09/01/2026	713,643	0.13
	Total Germany		61,335,125	11.23	EUR	2,510,000	Banca Monte dei Paschi di Siena SpA 2.63% 28/04/2025	2,572,687	0.47
IRELAND					EUR	926,000	Banca Monte dei Paschi di Siena SpA 3.63% 24/09/2024	967,417	0.18
EUR	818,000	Eircom Finance Dac 2.63% 15/02/2027	814,823	0.15	EUR	2,064,000	IMA Industria Macchine Automatiche SpA 3.75% 15/01/2028	2,083,869	0.38
EUR	2,715,000	Eircom Finance DAC 3.50% 15/05/2026	2,777,452	0.51	EUR	1,188,000	Infrastrutture Wireless Italiane SpA 1.88% 08/07/2026	1,237,374	0.23
EUR	833,000	James Hardie International Finance DAC 3.63% 01/10/2026	849,476	0.16	EUR	1,311,000	International Design Group SPA 6.50% 15/11/2025	1,359,991	0.25
GBP	1,126,000	Virgin Media Vendor Financing Notes III 4.88% 15/07/2028	1,338,709	0.25	EUR	378,000	Leonardo SpA 1.50% 07/06/2024	388,172	0.07
	Total Ireland		5,780,460	1.07	EUR	807,000	Leonardo SpA 2.38% 08/01/2026	848,619	0.16
ISLE OF MAN					EUR	690,000	Leonardo SpA 4.88% 24/03/2025	789,246	0.14
EUR	1,257,000	Playtech plc 3.75% 12/10/2023	1,271,824	0.23	EUR	1,707,000	Marcolin SpA 6.13% 15/11/2026	1,755,382	0.32
EUR	484,000	Playtech plc 4.25% 07/03/2026	497,346	0.09	EUR	2,682,000	Nexi SpA 1.63% 30/04/2026	2,695,316	0.49
	Total Isle of Man		1,769,170	0.32	EUR	2,508,000	Nexi SpA 2.13% 30/04/2029	2,506,867	0.46
ITALY					EUR	710,000	Rossini Sarl 6.75% 30/10/2025	737,509	0.13
EUR	293,000	Atlantia SpA 1.63% 03/02/2025	301,335	0.06	EUR	1,254,000	Telecom Italia SpA 1.63% 18/01/2029	1,230,767	0.22
EUR	945,000	Atlantia SpA 1.88% 13/07/2027	986,600	0.17	EUR	1,093,000	Telecom Italia SpA 2.50% 19/07/2023	1,136,424	0.21
EUR	1,511,000	Atlantia SpA 1.88% 12/02/2028	1,575,703	0.29	EUR	1,943,000	Telecom Italia SpA 2.75% 15/04/2025	2,043,429	0.37
EUR	32,000	Autostrade per l'Italia 1.63% 12/06/2023	32,638	0.01	EUR	275,000	Telecom Italia SpA 2.88% 28/01/2026	291,197	0.05
EUR	1,716,000	Autostrade per l'Italia 2.00% 04/12/2028	1,806,057	0.33	EUR	261,000	Telecom Italia SpA 3.25% 16/01/2023	271,323	0.05
					EUR	1,780,000	Telecom Italia SpA 3.63% 25/05/2026	1,969,564	0.36

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European High Yield Bond

Portfolio Statement

(continued)

			Market Value	% of				Market Value	% of
Nominal Value	Investment		EUR	Net Asset Value	Nominal Value	Investment		EUR	Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
ITALY (continued)					LUXEMBOURG (continued)				
EUR	1,164,000	Telecom Italia SpA 4.00% 11/04/2024	1,245,886	0.23	EUR	3,479,000	Altice France Holding SA 8.00% 15/05/2027	3,711,671	0.67
EUR	600,000	Telecom Italia SpA 5.25% 17/03/2055	733,182	0.13	EUR	2,101,801	ARD Finance SA 5.00% 30/06/2027	2,188,506	0.40
GBP	2,050,000	Telecom Italia SpA 5.88% 19/05/2023	2,556,630	0.47	GBP	1,897,000	B&M European Value Retail SA 3.63% 15/07/2025	2,275,501	0.41
EUR	1,050,000	Unipol Gruppo SpA 3.25% 23/09/2030	1,223,677	0.22	EUR	1,591,000	Canpack SA 2.38% 01/11/2027	1,626,653	0.30
					EUR	138,000	Cidron Aida Finco Sarl 5.00% 01/04/2028	139,239	0.03
		Total Italy	45,229,665	8.26	GBP	1,094,000	Cidron Aida Finco Sarl 6.25% 01/04/2028	1,290,190	0.23
JAPAN					EUR	1,481,000	Cirsa Finance International Sarl 4.50% 15/03/2027	1,469,040	0.27
EUR	730,000	SoftBank Group Corp 4.00% 20/04/2023	748,786	0.14	EUR	757,000	Cirsa Finance International Sarl 4.75% 22/05/2025	760,584	0.14
EUR	1,477,000	SoftBank Group Corp 5.00% 15/04/2028	1,551,265	0.28	EUR	2,015,931	Cirsa Finance International Sarl 6.25% 20/12/2023	2,050,520	0.37
EUR	1,246,000	Softbank Group Corp. 3.13% 19/09/2025	1,247,254	0.23	EUR	743,000	CPI Property Group SA Perp FRN	786,975	0.14
EUR	916,000	SoftBank Group Corp. 2.88% 06/01/2027	878,655	0.16	EUR	1,034,000	Crystal Almond Sarl 4.25% 15/10/2024	1,058,430	0.19
EUR	964,000	SoftBank Group Corp. 3.88% 06/07/2032	912,160	0.17	EUR	1,239,000	Flamingo Lux II 5.00% 31/03/2029	1,230,970	0.22
		Total Japan	5,338,120	0.98	EUR	1,139,000	Garfunkelux Holdingco 3 SA 6.75% 01/11/2025	1,192,218	0.22
JERSEY - CHANNEL ISLANDS					GBP	1,668,000	Garfunkelux Holdingco 3 SA 7.75% 01/11/2025	2,032,901	0.37
EUR	1,797,000	Adient Global Holdings Limited 3.50% 15/08/2024	1,814,788	0.33	EUR	1,100,000	Grand City Properties SA Perp FRN	1,085,546	0.20
EUR	3,248,000	Avis Budget Finance plc 4.75% 30/01/2026	3,321,955	0.62	EUR	857,000	Groupe Ecore Holding SAS FRN 15/11/2023	872,277	0.16
		Total Jersey - Channel Islands	5,136,743	0.95	EUR	1,599,000	Hanesbrands Inc. 3.50% 15/06/2024	1,708,189	0.31
LUXEMBOURG					EUR	712,000	Holcim Finance Luxembourg SA Perp FRN	746,759	0.14
EUR	2,100,000	Adler Group SA 1.88% 14/01/2026	1,791,806	0.33	EUR	1,099,000	HSE Finance Sarl 5.63% 15/10/2026	1,145,361	0.21
EUR	1,400,000	Adler Group SA 2.25% 14/01/2029	1,146,504	0.21	EUR	3,149,000	InPost SA 2.25% 15/07/2027	3,186,526	0.59
EUR	700,000	Adler Group SA 2.75% 13/11/2026	604,289	0.11	EUR	1,393,000	Kleopatra Finco Sarl 4.25% 01/03/2026	1,367,577	0.25
EUR	1,300,000	Adler Group SA 3.25% 05/08/2025	1,152,505	0.21	EUR	43,000	Kleopatra Finco Sarl 4.25% 01/03/2026	42,215	0.01
EUR	710,000	Altice Financing SA 2.25% 15/01/2025	686,079	0.13	EUR	410,000	Kleopatra Holdings 2 6.50% 01/09/2026	388,461	0.07
EUR	1,728,000	Altice Financing SA 3.00% 15/01/2028	1,635,445	0.30	EUR	1,224,800	Lhmc Finco 2 Sarl 7.25% 02/10/2025	1,247,425	0.23
EUR	2,122,000	Altice Finco SA 4.75% 15/01/2028	2,029,104	0.37	EUR	2,064,000	Lincoln Financing SARL 3.63% 01/04/2024	2,084,693	0.38
EUR	100,000	Altice France Holding SA 4.00% 15/02/2028	94,468	0.02	EUR	826,000	Matterhorn Telecom SA 3.13% 15/09/2026	827,564	0.15

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European High Yield Bond

Portfolio Statement

(continued)

			Market Value	% of				Market Value	% of
Nominal Value	Investment		EUR	Net Asset Value	Nominal Value	Investment		EUR	Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
LUXEMBOURG (continued)					NETHERLANDS (continued)				
EUR	779,000	Picard Bondco SA 5.38% 01/07/2027	787,226	0.14	EUR	1,015,000	PPF Telecom Group BV 3.25% 29/09/2027	1,104,508	0.20
EUR	1,978,000	Sani/Ikos Financial Holdings 1 Sarl 5.63% 15/12/2026	2,024,673	0.37	EUR	712,000	PPF Telecom Group BV 3.50% 20/05/2024	760,307	0.14
EUR	1,120,000	Telecom Italia Finance SA 7.75% 24/01/2033	1,638,931	0.30	EUR	822,000	Q-Park Holding I BV 1.50% 01/03/2025	792,019	0.14
EUR	900,000	Telenet Finance Luxembourg Notes Sarl 3.50% 01/03/2028	933,722	0.17	EUR	412,000	Q-Park Holding I BV 2.00% 01/03/2027	394,651	0.07
	Total Luxembourg		51,040,743	9.32	EUR	937,000	Repsol International Finance BV FRN 25/03/2075	1,022,037	0.19
MEXICO					EUR	1,532,000	Repsol International Finance BV Perp FRN	1,540,753	0.28
EUR	200,000	Cemex Sab de Cv 3.13% 19/03/2026	204,731	0.04	EUR	1,635,000	Repsol International Finance BV Perp FRN	1,744,286	0.32
EUR	246,154	Cemex SAB de CV 2.75% 05/12/2024	248,682	0.05	EUR	462,000	Repsol International Finance BV Perp FRN	492,881	0.09
EUR	2,110,000	Petroleos Mexicanos 2.75% 21/04/2027	1,992,207	0.36	EUR	1,442,000	Repsol International Finance BV Perp FRN	1,584,237	0.29
EUR	1,465,000	Petroleos Mexicanos 4.75% 26/02/2029	1,455,489	0.27	EUR	803,000	Saipem Finance International BV 3.38% 15/07/2026	829,062	0.15
EUR	2,038,000	Petroleos Mexicanos 4.88% 21/02/2028	2,065,921	0.37	EUR	1,214,059	Summer Bidco BV 9.00% 15/11/2025	1,244,104	0.23
	Total Mexico		5,967,030	1.09	EUR	962,128	Summer Bidco BV 9.00% 15/11/2025	985,939	0.18
NETHERLANDS					EUR	1,400,000	Telefonica Europe BV Perp FRN	1,365,869	0.25
EUR	1,500,000	Abertis Finance BV Perp FRN	1,484,632	0.27	EUR	700,000	Telefonica Europe BV Perp FRN	724,260	0.13
EUR	1,961,000	Ashland Services BV 2.00% 30/01/2028	2,030,581	0.37	EUR	3,500,000	Telefonica Europe BV Perp FRN	3,799,044	0.69
EUR	1,910,000	Darling Global Finance BV 3.63% 15/05/2026	1,947,028	0.36	EUR	4,000,000	Telefonica Europe BV Perp FRN	4,347,064	0.79
EUR	1,437,000	Diebold Nixdorf Dutch Holding BV 9.00% 15/07/2025	1,564,753	0.29	EUR	1,200,000	Telefonica Europe BV Perp FRN	1,333,059	0.24
EUR	200,000	Dufry One BV 2.50% 15/10/2024	198,103	0.04	EUR	2,009,000	Tennet Holding BV Perp FRN	2,109,060	0.39
EUR	961,000	Dufry One BV 3.38% 15/04/2028	956,556	0.17	EUR	495,000	Tennet Holding BV Perp FRN	522,730	0.10
EUR	1,144,000	Goodyear Europe BV 2.75% 15/08/2028	1,155,398	0.21	EUR	775,000	Teva Pharmaceutical Finance Netherlands II BV 1.13% 15/10/2024	739,263	0.14
EUR	2,246,000	Intertrust Group BV 3.38% 15/11/2025	2,287,405	0.42	EUR	1,871,000	Teva Pharmaceutical Finance Netherlands II BV 1.25% 31/03/2023	1,840,924	0.34
EUR	400,000	Lkq European Holdings BV 4.13% 01/04/2028	429,121	0.08	EUR	460,000	Teva Pharmaceutical Finance Netherlands II BV 1.63% 15/10/2028	417,033	0.08
EUR	2,964,000	Nobel Bidco BV 3.13% 15/06/2028	2,952,037	0.54	EUR	725,000	Teva Pharmaceutical Finance Netherlands II BV 1.88% 31/03/2027	680,485	0.12
EUR	1,012,000	Oci NV 3.63% 15/10/2025	1,052,190	0.19	EUR	815,000	Teva Pharmaceutical Finance Netherlands II BV 4.50% 01/03/2025	846,764	0.15
EUR	1,200,000	Phoenix Pib Dutch Finance BV 2.38% 05/08/2025	1,239,693	0.23	EUR	1,495,000	United Group BV 3.13% 15/02/2026	1,449,148	0.26
EUR	824,000	PPF Telecom Group BV 2.13% 31/01/2025	850,708	0.16	EUR	492,000	United Group BV 3.63% 15/02/2028	476,308	0.09
EUR	600,000	PPF Telecom Group BV 3.13% 27/03/2026	644,387	0.12					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European High Yield Bond

Portfolio Statement

(continued)

			Market Value	% of				Market Value	% of
Nominal Value	Investment		EUR	Net Asset Value	Nominal Value	Investment		EUR	Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
NETHERLANDS (continued)					SPAIN (continued)				
EUR	612,000	United Group BV 4.63% 15/08/2028	615,816	0.11	EUR	1,943,000	Grifols SA 2.25% 15/11/2027	1,953,433	0.36
EUR	741,000	United Group BV 4.88% 01/07/2024	751,418	0.14	EUR	1,282,000	Grifols SA 3.20% 01/05/2025	1,288,042	0.24
EUR	891,000	UPC Holding BV 3.88% 15/06/2029	916,675	0.17	EUR	686,000	Grupo Antolin-Irausa SA 3.38% 30/04/2026	674,733	0.12
EUR	3,299,000	Vz Vendor Financing II BV 2.88% 15/01/2029	3,270,873	0.60	Total Spain			13,319,874	2.44
EUR	800,000	ZF Europe Finance BV 3.00% 23/10/2029	833,675	0.15					
Total Netherlands			58,326,844	10.67	SWEDEN				
					EUR	647,000	Akelius Residential Property AB FRN 05/10/2078	683,612	0.12
					EUR	1,940,000	Heimstaden Bostad AB Perp FRN	1,896,853	0.35
					EUR	820,000	Heimstaden Bostad AB Perp FRN	812,181	0.15
PANAMA					EUR	950,000	Heimstaden Bostad AB Perp FRN	976,212	0.18
EUR	3,467,000	Carnival Corp. 7.63% 01/03/2026	3,756,909	0.68	EUR	1,866,000	Heimstaden Bostad AB Perp FRN	1,917,380	0.36
Total Panama			3,756,909	0.68	EUR	804,000	Intrum AB 3.00% 15/09/2027	803,643	0.15
					EUR	1,735,000	Intrum AB 3.50% 15/07/2026	1,778,534	0.33
PORTUGAL					EUR	1,112,000	Samhallsbyggnadsbolaget Perp FRN	1,114,722	0.20
EUR	800,000	Edp - Energias de Portugal SA FRN 20/07/2080	810,733	0.15	EUR	2,784,000	Verisure Holding AB 3.25% 15/02/2027	2,803,715	0.52
EUR	100,000	Edp - Energias de Portugal SA FRN 30/04/2079	108,656	0.02	EUR	80,000	Verisure Holding AB 3.25% 15/02/2027	80,566	0.01
EUR	800,000	EDP - Energias de Portugal SA 1.50% 14/03/2082	787,936	0.14	EUR	736,000	Verisure Holding AB 3.88% 15/07/2026	756,107	0.14
Total Portugal			1,707,325	0.31	EUR	2,236,000	Verisure Midholding AB 5.25% 15/02/2029	2,299,351	0.42
					EUR	742,000	Verisure Midholding AB 5.25% 15/02/2029	763,023	0.14
ROMANIA					EUR	322,000	Volvo Car AB 2.13% 02/04/2024	335,319	0.06
EUR	900,000	RCS & RDS SA 3.25% 05/02/2028	901,538	0.16	EUR	706,000	Volvo Car AB 2.50% 07/10/2027	771,039	0.14
Total Romania			901,538	0.16	Total Sweden			17,792,257	3.27
					SWITZERLAND				
SPAIN					USD	859,000	Credit Suisse Group AG Perp FRN	811,188	0.15
EUR	1,400,000	Cellnex Finance Company 2.00% 15/02/2033	1,370,045	0.25	EUR	774,000	UBS Group AG Perp FRN	787,764	0.14
EUR	1,300,000	Cellnex Finance Company SA 1.00% 15/09/2027	1,278,409	0.23	Total Switzerland			1,598,952	0.29
EUR	1,600,000	Cellnex Finance Company SA 1.25% 15/01/2029	1,561,791	0.29	UNITED KINGDOM				
EUR	1,300,000	Cellnex Finance Company SA 1.50% 08/06/2028	1,303,483	0.24	GBP	968,000	Arqiva Broadcast Finance plc 6.75% 30/09/2023	1,149,581	0.21
EUR	500,000	Cellnex Telecom SA 1.00% 20/04/2027	494,747	0.09	GBP	1,079,000	Arrow Global Finance 5.13% 15/09/2024	1,258,527	0.23
EUR	500,000	Cellnex Telecom SA 1.88% 26/06/2029	507,407	0.09					
EUR	700,000	Cellnex Telecom SA 2.88% 18/04/2025	755,448	0.14					
EUR	2,105,000	Grifols Escrow Issuer SA 3.88% 15/10/2028	2,132,336	0.39					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European High Yield Bond

Portfolio Statement

(continued)

			Market Value	% of				Market Value	% of
Nominal Value	Investment		EUR	Net Asset Value	Nominal Value	Investment		EUR	Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
UNITED KINGDOM (continued)					UNITED KINGDOM (continued)				
GBP	2,196,000	Boparan Finance plc 7.63% 30/11/2025	2,262,051	0.41	EUR	702,000	Jaguar Land Rover Automotive plc 5.88% 15/11/2024	750,475	0.14
EUR	1,097,000	BP Capital Markets plc Perp FRN	1,173,276	0.21	EUR	2,267,000	Jaguar Land Rover Automotive plc 6.88% 15/11/2026	2,530,850	0.46
EUR	786,000	BP Capital Markets plc Perp FRN	853,412	0.16	GBP	1,141,000	Jerrold Finco plc 5.25% 15/01/2027	1,384,344	0.25
GBP	510,000	Centrica plc FRN 10/04/2075	633,945	0.12	GBP	970,000	Marks & Spencer plc 3.75% 19/05/2026	1,177,548	0.22
GBP	1,431,000	Constellation Automotive Financing plc 4.88% 15/07/2027	1,655,506	0.30	EUR	1,522,000	Modulaire Global Finance plc 6.50% 15/02/2023	1,550,747	0.28
GBP	1,135,000	Co-operative Group FRN 08/07/2026	1,585,779	0.29	EUR	1,508,000	Nomad Foods Bondco plc 2.50% 24/06/2028	1,534,557	0.28
GBP	721,000	Co-Operative Group Limited 5.13% 17/05/2024	894,755	0.16	EUR	446,000	Pinnacle Bidco plc 5.50% 15/02/2025	459,820	0.08
GBP	2,718,000	Deuce Finco plc 5.50% 15/06/2027	3,207,515	0.59	GBP	1,540,000	Pinnacle Bidco plc 6.38% 15/02/2025	1,831,398	0.33
EUR	2,611,000	EC Finance plc 2.38% 15/11/2022	2,625,445	0.48	GBP	1,156,000	Premier Foods Finance plc 3.50% 15/10/2026	1,357,571	0.25
EUR	1,581,000	EC Finance plc 3.00% 15/10/2026	1,593,692	0.29	GBP	2,596,000	Punch Finance plc 6.13% 30/06/2026	3,097,142	0.57
EUR	749,000	EG Global Finance plc 4.38% 07/02/2025	746,159	0.14	EUR	1,643,000	Rolls-Royce plc 4.63% 16/02/2026	1,823,284	0.33
EUR	708,000	EG Global Finance plc 6.25% 30/10/2025	725,462	0.13	GBP	714,000	Rolls-Royce plc 5.75% 15/10/2027	925,088	0.17
USD	1,020,630	Enquest plc 7.00% 15/04/2022	850,378	0.16	GBP	1,377,000	Santander UK plc Perp 10.06% 31/03/2026	2,857,630	0.52
EUR	1,937,000	Ineos Finance plc 2.88% 01/05/2026	1,957,814	0.36	EUR	908,000	Synthomer plc 3.88% 01/07/2025	941,310	0.17
EUR	396,000	Ineos Finance plc 3.38% 31/03/2026	405,396	0.07	GBP	989,000	Travis Perkins plc 3.75% 17/02/2026	1,225,169	0.22
EUR	100,000	Ineos Finance plc 3.38% 31/03/2026	102,373	0.02	EUR	885,000	Victoria plc 3.63% 26/08/2026	907,351	0.17
EUR	2,215,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	2,240,577	0.41	EUR	1,961,000	Victoria plc 3.75% 15/03/2028	2,016,187	0.36
EUR	530,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	536,120	0.10	GBP	603,000	Virgin Media Secured Finance plc 4.25% 15/01/2030	710,927	0.13
GBP	1,871,000	Inspired Entertainment Financing plc 7.88% 01/06/2026	2,242,084	0.41	GBP	966,000	Virgin Media Secured Finance plc 5.00% 15/04/2027	1,167,021	0.21
EUR	1,080,000	International Game Technology plc 2.38% 15/04/2028	1,067,546	0.20	GBP	409,000	Virgin Media Secured Finance plc 5.25% 15/05/2029	504,426	0.09
EUR	1,407,000	International Game Technology plc 3.50% 15/07/2024	1,481,435	0.27	EUR	2,106,000	Vmed O2 UK Financing I plc 3.25% 31/01/2031	2,166,961	0.40
EUR	1,627,000	International Game Technology plc 3.50% 15/06/2026	1,672,163	0.31	EUR	976,000	Vodafone Group plc FRN 27/08/2080	1,011,551	0.18
GBP	2,630,000	Iron Mountain UK plc 3.88% 15/11/2025	3,099,971	0.57	EUR	724,000	Vodafone Group plc FRN 27/08/2080	746,995	0.14
EUR	320,000	Jaguar Land Rover Automotive plc 2.20% 15/01/2024	313,437	0.06	EUR	1,396,000	Vodafone Group plc FRN 03/01/2079	1,452,308	0.27
GBP	1,087,000	Jaguar Land Rover Automotive plc 3.88% 01/03/2023	1,280,142	0.23	EUR	1,931,000	Vodafone Group plc FRN 03/10/2078	2,189,117	0.40
EUR	702,000	Jaguar Land Rover Automotive plc 4.50% 15/07/2028	693,600	0.13	GBP	335,000	Vodafone Group plc FRN 03/10/2078	420,469	0.08

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Threadneedle (Lux) - European High Yield Bond

Portfolio Statement

(continued)

			Market Value	% of				Market Value	% of
Nominal Value	Investment		EUR	Net Asset Value	Nominal Value	Investment		EUR	Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
UNITED KINGDOM (continued)					UNITED STATES (continued)				
USD	1,927,000	Vodafone Group plc FRN 03/10/2078	1,830,518	0.33	GBP	848,000	MPT Operating Partnership LP 3.69% 05/06/2028	1,052,462	0.19
USD	1,105,000	Vodafone Group plc FRN 04/04/2079	1,167,379	0.21	EUR	3,831,000	Netflix Inc. 3.63% 15/05/2027	4,434,352	0.82
					EUR	743,000	Netflix Inc. 3.63% 15/06/2030	892,194	0.16
		Total United Kingdom	78,046,284	14.26	EUR	1,572,000	Netflix Inc. 3.88% 15/11/2029	1,905,800	0.35
					EUR	3,186,000	Netflix Inc. 4.63% 15/05/2029	4,001,393	0.73
UNITED STATES					EUR	1,590,000	Olympus Water USA 3.88% 01/10/2028	1,593,923	0.29
EUR	1,548,000	Ardagh Metal Packaging Finance USA LLC 2.00% 01/09/2028	1,563,791	0.29	EUR	760,000	Olympus Water USA 5.38% 01/10/2029	752,559	0.14
EUR	2,139,000	Ardagh Metal Packaging Finance USA LLC 3.00% 01/09/2029	2,147,782	0.39	EUR	1,444,000	Organon & Company 2.88% 30/04/2028	1,476,908	0.27
EUR	1,792,000	Avantor Funding Inc. 2.63% 01/11/2025	1,835,909	0.34	EUR	2,000,000	Scientific Games International Inc. 5.50% 15/02/2026	2,067,785	0.37
EUR	562,000	Ball Corp. 0.88% 15/03/2024	567,668	0.10	EUR	811,000	Silgan Holdings Inc. 3.25% 15/03/2025	818,292	0.15
EUR	2,337,000	Catalent Pharma Solutions Inc. 2.38% 01/03/2028	2,370,491	0.43	EUR	1,541,000	Spectrum Brands Inc. 4.00% 01/10/2026	1,577,243	0.29
EUR	665,000	Ford Motor Credit Company LLC 1.36% 07/02/2025	662,506	0.12			Total United States	49,801,228	9.10
EUR	1,154,000	Ford Motor Credit Company LLC 1.74% 19/07/2024	1,170,619	0.21	Total Bonds			504,617,336	92.22
EUR	1,724,000	Ford Motor Credit Company LLC 2.33% 25/11/2025	1,776,210	0.32	Mortgage and Asset Backed Securities				
EUR	291,000	Ford Motor Credit Company LLC 2.39% 17/02/2026	300,662	0.05	FRANCE				
EUR	371,000	Ford Motor Credit Company LLC 2.39% 17/02/2026	383,318	0.07	EUR	414,857	Iqera Group SAS FRN 30/09/2024	415,462	0.08
GBP	1,425,000	Ford Motor Credit Company LLC 2.75% 14/06/2024	1,678,051	0.31			Total France	415,462	0.08
EUR	3,310,000	Ford Motor Credit Company LLC 3.02% 06/03/2024	3,457,048	0.64	Total Mortgage and Asset Backed Securities			415,462	0.08
EUR	2,081,000	Ford Motor Credit Company LLC 3.25% 15/09/2025	2,221,342	0.41	Total Transferable securities and money market instruments admitted to an official exchange listing				
GBP	447,000	Ford Motor Credit Company LLC 4.54% 06/03/2025	554,862	0.10				505,032,798	92.30
EUR	2,617,000	Iqvia Inc. 2.25% 15/01/2028	2,639,340	0.48	Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				
EUR	2,730,000	Iqvia Inc. 2.25% 15/03/2029	2,747,963	0.50	Bonds				
EUR	1,086,000	Iqvia Inc. 2.88% 15/06/2028	1,118,384	0.20	UNITED KINGDOM				
EUR	653,000	Kraft Heinz Foods Company 2.25% 25/05/2028	711,227	0.13	GBP	4,949,000	Bellis Acquisition Company 3.25% 16/02/2026	5,673,585	1.04
GBP	443,000	Kraft Heinz Foods Company 4.13% 01/07/2027	574,989	0.11	GBP	2,487,000	Pinewood Finance Company Limited 3.25% 30/09/2025	2,937,333	0.53
EUR	686,000	MPT Operating Partnership LP 3.33% 24/03/2025	746,155	0.14					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European High Yield Bond

Portfolio Statement

(continued)

			Market Value	% of Net Asset Value				Market Value	% of Net Asset Value
Nominal Value	Investment		EUR	Value	Nominal Value	Investment		EUR	Value
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)					Undertakings for collective investments in transferable securities				
Bonds (continued)					Funds				
UNITED KINGDOM (continued)					IRELAND				
GBP	985,000	Virgin Media Secured Finance plc 4.13% 15/08/2030	1,157,109	0.21	970,542	BlackRock ICS Sterling Liquidity Fund		1,129,152	0.21
		Total United Kingdom	9,768,027	1.78	268,570	BlackRock Institutional Cash Series Euro Liquidity Fund Premier		26,471,705	4.84
Total Bonds			9,768,027	1.78	1,009,414	Insight Liquidity Funds plc		1,174,376	0.21
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			9,768,027	1.78	Total Ireland		28,775,233	5.26	
Other transferable securities and money market instruments					Total Funds		28,775,233	5.26	
Bonds					Total Undertakings for collective investments in transferable securities		28,775,233	5.26	
PORTUGAL					Total value of investments		549,347,382	100.39	
EUR	1,000,000	Banco Espirito Santo SA 2.63% 31/12/2049	110,000	0.02	(Total cost: EUR 537,104,452)				
EUR	6,900,000	Banco Espirito Santo SA 4.00% 21/01/2022	759,000	0.14					
EUR	1,400,000	Banco Espirito Santo SA 4.75% 15/01/2022	154,000	0.03					
		Total Portugal	1,023,000	0.19					
UNITED KINGDOM									
GBP	1,083,000	Miller Homes Group Holdings plc 5.50% 15/10/2024	1,278,470	0.23					
GBP	878,000	Talktalk Telecom Group plc 3.88% 20/02/2025	1,003,593	0.18					
GBP	2,070,000	Vmed 02 UK Financing I plc 4.50% 15/07/2031	2,466,261	0.45					
		Total United Kingdom	4,748,324	0.86					
Total Bonds			5,771,324	1.05					
Equities									
UNITED KINGDOM									
	434	Nv Profit Share Limited	0	0.00					
		Total United Kingdom	0	0.00					
Total Equities			0	0.00					
Total Other transferable securities and money market instruments			5,771,324	1.05					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Short-Term High Yield Bond

Portfolio Statement

as at September 30, 2021

		Market Value	% of			Market Value	% of		
Nominal Value	Investment	EUR	Net Asset Value	Nominal Value	Investment	EUR	Net Asset Value		
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds				Bonds (continued)					
DENMARK				FRANCE (continued)					
EUR	150,000	Dkt Finance Aps 7.00% 17/06/2023	153,079	0.15	EUR	300,000	SPIE SA 3.13% 22/03/2024	315,332	0.30
EUR	236,000	TDC A/S 5.00% 02/03/2022	240,843	0.23	EUR	700,000	Valeo SA 3.25% 22/01/2024	751,882	0.73
Total Denmark			393,922	0.38	Total France			13,396,893	13.03
FRANCE				GERMANY					
EUR	316,000	Altice France SA 2.13% 15/02/2025	307,526	0.30	EUR	400,000	Adler Real Estate AG 1.50% 17/04/2022	383,229	0.37
EUR	1,056,000	Altice France SA 2.50% 15/01/2025	1,039,703	1.02	EUR	1,300,000	Adler Real Estate AG 1.88% 27/04/2023	1,196,520	1.17
EUR	610,000	Banijay Entertainment Sasu 3.50% 01/03/2025	617,752	0.60	EUR	360,000	Adler Real Estate AG 2.13% 06/02/2024	327,662	0.32
EUR	400,000	Casino Guichard Perrachon SA 1.87% 13/06/2022	399,495	0.39	EUR	250,000	Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027	253,318	0.25
EUR	289,000	Casino Guichard Perrachon SA 6.63% 15/01/2026	302,234	0.29	EUR	200,000	Demire Deutsche Mittelstand Real Estate AG 1.88% 15/10/2024	191,165	0.19
EUR	200,000	Casino Guichard-Perrachon SA 4.50% 07/03/2024	201,844	0.20	EUR	200,000	Deutsche Lufthansa AG 2.00% 14/07/2024	204,041	0.20
EUR	416,000	CMA CGM SA 5.25% 15/01/2025	422,352	0.41	EUR	200,000	Deutsche Lufthansa AG 2.88% 11/02/2025	206,887	0.20
EUR	505,000	CMA CGM SA 7.50% 15/01/2026	560,576	0.55	EUR	300,000	Deutsche Lufthansa AG 3.00% 29/05/2026	309,827	0.30
EUR	100,000	Crown European Holdings 3.38% 15/05/2025	107,545	0.10	EUR	126,000	Gruenenthal GmbH 3.63% 15/11/2026	130,903	0.13
EUR	1,147,000	Crown European Holdings 4.00% 15/07/2022	1,171,861	1.14	EUR	522,000	HT Troplast AG 9.25% 15/07/2025	573,933	0.56
EUR	147,000	Crown European Holdings SA 0.75% 15/02/2023	147,384	0.14	EUR	1,000,000	IHO Verwaltungs GmbH 3.63% 15/05/2025	1,017,758	0.99
EUR	100,000	Crown European Holdings SA 2.25% 01/02/2023	102,074	0.10	EUR	682,000	K+S AG 4.13% 06/12/2021	685,893	0.67
EUR	175,000	Elior Group SA 3.75% 15/07/2026	181,553	0.18	EUR	490,000	PCF GmbH 4.75% 15/04/2026	507,115	0.49
EUR	500,000	Elis SA 1.88% 15/02/2023	507,982	0.49	EUR	1,180,000	Peach Property Finance GmbH 3.50% 15/02/2023	1,197,017	1.16
EUR	136,000	Faurecia 2.63% 15/06/2025	137,796	0.13	EUR	319,000	Peach Property Finance GmbH 4.38% 15/11/2025	329,556	0.32
EUR	1,291,000	Faurecia 2.63% 15/06/2025	1,308,047	1.28	EUR	784,000	Schaeffler AG 1.13% 26/03/2022	787,165	0.77
EUR	1,048,000	Getlink SE 3.50% 30/10/2025	1,087,656	1.05	EUR	979,000	Schenck Process Holding GmbH/Darmstadt 5.38% 15/06/2023	988,135	0.96
EUR	799,000	Iqera Group SAS 6.50% 30/09/2024	826,086	0.80	EUR	496,000	SGL Carbon SE 4.63% 30/09/2024	506,322	0.49
EUR	350,000	La Financiere Atalian SASU 4.00% 15/05/2024	344,724	0.34	EUR	720,000	Techem Verwaltungsgesellschaft 674 mbH 2.00% 15/07/2025	717,312	0.70
EUR	101,000	Loxam SAS 3.25% 14/01/2025	102,216	0.10	EUR	454,000	Tele Columbus AG 3.88% 02/05/2025	456,803	0.45
EUR	300,000	Loxam SAS 3.50% 15/04/2022	300,402	0.29	EUR	407,000	Thyssenkrupp AG 1.38% 03/03/2022	407,402	0.40
EUR	300,000	Loxam SAS 3.50% 03/05/2023	300,368	0.29	EUR	75,000	Thyssenkrupp AG 1.88% 06/03/2023	75,578	0.07
EUR	100,000	Orano SA 3.13% 20/03/2023	103,810	0.10					
EUR	620,000	Paprec Holding SA 4.00% 31/03/2025	632,869	0.62					
EUR	363,000	Parts Europe SA 6.50% 16/07/2025	379,361	0.37					
EUR	313,000	Picard Groupe SAS 3.88% 01/07/2026	318,554	0.31					
EUR	405,000	Quatrim Sasu 5.88% 15/01/2024	417,909	0.41					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Short-Term High Yield Bond

Portfolio Statement

(continued)

			Market Value	% of				Market Value	% of
Nominal Value	Investment		EUR	Net Asset Value	Nominal Value	Investment		EUR	Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
GERMANY (continued)					JAPAN (continued)				
EUR	739,000	Thyssenkrupp AG 2.88% 22/02/2024	759,692	0.74	EUR	125,000	Softbank Group Corp. 4.00% 30/07/2022	127,532	0.12
EUR	500,000	TUI Cruises GmbH 6.50% 15/05/2026	516,438	0.51	EUR	500,000	SoftBank Group Corp. 2.13% 06/07/2024	495,471	0.48
Total Germany			12,729,671	12.41	Total Japan			756,348	0.73
IRELAND					JERSEY - CHANNEL ISLANDS				
EUR	1,283,000	Eircom Finance Dac 1.75% 01/11/2024	1,290,235	1.25	EUR	877,000	Adient Global Holdings Limited 3.50% 15/08/2024	885,681	0.86
Total Ireland			1,290,235	1.25	EUR	664,000	Avis Budget Finance plc 4.13% 15/11/2024	675,388	0.66
					Total Jersey - Channel Islands			1,561,069	1.52
ISLE OF MAN									
EUR	1,476,000	Playtech plc 3.75% 12/10/2023	1,493,406	1.45					
EUR	210,000	Playtech plc 4.25% 07/03/2026	215,791	0.21	LUXEMBOURG				
Total Isle of Man			1,709,197	1.66	EUR	750,000	Altice Financing SA 2.25% 15/01/2025	724,732	0.71
					EUR	158,000	Arcelormittal SA 1.00% 19/05/2023	160,306	0.16
ITALY					GBP	812,000	B&M European Value Retail SA 3.63% 15/07/2025	974,015	0.95
GBP	150,000	Aeroporti di Roma SpA 5.44% 20/02/2023	185,069	0.18	EUR	444,965	Cirsa Finance International Sarl 6.25% 20/12/2023	452,600	0.44
EUR	530,000	Autostrade per l'Italia 1.63% 12/06/2023	540,560	0.52	EUR	916,000	Crystal Almond Sarl 4.25% 15/10/2024	937,643	0.92
EUR	400,000	Autostrade per l'Italia SpA 5.88% 09/06/2024	457,666	0.45	EUR	260,000	Garfunkelux Holdingco 3 SA 6.75% 01/11/2025	272,148	0.27
EUR	686,000	Gamma Bidco SpA 5.13% 15/07/2025	701,878	0.68	GBP	143,000	Garfunkelux Holdingco 3 SA 7.75% 01/11/2025	174,283	0.17
EUR	1,144,000	Lkq Italia Bondco 3.88% 01/04/2024	1,235,287	1.20	EUR	260,000	Groupe Ecore Holding SAS FRN 15/11/2023	264,635	0.26
EUR	262,000	Marcolin SpA 6.13% 15/11/2026	269,426	0.26	EUR	350,000	Hanesbrands Inc. 3.50% 15/06/2024	373,900	0.36
EUR	428,000	Nexi SpA 1.63% 30/04/2026	430,125	0.42	EUR	493,000	HSE Finance Sarl 5.63% 15/10/2026	513,797	0.50
EUR	1,228,000	Nexi SpA 1.75% 31/10/2024	1,258,221	1.23	EUR	1,270,000	Ineos Group Holdings SA 5.38% 01/08/2024	1,271,792	1.24
EUR	581,000	Rossini Sarl 6.75% 30/10/2025	603,511	0.59	EUR	208,000	Kleopatra Finco Sarl 4.25% 01/03/2026	204,204	0.20
EUR	577,000	Telecom Italia SpA 2.50% 19/07/2023	599,924	0.58	EUR	150,000	Leonardo SpA 5.25% 21/01/2022	152,282	0.15
EUR	100,000	Telecom Italia SpA 2.75% 15/04/2025	105,169	0.10	EUR	100,000	Lincoln Financing SARL 3.63% 01/04/2024	101,003	0.10
EUR	500,000	Telecom Italia SpA 4.00% 11/04/2024	535,174	0.52	EUR	800,000	Matterhorn Telecom SA 2.63% 15/09/2024	807,033	0.79
EUR	100,000	Telecom Italia SpA 5.25% 10/02/2022	101,902	0.10	EUR	375,000	PLT VII Finance sarl 4.63% 05/01/2026	386,598	0.38
Total Italy			7,023,912	6.83	EUR	100,000	PLT VII Finance sarl 4.63% 05/01/2026	103,093	0.10
JAPAN									
EUR	130,000	SoftBank Group Corp 4.00% 20/04/2023	133,345	0.13					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Short-Term High Yield Bond

Portfolio Statement

(continued)

			Market Value	% of				Market Value	% of		
Nominal Value	Investment		EUR	Net Asset Value	Nominal Value	Investment		EUR	Net Asset Value		
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)						
Bonds (continued)					Bonds (continued)						
LUXEMBOURG (continued)					ROMANIA						
EUR	322,000	Sani/Ikos Financial Holdings 1 Sarl 5.63% 15/12/2026	329,598	0.32	EUR	600,000	RCS & RDS SA 2.50% 05/02/2025	600,193	0.58		
EUR	232,000	Sig Combibloc Purchaseco Sarl 1.88% 18/06/2023	239,140	0.23	Total Romania			600,193	0.58		
Total Luxembourg					8,442,802	8.25					
					SPAIN						
					EUR	300,000	Cellnex Telecom SA 2.38% 16/01/2024	313,941	0.31		
MEXICO					EUR	1,260,000	Gestamp Automocion SA 3.25% 30/04/2026	1,275,489	1.24		
EUR	385,000	Petroleos Mexicanos 2.50% 24/11/2022	391,620	0.38	EUR	150,000	Grifols SA 1.63% 15/02/2025	150,447	0.15		
EUR	247,000	Petroleos Mexicanos 3.75% 21/02/2024	255,531	0.25	EUR	1,600,000	Grifols SA 3.20% 01/05/2025	1,607,540	1.57		
Total Mexico					647,151	0.63	EUR	500,000	Grupo Antolin-Irausa SA 3.38% 30/04/2026	491,788	0.48
					EUR	300,000	International Consolidated Airlines Group SA 2.75% 25/03/2025	303,617	0.30		
NETHERLANDS					Total Spain			4,142,822	4.05		
EUR	610,000	Constellium NV 4.25% 15/02/2026	619,269	0.60							
EUR	475,000	Darling Global Finance BV 3.63% 15/05/2026	484,209	0.47	SWEDEN						
EUR	671,000	Diebold Nixdorf Dutch Holding BV 9.00% 15/07/2025	730,654	0.71	EUR	400,000	Intrum Justitia AB 3.13% 15/07/2024	402,462	0.39		
EUR	150,000	Intertrust Group BV 3.38% 15/11/2025	152,765	0.15	EUR	1,482,000	Verisure Holding AB 3.50% 15/05/2023	1,496,603	1.45		
EUR	450,000	Kongsberg Actuation Systems BV 5.00% 15/07/2025	451,146	0.44	Total Sweden			1,899,065	1.84		
EUR	1,604,000	Oci NV 3.13% 01/11/2024	1,630,881	1.59							
EUR	685,000	OI European Group BV 3.13% 15/11/2024	709,578	0.69	UNITED KINGDOM						
EUR	475,000	PPF Telecom Group BV 2.13% 31/01/2025	490,396	0.48	GBP	500,000	Anglian Water Osprey Financing plc 5.00% 30/04/2023	612,024	0.60		
EUR	468,000	PPF Telecom Group BV 3.50% 20/05/2024	499,752	0.49	EUR	240,000	Anglo American Capital plc 3.25% 03/04/2023	252,402	0.25		
EUR	246,000	Q-Park Holding I BV 1.50% 01/03/2025	237,028	0.23	GBP	779,000	Arqiva Broadcast Finance plc 6.75% 30/09/2023	925,128	0.91		
EUR	200,000	Teva Pharmaceutical Finance Netherlands II BV 1.25% 31/03/2023	196,785	0.19	GBP	406,000	Boparan Finance plc 7.63% 30/11/2025	418,212	0.41		
EUR	237,000	Teva Pharmaceutical Finance Netherlands II BV 3.25% 15/04/2022	238,330	0.23	GBP	124,000	Co-operative Group FRN 08/07/2026	173,248	0.17		
EUR	1,090,000	United Group BV 4.88% 01/07/2024	1,105,324	1.08	GBP	1,200,000	Co-Operative Group Limited 5.13% 17/05/2024	1,489,189	1.46		
Total Netherlands					7,546,117	7.35	EUR	817,000	EC Finance plc 2.38% 15/11/2022	821,520	0.80
							EUR	289,000	EC Finance plc 3.00% 15/10/2026	291,320	0.28
PANAMA							EUR	862,000	EG Global Finance plc 3.63% 07/02/2024	857,544	0.84
EUR	200,000	Carnival Corp. 7.63% 01/03/2026	216,724	0.21	USD	189,923	Enquest plc 7.00% 15/04/2022	158,242	0.15		
Total Panama					216,724	0.21	GBP	580,000	GKN Holdings plc 5.38% 19/09/2022	701,130	0.68
							GBP	350,000	Heathrow Finance plc 5.25% 01/03/2024	426,784	0.42

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Short-Term High Yield Bond

Portfolio Statement

(continued)

		Market Value	% of			Market Value	% of		
Nominal Value	Investment	EUR	Net Asset Value	Nominal Value	Investment	EUR	Net Asset Value		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
UNITED KINGDOM (continued)				UNITED STATES					
GBP	366,000	Iceland Bondco plc 4.63% 15/03/2025	397,677	0.39	EUR	830,000	Avantor Funding Inc. 2.63% 01/11/2025	850,337	0.83
EUR	461,000	Ineos Quattro Finance 1 plc 3.75% 15/07/2026	474,695	0.46	EUR	290,000	Ball Corp. 0.88% 15/03/2024	292,925	0.29
EUR	394,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	398,550	0.39	EUR	515,000	Ball Corp. 4.38% 15/12/2023	562,343	0.55
GBP	229,000	Inspired Entertainment Financing plc 7.88% 01/06/2026	274,419	0.27	EUR	404,000	Coty Inc. 4.00% 15/04/2023	407,447	0.40
EUR	1,083,000	International Game Technology plc 3.50% 15/07/2024	1,140,294	1.11	EUR	200,000	Ford Motor Credit Company LLC 1.51% 17/02/2023	202,399	0.20
GBP	934,000	Jaguar Land Rover Automotive plc 3.88% 01/03/2023	1,099,956	1.06	GBP	391,000	Ford Motor Credit Company LLC 2.75% 14/06/2024	460,434	0.45
GBP	241,000	Jaguar Land Rover Automotive plc 5.00% 15/02/2022	283,930	0.28	EUR	394,000	Ford Motor Credit Company LLC 3.02% 06/03/2024	411,504	0.40
EUR	140,000	Jaguar Land Rover Automotive plc 5.88% 15/11/2024	149,667	0.15	EUR	123,000	Ford Motor Credit Company LLC 3.25% 15/09/2025	131,295	0.13
GBP	736,300	Ladbrokes Group Finance plc 5.13% 16/09/2022	893,486	0.87	GBP	470,000	Ford Motor Credit Company LLC 4.54% 06/03/2025	583,412	0.57
GBP	235,000	Ladbrokes Group Finance plc 5.13% 08/09/2023	291,088	0.28	EUR	464,000	Iqvia Inc. 1.75% 15/03/2026	471,050	0.46
GBP	841,000	Marks & Spencer plc 4.25% 08/12/2023	1,032,147	1.00	EUR	722,000	Kraft Heinz Foods Company 2.00% 30/06/2023	744,101	0.72
GBP	674,000	Marks & Spencer plc 6.13% 06/12/2021	793,111	0.77	GBP	977,000	MPT Operating Partnership LP 2.55% 05/12/2023	1,167,820	1.14
EUR	204,000	Modulaire Global Finance plc FRN 15/02/2023	205,214	0.20	EUR	700,000	MPT Operating Partnership LP 4.00% 19/08/2022	718,156	0.70
EUR	200,000	Modulaire Global Finance plc 6.50% 15/02/2023	203,778	0.20	EUR	1,004,000	Netflix Inc. 3.00% 15/06/2025	1,092,351	1.06
GBP	500,000	Ocado Group plc 4.00% 15/06/2024	587,677	0.57	EUR	300,000	Scientific Games International Inc. 3.38% 15/02/2026	303,321	0.30
EUR	594,000	OTE plc 2.38% 18/07/2022	605,810	0.59	EUR	131,000	Scientific Games International Inc. 5.50% 15/02/2026	135,440	0.13
EUR	204,000	Pinnacle Bidco plc 5.50% 15/02/2025	210,321	0.20	EUR	1,979,000	Silgan Holdings Inc. 3.25% 15/03/2025	1,996,793	1.95
GBP	400,000	Pinnacle Bidco plc 6.38% 15/02/2025	475,688	0.47	EUR	1,000,000	ZF North America Capital 2.75% 27/04/2023	1,036,130	1.01
GBP	271,000	Premier Foods Finance plc 3.50% 15/10/2026	318,254	0.31	Total United States		11,567,258	11.29	
GBP	369,000	Punch Finance plc 6.13% 30/06/2026	440,233	0.43	Total Bonds		95,317,654	92.87	
EUR	400,000	Synthomer plc 3.88% 01/07/2025	414,674	0.40	Bonds - convertibles				
GBP	1,393,000	Travis Perkins plc 4.50% 07/09/2023	1,722,210	1.68	FRANCE				
EUR	875,000	Victoria plc 3.63% 26/08/2026	897,098	0.88	EUR	10,988	Elis SA 0.00% 06/10/2023	346,424	0.34
GBP	651,000	William Hill plc 4.88% 07/09/2023	799,417	0.78	Total France		346,424	0.34	
GBP	128,000	WM Morrison Supermarkets plc 4.63% 08/12/2023	158,138	0.15					
Total United Kingdom		21,394,275	20.86						

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Short-Term High Yield Bond

Portfolio Statement

(continued)

			Market Value	% of Net Asset Value				Market Value	% of Net Asset Value	
Nominal Value	Investment		EUR	Value	Nominal Value	Investment		EUR	Value	
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Other transferable securities and money market instruments (continued)					
Bonds - convertibles (continued)					Bonds (continued)					
ITALY					UNITED KINGDOM (continued)					
EUR	300,000	Telecom Italia SpA 1.13% 26/03/2022	300,837	0.29	GBP	755,000	Talktalk Telecom Group plc 3.88% 20/02/2025	862,999	0.84	
Total Italy			300,837	0.29	Total United Kingdom			1,471,200	1.43	
Total Bonds - convertibles			647,261	0.63	Total Bonds			1,471,200	1.43	
Total Transferable securities and money market instruments admitted to an official exchange listing			95,964,915	93.50	Total Other transferable securities and money market instruments			1,471,200	1.43	
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					Undertakings for collective investments in transferable securities					
Bonds					Funds					
UNITED KINGDOM					IRELAND					
GBP	620,000	Bellis Acquisition Company 3.25% 16/02/2026	710,774	0.69	6,801	BlackRock Institutional Cash Series Euro Liquidity Fund Premier		670,347	0.65	
Total United Kingdom			2,423,333	2.36	Total Ireland			670,347	0.65	
GBP	1,450,000	Pinewood Finance Company Limited 3.25% 30/09/2025	1,712,559	1.67	Total Funds			670,347	0.65	
Total United Kingdom			2,423,333	2.36	Total Undertakings for collective investments in transferable securities			670,347	0.65	
UNITED STATES						Total value of investments			100,600,922	98.01
USD	76,000	Adient USA LLC 9.00% 15/04/2025	71,127	0.07	(Total cost: EUR 99,820,067)					
Total United States			71,127	0.07						
Total Bonds			2,494,460	2.43						
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			2,494,460	2.43						
Other transferable securities and money market instruments										
Bonds										
UNITED KINGDOM										
GBP	340,000	Miller Homes Group Holdings plc 5.50% 15/10/2024	401,367	0.39						
EUR	203,000	Modulaire Global Finance plc 6.50% 15/02/2023	206,834	0.20						

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Social Bond

Portfolio Statement

as at September 30, 2021

			Market Value	% of				Market Value	% of
Nominal Value	Investment		EUR	Net Asset Value	Nominal Value	Investment		EUR	Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds					Bonds (continued)				
AUSTRALIA					FINLAND (continued)				
EUR	111,000	Ausgrid Finance Pty Limited 0.88% 07/10/2031	110,784	0.03	EUR	500,000	OP Corporate Bank plc 0.60% 18/01/2027	508,832	0.13
Total Australia			110,784	0.03	Total Finland			2,530,674	0.65
AUSTRIA					FRANCE				
EUR	800,000	Erste Group Bank AG 0.13% 17/05/2028	792,347	0.20	EUR	3,100,000	Action Logement SE 0.50% 30/10/2034	3,057,969	0.79
EUR	1,800,000	Telekom Finanzmanagement GmbH 1.50% 07/12/2026	1,931,562	0.50	EUR	1,300,000	Air Liquide Finance SA 0.38% 27/05/2031	1,312,722	0.34
EUR	600,000	Telekom Finanzmanagement GmbH 3.50% 04/07/2023	639,733	0.16	EUR	2,900,000	AXA SA FRN 07/10/2041	2,900,430	0.76
Total Austria			3,363,642	0.86	EUR	2,600,000	Banque Federative du Credit Mutuel SA 0.10% 08/10/2027	2,586,545	0.67
BELGIUM					EUR	600,000	Banque Federative du Credit Mutuel SA 0.25% 29/06/2028	598,600	0.15
EUR	500,000	Belfius Bank SA 0.01% 15/10/2025	500,526	0.13	EUR	300,000	Banque Federative du Credit Mutuel SA 0.63% 21/02/2031	297,000	0.08
EUR	600,000	Belfius Bank SA 0.38% 08/06/2027	597,857	0.15	EUR	2,000,000	Banque Federative du Credit Mutuel SA 1.88% 18/06/2029	2,163,687	0.56
EUR	700,000	Bpost SA 1.25% 11/07/2026	740,285	0.19	EUR	2,200,000	BNP Paribas 1.00% 17/04/2024	2,267,605	0.58
EUR	1,200,000	KBC Group NV FRN 16/06/2027	1,212,598	0.31	EUR	1,200,000	BNP Paribas SA FRN 14/10/2027	1,204,105	0.31
EUR	1,600,000	KBC Group NV 0.88% 27/06/2023	1,634,752	0.42	EUR	800,000	Bpce SA 0.13% 04/12/2024	808,279	0.21
Total Belgium			4,686,018	1.20	EUR	3,600,000	BPCE SA 0.63% 26/09/2023	3,669,973	0.95
DENMARK					EUR	2,500,000	BPCE SA 2.88% 22/04/2026	2,791,859	0.72
EUR	1,200,000	Nykredit Realkredit A/S 0.75% 20/01/2027	1,224,940	0.32	EUR	2,400,000	Caisse d'Amortissement de la Dette Sociale 0.00% 25/11/2026	2,433,259	0.64
EUR	600,000	Nykredit Realkredit A/S 0.88% 17/01/2024	614,411	0.16	EUR	1,200,000	Caisse des Depots et Consignations 0.01% 15/09/2025	1,219,081	0.31
EUR	550,000	Nykredit Realkredit AS 0.38% 17/01/2028	543,186	0.14	EUR	800,000	Caisse des Depots et Consignations 0.01% 01/06/2026	812,781	0.21
EUR	1,200,000	Nykredit Realkredit AS FRN 28/07/2031	1,204,367	0.31	EUR	3,100,000	Carrefour SA 2.63% 15/12/2027	3,539,304	0.91
EUR	1,300,000	Orsted AS FRN 09/12/3019	1,341,872	0.35	EUR	1,200,000	CNP Assurances FRN 27/07/2050	1,254,908	0.32
GBP	1,100,000	Orsted AS 2.13% 17/05/2027	1,338,105	0.34	USD	1,600,000	CNP Assurances Perp FRN	1,452,944	0.37
EUR	700,000	Orsted AS FRN 24/11/3017	735,139	0.19	EUR	900,000	Credit Agricole Assurances SA Perp FRN	997,250	0.26
GBP	900,000	Orsted AS 2.50% 16/05/2033	1,126,268	0.29	EUR	8,400,000	Credit Agricole SA 0.13% 09/12/2027	8,259,466	2.14
Total Denmark			8,128,288	2.10	EUR	800,000	Credit Agricole SA 0.50% 21/09/2029	794,283	0.20
FINLAND					USD	1,300,000	Credit Agricole SA Perp FRN	1,252,804	0.32
EUR	1,000,000	Elenia Finance Oyj 0.38% 06/02/2027	1,005,143	0.26	EUR	2,800,000	Credit Mutuel Arkea SA 0.38% 03/10/2028	2,811,152	0.72
EUR	1,000,000	OP Corporate Bank plc 0.38% 26/02/2024	1,016,699	0.26	EUR	1,000,000	Credit Mutuel Arkea SA FRN 11/06/2029	1,043,861	0.27
					EUR	4,300,000	Danone SA 1.00% 26/03/2025	4,460,324	1.15
					EUR	1,100,000	Faurecia 2.38% 15/06/2029	1,113,650	0.29
					EUR	675,000	Getlink SE 3.50% 30/10/2025	700,541	0.18

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Threadneedle (Lux) - European Social Bond

Portfolio Statement

(continued)

		Market Value	% of			Market Value	% of		
Nominal Value	Investment	EUR	Net Asset Value	Nominal Value	Investment	EUR	Net Asset Value		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
FRANCE (continued)				GERMANY (continued)					
EUR	300,000	Icade Sante SAS 0.88% 04/11/2029	303,897	0.08	EUR	600,000	Commerzbank AG 1.25% 23/10/2023	616,824	0.16
EUR	800,000	Ile-de-France Mobilites 0.40% 28/05/2031	805,969	0.21	EUR	750,000	Daimler AG 0.75% 10/09/2030	770,388	0.20
EUR	3,400,000	La Banque Postale SA 0.75% 23/06/2031	3,364,363	0.87	EUR	250,000	Daimler AG 0.75% 10/09/2030	256,796	0.07
EUR	500,000	La Banque Postale SA FRN 02/08/2032	494,150	0.13	EUR	100,000	Deutsche Apotheker- und Aerztebank 0.15% 07/03/2023	100,935	0.03
EUR	600,000	La Banque Postale SA Perp FRN	634,816	0.16	EUR	1,500,000	Deutsche Bahn Finance GmbH 0.35% 29/09/2031	1,492,537	0.38
EUR	800,000	La Poste SA 1.38% 21/04/2032	862,014	0.22	EUR	800,000	Deutsche Bahn Finance GmbH 0.63% 08/12/2050	695,325	0.18
EUR	4,600,000	Orange SA 0.13% 16/09/2029	4,545,511	1.16	EUR	300,000	Deutsche Bahn Finance GmbH 1.63% 16/08/2033	334,066	0.09
EUR	1,200,000	Orange SA Perp FRN	1,336,960	0.34	GBP	600,000	Deutsche Bahn Finance GmbH 1.88% 13/02/2026	725,681	0.19
EUR	700,000	Paprec Holding SA 4.00% 31/03/2025	714,530	0.18	USD	2,400,000	Deutsche Bank 1.69% 19/03/2026	2,084,617	0.54
EUR	800,000	RATP 0.88% 25/05/2027	842,900	0.22	EUR	2,300,000	Deutsche Bank AG FRN 10/06/2026	2,413,042	0.62
EUR	1,000,000	RTE Réseau de Transport d'Electricite SADIR 1.88% 23/10/2037	1,141,355	0.29	EUR	425,000	Deutsche Kreditbank AG 0.01% 07/11/2029	424,611	0.11
EUR	2,800,000	Sanofi 1.50% 01/04/2030	3,095,372	0.80	EUR	600,000	Deutsche Kreditbank AG 0.88% 02/10/2028	639,084	0.16
EUR	1,100,000	Schneider Electric SE 1.84% 13/10/2025	1,193,067	0.31	EUR	1,985,000	E.On SE 0.60% 01/10/2032	1,967,332	0.51
EUR	300,000	SNCF Réseau 0.88% 22/01/2029	317,302	0.08	EUR	2,600,000	E.ON SE 0.35% 28/02/2030	2,576,260	0.66
EUR	300,000	SNCF Réseau 2.25% 20/12/2047	377,093	0.10	EUR	515,000	E.ON SE 0.60% 01/10/2032	510,416	0.13
EUR	1,600,000	SNCF SA 0.63% 17/04/2030	1,650,927	0.42	EUR	3,200,000	Eurogrid GmbH 1.11% 15/05/2032	3,365,088	0.86
EUR	300,000	Societe du Grand Paris EPIC 0.88% 10/05/2046	296,644	0.08	EUR	1,200,000	Eurogrid GmbH 1.63% 03/11/2023	1,242,270	0.32
EUR	2,500,000	Societe Generale SA FRN 22/09/2028	2,541,353	0.65	EUR	300,000	Hamburger Hochbahn AG 0.13% 24/02/2031	296,004	0.08
EUR	1,200,000	Unedic Asseo 0.25% 25/11/2029	1,219,855	0.31	EUR	600,000	Hamburger Hochbahn AG 0.13% 24/02/2031	592,007	0.15
EUR	950,000	Unibail-Rodamco-Westfield SE 1.00% 14/03/2025	989,452	0.25	EUR	400,000	Landeskreditbank Baden- Wuerttemberg Foerderbank 0.38% 30/09/2027	404,532	0.10
EUR	1,000,000	Unibail-Rodamco-Westfield SE Perp FRN	1,020,708	0.26	EUR	1,000,000	LB Baden-Wuerttember 0.38% 21/02/2031	981,036	0.25
Total France				83,552,620	21.53				
GERMANY					EUR	2,800,000	Muenchener Rueckversicherungs- Gesellschaft AG FRN 26/05/2041	2,825,480	0.73
EUR	700,000	Allianz SE FRN 08/07/2050	749,561	0.19	EUR	1,000,000	NRW Bank 0.10% 09/07/2035	962,061	0.25
EUR	1,000,000	Allianz SE FRN 08/07/2050	1,070,801	0.28	EUR	1,900,000	O2 Telefonica Deutschland Finanzierungs GmbH 1.75% 05/07/2025	2,009,747	0.52
EUR	1,000,000	Amprion GmbH 0.63% 23/09/2033	978,100	0.25	EUR	500,000	Vantage Towers AG 0.38% 31/03/2027	500,055	0.13
EUR	900,000	Bayerische Landesbode 0.25% 21/03/2036	883,728	0.23	EUR	100,000	Vantage Towers AG 0.38% 31/03/2027	100,011	0.03
EUR	950,000	Bayerische Landesbodenkreditanstalt 0.63% 22/11/2027	993,602	0.26					
EUR	2,200,000	Commerzbank AG FRN 24/03/2026	2,244,442	0.58					

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Threadneedle (Lux) - European Social Bond

Portfolio Statement

(continued)

Nominal Value		Investment	Market Value EUR	% of Net Asset Value	Nominal Value		Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
GERMANY (continued)					ITALY (continued)				
EUR	900,000	Vantage Towers AG 0.75% 31/03/2030	900,075	0.23	EUR	1,500,000	Terna - Rete Elettrica Nazionale 0.38% 23/06/2029	1,503,267	0.39
EUR	400,000	Vier Gas Transport GmbH 0.13% 10/09/2029	391,615	0.10			Total Italy	15,557,270	4.02
EUR	300,000	Vonovia SE 0.63% 14/12/2029	299,894	0.08					
EUR	1,000,000	Vonovia SE 0.63% 24/03/2031	994,909	0.25	LUXEMBOURG				
Total Germany			38,392,932	9.90	EUR	2,600,000	Becton Dickinson Euro Finance Sarl 1.21% 04/06/2026	2,714,372	0.70
IRELAND					EUR	649,000	Becton Dickinson Euro Finance Sarl 1.34% 13/08/2041	625,487	0.16
EUR	200,000	AIB Group plc FRN 17/11/2027	200,891	0.05	EUR	900,000	CPI Property Group SA 2.75% 12/05/2026	987,274	0.25
EUR	1,900,000	AIB Group plc FRN 30/05/2031	2,041,331	0.53	EUR	2,350,000	Holcim Finance Luxembourg SA 0.50% 23/04/2031	2,281,576	0.59
EUR	1,000,000	Bank of Ireland Group FRN 10/05/2027	996,405	0.26	EUR	500,000	Prologis International Funding II SA 1.63% 17/06/2032	536,467	0.14
EUR	1,170,000	Bank of Ireland Group plc FRN 11/08/2031	1,171,092	0.30	EUR	600,000	Prologis International Funding II SA 2.38% 14/11/2030	690,602	0.18
EUR	100,000	ESB Finance DAC 1.13% 11/06/2030	105,592	0.03	EUR	253,000	Segro Capital Sarl 0.50% 22/09/2031	247,575	0.06
EUR	700,000	ESB Finance DAC 1.13% 11/06/2030	739,142	0.19			Total Luxembourg	8,083,353	2.08
EUR	500,000	Lunar Funding V for Swisscom AG 1.13% 12/10/2026	527,679	0.14	NETHERLANDS				
Total Ireland			5,782,132	1.50	EUR	1,600,000	ABN Amro Bank NV 0.50% 15/04/2026	1,640,176	0.42
ITALY					EUR	1,500,000	ABN Amro Bank NV 0.88% 22/04/2025	1,555,887	0.40
EUR	700,000	Aeroporti di Roma SpA 1.75% 30/07/2031	726,974	0.19	EUR	1,100,000	Achmea BV 1.50% 26/05/2027	1,174,715	0.30
EUR	500,000	Aeroporti di Roma SpA 1.75% 30/07/2031	519,267	0.13	EUR	1,400,000	Akelius Residential Property Financing BV 1.00% 17/01/2028	1,425,871	0.37
EUR	1,000,000	Assicurazioni Generali SpA 1.71% 30/06/2032	1,004,750	0.26	EUR	1,300,000	Allianz Finance II BV 1.50% 15/01/2030	1,440,044	0.37
EUR	1,500,000	Assicurazioni Generali SpA 2.12% 01/10/2030	1,598,440	0.41	EUR	1,200,000	Cooperatieve Rabobank UA 0.25% 30/10/2026	1,213,957	0.31
EUR	800,000	Banco BPM SpA 0.88% 15/07/2026	798,185	0.21	GBP	1,660,000	Cooperatieve Rabobank UA 4.63% 23/05/2029	2,263,796	0.58
EUR	500,000	ERG SpA 1.88% 11/04/2025	529,262	0.14	EUR	1,000,000	Cooperatieve Rabobank UA Perp FRN	1,030,449	0.27
EUR	1,200,000	Ferrovie dello Stato Italiane SpA 1.13% 09/07/2026	1,262,696	0.33	EUR	200,000	Cooperatieve Rabobank UA Perp FRN	222,501	0.06
EUR	900,000	Ferrovie dello Stato Italiane SpA 1.50% 27/06/2025	950,651	0.24	EUR	1,200,000	Cooperatieve Rabobank UA Perp FRN	1,335,008	0.34
EUR	2,200,000	Intesa Sanpaolo SpA 0.75% 04/12/2024	2,255,559	0.58	EUR	900,000	De Volksbank NV 0.38% 03/03/2028	890,048	0.23
EUR	1,068,000	Snam SpA 0.00% 15/08/2025	1,067,796	0.28	EUR	3,700,000	De Volksbank NV FRN 22/10/2030	3,885,035	1.00
EUR	1,500,000	Snam SpA 0.00% 07/12/2028	1,452,144	0.37	EUR	1,700,000	Digital Dutch Finco BV 0.63% 15/07/2025	1,733,401	0.46
EUR	900,000	Snam SpA 0.63% 30/06/2031	896,750	0.23					
EUR	300,000	Snam SpA 0.75% 17/06/2030	304,498	0.08					
EUR	700,000	Telecom Italia SpA 1.63% 18/01/2029	687,031	0.18					

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Threadneedle (Lux) - European Social Bond

Portfolio Statement

(continued)

		Market Value	% of			Market Value	% of		
Nominal Value	Investment	EUR	Net Asset Value	Nominal Value	Investment	EUR	Net Asset Value		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
NETHERLANDS (continued)				NETHERLANDS (continued)					
EUR	1,225,000	Digital Dutch Finco BV 1.50% 15/03/2030	1,287,666	0.33	EUR	7,000,000	Volkswagen International Finance NV 0.88% 22/09/2028	7,213,166	1.85
EUR	1,000,000	Digital Intrepid Holding BV 0.63% 15/07/2031	957,995	0.25	Total Netherlands		56,886,875	14.65	
EUR	200,000	EnBW International Finance BV 1.88% 31/10/2033	228,656	0.06	NORWAY				
EUR	2,700,000	Enel Finance International NV 1.50% 21/07/2025	2,853,061	0.73	EUR	200,000	Avinor AS 0.75% 01/10/2030	203,501	0.05
EUR	1,500,000	Enexis Holding NV 0.38% 14/04/2033	1,467,180	0.38	EUR	200,000	Avinor AS 0.75% 01/10/2030	203,501	0.05
EUR	879,000	Enexis Holding NV 0.63% 17/06/2032	892,233	0.23	EUR	1,617,000	Avinor AS 1.00% 29/04/2025	1,679,943	0.44
EUR	221,000	Enexis Holding NV 0.63% 17/06/2032	224,327	0.06	EUR	200,000	Avinor AS 1.25% 09/02/2027	212,466	0.05
EUR	1,000,000	Iberdrola International BV Perp FRN	1,005,489	0.26	Total Norway		2,299,411	0.59	
EUR	500,000	Iberdrola International BV Perp FRN	511,254	0.13	PORTUGAL				
EUR	300,000	Iberdrola International BV Perp FRN	315,878	0.08	EUR	200,000	EDP - Energias de Portugal SA 1.63% 15/04/2027	214,452	0.06
EUR	500,000	Iberdrola International BV Perp FRN	541,631	0.14	Total Portugal		214,452	0.06	
GBP	2,200,000	ING Groep NV FRN 07/12/2028	2,488,123	0.64	SPAIN				
EUR	2,400,000	ING Groep NV 2.50% 15/11/2030	2,834,927	0.73	EUR	1,600,000	Banco Bilbao Vizcaya Argentaria SA 0.75% 04/06/2025	1,647,041	0.42
EUR	100,000	NE Property BV 3.38% 14/07/2027	112,896	0.03	EUR	1,000,000	Banco de Sabadell SA FRN 11/03/2027	1,028,974	0.27
EUR	600,000	NE Property BV 3.38% 14/07/2027	677,377	0.17	EUR	1,300,000	Banco Santander SA 0.30% 04/10/2026	1,311,631	0.34
EUR	400,000	NederFinMaat 0.13% 03/04/2027	405,057	0.10	EUR	1,100,000	Banco Santander SA 1.13% 23/06/2027	1,145,966	0.30
EUR	700,000	Royal Schiphol Group NV 1.50% 05/11/2030	764,609	0.20	EUR	300,000	Caixabank SA FRN 18/06/2031	303,892	0.08
EUR	300,000	Royal Schiphol Group NV 2.00% 06/04/2029	335,728	0.09	EUR	1,500,000	CaixaBank SA 0.63% 01/10/2024	1,527,447	0.39
EUR	3,400,000	Stedin Holding NV 0.50% 14/11/2029	3,440,686	0.88	EUR	2,400,000	CaixaBank SA FRN 10/07/2026	2,456,474	0.63
EUR	364,000	Stedin Holding NV Perp FRN	370,878	0.10	EUR	1,400,000	CaixaBank SA FRN 26/05/2028	1,414,354	0.36
EUR	2,000,000	Swisscom Finance BV 0.38% 14/11/2028	2,027,690	0.52	GBP	200,000	CaixaBank SA FRN 03/12/2026	232,375	0.06
EUR	600,000	Telefonica Europe BV Perp FRN	585,372	0.15	EUR	1,500,000	Iberdrola Finanzas SA 1.25% 28/10/2026	1,593,925	0.41
EUR	100,000	Telefonica Europe BV Perp 2.38%	97,562	0.03	EUR	500,000	Red Electrica Financiaciones SAU 0.38% 24/07/2028	508,506	0.13
EUR	900,000	Telefonica Europe BV Perp FRN	921,421	0.24	EUR	1,100,000	Telefonica Emisiones SA 1.07% 05/02/2024	1,130,527	0.29
EUR	1,500,000	Tennet Holding BV 0.50% 30/11/2040	1,360,487	0.35	GBP	200,000	Telefonica Emisiones SA 5.45% 08/10/2029	292,237	0.08
EUR	1,969,000	Tennet Holding BV Perp FRN	2,079,306	0.53	Total Spain		14,593,349	3.76	
EUR	550,000	Vesteda Finance BV 1.50% 24/05/2027	587,095	0.15	SWEDEN				
EUR	450,000	Vesteda Finance BV 2.00% 10/07/2026	488,237	0.13	EUR	1,200,000	Essity AB 0.63% 28/03/2022	1,203,021	0.31
					EUR	1,500,000	Essity AB 1.13% 27/03/2024	1,544,989	0.40
					EUR	450,000	Nordea Bank AB 0.30% 30/06/2022	452,808	0.12

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Threadneedle (Lux) - European Social Bond

Portfolio Statement

(continued)

			Market Value	% of				Market Value	% of
Nominal Value	Investment		EUR	Net Asset Value	Nominal Value	Investment		EUR	Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
SWEDEN (continued)					UNITED KINGDOM (continued)				
EUR	900,000	Svenska Handelsbanken AB 0.01% 02/12/2027	887,323	0.23	GBP	300,000	Legal & General Group plc FRN 27/10/2045	397,759	0.10
EUR	100,000	Volvo Car AB 2.50% 07/10/2027	109,212	0.03	EUR	2,000,000	Motability Operations Group plc 0.13% 20/07/2028	1,983,373	0.51
EUR	100,000	Volvo Car AB 2.50% 07/10/2027	109,212	0.03	EUR	750,000	Motability Operations Group plc 0.38% 03/01/2026	762,860	0.20
Total Sweden			4,306,565	1.12	GBP	490,000	Motability Operations Group plc 1.50% 20/01/2041	513,312	0.13
SWITZERLAND					EUR	1,500,000	National Grid Electricity Transmission plc 0.19% 20/01/2025	1,511,076	0.39
EUR	1,000,000	Credit Suisse AG 0.45% 19/05/2025	1,014,656	0.26	GBP	200,000	Nationwide Building Society Perp FRN	258,779	0.07
Total Switzerland			1,014,656	0.26	GBP	300,000	Nationwide Building Society Perp FRN	380,951	0.09
UNITED KINGDOM					EUR	3,080,000	Natwest Group plc FRN 26/02/2030	3,079,893	0.79
GBP	1,500,000	Anglian Water Services Financing plc 1.63% 10/08/2025	1,791,273	0.46	EUR	300,000	NGG Finance plc FRN 05/09/2082	305,970	0.08
GBP	600,000	Aster Treasury plc 1.41% 27/01/2036	650,076	0.17	GBP	200,000	Orbit Capital plc 2.00% 24/11/2038	226,325	0.06
EUR	700,000	AstraZeneca plc 0.38% 03/06/2029	700,375	0.18	GBP	500,000	Paragon Treasury plc 2.00% 07/05/2036	575,801	0.15
GBP	200,000	Blend Funding plc 2.92% 05/04/2054	261,388	0.07	GBP	1,000,000	Pearson Funding plc 3.75% 04/06/2030	1,284,024	0.33
GBP	200,000	Blend Funding plc 3.46% 21/09/2049	284,203	0.07	GBP	450,000	Platform HG Financing plc 1.93% 15/09/2041	500,879	0.13
GBP	100,000	British Telecommunications plc 3.13% 21/11/2031	120,894	0.03	EUR	1,100,000	Rentokil Initial plc 0.50% 14/10/2028	1,106,035	0.29
GBP	100,000	BUPA Finance plc 1.75% 14/06/2027	118,497	0.03	GBP	43,000	Retail Charity Bonds plc 5.00% 12/04/2026	56,435	0.01
GBP	600,000	BUPA Finance plc 5.00% 08/12/2026	810,555	0.21	GBP	900,000	RI Finance FRN 30/11/2043	1,148,895	0.30
EUR	875,000	Cadent Finance plc 0.63% 19/03/2030	875,130	0.23	GBP	625,000	RI Finance Bonds No 4 plc FRN 07/10/2049	820,888	0.21
EUR	250,000	Cadent Finance plc 0.75% 11/03/2032	247,930	0.06	GBP	800,000	Severn Trent Utilities Finance plc 2.00% 02/06/2040	897,916	0.23
GBP	300,000	Cardiff University 3.00% 07/12/2055	424,702	0.12	GBP	1,100,000	Stonewater Funding plc 1.63% 10/09/2036	1,213,145	0.31
GBP	630,000	Ds Smith plc 2.88% 26/07/2029	765,151	0.20	GBP	200,000	Thames Water Utilities Finance plc 1.88% 24/01/2024	237,646	0.06
GBP	1,000,000	Dwr Cymru Financing UK plc 1.63% 31/03/2026	1,176,906	0.30	GBP	1,000,000	Thames Water Utilities Finance plc 2.38% 22/04/2040	1,150,918	0.30
GBP	400,000	DWR Cymru Financing UK plc 2.38% 31/03/2034	468,590	0.12	GBP	1,100,000	United Utilities Water Finance plc 0.88% 28/10/2029	1,213,810	0.32
GBP	245,000	GlaxoSmithKline Capital plc 1.25% 12/10/2028	282,001	0.07	GBP	325,000	University College London 1.63% 04/06/2061	367,668	0.09
GBP	255,000	GlaxoSmithKline Capital plc 1.25% 12/10/2028	293,511	0.08	GBP	300,000	University of Southampton 2.25% 11/04/2057	360,446	0.09
GBP	100,000	Guinness Partnership Limited 2.00% 22/04/2055	114,470	0.03	USD	1,000,000	Vodafone Group plc FRN 03/10/2078	949,932	0.24
USD	1,500,000	HSBC Holdings plc FRN 22/11/2023	1,331,232	0.34					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Social Bond

Portfolio Statement

(continued)

Nominal Value		Investment	Market Value EUR	% of Net Asset Value	Nominal Value		Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				
UNITED KINGDOM (continued)					FINLAND				
GBP	900,000	Wellcome Trust Finance plc 4.63% 25/07/2036	1,467,856	0.37	EUR	1,700,000	Kuntarahoitus Oyj 0.05% 10/09/2035	1,630,221	0.43
EUR	4,375,000	Wellcome Trust Limited 1.13% 21/01/2027	4,651,162	1.20			Total Finland	1,630,221	0.43
GBP	100,000	Wellcome Trust Limited 1.50% 14/07/2071	105,604	0.03					
		Total United Kingdom	38,246,242	9.85					
UNITED STATES					FRANCE				
USD	225,000	Astrazeneca Finance LLC 2.25% 28/05/2031	197,519	0.05	EUR	300,000	Agence Francaise de Developpement EPIC 0.50% 31/10/2025	310,350	0.08
EUR	1,100,000	Becton Dickinson and Company 1.40% 24/05/2023	1,128,036	0.29	EUR	500,000	Bpifrance Financement SA 0.13% 26/02/2027	509,558	0.13
USD	900,000	Becton Dickinson and Company 2.82% 20/05/2030	813,769	0.21	EUR	1,300,000	Caisse d'Amortissement de la Dette Sociale 0.00% 25/02/2028	1,310,887	0.34
GBP	100,000	Becton Dickinson and Company 3.02% 24/05/2025	123,564	0.03	EUR	1,400,000	Caisse d'Amortissement de la Dette Sociale 0.00% 25/11/2030	1,380,382	0.36
EUR	900,000	Digital Euro Finco LLC 2.50% 16/01/2026	983,210	0.25	GBP	1,200,000	Caisse D'amortissement de la Dette Sociale 0.13% 15/12/2025	1,359,222	0.35
EUR	2,000,000	Prologis Euro Finance LLC 0.38% 06/02/2028	2,014,595	0.52	EUR	300,000	Caisse Francaise de Financement Local 0.01% 07/05/2025	303,446	0.08
USD	2,600,000	Roche Holdings Inc. 2.38% 28/01/2027	2,348,612	0.60	EUR	1,100,000	Caisse Francaise de Financement Local 0.50% 19/02/2027	1,139,135	0.29
		Total United States	7,609,305	1.95	EUR	2,100,000	City of Paris France 1.38% 20/11/2034	2,301,516	0.60
Total Bonds			295,358,568	76.11	EUR	5,000	France (Govt of) OAT 1.75% 25/06/2039	6,055	0.00
Supranationals, Governments and Local Public Authorities, Debt Instruments					EUR	700,000	Ile de France (Region of) 0.50% 14/06/2025	721,457	0.19
AUSTRIA					EUR	1,200,000	Region of Ile de France 0.00% 20/04/2028	1,203,966	0.31
EUR	700,000	Oesterreichische Kontrollbank AG 0.00% 08/10/2026	706,493	0.18	EUR	400,000	Region of Ile de France 0.61% 02/07/2040	384,849	0.10
		Total Austria	706,493	0.18	EUR	700,000	SNCF SA 1.00% 19/01/2061	591,147	0.15
BELGIUM					EUR	800,000	Societe du Grand Paris EPIC 0.00% 25/11/2030	782,846	0.20
EUR	100,000	Belgium (Govt of) 1.25% 22/04/2033	112,468	0.03	EUR	200,000	Societe du Grand Paris EPIC 1.70% 25/05/2050	233,247	0.06
EUR	1,500,000	Communaute Francaise de Belgique 0.63% 11/06/2035	1,507,388	0.39	EUR	2,500,000	Unedic Asseo 0.00% 25/11/2028	2,512,015	0.65
EUR	1,400,000	Ministeries Van de Vlaamse Gemeenschap 0.38% 15/04/2030	1,430,534	0.37	EUR	1,700,000	Unedic Asseo 0.00% 19/11/2030	1,676,777	0.43
EUR	1,800,000	Region Wallonne Belgium 1.05% 22/06/2040	1,836,622	0.47	EUR	1,200,000	Unedic Asseo 0.10% 25/11/2026	1,221,405	0.31
		Total Belgium	4,887,012	1.26			Total France	17,948,260	4.63
					GERMANY				
					EUR	5,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2030	5,156	0.00

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Social Bond

Portfolio Statement

(continued)

Nominal Value		Investment	Market Value EUR	% of Net Asset Value	Nominal Value		Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				
GERMANY (continued)					LUXEMBOURG				
EUR	200,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2050	186,792	0.05	EUR	1,200,000	Luxembourg (Govt of) 0.00% 14/09/2032	1,187,842	0.31
EUR	300,000	Free and Hanseatic City of Hamburg 0.30% 16/09/2050	275,622	0.07	Total Luxembourg			1,187,842	0.31
EUR	140,000	Land Berlin 0.35% 09/09/2050	130,704	0.03	NETHERLANDS				
EUR	3,300,000	Landwirtschaftliche Rentenbank 0.00% 22/09/2027	3,347,336	0.86	EUR	1,000,000	Bank Nederlandse Gemeenten NV 0.05% 13/07/2024	1,013,587	0.26
EUR	600,000	State of Hesse 0.01% 18/06/2031	596,015	0.15	EUR	600,000	Nederlandse Waterschapsbank NV 0.13% 03/09/2035	579,020	0.15
EUR	1,400,000	State of North Rhine-Westphalia Germany 0.60% 04/06/2041	1,414,655	0.36	EUR	650,000	Nederlandse Waterschapsbank NV 1.50% 15/06/2039	761,119	0.20
EUR	700,000	State of North Rhine-Westphalia Germany 0.95% 13/03/2028	749,891	0.19	EUR	30,000	Netherlands (Govt of) 0.50% 15/01/2040	31,668	0.01
Total Germany			6,706,171	1.71	Total Netherlands			2,385,394	0.62
HUNGARY					POLAND				
EUR	250,000	MFB Magyar Fejlesztési Bank Zrt 1.38% 24/06/2025	261,896	0.07	EUR	1,250,000	Poland (Govt of) 1.13% 07/08/2026	1,332,969	0.34
Total Hungary			261,896	0.07	Total Poland			1,332,969	0.34
IRELAND					SPAIN				
EUR	100,000	Ireland (Govt of) 1.35% 18/03/2031	112,048	0.03	EUR	1,100,000	Autonomous Community of Andalusia 0.50% 30/04/2031	1,093,329	0.28
GBP	200,000	NIE Finance plc 6.38% 02/06/2026	286,918	0.07	EUR	1,400,000	Autonomous Community of Madrid 0.42% 30/04/2030	1,411,968	0.36
Total Ireland			398,966	0.10	EUR	3,809,000	Autonomous Community of Madrid 1.57% 30/04/2029	4,194,975	1.09
ITALY					EUR	200,000	Basque (Govt of) 0.25% 30/04/2031	197,405	0.05
EUR	1,700,000	Cassa Depositi e Prestiti SpA 0.75% 21/11/2022	1,722,002	0.44	EUR	700,000	Instituto de Credito Oficial 0.25% 30/04/2024	713,393	0.18
EUR	800,000	Cassa Depositi e Prestiti SpA 1.00% 11/02/2030	814,681	0.21	EUR	2,600,000	Instituto de Credito Oficial 0.75% 31/10/2023	2,668,750	0.68
EUR	1,200,000	Cassa Depositi e Prestiti SpA 1.50% 20/04/2023	1,234,206	0.32	EUR	200,000	Spain (Govt of) 1.00% 30/07/2042	197,432	0.06
EUR	500,000	Cassa Depositi e Prestiti SpA 2.00% 20/04/2027	545,445	0.14	EUR	200,000	Xunta de Galicia 0.08% 30/07/2027	200,628	0.05
EUR	2,100,000	Cassa Depositi e Prestiti SpA 2.13% 21/03/2026	2,288,579	0.59	Total Spain			10,677,880	2.75
EUR	200,000	Italy (Govt of) BPT 1.50% 30/04/2045	194,884	0.05	SUPRANATIONAL				
Total Italy			6,799,797	1.75	EUR	2,200,000	African Development Bank 0.25% 21/11/2024	2,243,622	0.58
					USD	350,000	African Development Bank 0.75% 03/04/2023	304,538	0.08
					EUR	1,450,000	Council of Europe 0.38% 27/03/2025	1,491,478	0.38

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Social Bond

Portfolio Statement

(continued)

			Market Value	% of				Market Value	% of
Nominal Value	Investment		EUR	Net Asset Value	Nominal Value	Investment		EUR	Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				
SUPRANATIONAL (continued)					UNITED KINGDOM				
EUR	1,800,000	Council of Europe Development Bank 0.00% 10/04/2026	1,830,006	0.47	USD	4,375,000	International Finance Facility for Immunisation Company 0.38% 06/11/2023	3,771,434	0.98
EUR	3,400,000	Council Of Europe Development Bank 0.00% 09/04/2027	3,450,113	0.90	USD	1,600,000	International Finance Facility for Immunisation Company 1.00% 21/04/2026	1,375,169	0.35
EUR	600,000	Eurofima 0.50% 23/04/2041	581,836	0.15	GBP	50,000	United Kingdom Gilt 0.88% 31/07/2033	56,766	0.01
EUR	3,000,000	European Investment Bank 0.00% 15/05/2028	3,045,709	0.78	Total United Kingdom			5,203,369	1.34
EUR	2,250,000	European Union 0.00% 02/06/2028	2,284,390	0.59	Total Supranationals, Governments and Local Public Authorities, Debt Instruments			82,796,396	21.34
EUR	800,000	European Union 0.00% 04/07/2035	770,114	0.20	Total Transferable securities and money market instruments admitted to an official exchange listing			378,154,964	97.45
EUR	1,100,000	European Union 0.10% 04/10/2040	1,028,661	0.27	Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				
EUR	2,200,000	European Union 0.30% 04/11/2050	2,038,151	0.53	Bonds				
EUR	200,000	IBRD 0.20% 21/01/2061	167,592	0.04	FRANCE				
GBP	250,000	Inter-American Development Bank 0.50% 15/09/2026	286,585	0.07	USD	700,000	Credit Agricole 2.81% 11/01/2041	576,403	0.15
USD	237,000	Inter-American Investment Corp. 0.50% 21/07/2023	205,111	0.05	Total France			576,403	0.15
USD	200,000	Inter-American Investment Corp. 0.75% 04/05/2022	173,122	0.04	NETHERLANDS				
EUR	500,000	International Bank for Reconstruction & Development 0.01% 24/04/2028	504,451	0.13	USD	550,000	Cooperatieve Rabobank UA 1.00% 24/09/2026	468,230	0.12
USD	600,000	International Bank for Reconstruction & Development 0.63% 22/04/2025	516,634	0.13	Total Netherlands			468,230	0.12
USD	210,000	International Bank for Reconstruction & Development 1.13% 13/09/2028	178,147	0.05	Total Bonds			1,044,633	0.27
EUR	250,000	International Development Association 0.35% 22/04/2036	247,214	0.06	Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				
USD	600,000	International Finance Corp. 0.50% 20/03/2023	519,525	0.13				1,044,633	0.27
EUR	410,000	Nordic Investment Bank 0.00% 06/04/2023	413,789	0.11					
SEK	3,000,000	Nordic Investment Bank 0.10% 13/10/2025	292,135	0.08					
Total Supranational			22,572,923	5.82					
SWEDEN									
SEK	1,000,000	Sweden (Govt of) 0.13% 09/09/2030	97,203	0.03					
Total Sweden			97,203	0.03					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Social Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
50,577	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	4,985,161	1.28
	Total Ireland	4,985,161	1.28
Total Funds		4,985,161	1.28
Total Undertakings for collective investments in transferable securities		4,985,161	1.28
Total value of investments		384,184,758	99.00
(Total cost: EUR 384,823,697)			

Threadneedle (Lux) - European Strategic Bond

Portfolio Statement

as at September 30, 2021

		Market Value	% of			Market Value	% of		
Nominal Value	Investment	EUR	Net Asset Value	Nominal Value	Investment	EUR	Net Asset Value		
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds				Bonds (continued)					
AUSTRALIA				DENMARK					
EUR	823,000	APT Pipelines Limited 1.25% 15/03/2033	818,659	0.37	EUR	752,000	Danske Bank AS FRN 09/06/2029	752,364	0.34
EUR	935,000	APT Pipelines Limited 2.00% 15/07/2030	1,009,548	0.45	EUR	437,000	Danske Bank AS FRN 15/05/2031	439,094	0.20
EUR	418,000	Ausgrid Finance Pty Limited 0.88% 07/10/2031	417,185	0.19	EUR	863,000	Nykredit Realkredit AS 0.38% 17/01/2028	852,309	0.38
GBP	840,000	Pacific National Finance Pty Limited 5.00% 19/09/2023	1,043,837	0.46	Total Denmark		2,043,767	0.92	
Total Australia					FRANCE				
					EUR	152,000	Altice France SA 3.38% 15/01/2028	146,846	0.07
BELGIUM					EUR	171,000	Altice France SA 4.00% 15/07/2029	169,090	0.08
EUR	619,000	Anheuser-Busch InBev SA/ NV 3.70% 02/04/2040	830,969	0.37	EUR	707,000	Altice France SA 4.25% 15/10/2029	699,943	0.31
EUR	233,000	House of Finance NV 4.38% 15/07/2026	239,599	0.11	EUR	592,000	CAB Selas 3.38% 01/02/2028	598,136	0.27
EUR	400,000	Kbc Group NV Perp FRN	423,756	0.19	EUR	431,000	Casino Guichard Perrachon SA 5.25% 15/04/2027	434,446	0.19
Total Belgium					EUR	484,000	Casino Guichard Perrachon SA 6.63% 15/01/2026	506,163	0.23
					EUR	480,000	Chrome Holding SASU 5.00% 31/05/2029	493,257	0.22
BERMUDA					EUR	1,112,000	Constellium SE 3.13% 15/07/2029	1,118,353	0.50
EUR	3,052,000	Bacardi Limited 2.75% 03/07/2023	3,201,402	1.44	EUR	800,000	Credit Agricole SA 0.50% 21/09/2029	794,283	0.36
Total Bermuda					EUR	200,000	Electricite de France SA 2.00% 09/12/2049	212,543	0.10
					EUR	600,000	Electricite de France SA Perp FRN	610,026	0.27
CANADA					EUR	600,000	Electricite de France SA Perp FRN	632,760	0.28
EUR	525,000	Primo Water Holdings Inc. 3.88% 31/10/2028	545,249	0.24	EUR	431,000	Elior Group SA 3.75% 15/07/2026	447,139	0.20
Total Canada					EUR	409,000	Faurecia 2.38% 15/06/2029	414,075	0.19
					EUR	670,000	Faurecia SE 2.38% 15/06/2027	674,757	0.30
CAYMAN ISLANDS					EUR	552,000	Foncia Management SASU 3.38% 31/03/2028	552,065	0.25
USD	1,089,000	Alibaba Group Holding Limited 4.00% 06/12/2037	1,022,816	0.46	EUR	555,000	Getlink SE 3.50% 30/10/2025	576,000	0.26
USD	800,000	Energuate Trust 5.88% 03/05/2027	719,306	0.32	EUR	377,000	Iqera Group SAS 4.25% 30/09/2024	378,589	0.17
GBP	3,535,000	Southern Water Services Finance Limited 2.38% 28/05/2028	4,255,524	1.90	EUR	198,000	Iqera Group SAS 6.50% 30/09/2024	204,712	0.09
USD	444,000	Tencent Holdings Limited 2.88% 22/04/2031	391,697	0.18	EUR	202,000	Laboratoire Eimer SE 5.00% 01/02/2029	209,074	0.09
USD	253,000	Tencent Holdings Limited 3.24% 03/06/2050	207,782	0.09	EUR	270,000	Paprec Holding SA 4.00% 31/03/2025	275,604	0.12
USD	730,000	Tencent Holdings Limited 3.60% 19/01/2028	674,948	0.30	EUR	534,000	Picard Groupe SAS 3.88% 01/07/2026	543,476	0.24
EUR	460,000	UPCB Finance VII Limited 3.63% 15/06/2029	473,414	0.21	EUR	1,700,000	Sanef SA 1.88% 16/03/2026	1,820,925	0.81
Total Cayman Islands									

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Strategic Bond

Portfolio Statement

(continued)

			Market Value	% of				Market Value	% of
Nominal Value	Investment		EUR	Net Asset Value	Nominal Value	Investment		EUR	Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
FRANCE (continued)					GERMANY (continued)				
EUR	300,000	Valeo SA 1.00% 03/08/2028	297,828	0.13	EUR	705,000	Peach Property Finance GmbH 4.38% 15/11/2025	728,328	0.33
	Total France		12,810,090	5.73	EUR	300,000	Schaeffler AG 2.75% 12/10/2025	319,849	0.14
					EUR	310,000	Schaeffler AG 2.88% 26/03/2027	336,770	0.15
GERMANY					EUR	400,000	Schaeffler AG 3.38% 12/10/2028	448,595	0.20
EUR	800,000	Adler Real Estate AG 1.88% 27/04/2023	736,320	0.33	EUR	216,000	Techem Verwaltungsgesellschaft 674 mbH 2.00% 15/07/2025	215,194	0.10
EUR	700,000	alstria office REIT-AG 0.50% 26/09/2025	705,473	0.32	EUR	316,511	Techem Verwaltungsgesellschaft 674 mbH 6.00% 30/07/2026	326,470	0.15
EUR	1,600,000	Amprion GmbH 0.63% 23/09/2033	1,564,961	0.69	EUR	400,000	Vonovia SE 0.63% 14/12/2029	399,859	0.18
EUR	1,200,000	Bayer AG 1.13% 06/01/2030	1,233,343	0.54	EUR	300,000	Vonovia SE 1.50% 14/06/2041	297,215	0.13
EUR	477,000	Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027	483,331	0.22		Total Germany		19,896,643	8.91
EUR	315,000	Cheplapharm Arzneimittel GmbH 4.38% 15/01/2028	328,170	0.15					
EUR	750,000	Commerzbank AG 0.50% 04/12/2026	761,189	0.34	INDIA				
EUR	1,300,000	Commerzbank AG FRN 05/12/2030	1,435,969	0.64	USD	1,328,000	Adani Ports & Special Economic Zone Limited 4.38% 03/07/2029	1,199,320	0.54
EUR	867,000	Deutsche Bank AG FRN 10/06/2026	909,612	0.41	USD	1,850,000	GMR Hyderabad International Airport Limited 4.25% 27/10/2027	1,533,307	0.69
EUR	500,000	Deutsche Bank AG FRN 19/11/2030	526,962	0.24	USD	550,000	GMR Hyderabad International Airport Limited 5.38% 10/04/2024	486,412	0.22
EUR	200,000	Deutsche Lufthansa AG 2.88% 11/02/2025	206,887	0.09		Total India		3,219,039	1.45
EUR	300,000	Deutsche Lufthansa AG 3.00% 29/05/2026	309,827	0.14	IRELAND				
EUR	300,000	Deutsche Lufthansa AG 3.50% 14/07/2029	310,442	0.14	EUR	1,000,000	AIB Group plc FRN 19/11/2029	1,031,698	0.46
EUR	300,000	Deutsche Lufthansa AG 3.75% 11/02/2028	315,822	0.14	EUR	450,000	AIB Group plc FRN 30/05/2031	483,473	0.22
EUR	800,000	Eurogrid GmbH 0.74% 21/04/2033	800,566	0.36	EUR	378,000	AIB Group plc Perp FRN	422,343	0.19
EUR	283,000	Gruenthal GmbH 3.63% 15/11/2026	294,013	0.13	EUR	720,000	Bank of Ireland Group plc FRN 11/08/2031	720,672	0.32
EUR	648,000	Gruenthal GmbH 4.13% 15/05/2028	679,973	0.31	EUR	652,000	Eaton Capital Unlimi 0.58% 08/03/2030	652,362	0.29
EUR	247,000	Gruenthal GmbH 4.13% 15/05/2028	259,187	0.12	EUR	280,000	Eircom Finance Dac 2.63% 15/02/2027	278,912	0.12
EUR	1,100,000	Hamburg Commercial Bank AG 0.38% 09/03/2026	1,102,593	0.49	EUR	654,000	Eircom Finance DAC 3.50% 15/05/2026	669,044	0.30
EUR	499,000	Ineos Styrolution Group GmbH 2.25% 16/01/2027	495,073	0.22	USD	395,000	GE Capital International Funding Company 4.42% 15/11/2035	409,327	0.18
EUR	1,300,000	Mahle GmbH 2.38% 14/05/2028	1,282,467	0.57	GBP	135,000	Virgin Media Vendor Financing Notes III 4.88% 15/07/2028	160,502	0.07
EUR	933,000	Novelis Sheet Ingot GmbH 3.38% 15/04/2029	974,810	0.44		Total Ireland		4,828,333	2.15
EUR	1,070,000	PCF GmbH 4.75% 15/04/2026	1,107,373	0.50					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Strategic Bond

Portfolio Statement

(continued)

			Market Value	% of				Market Value	% of
Nominal Value	Investment		EUR	Net Asset Value	Nominal Value	Investment		EUR	Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
ITALY					LUXEMBOURG (continued)				
EUR	427,000	Aeroporti di Roma SpA 1.63% 08/06/2027	447,731	0.20	EUR	128,000	Altice France Holding SA 4.00% 15/02/2028	120,919	0.05
EUR	393,000	Atlantia SpA 1.88% 12/02/2028	409,829	0.18	EUR	1,220,000	Altice France Holding SA 8.00% 15/05/2027	1,301,593	0.58
EUR	201,000	Autostrade per l'Italia 2.00% 04/12/2028	211,549	0.09	GBP	300,000	Aroundtown SA 3.00% 16/10/2029	371,023	0.17
EUR	880,000	Autostrade per l'Italia SpA 1.88% 26/09/2029	920,341	0.41	GBP	563,000	B&M European Value Retail SA 3.63% 15/07/2025	675,333	0.29
EUR	744,000	Banca Monte dei Paschi di Siena SpA 1.88% 09/01/2026	748,872	0.33	EUR	891,000	Becton Dickinson Euro Finance Sarl 1.21% 04/06/2026	930,194	0.41
EUR	192,000	Eni SpA Perp FRN	195,013	0.09	EUR	555,000	Becton Dickinson Euro Finance Sarl 1.21% 12/02/2036	549,028	0.25
EUR	371,000	Eni SpA Perp FRN	396,342	0.18	EUR	874,000	Becton Dickinson Euro Finance Sarl 1.34% 13/08/2041	842,335	0.38
EUR	586,000	IMA Industria Macchine Automatiche SpA 3.75% 15/01/2028	591,641	0.26	EUR	662,000	Canpack SA 2.38% 01/11/2027	676,835	0.30
EUR	303,000	Infrastrutture Wireless Italiane SpA 1.63% 21/10/2028	308,651	0.14	EUR	579,000	Cirsa Finance International Sarl 4.50% 15/03/2027	574,324	0.26
EUR	179,000	Infrastrutture Wireless Italiane SpA 1.88% 08/07/2026	186,439	0.08	EUR	577,436	Cirsa Finance International Sarl 6.25% 20/12/2023	587,344	0.26
EUR	287,000	International Design Group SPA 6.50% 15/11/2025	297,725	0.13	EUR	338,000	Garfunkelux Holdingco 3 SA 6.75% 01/11/2025	353,793	0.16
EUR	304,000	Nexi SpA 1.63% 30/04/2026	305,509	0.14	GBP	496,000	Garfunkelux Holdingco 3 SA 7.75% 01/11/2025	604,507	0.27
EUR	304,000	Nexi SpA 2.13% 30/04/2029	303,863	0.14	EUR	167,000	Groupe Ecore Holding SAS FRN 15/11/2023	169,977	0.08
EUR	633,000	Telecom Italia SpA 1.63% 18/01/2029	621,272	0.28	EUR	300,000	Hanesbrands Inc. 3.50% 15/06/2024	320,486	0.14
Total Italy			5,944,777	2.65	EUR	1,030,000	InPost SA 2.25% 15/07/2027	1,042,275	0.47
JERSEY - CHANNEL ISLANDS					EUR	543,000	Kleopatra Finco Sarl 4.25% 01/03/2026	533,090	0.24
EUR	155,000	Avis Budget Finance plc 4.75% 30/01/2026	158,529	0.07	EUR	180,000	Lincoln Financing SARL 3.63% 01/04/2024	181,805	0.08
USD	1,752,000	Galaxy Pipeline Assets Bidco Limited 2.16% 31/03/2034	1,489,038	0.67	EUR	200,000	Matterhorn Telecom SA 3.13% 15/09/2026	200,379	0.09
USD	776,000	Galaxy Pipeline Assets Bidco Limited 2.63% 31/03/2036	659,397	0.29	EUR	1,216,000	Medtronic Global Holdings SCA 1.38% 15/10/2040	1,235,454	0.56
EUR	631,000	Heathrow Funding Limited 1.13% 08/10/2030	628,039	0.28	USD	792,000	Millicom International Cellular SA 6.25% 25/03/2029	749,927	0.34
Total Jersey - Channel Islands			2,935,003	1.31	EUR	802,000	Nestle Finance International Limited 0.63% 14/02/2034	799,285	0.36
LUXEMBOURG					EUR	1,128,000	Novartis Finance SA 0.00% 23/09/2028	1,112,583	0.50
EUR	200,000	Adler Group SA 2.25% 14/01/2029	163,786	0.07	EUR	185,000	Picard Bondco SA 5.38% 01/07/2027	186,954	0.08
EUR	300,000	Adler Group SA 2.75% 13/11/2026	258,981	0.12	EUR	667,000	Sani/Ikos Financial Holdings 1 Sarl 5.63% 15/12/2026	682,739	0.31
EUR	600,000	Adler Group SA 3.25% 05/08/2025	531,925	0.24	Total Luxembourg		16,515,725	7.39	
EUR	568,000	Altice Financing SA 3.00% 15/01/2028	537,578	0.23					
EUR	225,000	Altice Financing SA 4.25% 15/08/2029	221,273	0.10					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Strategic Bond

Portfolio Statement

(continued)

		Market Value	% of			Market Value	% of		
Nominal Value	Investment	EUR	Net Asset Value	Nominal Value	Investment	EUR	Net Asset Value		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
MEXICO				PANAMA					
EUR	836,000	Petroleos Mexicanos 3.75% 16/04/2026	842,463	0.38	EUR	265,000	Carnival Corp. 7.63% 01/03/2026	287,159	0.13
EUR	214,000	Petroleos Mexicanos 4.75% 26/02/2029	212,611	0.10	Total Panama		287,159	0.13	
Total Mexico		1,055,074	0.48	SINGAPORE					
				USD	640,000	Geo Coal International Pte Limited 8.00% 04/10/2022	566,508	0.25	
				Total Singapore		566,508	0.25		
NETHERLANDS				SPAIN					
EUR	484,000	Akelius Residential Property Financing BV 1.13% 11/01/2029	493,378	0.22	EUR	400,000	Cellnex Finance Company 2.00% 15/02/2033	391,441	0.18
EUR	611,000	Ashland Services BV 2.00% 30/01/2028	632,680	0.27	EUR	400,000	Cellnex Finance Company SA 1.25% 15/01/2029	390,448	0.17
EUR	217,000	Darling Global Finance BV 3.63% 15/05/2026	221,207	0.10	EUR	838,000	Grifols Escrow Issuer SA 3.88% 15/10/2028	848,883	0.38
EUR	367,000	Diebold Nixdorf Dutch Holding BV 9.00% 15/07/2025	399,627	0.18	EUR	298,000	Nortegas Energia Distribucion SAU 2.07% 28/09/2027	321,988	0.14
GBP	2,085,000	E.ON International Finance BV 6.25% 03/06/2030	3,231,547	1.44	Total Spain		1,952,760	0.87	
EUR	414,000	Goodyear Europe BV 2.75% 15/08/2028	418,125	0.19	SWEDEN				
EUR	700,000	Iberdrola International BV Perp FRN	703,842	0.31	EUR	356,000	Heimstaden Bostad AB Perp FRN	352,605	0.16
EUR	700,000	ING Groep NV 0.38% 29/09/2028	693,176	0.31	EUR	140,000	Heimstaden Bostad AB Perp FRN	143,863	0.06
USD	667,000	Mong Duong Finance Holdings BV 5.13% 07/05/2029	573,556	0.26	EUR	660,000	Heimstaden Bostad AB Perp FRN	678,173	0.30
EUR	1,005,000	Nobel Bidco BV 3.13% 15/06/2028	1,000,944	0.45	EUR	1,517,000	Sagax AB 1.13% 30/01/2027	1,559,160	0.69
EUR	456,000	Oci NV 3.63% 15/10/2025	474,109	0.21	EUR	674,000	Verisure Holding AB 3.25% 15/02/2027	678,773	0.30
EUR	625,000	PPF Telecom Group BV 3.50% 20/05/2024	667,404	0.30	EUR	755,000	Verisure Midholding AB 5.25% 15/02/2029	776,390	0.35
EUR	171,000	Repsol International Finance BV FRN 25/03/2075	186,519	0.08	Total Sweden		4,188,964	1.86	
EUR	1,258,000	Stedin Holding NV Perp FRN	1,281,770	0.57	SWITZERLAND				
EUR	610,000	Stichting AK Rabobank Certificaten Perp 2.19%	878,238	0.39	EUR	857,000	Credit Suisse AG 0.25% 01/09/2028	837,813	0.37
EUR	451,797	Summer Bidco BV 9.00% 15/11/2025	462,978	0.21	EUR	1,515,000	Credit Suisse Group AG 0.63% 18/01/2033	1,428,801	0.64
EUR	300,000	Telefonica Europe BV Perp FRN	292,686	0.13	EUR	851,000	UBS AG 0.50% 31/03/2031	843,715	0.38
EUR	1,700,000	Telefonica Europe BV Perp FRN	1,847,502	0.82	USD	481,000	UBS Group AG Perp FRN	451,502	0.20
EUR	600,000	Telefonica Europe BV Perp FRN	666,529	0.30	EUR	448,000	UBS Group AG Perp FRN	455,967	0.20
EUR	1,040,000	Tennet Holding BV Perp FRN	1,091,798	0.49	USD	275,000	UBS Group AG Perp FRN	270,753	0.12
EUR	802,000	Tennet Holding BV Perp FRN	846,929	0.38	Total Switzerland		4,288,551	1.91	
EUR	595,000	United Group BV 3.13% 15/02/2026	576,751	0.26					
EUR	211,000	United Group BV 4.88% 01/07/2024	213,966	0.10					
EUR	900,000	Volkswagen International Finance NV 4.13% 16/11/2038	1,244,979	0.55					
Total Netherlands		19,100,240	8.52						

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Threadneedle (Lux) - European Strategic Bond

Portfolio Statement

(continued)

			Market Value	% of				Market Value	% of
Nominal Value	Investment		EUR	Net Asset Value	Nominal Value	Investment		EUR	Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
UNITED KINGDOM					UNITED KINGDOM (continued)				
GBP	160,000	Arqiva Broadcast Finance plc 6.75% 30/09/2023	190,013	0.08	GBP	560,000	Lloyds TSB Bank plc 7.63% 22/04/2025	795,140	0.36
GBP	100,000	Arrow Global Finance 5.13% 15/09/2024	116,638	0.05	EUR	1,600,000	Nationwide Building Society 0.25% 14/09/2028	1,587,489	0.71
EUR	475,000	Barclays plc FRN 12/05/2032	478,493	0.21	EUR	912,000	Natwest Group plc FRN 26/02/2030	911,968	0.41
GBP	710,000	Boparan Finance plc 7.63% 30/11/2025	731,355	0.33	EUR	602,000	NatWest Group plc 1.04% 14/09/2032	600,298	0.27
EUR	1,113,000	BP Capital Markets plc Perp FRN	1,190,389	0.53	GBP	239,000	Natwest Group plc Perp FRN	298,984	0.13
EUR	1,156,000	British American Tobacco plc Perp 3.00%	1,147,422	0.51	EUR	2,337,000	NGG Finance plc FRN 05/09/2082	2,383,506	1.07
GBP	737,000	BUFA Finance plc 5.00% 08/12/2026	995,633	0.45	EUR	501,000	Nomad Foods Bondco plc 2.50% 24/06/2028	509,823	0.23
EUR	1,375,000	Cadent Finance plc 0.63% 19/03/2030	1,375,205	0.61	EUR	175,000	Pinnacle Bidco plc 5.50% 15/02/2025	180,423	0.08
GBP	359,000	Constellation Automotive Financing plc 4.88% 15/07/2027	415,323	0.19	GBP	397,000	Pinnacle Bidco plc 6.38% 15/02/2025	472,120	0.21
GBP	790,000	Deuce Finco plc 5.50% 15/06/2027	932,280	0.42	GBP	747,000	Punch Finance plc 6.13% 30/06/2026	891,204	0.40
GBP	956,000	Ds Smith plc 2.88% 26/07/2029	1,161,087	0.51	GBP	165,000	Santander UK plc Perp 10.06%	342,418	0.15
EUR	497,000	EC Finance plc 2.38% 15/11/2022	499,750	0.22	EUR	855,000	SSE plc Perp FRN	911,243	0.41
EUR	632,000	EC Finance plc 3.00% 15/10/2026	637,074	0.28	GBP	390,000	Telereal Securitisation plc FRN 10/12/2033	458,557	0.21
USD	450,938	Enquest plc 7.00% 15/04/2022	375,717	0.17	GBP	1,113,736	Tesco Property Finance 3 plc 5.74% 13/04/2040	1,700,474	0.76
GBP	426,000	GKN Holdings plc 5.38% 19/09/2022	514,968	0.23	GBP	389,666	Tesco Property Finance 5 plc 5.66% 13/10/2041	594,373	0.27
EUR	1,074,000	HBOS plc FRN 18/03/2030	1,222,025	0.55	GBP	620,000	Thames Water Kemble Finance plc 4.63% 19/05/2026	754,541	0.34
GBP	482,000	HSBC Bank plc 5.38% 22/08/2033	730,738	0.33	GBP	659,000	Travis Perkins plc 3.75% 17/02/2026	816,367	0.36
USD	570,000	Imperial Brands Finance plc 3.50% 26/07/2026	526,742	0.24	EUR	489,000	Victoria plc 3.63% 26/08/2026	501,350	0.22
EUR	602,000	Ineos Finance plc 3.38% 31/03/2026	616,284	0.28	GBP	221,000	Virgin Media Secured Finance plc 4.25% 15/01/2030	260,555	0.12
EUR	503,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	508,808	0.23	GBP	300,000	Virgin Media Secured Finance plc 5.00% 15/04/2027	362,429	0.16
EUR	130,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	131,501	0.06	GBP	100,000	Virgin Media Secured Finance plc 5.25% 15/05/2029	123,331	0.06
GBP	514,000	Inspired Entertainment Financing plc 7.88% 01/06/2026	615,945	0.27	GBP	1,020,000	Virgin Money UK plc FRN 24/04/2026	1,256,820	0.56
EUR	450,000	International Game Technology plc 3.50% 15/06/2026	462,491	0.21	EUR	643,000	Vmed O2 UK Financing I plc 3.25% 31/01/2031	661,612	0.30
GBP	315,000	Iron Mountain UK plc 3.88% 15/11/2025	371,289	0.17	GBP	272,000	Vmed O2 UK Financing I plc 4.00% 31/01/2029	319,916	0.14
EUR	286,000	Jaguar Land Rover Automotive plc 4.50% 15/07/2028	282,578	0.13	EUR	450,000	Vodafone Group plc FRN 03/01/2079	468,151	0.21
EUR	500,000	Jaguar Land Rover Automotive plc 6.88% 15/11/2026	558,194	0.25	EUR	432,000	Vodafone Group plc FRN 03/10/2078	489,745	0.22
GBP	445,000	Legal & General Group plc FRN 14/11/2048	602,654	0.27					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Strategic Bond

Portfolio Statement

(continued)

			Market Value	% of				Market Value	% of
Nominal Value	Investment		EUR	Net Asset Value	Nominal Value	Investment		EUR	Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
UNITED KINGDOM (continued)					UNITED STATES (continued)				
USD	650,000	Vodafone Group plc FRN 03/10/2078	617,456	0.28	EUR	804,000	General Motors Financial Company Inc. 0.60% 20/05/2027	802,554	0.36
GBP	405,000	Western Power Distribution plc 3.50% 16/10/2026	515,417	0.23	EUR	761,000	Goldman Sachs Group Inc. 1.00% 18/03/2033	762,221	0.34
Total United Kingdom			37,176,306	16.65	USD	176,000	Goodman USA Finance Three LLC 3.70% 15/03/2028	164,645	0.07
					USD	323,000	Intel Corp. 3.05% 12/08/2051	277,074	0.12
UNITED STATES					EUR	700,000	Iqvia Inc. 2.25% 15/01/2028	705,975	0.32
USD	424,000	AbbVie Inc. 4.25% 21/11/2049	432,305	0.19	EUR	395,000	Iqvia Inc. 2.25% 15/03/2029	397,599	0.18
USD	300,000	AbbVie Inc. 4.88% 14/11/2048	332,090	0.15	EUR	679,000	Iqvia Inc. 2.88% 15/06/2028	699,247	0.31
USD	900,000	Amazon.com Inc. 3.10% 12/05/2051	817,848	0.37	USD	1,627,000	JPMorgan Chase & Company FRN 22/04/2032	1,423,590	0.64
EUR	704,000	American Tower Corp. 0.95% 05/10/2030	701,376	0.31	USD	844,000	JPMorgan Chase & Company FRN 22/04/2041	752,941	0.34
EUR	441,000	Ardagh Metal Packaging Finance USA LLC 2.00% 01/09/2028	445,498	0.20	EUR	351,000	Kraft Heinz Foods Company 2.25% 25/05/2028	382,298	0.17
EUR	731,000	Ardagh Metal Packaging Finance USA LLC 3.00% 01/09/2029	734,001	0.33	GBP	1,460,000	Kraft Heinz Foods Company 4.13% 01/07/2027	1,894,998	0.85
EUR	203,000	AT&T Inc. 3.15% 04/09/2036	246,537	0.11	USD	300,000	Kraft Heinz Foods Company 4.38% 01/06/2046	295,418	0.13
USD	500,000	AT&T Inc. 3.50% 01/06/2041	443,240	0.20	GBP	118,000	MPT Operating Partnership LP 2.55% 05/12/2023	141,047	0.06
EUR	2,213,000	Bank of America Corp. FRN 22/03/2031	2,207,854	0.99	EUR	228,000	Netflix Inc. 3.00% 15/06/2025	248,064	0.11
EUR	521,000	Bank of America Corp. FRN 24/05/2032	533,980	0.24	EUR	987,000	Netflix Inc. 3.63% 15/05/2027	1,142,445	0.50
EUR	300,000	Bank of America Corp. FRN 31/03/2029	360,385	0.16	EUR	700,000	Netflix Inc. 3.63% 15/06/2030	840,559	0.38
USD	243,000	Boeing Company 5.93% 01/05/2060	286,900	0.13	EUR	646,000	Netflix Inc. 3.88% 15/11/2029	783,172	0.35
EUR	706,000	Catalent Pharma Solutions Inc. 2.38% 01/03/2028	716,118	0.32	EUR	606,000	Olympus Water USA 3.88% 01/10/2028	607,495	0.28
EUR	480,000	Eli Lilly & Company 1.38% 14/09/2061	451,245	0.20	EUR	302,000	Olympus Water USA 5.38% 01/10/2029	299,043	0.13
EUR	367,000	Fidelity National Information Services Inc. 1.00% 03/12/2028	378,226	0.17	USD	628,000	Oracle Corp. 3.65% 25/03/2041	562,125	0.25
EUR	228,000	Fidelity National Information Services Inc. 1.50% 21/05/2027	241,917	0.11	EUR	454,000	Scientific Games International Inc. 5.50% 15/02/2026	469,387	0.21
EUR	320,000	Fidelity National Information Services Inc. 1.50% 21/05/2027	339,533	0.15	EUR	214,000	Silgan Holdings Inc. 2.25% 01/06/2028	215,831	0.10
EUR	175,000	Fidelity National Information Services Inc. 2.95% 21/05/2039	212,608	0.10	EUR	530,000	Southern Company 1.88% 15/09/2081	527,741	0.24
EUR	196,000	Fiserv Inc. 1.63% 01/07/2030	210,433	0.09	EUR	414,000	Spectrum Brands Inc. 4.00% 01/10/2026	423,737	0.19
GBP	319,000	Ford Motor Credit Company LLC 2.75% 14/06/2024	375,648	0.17	EUR	218,000	Thermo Fisher Scientific Inc. 1.88% 01/10/2049	230,491	0.10
EUR	462,000	Ford Motor Credit Company LLC 3.25% 15/09/2025	493,157	0.22	GBP	350,000	Time Warner Cable Inc. 5.75% 02/06/2031	516,901	0.23
EUR	459,000	General Electric Company 2.13% 17/05/2037	501,524	0.22	EUR	985,000	Verizon Communications Inc. 0.75% 22/03/2032	975,353	0.44
Total United States								28,004,374	12.53

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Strategic Bond

Portfolio Statement

(continued)

			Market Value	% of Net Asset Value				Market Value	% of Net Asset Value
Nominal Value	Investment		EUR	Value	Nominal Value	Investment		EUR	Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				
VIRGIN ISLANDS (BRITISH)					IVORY COAST (continued)				
USD	893,000	Gold Fields Orogen Holdings BVI Limited 6.13% 15/05/2029	903,959	0.40	EUR	290,000	Ivory Coast (Govt of) 5.88% 17/10/2031	303,958	0.14
Total Virgin Islands (British)			903,959	0.40	Total Ivory Coast			563,921	0.26
Total Bonds			181,992,963	81.39					
Supranationals, Governments and Local Public Authorities, Debt Instruments					SENEGAL				
					EUR	390,000	Senegal (Govt of) 4.75% 13/03/2028	406,803	0.18
					Total Senegal			406,803	0.18
DOMINICAN REPUBLIC					SPAIN				
USD	333,000	Dominican Republic (Govt of) 5.88% 30/01/2060	282,456	0.13	EUR	1,230,000	Spain (Govt of) 1.45% 30/04/2029	1,354,611	0.61
USD	900,000	Dominican Republic (Govt of) 5.95% 25/01/2027	874,417	0.39	Total Spain			1,354,611	0.61
Total Dominican Republic			1,156,873	0.52					
EGYPT					UNITED KINGDOM				
EUR	450,000	Egypt (Govt of) 5.63% 16/04/2030	430,993	0.19	GBP	578,000	United Kingdom Gilt 0.50% 22/10/2061	508,426	0.23
Total Egypt			430,993	0.19	GBP	1,395,000	United Kingdom Gilt 1.25% 22/10/2041	1,587,271	0.71
					Total United Kingdom			2,095,697	0.94
FRANCE					UNITED STATES				
EUR	700,000	Agence Francaise de Developpement EPIC 0.50% 31/10/2025	724,149	0.32	USD	10,000,000	United States Treasury N/B 0.25% 31/10/2025	8,433,011	3.76
Total France			724,149	0.32	Total United States			8,433,011	3.76
GERMANY					Total Supranationals, Governments and Local Public Authorities, Debt Instruments				
EUR	2,600,000	Bundesrepublik Deutschland Bundesanleihe 0.00% 15/08/2030	2,666,802	1.18	Total Transferable securities and money market instruments admitted to an official exchange listing			20,923,429	9.35
EUR	2,000,000	Kreditanstalt fuer Wiederaufbau 0.00% 15/09/2028	2,027,493	0.91					
Total Germany			4,694,295	2.09	Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				
ITALY					Bonds				
EUR	926,000	Italy (Govt of) BPT 2.45% 01/09/2050	1,063,076	0.48	AUSTRALIA				
Total Italy			1,063,076	0.48	USD	1,270,000	Woodside Finance Limited 4.50% 04/03/2029	1,230,218	0.54
IVORY COAST					Total Australia			1,230,218	0.54
EUR	250,000	Ivory Coast (Govt of) 5.25% 22/03/2030	259,963	0.12					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Strategic Bond

Portfolio Statement

(continued)

Nominal Value		Investment	Market Value EUR	% of Net Asset Value	Nominal Value		Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)					Other transferable securities and money market instruments				
Bonds (continued)					Bonds				
BERMUDA					DENMARK				
USD	833,000	Bacardi Limited 4.45% 15/05/2025	792,402	0.35	USD	1,819,000	Danske Bank AS 1.55% 10/09/2027	1,559,684	0.70
Total Bermuda			792,402	0.35	Total Denmark			1,559,684	0.70
FRANCE					PORTUGAL				
USD	850,000	BPCE SA 2.70% 01/10/2029	761,396	0.34	EUR	100,000	Banco Espirito Santo SA 4.00% 21/01/2022	11,000	0.00
Total France			761,396	0.34	Total Portugal			11,000	0.00
ITALY					Total Bonds				
USD	400,000	Intesa Sanpaolo SpA 4.00% 23/09/2029	377,787	0.17	Total Other transferable securities and money market instruments				
Total Italy			377,787	0.17	1,570,684 0.70				
NETHERLANDS					Undertakings for collective investments in transferable securities				
USD	467,000	Vonovia Finance BV 5.00% 02/10/2023	435,204	0.19	Funds				
Total Netherlands			435,204	0.19	IRELAND				
UNITED KINGDOM					17,902	BlackRock Institutional Cash Series Euro Liquidity Fund Premier			1,764,533 0.79
GBP	768,000	Bellis Acquisition Company 3.25% 16/02/2026	880,443	0.39	Total Ireland			1,764,533	0.79
GBP	812,000	Pinewood Finance Company Limited 3.25% 30/09/2025	959,033	0.42	Total Funds				
Total United Kingdom			1,839,476	0.81	1,764,533 0.79				
UNITED STATES					Total Undertakings for collective investments in transferable securities				
USD	925,000	Carrier Global Corp. 2.72% 15/02/2030	825,646	0.37	1,764,533 0.79				
USD	1,030,000	Jersey Central Power & Light Company 2.75% 01/03/2032	910,975	0.41	Total value of investments				
Total United States			1,736,621	0.78	213,424,713 95.41				
Total Bonds					(Total cost: EUR 209,642,731)				
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					7,173,104 3.18				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Emerging Market Corporate Bonds

Portfolio Statement

as at September 30, 2021

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds					Bonds (continued)				
BERMUDA					CAYMAN ISLANDS (continued)				
USD	200,000	China Oil & Gas Group Limited 5.50% 25/01/2023	204,955	0.41	USD	400,000	Melco Resorts Finance Limited 5.75% 21/07/2028	409,932	0.81
USD	400,000	Geopark Limited 5.50% 17/01/2027	395,967	0.78	USD	200,000	Qnb Finance Limited 2.75% 12/02/2027	209,896	0.42
USD	200,000	Ooredoo International Finance Limited 2.63% 08/04/2031	204,125	0.40	USD	200,000	QNB Finance Limited 2.75% 12/02/2027	209,896	0.42
	Total Bermuda		805,047	1.59	USD	300,000	SA Global Sukuk Limited 2.69% 17/06/2031	303,225	0.60
BRAZIL					USD	400,000	Saudi Electricity Company 2.41% 17/09/2030	407,986	0.81
USD	500,000	Light Servicos de Eletricidade SA 4.38% 18/06/2026	500,434	0.99	USD	200,000	Tencent Holdings Limited 2.88% 22/04/2031	204,485	0.41
	Total Brazil		500,434	0.99	USD	200,000	Tencent Holdings Limited 3.60% 19/01/2028	214,310	0.42
CANADA					USD	367,000	Tingyi Cayman Islands Holding Corp. 1.63% 24/09/2025	365,296	0.72
USD	716,000	MEGlobal Canada ULCDL 5.00% 18/05/2025	793,076	1.57	USD	200,000	Vale Overseas Limited 3.75% 08/07/2030	207,327	0.41
	Total Canada		793,076	1.57		Total Cayman Islands		6,738,833	13.35
CAYMAN ISLANDS					CHINA				
USD	200,000	AAC Technologies Holdings Inc. 3.00% 27/11/2024	205,565	0.41	USD	200,000	Bank of China Limited 5.00% 13/11/2024	221,397	0.44
USD	200,000	Alibaba Group Holding Limited 3.60% 28/11/2024	214,329	0.42		Total China		221,397	0.44
USD	400,000	CIFI Holdings Group Company Limited 6.00% 16/07/2025	400,160	0.79	COLOMBIA				
USD	200,000	CK Hutchison International 17 II Limited 3.25% 29/09/2027	216,697	0.43	USD	650,000	Ecopetrol SA 6.88% 29/04/2030	762,044	1.52
USD	200,000	Country Garden Holdings Company Limited 2.70% 12/07/2026	185,875	0.37		Total Colombia		762,044	1.52
USD	400,000	Country Garden Holdings Company Limited 7.25% 08/04/2026	422,815	0.84	HONG KONG				
USD	600,000	Energuate Trust 5.88% 03/05/2027	625,230	1.24	USD	250,000	Bank of East Asia Limited FRN 03/11/2026	250,436	0.50
USD	212,000	ENN Energy Holdings Limited 2.63% 17/09/2030	210,301	0.41	USD	800,000	Lenovo Group Limited 5.88% 24/04/2025	902,211	1.79
USD	400,000	Goodman HK Finance 3.00% 22/07/2030	407,359	0.81	USD	530,000	Xiaomi Best Time International Limited 2.88% 14/07/2031	525,219	1.04
USD	500,000	JD.Com Inc. 3.38% 14/01/2030	525,007	1.04		Total Hong Kong		1,677,866	3.33
USD	200,000	Longfor Group Holdings Limited 3.95% 16/09/2029	207,450	0.41	INDIA				
USD	200,000	Longfor Properties Company 4.50% 16/01/2028	214,892	0.43	USD	200,000	Adani Electricity Mumbai Limited 3.95% 12/02/2030	200,359	0.40
USD	400,000	Meituan 3.05% 28/10/2030	370,800	0.73	USD	220,000	Adani Green Energy Limited 4.38% 08/09/2024	220,595	0.44

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Emerging Market Corporate Bonds

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
INDIA (continued)					JERSEY - CHANNEL ISLANDS				
USD	400,000	Adani Ports & Special Economic Zone Limited 4.00% 30/07/2027	417,454	0.83	USD	200,000	Galaxy Pipeline Assets Bidco Limited 2.63% 31/03/2036	196,961	0.39
USD	200,000	Adani Ports & Special Economic Zone Limited 4.20% 04/08/2027	209,885	0.42	USD	277,000	Galaxy Pipeline Assets Bidco Limited 2.94% 30/09/2040	276,882	0.55
USD	200,000	Bharti Airtel Limited 4.38% 10/06/2025	215,272	0.43	USD	440,000	Galaxy Pipeline Assets Bidco Limited 3.25% 30/09/2040	446,930	0.88
USD	500,000	GMR Hyderabad International Airport Limited 4.75% 02/02/2026	500,421	0.99	Total Jersey - Channel Islands			920,773	1.82
USD	200,000	JSW Steel Limited 5.95% 18/04/2024	212,295	0.42	LUXEMBOURG				
USD	250,000	Reliance Industries Limited 3.67% 30/11/2027	272,555	0.54	USD	250,000	Hidrovias International Finance SARL 4.95% 08/02/2031	247,437	0.49
USD	475,000	ReNew Wind Energy AP2 4.50% 14/07/2028	484,658	0.96	USD	250,000	MHP Lux SA 6.95% 03/04/2026	266,630	0.53
Total India			2,733,494	5.43	USD	500,000	MHP SE 7.75% 10/05/2024	542,233	1.07
					USD	544,500	Millicom International Cellular SA 6.25% 25/03/2029	597,525	1.18
					USD	200,000	Rede D'or Finance Sarl 4.50% 22/01/2030	198,815	0.39
					USD	400,000	Rumo Luxembourg Sarl 5.25% 10/01/2028	420,750	0.83
					Total Luxembourg			2,273,390	4.49
INDONESIA					MAURITIUS				
USD	295,000	Bank Mandiri Persero Tbk PT 4.75% 13/05/2025	327,054	0.65	USD	300,000	Azure Power Energy Limited 3.58% 19/08/2026	304,487	0.60
USD	400,000	Indonesia Asahan Aluminium Persero PT 6.76% 15/11/2048	515,834	1.02	USD	200,000	Greenko Solar Mauritius Limited 5.55% 29/01/2025	204,785	0.41
USD	448,000	Saka Energi Indonesia PT 4.45% 05/05/2024	431,374	0.86	USD	400,000	HTA Group Limited/Mauritius 7.00% 18/12/2025	421,800	0.84
USD	600,000	Sri Rejeki Isman TBK PT 7.25% 16/01/2025	117,000	0.23	USD	300,000	Network I2i Limited Perp FRN	319,913	0.63
Total Indonesia			1,391,262	2.76	Total Mauritius			1,250,985	2.48
IRELAND					MEXICO				
USD	200,000	Phosagro OAO Via Phosagro Bond Funding Dac 3.05% 23/01/2025	207,845	0.41	USD	500,000	BBVA Bancomer SA FRN 13/09/2034	549,835	1.09
USD	400,000	Phosagro OAO Via Phosagro Bond Funding DAC 2.60% 16/09/2028	399,000	0.79	USD	400,000	Cemex SAB de CV 5.20% 17/09/2030	433,000	0.86
Total Ireland			606,845	1.20	USD	400,000	Cemex SAB de CV 7.38% 05/06/2027	443,626	0.88
ISLE OF MAN					USD	237,000	Gruma SAB de CV 4.88% 01/12/2024	261,932	0.52
USD	200,000	AngloGold Ashanti Holdings plc 3.75% 01/10/2030	205,000	0.41	USD	800,000	Petroleos Mexicanos 5.35% 12/02/2028	789,211	1.57
USD	400,000	Gohl Capital Limited 4.25% 24/01/2027	421,089	0.84	Total Mexico			2,477,604	4.92
Total Isle of Man			626,089	1.25					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Emerging Market Corporate Bonds

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
MOROCCO					QATAR				
USD	557,000	OCP SA 6.88% 25/04/2044	676,797	1.34	USD	410,000	Qatar Petroleum 2.25% 12/07/2031	406,109	0.80
		Total Morocco	676,797	1.34			Total Qatar	406,109	0.80
NETHERLANDS					REPUBLIC OF KOREA (SOUTH)				
USD	200,000	Braskem Netherlands Finance BV 4.50% 31/01/2030	212,463	0.42	USD	200,000	Kookmin Bank 4.50% 01/02/2029	226,122	0.45
USD	374,300	Greenko Dutch BV 3.85% 29/03/2026	381,081	0.75	USD	380,000	SK Hynix Inc. 1.50% 19/01/2026	375,361	0.74
USD	400,000	Lukoil Securities BV 3.88% 06/05/2030	421,000	0.83			Total Republic of Korea (South)	601,483	1.19
USD	500,000	Mong Duong Finance Holdings BV 5.13% 07/05/2029	498,293	0.99	SAUDI ARABIA				
USD	400,000	Petrobras Global Finance BV 6.75% 03/06/2050	434,840	0.86	USD	400,000	Saudi Arabian Oil Company 2.25% 24/11/2030	392,050	0.78
USD	500,000	Syngenta Finance NV 5.18% 24/04/2028	563,611	1.12	USD	400,000	Saudi Arabian Oil Company 3.25% 24/11/2050	383,350	0.76
USD	392,000	Teva Pharmaceutical Finance Netherlands III BV 3.15% 01/10/2026	375,585	0.74	USD	400,000	Saudi Arabian Oil Company 3.50% 16/04/2029	430,848	0.85
		Total Netherlands	2,886,873	5.71	USD	200,000	Saudi Arabian Oil Company 3.50% 16/04/2029	215,424	0.43
							Total Saudi Arabia	1,421,672	2.82
PERU					SINGAPORE				
USD	500,000	Auna SA 6.50% 20/11/2025	525,000	1.04	USD	200,000	BOC Aviation Limited 2.63% 17/09/2030	197,965	0.39
USD	450,000	Hunt Oil Companyof Peru LLC Sucursal del Peru 6.38% 01/06/2028	451,763	0.89	USD	600,000	DBS Group Holdings Limited FRN 11/12/2028	643,432	1.27
USD	200,000	Volcan Compania Minera SAA 4.38% 11/02/2026	195,451	0.39	USD	450,000	Geo Coal International Pte Limited 8.00% 04/10/2022	461,640	0.91
USD	323,000	Volcan Compania Minera SAA 5.38% 02/02/2022	324,332	0.64	USD	200,000	SingTel Group Treasury Pte Limited 2.38% 28/08/2029	205,449	0.41
		Total Peru	1,496,546	2.96	USD	450,000	United Overseas Bank Limited FRN 16/03/2031	446,892	0.89
							Total Singapore	1,955,378	3.87
PHILIPPINES					SOUTH AFRICA				
USD	250,000	Globe Telecom Inc. 2.50% 23/07/2030	240,255	0.48	USD	200,000	Eskom Holdings 6.75% 06/08/2023	206,548	0.41
USD	200,000	International Container Terminal SE 4.75% 17/06/2030	224,081	0.44	USD	250,000	Eskom Holdings SOC Limited 7.13% 11/02/2025	260,778	0.52
USD	357,000	Metropolitan Bank & Trust Company 2.13% 15/01/2026	364,665	0.72	USD	244,000	Transnet SOC Limited 4.00% 26/07/2022	247,252	0.49
USD	200,000	Pldt Inc. 2.50% 23/01/2031	199,750	0.40			Total South Africa	714,578	1.42
USD	430,000	Smc Global Power Holdings Corp. Perp FRN	429,868	0.85	THAILAND				
		Total Philippines	1,458,619	2.89	USD	700,000	Bangkok Bank plc FRN 25/09/2034	712,576	1.41

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Emerging Market Corporate Bonds

Portfolio Statement

(continued)

Nominal Value		Investment	Market Value USD	% of Net Asset Value	Nominal Value		Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
THAILAND (continued)					VIRGIN ISLANDS (BRITISH) (continued)				
USD	200,000	GC Treasury Centre Company Limited 2.98% 18/03/2031	203,127	0.40	USD	600,000	Gold Fields Orogen Holdings BVI Limited 6.13% 15/05/2029	703,905	1.39
USD	200,000	Kasikornbank plc FRN 02/10/2031	201,817	0.40	USD	511,000	HKT Capital No 5 Limited 3.25% 30/09/2029	541,863	1.06
USD	200,000	PTTEP Treasury Center Company Limited 2.59% 10/06/2027	207,458	0.41	USD	728,000	Jgsh Philippines Limited 4.13% 09/07/2030	779,210	1.54
Total Thailand			1,324,978	2.62	USD	400,000	Studio City Finance Limited 5.00% 15/01/2029	371,748	0.74
					USD	200,000	Studio City Finance Limited 6.00% 15/07/2025	198,714	0.39
TURKEY					USD	467,000	TSMC Global Limited 0.75% 28/09/2025	456,498	0.91
USD	200,000	Akbank TAS 6.80% 06/02/2026	208,704	0.41	Total Virgin Islands (British)			4,343,270	8.59
USD	380,000	KOC Holding AS 6.50% 11/03/2025	406,864	0.80	Total Bonds			44,454,456	88.05
USD	200,000	Turkiye Garanti Bankasi AS 5.88% 16/03/2023	207,821	0.41	Supranationals, Governments and Local Public Authorities, Debt Instruments				
Total Turkey			823,389	1.62	DOMINICAN REPUBLIC				
UNITED ARAB EMIRATES					USD	380,000	Dominican (Govt) 6.85% 27/01/2045	423,763	0.84
USD	500,000	Abu Dhabi National Energy Company PJSC 2.00% 29/04/2028	504,062	0.99	Total Dominican Republic			423,763	0.84
USD	700,000	DP World Limited 6.85% 02/07/2037	937,498	1.86	SOUTH AFRICA				
Total United Arab Emirates			1,441,560	2.85	USD	400,000	South Africa (Govt of) 4.85% 30/09/2029	412,042	0.82
UNITED KINGDOM					Total South Africa			412,042	0.82
USD	200,000	Gazprom PJSC Via Gaz Finance plc 3.00% 29/06/2027	202,373	0.40	TURKEY				
USD	500,000	Gazprom PJSC Via Gaz Finance plc 3.25% 25/02/2030	498,832	1.00	USD	200,000	Turkey (Govt of) 5.13% 17/02/2028	190,120	0.38
USD	250,000	Nak Naftogaz Ukraine Via Kondor Finance plc 7.63% 08/11/2026	248,989	0.49	USD	400,000	Turkey (Govt of) 5.75% 22/03/2024	411,020	0.81
USD	200,000	Tullow Oil plc 7.00% 01/03/2025	173,871	0.34	Total Turkey			601,140	1.19
Total United Kingdom			1,124,065	2.23	Total Supranationals, Governments and Local Public Authorities, Debt Instruments			1,436,945	2.85
VIRGIN ISLANDS (BRITISH)					Total Transferable securities and money market instruments admitted to an official exchange listing			45,891,401	90.90
USD	400,000	Contemporary Ruiding Development Limited 2.63% 17/09/2030	402,092	0.80					
USD	400,000	Elect Global Investments Limited Perp FRN	408,129	0.81					
USD	450,000	FPC Resources Limited 4.38% 11/09/2027	481,111	0.95					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Emerging Market Corporate Bonds

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			
Bonds			
BERMUDA			
USD 500,000	Tengizchevroil Finance Company International 2.63% 15/08/2025	511,125	1.02
	Total Bermuda	511,125	1.02
LUXEMBOURG			
USD 500,000	Altice Financing SA 5.00% 15/01/2028	482,491	0.96
	Total Luxembourg	482,491	0.96
	Total Bonds	993,616	1.98
	Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities	993,616	1.98

Undertakings for collective investments in transferable securities

Funds

IRELAND			
2,638,397	BlackRock ICS US Dollar Liquidity Fund	2,638,397	5.23
	Total Ireland	2,638,397	5.23
	Total Funds	2,638,397	5.23
	Total Undertakings for collective investments in transferable securities	2,638,397	5.23
	Total value of investments	49,523,414	98.11
(Total cost: USD 48,729,704)			

Threadneedle (Lux) - Emerging Market Debt

Portfolio Statement

as at September 30, 2021

Nominal Value		Investment	Market Value USD	% of Net Asset Value	Nominal Value		Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds					Bonds (continued)				
BERMUDA					ISLE OF MAN				
USD	200,000	Ooredoo International Finance Limited 2.63% 08/04/2031	204,125	0.47	USD	200,000	AngloGold Ashanti Holdings plc 3.75% 01/10/2030	205,000	0.48
Total Bermuda			204,125	0.47	Total Isle of Man			205,000	0.48
CANADA					JERSEY - CHANNEL ISLANDS				
USD	316,000	MEGlobal Canada ULCDL 5.00% 18/05/2025	350,017	0.81	USD	253,000	Galaxy Pipeline Assets Bidco Limited 2.63% 31/03/2036	249,155	0.58
Total Canada			350,017	0.81	USD	277,000	Galaxy Pipeline Assets Bidco Limited 2.94% 30/09/2040	276,883	0.65
CAYMAN ISLANDS					Total Jersey - Channel Islands				
USD	200,000	Energuate Trust 5.88% 03/05/2027	208,410	0.48				526,038	1.23
USD	200,000	SA Global Sukuk Limited 2.69% 17/06/2031	202,150	0.47	KAZAKHSTAN				
Total Cayman Islands			410,560	0.95	USD	200,000	Kazmunaygas National Company JSC 5.75% 19/04/2047	240,992	0.56
HONG KONG					USD	200,000	KazMunayGas National Company JSC 4.75% 19/04/2027	222,975	0.52
USD	400,000	Lenovo Group Limited 5.88% 24/04/2025	451,105	1.05	USD	600,000	KazMunayGas National Company JSC 5.38% 24/04/2030	709,715	1.65
Total Hong Kong			451,105	1.05	Total Kazakhstan			1,173,682	2.73
INDIA					LUXEMBOURG				
USD	200,000	Adani Ports & Special Economic Zone Limited 4.00% 30/07/2027	208,727	0.49	USD	200,000	MHP Lux SA 6.95% 03/04/2026	213,304	0.50
Total India			208,727	0.49	USD	180,000	Millicom International Cellular SA 6.25% 25/03/2029	197,529	0.46
INDONESIA					MALAYSIA				
USD	450,000	Indonesia Asahan Aluminium Persero PT 5.45% 15/05/2030	518,766	1.21	USD	200,000	Petronas Capital Limited 3.50% 21/04/2030	216,813	0.50
USD	650,000	Indonesia Asahan Aluminium Persero PT 6.76% 15/11/2048	838,231	1.94	Total Malaysia			216,813	0.50
USD	200,000	Pelabuhan Indonesia II PT 5.38% 05/05/2045	237,904	0.55	MEXICO				
USD	300,000	Saka Energi Indonesia PT 4.45% 05/05/2024	288,867	0.67	USD	450,000	Comision Federal de Electricidad 3.88% 26/07/2033	443,851	1.04
Total Indonesia			1,883,768	4.37	USD	380,000	Petroleos Mexicanos 4.50% 23/01/2026	383,267	0.89
IRELAND					USD	505,000	Petroleos Mexicanos 5.35% 12/02/2028	498,190	1.16
USD	200,000	Phosagro OAO Via Phosagro Bond Funding DAC 2.60% 16/09/2028	199,500	0.46	USD	500,000	Petroleos Mexicanos 5.95% 28/01/2031	485,090	1.13
Total Ireland			199,500	0.46	USD	400,000	Petroleos Mexicanos 6.38% 23/01/2045	340,302	0.79
					USD	200,000	Petroleos Mexicanos 6.50% 23/01/2029	205,711	0.48

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Emerging Market Debt

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
MEXICO (continued)					UNITED KINGDOM				
USD	800,000	Petroleos Mexicanos 6.84% 23/01/2030	824,820	1.92	USD	404,000	Gazprom PJSC Via Gaz Finance plc 3.25% 25/02/2030	403,056	0.94
USD	200,000	Petroleos Mexicanos 7.69% 23/01/2050	189,880	0.44			Total United Kingdom	403,056	0.94
		Total Mexico	3,371,111	7.85					
					UNITED STATES				
					USD	378,000	Petroleos Mexicanos 6.63% 15/06/2035	358,864	0.83
							Total United States	358,864	0.83
NETHERLANDS									
USD	250,000	Mong Duong Finance Holdings BV 5.13% 07/05/2029	249,146	0.58					
USD	400,000	Syngenta Finance NV 5.18% 24/04/2028	450,890	1.06					
USD	250,000	Syngenta Finance NV 5.68% 24/04/2048	301,704	0.70	VIRGIN ISLANDS (BRITISH)				
		Total Netherlands	1,001,740	2.34	USD	250,000	Gold Fields Orogen Holdings BVI Limited 6.13% 15/05/2029	293,293	0.68
PHILIPPINES					USD	894,000	Jgsh Philippines Limited 4.13% 09/07/2030	956,887	2.22
USD	250,000	Smc Global Power Holdings Corp. Perp FRN	249,923	0.58	USD	200,000	Sinopec Group Overseas Development 2017 Limited 3.25% 13/09/2027	216,160	0.50
		Total Philippines	249,923	0.58	USD	200,000	Sinopec Group Overseas Development 2018 Limited 4.13% 12/09/2025	220,656	0.51
QATAR					USD	200,000	State Grid Overseas Investment 2016 Limited 1.63% 05/08/2030	190,374	0.44
USD	356,000	Qatar Petroleum 2.25% 12/07/2031	352,622	0.82			Total Virgin Islands (British)	1,877,370	4.35
		Total Qatar	352,622	0.82			Total Bonds	15,570,790	36.19
SINGAPORE					Mortgage and Asset Backed Securities				
USD	340,000	Geo Coal International Pte Limited 8.00% 04/10/2022	348,795	0.81	LUXEMBOURG				
		Total Singapore	348,795	0.81	USD	180,000	Millicom International Cellular SA 5.13% 15/01/2028	187,335	0.44
SOUTH AFRICA							Total Luxembourg	187,335	0.44
USD	200,000	Eskom Holdings SOC Limited 7.13% 11/02/2025	208,622	0.48	Total Mortgage and Asset Backed Securities				
USD	200,000	Eskom Holdings SOC Limited 8.45% 10/08/2028	221,021	0.51					
		Total South Africa	429,643	0.99	Supranationals, Governments and Local Public Authorities, Debt Instruments				
UNITED ARAB EMIRATES					ANGOLA				
USD	700,000	DP World Limited 6.85% 02/07/2037	937,498	2.18	USD	400,000	Angola (Govt of) 8.00% 26/11/2029	411,413	0.96
		Total United Arab Emirates	937,498	2.18	USD	200,000	Angola (Govt of) 9.38% 08/05/2048	207,272	0.48
							Total Angola	618,685	1.44

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Emerging Market Debt

Portfolio Statement

(continued)

Nominal Value		Investment	Market Value USD	% of Net Asset Value	Nominal Value		Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				
ARGENTINA					DOMINICAN REPUBLIC				
USD	2,101,468	Argentina (Govt of) FRN 09/07/2035	689,668	1.60	USD	151,000	Dominican (Govt) 6.40% 05/06/2049	160,143	0.37
USD	90,000	Argentina (Govt of) 1.13% 09/07/2046	30,006	0.07	USD	200,000	Dominican (Govt) 4.88% 23/09/2032	204,510	0.48
Total Argentina			719,674	1.67	USD	150,000	Dominican Republic 4.50% 30/01/2030	153,090	0.36
BELARUS					USD	222,000	Dominican Republic (Govt of) 5.88% 30/01/2060	218,235	0.51
USD	200,000	Belarus (Govt of) 6.20% 28/02/2030	176,561	0.41	USD	314,000	Dominican Republic (Govt of) 7.45% 30/04/2044	375,675	0.87
Total Belarus			176,561	0.41	Total Dominican Republic			1,111,653	2.59
BRAZIL					ECUADOR				
USD	1,050,000	Brazil (Govt of) 3.88% 12/06/2030	1,019,446	2.36	USD	192,950	Ecuador (Govt of) 0.50% 31/07/2040	113,567	0.26
USD	200,000	Brazil (Govt of) 5.00% 27/01/2045	186,953	0.43	USD	485,835	Ecuador (Govt of) 1.00% 31/07/2035	321,550	0.75
Total Brazil			1,206,399	2.79	USD	230,000	Ecuador (Govt of) 5.00% 31/07/2030	193,488	0.45
CHILE					Total Ecuador			628,605	1.46
USD	200,000	Chile (Govt of) 3.50% 25/01/2050	201,313	0.47	EGYPT				
Total Chile			201,313	0.47	EUR	180,000	Egypt (Govt of) 5.63% 16/04/2030	199,800	0.46
CHINA					EUR	200,000	Egypt (Govt of) 6.38% 11/04/2031	228,164	0.53
USD	200,000	China (Govt of) 1.95% 03/12/2024	208,639	0.48	USD	450,000	Egypt (Govt of) 7.30% 30/09/2033	438,319	1.02
Total China			208,639	0.48	USD	200,000	Egypt (Govt of) 7.50% 16/02/2061	175,840	0.41
COLOMBIA					USD	250,000	Egypt (Govt of) 7.63% 29/05/2032	249,895	0.58
USD	1,000,000	Colombia (Govt of) 3.00% 30/01/2030	945,249	2.19	USD	425,000	Egypt (Govt of) 8.50% 31/01/2047	412,242	0.96
USD	350,000	Colombia (Govt of) 3.13% 15/04/2031	328,589	0.76	Total Egypt			1,704,260	3.96
USD	223,000	Colombia (Govt of) 3.25% 22/04/2032	208,198	0.48	EL SALVADOR				
Total Colombia			1,482,036	3.43	USD	200,000	El Salvador (Govt of) 6.38% 18/01/2027	149,906	0.35
COSTA RICA					Total El Salvador			149,906	0.35
USD	200,000	Costa Rica (Govt of) 7.00% 04/04/2044	198,506	0.46	GHANA				
Total Costa Rica			198,506	0.46	USD	200,000	Ghana (Govt of) 7.88% 11/02/2035	180,370	0.42
CROATIA					USD	200,000	Ghana (Govt of) 8.13% 26/03/2032	189,815	0.44
USD	200,000	Croatia (Govt of) 6.00% 26/01/2024	223,467	0.52	USD	364,000	Ghana (Govt of) 8.88% 07/05/2042	339,379	0.79
Total Croatia			223,467	0.52	Total Ghana			709,564	1.65

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Emerging Market Debt

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				
GUATEMALA					OMAN				
USD	250,000	Guatemala (Govt of) 6.13% 01/06/2050	288,677	0.67	USD	200,000	Oman (Govt of) 6.25% 25/01/2031	214,475	0.50
	Total Guatemala		288,677	0.67		Total Oman		214,475	0.50
INDIA					PAKISTAN				
USD	400,000	Export-Import Bank of India 3.25% 15/01/2030	406,245	0.94	USD	200,000	Pakistan (Govt of) 6.88% 05/12/2027	201,698	0.47
	Total India		406,245	0.94	USD	201,000	Pakistan (Govt of) 7.38% 08/04/2031	201,325	0.47
INDONESIA						Total Pakistan		403,023	0.94
USD	400,000	Indonesia (Govt of) 3.70% 30/10/2049	407,846	0.95	PANAMA				
USD	350,000	Indonesia (Govt of) 4.75% 18/07/2047	412,153	0.96	USD	200,000	Panama (Govt of) 2.25% 29/09/2032	188,499	0.44
USD	200,000	Perusahaan Penerbit SBSN Indonesia III 2.30% 23/06/2025	207,732	0.48	USD	200,000	Panama (Govt of) 3.87% 23/07/2060	195,917	0.46
	Total Indonesia		1,027,731	2.39		Total Panama		384,416	0.90
IVORY COAST					PARAGUAY				
EUR	477,000	Ivory Coast (Govt of) 5.88% 17/10/2031	579,427	1.35	USD	340,000	Paraguay (Govt of) 5.60% 13/03/2048	394,400	0.92
USD	200,000	Ivory Coast (Govt of) 6.13% 15/06/2033	211,960	0.49		Total Paraguay		394,400	0.92
	Total Ivory Coast		791,387	1.84	PHILIPPINES				
MEXICO					USD	339,000	Philippine (Govt of) 3.20% 06/07/2046	334,767	0.78
USD	650,000	Mexico (Govt of) Bonos 3.25% 16/04/2030	667,748	1.55		Total Philippines		334,767	0.78
USD	300,000	Mexico (Govt of) Bonos 4.60% 10/02/2048	310,292	0.72	QATAR				
MXN	85,000	Mexico (Govt of) Bonos 8.50% 31/05/2029	443,089	1.03	USD	450,000	Qatar (Govt of) 3.75% 16/04/2030	507,767	1.18
USD	200,000	United Mexican States (Govt of) 4.35% 15/01/2047	201,043	0.47	USD	500,000	Qatar (Govt of) 4.00% 14/03/2029	570,264	1.33
	Total Mexico		1,622,172	3.77	USD	400,000	Qatar (Govt of) 4.82% 14/03/2049	515,950	1.20
NIGERIA					USD	200,000	Qatar (Govt of) 5.10% 23/04/2048	266,086	0.62
USD	201,000	Nigeria (Govt of) 7.38% 28/09/2033	203,640	0.47		Total Qatar		1,860,067	4.33
	Total Nigeria		203,640	0.47	ROMANIA				
					USD	300,000	Romania (Govt of) 4.00% 14/02/2051	300,506	0.70
						Total Romania		300,506	0.70

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Emerging Market Debt

Portfolio Statement

(continued)

				Market Value USD	% of Net Asset Value					Market Value USD	% of Net Asset Value
Nominal Value		Investment				Nominal Value		Investment			
Transferable securities and money market instruments admitted to an official exchange listing (continued)						Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)						Supranationals, Governments and Local Public Authorities, Debt Instruments					
RUSSIAN FEDERATION						EGYPT					
USD	200,000	Russia (Govt of)	4.75% 27/05/2026	225,619	0.52	EGP	8,700,000	Egypt (Govt of)	0.00% 23/11/2021	543,856	1.26
USD	200,000	Russia (Govt of)	5.10% 28/03/2035	239,773	0.56	Total Egypt				543,856	1.26
USD	400,000	Russian Foreign Bond - Eurobond	5.10% 28/03/2035	479,546	1.11	RUSSIAN FEDERATION					
Total Russian Federation				944,938	2.19	RUB	50,000,000	Russia (Govt of)	5.90% 12/03/2031	627,079	1.46
						Total Russian Federation				627,079	1.46
SAUDI ARABIA						Total Supranationals, Governments and Local Public Authorities, Debt Instruments					
USD	500,000	Saudi (Govt of)	3.45% 02/02/2061	492,257	1.14	Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					
USD	700,000	Saudi (Govt of)	3.75% 21/01/2055	733,700	1.70					1,170,935	2.72
USD	285,000	Saudi (Govt)	4.50% 26/10/2046	329,821	0.77						
Total Saudi Arabia				1,555,778	3.61					1,170,935	2.72
SOUTH AFRICA						Other transferable securities and money market instruments					
USD	200,000	South Africa (Govt of)	4.85% 30/09/2029	206,021	0.48	Bonds					
USD	300,000	South Africa (Govt of)	5.75% 30/09/2049	286,872	0.67	VENEZUELA					
Total South Africa				492,893	1.15	USD	1,999,683	Petroleos de Venezuela SA	6.00% 15/11/2026	117,481	0.27
TURKEY						Total Venezuela				117,481	0.27
USD	250,000	Turkey (Govt of)	4.25% 14/04/2026	236,363	0.55	Total Bonds				117,481	0.27
USD	430,000	Turkey (Govt of)	5.13% 17/02/2028	408,757	0.95	Supranationals, Governments and Local Public Authorities, Debt Instruments					
USD	625,000	Turkey (Govt of)	6.00% 25/03/2027	624,073	1.45	VENEZUELA					
USD	250,000	Turkey (Govt of)	6.88% 17/03/2036	242,959	0.56	USD	2,004,400	Venezuela (Govt of)	8.25% 13/10/2024	215,373	0.50
Total Turkey				1,512,152	3.51	Total Venezuela				215,373	0.50
UKRAINE						Total Supranationals, Governments and Local Public Authorities, Debt Instruments					
USD	268,000	Ukraine (Govt of)	6.88% 21/05/2029	271,497	0.63	Total Other transferable securities and money market instruments					
USD	860,000	Ukraine (Govt of)	7.75% 01/09/2026	932,457	2.17					332,854	0.77
Total Ukraine				1,203,954	2.80						
Total Supranationals, Governments and Local Public Authorities, Debt Instruments				23,280,489	54.09						
Total Transferable securities and money market instruments admitted to an official exchange listing				39,038,614	90.72						

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Emerging Market Debt

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
557,933	BlackRock ICS US Dollar Liquidity Fund	557,933	1.30
	Total Ireland	557,933	1.30
Total Funds		557,933	1.30
Total Undertakings for collective investments in transferable securities		557,933	1.30
Total value of investments		41,100,336	95.51
(Total cost: USD 41,923,460)			

Threadneedle (Lux) - Global Emerging Market Short-Term Bonds

Portfolio Statement

as at September 30, 2021

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value		
Nominal Value	Investment				Nominal Value	Investment					
Transferable securities and money market instruments admitted to an official exchange listing					Transferable securities and money market instruments admitted to an official exchange listing (continued)						
Bonds					Bonds (continued)						
BERMUDA					INDIA (continued)						
USD	1,000,000	China Oil & Gas Group Limited 5.50% 25/01/2023	1,024,776	0.95	USD	600,000	JSW Steel Limited 5.95% 18/04/2024	636,885	0.59		
		Total Bermuda	1,024,776	0.95	USD	700,000	ReNew Wind Energy AP2 4.50% 14/07/2028	714,233	0.66		
					Total India					2,364,948	2.18
BRAZIL					INDONESIA						
USD	208,000	Cemig Geracao e Transmissao SA 9.25% 05/12/2024	235,950	0.22	USD	3,000,000	Indonesia Asahan Aluminium Persero PT 4.75% 15/05/2025	3,269,724	3.02		
USD	1,200,000	Light Servicos de Eletricidade SA 4.38% 18/06/2026	1,201,042	1.11	USD	200,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara 5.50% 22/11/2021	201,135	0.19		
		Total Brazil	1,436,992	1.33	USD	1,000,000	Saka Energi Indonesia PT 4.45% 05/05/2024	962,889	0.89		
CANADA					USD	1,200,000	Sri Rejeki Isman TBK PT 7.25% 16/01/2025	234,000	0.22		
USD	1,650,000	MEGlobal Canada ULCDL 5.00% 18/05/2025	1,827,623	1.68	Total Indonesia					4,667,748	4.32
		Total Canada	1,827,623	1.68							
CAYMAN ISLANDS					IRELAND						
USD	500,000	CIFI Holdings (Group) 4.38% 12/04/2027	465,588	0.43	USD	800,000	Phosagro OAO Via Phosagro Bond Funding Dac 3.05% 23/01/2025	831,378	0.77		
USD	600,000	CIFI Holdings Group Company Limited 6.00% 16/07/2025	600,240	0.56	USD	400,000	Phosagro OAO Via Phosagro Bond Funding DAC 2.60% 16/09/2028	399,000	0.37		
USD	1,000,000	Country Garden Holdings Company Limited 2.70% 12/07/2026	929,374	0.85	Total Ireland					1,230,378	1.14
USD	1,500,000	DP World Salaam Perp FRN 10/08/2026	1,647,955	1.53	JERSEY - CHANNEL ISLANDS						
USD	500,000	Vale Overseas Limited 6.25% 10/08/2026	591,525	0.55	USD	1,872,000	Galaxy Pipeline Assets Bidco Limited 1.75% 30/09/2027	1,894,195	1.75		
		Total Cayman Islands	4,234,682	3.92	Total Jersey - Channel Islands					1,894,195	1.75
COLOMBIA					KAZAKHSTAN						
USD	500,000	Ecopetrol SA 5.88% 18/09/2023	538,975	0.50	USD	1,750,000	KazMunayGas National Company JSC 4.75% 24/04/2025	1,930,469	1.78		
		Total Colombia	538,975	0.50	Total Kazakhstan					1,930,469	1.78
HONG KONG					LUXEMBOURG						
USD	1,800,000	Lenovo Group Limited 5.88% 24/04/2025	2,029,974	1.88	USD	500,000	Gazprom PJSC Via Gaz Capital SA 5.15% 11/02/2026	557,838	0.52		
		Total Hong Kong	2,029,974	1.88	USD	500,000	MHP Lux SA 6.95% 03/04/2026	533,261	0.49		
INDIA					USD	1,000,000	MHP SE 7.75% 10/05/2024	1,084,465	1.00		
USD	500,000	Adani Green Energy Limited 4.38% 08/09/2024	501,351	0.46	USD	1,145,000	Millicom International Cellular SA 4.50% 27/04/2031	1,196,525	1.11		
USD	500,000	GMR Hyderabad International Airport Limited 5.38% 10/04/2024	512,479	0.47							

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Emerging Market Short-Term Bonds

Portfolio Statement

(continued)

Nominal Value		Investment	Market Value USD	% of Net Asset Value	Nominal Value		Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
LUXEMBOURG (continued)					PHILIPPINES (continued)				
USD	1,000,000	Rumo Luxembourg Sarl 5.25% 10/01/2028	1,051,875	0.97	USD	670,000	Smc Global Power Holdings Corp. Perp FRN	669,795	0.62
Total Luxembourg			4,423,964	4.09	Total Philippines			1,581,967	1.46
MAURITIUS					QATAR				
USD	400,000	Greenko Solar Mauritius Limited 5.55% 29/01/2025	409,571	0.38	USD	2,800,000	Qatar Petroleum 1.38% 12/09/2026	2,779,770	2.57
USD	1,000,000	HTA Group Limited/Mauritius 7.00% 18/12/2025	1,054,500	0.98	Total Qatar			2,779,770	2.57
Total Mauritius			1,464,071	1.36	SAUDI ARABIA				
MEXICO					USD	350,000	Saudi Arabian Oil Company 2.88% 16/04/2024	364,875	0.34
USD	500,000	Cemex SAB de CV 5.20% 17/09/2030	541,250	0.50	USD	450,000	Saudi Arabian Oil Company 2.88% 16/04/2024	469,125	0.43
USD	1,000,000	Cemex SAB de CV 7.38% 05/06/2027	1,109,064	1.03	Total Saudi Arabia			834,000	0.77
USD	1,200,000	Petroleos Mexicanos 4.25% 15/01/2025	1,223,314	1.13	SINGAPORE				
USD	1,100,000	Petroleos Mexicanos 6.49% 23/01/2027	1,163,085	1.08	USD	520,000	Geo Coal International Pte Limited 8.00% 04/10/2022	533,451	0.49
USD	800,000	Petroleos Mexicanos 6.88% 16/10/2025	877,000	0.81	Total Singapore			533,451	0.49
USD	2,600,000	Petroleos Mexicanos 6.88% 04/08/2026	2,828,378	2.61	SOUTH AFRICA				
Total Mexico			7,742,091	7.16	USD	1,400,000	Eskom Holdings 6.75% 06/08/2023	1,445,832	1.33
NETHERLANDS					USD	500,000	Eskom Holdings SOC Limited 7.13% 11/02/2025	521,555	0.48
USD	925,900	Greenko Dutch BV 3.85% 29/03/2026	942,673	0.87	Total South Africa			1,967,387	1.81
USD	1,000,000	Syngenta Finance NV 4.44% 24/04/2023	1,046,841	0.97	VIRGIN ISLANDS (BRITISH)				
USD	900,000	Syngenta Finance NV 5.18% 24/04/2028	1,014,500	0.94	USD	400,000	Elect Global Investments Limited Perp FRN	408,129	0.38
Total Netherlands			3,004,014	2.78	USD	1,700,000	Gold Fields Orogen Holdings BVI Limited 5.13% 15/05/2024	1,833,334	1.70
PERU					USD	500,000	State Grid Overseas Investment 2016 Limited 1.00% 05/08/2025	493,682	0.46
USD	1,000,000	Auna SA 6.50% 20/11/2025	1,050,000	0.97	USD	1,500,000	Studio City Finance Limited 6.00% 15/07/2025	1,490,352	1.38
USD	500,000	Hunt Oil Companyof Peru LLC Sucursal del Peru 6.38% 01/06/2028	501,958	0.46	USD	1,133,000	TSMC Global Limited 0.75% 28/09/2025	1,107,521	1.02
Total Peru			1,551,958	1.43	Total Virgin Islands (British)			5,333,018	4.94
PHILIPPINES					Total Bonds			54,396,451	50.29
USD	893,000	Metropolitan Bank & Trust Company 2.13% 15/01/2026	912,172	0.84					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Emerging Market Short-Term Bonds

Portfolio Statement

(continued)

				Market Value USD	% of Net Asset Value					Market Value USD	% of Net Asset Value
Nominal Value		Investment				Nominal Value		Investment			
Transferable securities and money market instruments admitted to an official exchange listing (continued)						Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments						Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
ANGOLA						EL SALVADOR					
USD	500,000	Angola (Govt of) 8.25% 09/05/2028		519,581	0.48	USD	300,000	El Salvador (Govt of) 7.75% 24/01/2023		254,010	0.23
USD	1,050,000	Angola (Govt of) 9.50% 12/11/2025		1,160,523	1.07			Total El Salvador		254,010	0.23
Total Angola				1,680,104	1.55						
BELARUS						GHANA					
USD	1,202,000	Belarus (Govt of) 6.88% 28/02/2023		1,223,524	1.13	USD	1,162,000	Ghana (Govt of) 0.00% 07/04/2025		894,043	0.83
Total Belarus				1,223,524	1.13	USD	2,700,000	Ghana (Govt of) 6.38% 11/02/2027		2,531,318	2.34
								Total Ghana		3,425,361	3.17
BRAZIL						GUATEMALA					
USD	3,400,000	Brazil (Govt of) 4.25% 07/01/2025		3,664,583	3.39	USD	745,000	Guatemala (Govt of) 5.75% 06/06/2022		763,772	0.71
Total Brazil				3,664,583	3.39			Total Guatemala		763,772	0.71
COLOMBIA						INDONESIA					
USD	1,300,000	Colombia (Govt of) 4.00% 26/02/2024		1,360,925	1.26	USD	250,000	Indonesia (Govt of) 4.13% 15/01/2025		273,972	0.25
Total Colombia				1,360,925	1.26			Total Indonesia		273,972	0.25
COSTA RICA						NIGERIA					
USD	300,000	Costa Rica (Govt of) 4.38% 30/04/2025		305,392	0.28	USD	580,000	Nigeria (Govt of) 7.63% 21/11/2025		643,630	0.60
Total Costa Rica				305,392	0.28			Total Nigeria		643,630	0.60
DOMINICAN REPUBLIC						OMAN					
USD	1,700,000	Dominican Republic (Govt of) 5.50% 27/01/2025		1,856,329	1.72	USD	1,000,000	Oman (Govt of) 4.40% 01/06/2024		1,034,357	0.96
USD	1,000,000	Dominican Republic (Govt of) 5.88% 18/04/2024		1,060,071	0.98	USD	1,700,000	Oman (Govt of) 4.75% 15/06/2026		1,746,611	1.62
DOP	52,000,000	Dominican Republic (Govt of) 16.95% 04/02/2022		965,348	0.89			Total Oman		2,780,968	2.58
Total Dominican Republic				3,881,748	3.59						
EGYPT						PAKISTAN					
USD	700,000	Egypt (Govt of) 3.88% 16/02/2026		657,335	0.61	USD	800,000	Pakistan (Govt of) 6.00% 08/04/2026		797,826	0.74
USD	1,750,000	Egypt (Govt of) 5.25% 06/10/2025		1,788,181	1.65	USD	346,000	Pakistan (Govt of) 8.25% 30/09/2025		376,457	0.35
USD	2,000,000	Egypt (Govt of) 5.75% 29/05/2024		2,084,732	1.93			Total Pakistan		1,174,283	1.09
USD	1,300,000	Egypt (Govt of) 5.88% 11/06/2025		1,345,500	1.24						
Total Egypt				5,875,748	5.43						

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Emerging Market Short-Term Bonds

Portfolio Statement

(continued)

Nominal Value		Investment	Market Value USD	% of Net Asset Value	Nominal Value		Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				
PANAMA					UKRAINE (continued)				
USD	1,350,000	Panama (Govt of) 3.75% 16/03/2025	1,450,434	1.34	USD	700,000	Ukraine (Govt of) 7.75% 01/09/2026	758,977	0.70
Total Panama			1,450,434	1.34	Total Ukraine			2,649,031	2.44
QATAR					Total Supranationals, Governments and Local Public Authorities, Debt Instruments				
USD	2,700,000	Qatar (Govt of) 3.25% 02/06/2026	2,923,882	2.70	45,819,565				
Total Qatar			2,923,882	2.70	Total Transferable securities and money market instruments admitted to an official exchange listing				
RUSSIAN FEDERATION					100,216,016				
USD	800,000	Russia (Govt of) 4.75% 27/05/2026	902,474	0.83	Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				
Total Russian Federation			902,474	0.83	Bonds				
SOUTH AFRICA					BERMUDA				
USD	350,000	South Africa (Govt of) 4.85% 30/09/2029	360,537	0.33	USD	1,000,000	Tengizchevroil Finance Company International 2.63% 15/08/2025	1,022,250	0.95
USD	600,000	South Africa (Govt of) 4.88% 14/04/2026	643,371	0.59	Total Bermuda			1,022,250	0.95
Total South Africa			1,003,908	0.92	Total Bonds			1,022,250	0.95
TURKEY					Supranationals, Governments and Local Public Authorities, Debt Instruments				
USD	1,000,000	Turkey (Govt of) 3.25% 23/03/2023	996,921	0.92	EGYPT				
USD	900,000	Turkey (Govt of) 4.75% 26/01/2026	870,925	0.81	EGP	18,150,000	Egypt (Govt of) 0.00% 23/11/2021	1,134,595	1.05
USD	1,673,000	Turkey (Govt of) 5.60% 14/11/2024	1,696,793	1.57	Total Egypt			1,134,595	1.05
USD	4,100,000	Turkey (Govt of) 5.75% 22/03/2024	4,212,955	3.91	Total Supranationals, Governments and Local Public Authorities, Debt Instruments				
USD	1,700,000	Turkey (Govt of) 7.38% 05/02/2025	1,804,222	1.67	1,134,595				
Total Turkey			9,581,816	8.88	Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				
UKRAINE					2,156,845				
USD	650,000	Ukraine (Govt of) 7.75% 01/09/2023	696,563	0.64	2.00				
USD	1,100,000	Ukraine (Govt of) 7.75% 01/09/2024	1,193,491	1.10					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Emerging Market Short-Term Bonds

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value
Other transferable securities and money market instruments			
Bonds			
VENEZUELA			
USD	3,288,783	Petroleos de Venezuela SA 6.00% 16/05/2024	193,216 0.18
USD	491,751	Petroleos de Venezuela SA 6.00% 15/11/2026	28,890 0.03
	Total Venezuela	222,106	0.21
Total Bonds		222,106	0.21
Supranationals, Governments and Local Public Authorities, Debt Instruments			
VENEZUELA			
USD	1,245,400	Venezuela (Govt of) 8.25% 13/10/2024	133,818 0.12
	Total Venezuela	133,818	0.12
Total Supranationals, Governments and Local Public Authorities, Debt Instruments		133,818	0.12
Total Other transferable securities and money market instruments		355,924	0.33
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
870,919	BlackRock ICS US Dollar Liquidity Fund	870,919	0.81
	Total Ireland	870,919	0.81
Total Funds		870,919	0.81
Total Undertakings for collective investments in transferable securities		870,919	0.81
Total value of investments		103,599,704	95.80
(Total cost: USD 104,104,870)			

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - US High Yield Bond

Portfolio Statement

as at September 30, 2021

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds					Bonds (continued)				
CANADA					NETHERLANDS (continued)				
USD	203,000	Bausch Health Cos Inc. 7.00% 15/01/2028	208,395	0.11	USD	458,000	Ziggo BV 4.88% 15/01/2030	472,599	0.25
USD	494,000	Bombardier Inc. 7.88% 15/04/2027	512,439	0.27	Total Netherlands			1,616,248	0.85
USD	202,000	Nova Chemicals Corp. 4.25% 15/05/2029	201,832	0.11	PANAMA				
Total Canada			922,666	0.49	USD	342,000	Carnival Corp. 7.63% 01/03/2026	365,299	0.19
					Total Panama			365,299	0.19
FRANCE					SUPRANATIONAL				
USD	504,000	Altice France SA 5.13% 15/07/2029	495,694	0.26	USD	488,000	Ardagh Packaging Finance plc 5.25% 15/08/2027	497,760	0.26
USD	311,000	Altice France SA 5.50% 15/01/2028	316,979	0.17	Total Supranational			497,760	0.26
USD	581,000	Altice France SA 8.13% 01/02/2027	626,245	0.33	UNITED STATES				
Total France			1,438,918	0.76	USD	58,000	Allegheny Technologies Inc. 4.88% 01/10/2029	58,269	0.03
					USD	415,000	Allegheny Technologies Inc. 5.13% 01/10/2031	418,455	0.22
GERMANY					USD	182,000	American Axle & Manufacturing Inc. 6.25% 15/03/2026	187,752	0.10
USD	384,000	Iho Verwaltungs GmbH 6.38% 15/05/2029	420,480	0.22	USD	191,000	American Axle & Manufacturing Inc. 6.50% 01/04/2027	199,257	0.11
USD	261,000	IHO Verwaltungs GmbH 4.75% 15/09/2026	267,688	0.14	USD	106,000	Apache Corp. 4.63% 15/11/2025	114,149	0.06
Total Germany			688,168	0.36	USD	744,000	Apache Corp. 4.75% 15/04/2043	806,481	0.43
LIBERIA					USD	405,000	Apache Corp. 4.88% 15/11/2027	441,914	0.23
USD	453,000	Royal Caribbean Cruises Limited 3.70% 15/03/2028	435,729	0.23	USD	311,000	Apache Corp. 5.10% 01/09/2040	348,897	0.18
USD	147,000	Royal Caribbean Cruises Limited 5.25% 15/11/2022	151,067	0.08	USD	275,000	Apache Corp. 5.25% 01/02/2042	305,594	0.16
USD	402,000	Royal Caribbean Cruises Limited 5.50% 01/04/2028	411,760	0.22	USD	183,000	Bath & Body Works Inc. 5.25% 01/02/2028	201,968	0.11
Total Liberia			998,556	0.53	USD	243,000	Bath & Body Works Inc. 6.88% 01/11/2035	303,978	0.16
LUXEMBOURG					USD	221,000	Bath & Body Works Inc. 7.50% 15/06/2029	252,321	0.13
USD	455,000	Herens Holdco Sarl 4.75% 15/05/2028	457,844	0.24	USD	221,000	Cedar Fair LP 5.38% 01/06/2024	223,420	0.12
Total Luxembourg			457,844	0.24	USD	285,000	Centene Corp. 2.63% 01/08/2031	283,375	0.15
NETHERLANDS					USD	507,000	Centene Corp. 3.00% 15/10/2030	520,309	0.27
USD	375,000	Trivium Packaging Finance BV 5.50% 15/08/2026	394,082	0.21	USD	571,000	DCP Midstream Operating LP 5.13% 15/05/2029	644,338	0.34
USD	178,000	Trivium Packaging Finance BV 8.50% 15/08/2027	190,476	0.10	USD	186,000	DCP Midstream Operating LP 5.60% 01/04/2044	217,155	0.11
USD	539,000	Ziggo Bond Finance BV 6.00% 15/01/2027	559,091	0.29	USD	482,000	Delta Air Lines Inc. 7.38% 15/01/2026	566,139	0.30
					USD	142,000	Encompass Health Corp. 4.50% 01/02/2028	147,603	0.08
					USD	349,000	EQM Midstream Partner LP 5.50% 15/07/2028	384,264	0.20

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - US High Yield Bond

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
UNITED STATES (continued)					UNITED STATES (continued)				
USD	193,000	EQT Corp. 3.90% 01/10/2027	209,164	0.11	USD	335,000	Lumen Technologies Inc. 7.50% 01/04/2024	371,549	0.20
USD	250,000	EQT Corp. 5.00% 15/01/2029	282,188	0.15					
USD	438,000	EQT Corp. 8.50% 01/02/2030	564,577	0.30	USD	279,000	Mgic Investment Corp. 5.25% 15/08/2028	297,931	0.16
USD	159,000	FirstEnergy Corp. 5.60% 15/07/2047	194,103	0.10	USD	201,000	Navient Corp. 4.88% 15/03/2028	202,884	0.11
USD	140,000	FirstEnergy Corp. 7.38% 15/11/2031	190,847	0.10	USD	214,000	Navient Corp. 5.50% 25/01/2023	224,031	0.12
USD	182,000	Ford Motor Company 4.75% 15/01/2043	191,713	0.10	USD	202,000	Navient Corp. 6.75% 25/06/2025	221,467	0.12
USD	155,000	Ford Motor Company 7.45% 16/07/2031	202,729	0.11	USD	199,000	Netflix Inc. 4.88% 15/04/2028	229,615	0.12
USD	142,000	Ford Motor Company 8.50% 21/04/2023	156,458	0.08	USD	352,000	Netflix Inc. 5.88% 15/11/2028	431,561	0.23
USD	216,000	Ford Motor Company 9.00% 22/04/2025	259,875	0.14	USD	226,000	NRG Energy Inc. 6.63% 15/01/2027	234,299	0.12
USD	119,000	Ford Motor Company 9.63% 22/04/2030	168,585	0.09	USD	222,000	Nustar Logistics LP 5.75% 01/10/2025	240,097	0.13
USD	1,206,000	Ford Motor Credit Company 4.39% 08/01/2026	1,290,524	0.68	USD	196,000	Nustar Logistics LP 6.38% 01/10/2030	217,735	0.11
USD	385,000	Ford Motor Credit Company LLC 2.70% 10/08/2026	386,375	0.20	USD	151,000	NuStar Logistics LP 5.63% 28/04/2027	161,442	0.09
USD	257,000	Ford Motor Credit Company LLC 2.90% 16/02/2028	255,463	0.13	USD	578,000	NuStar Logistics LP 6.00% 01/06/2026	627,116	0.33
USD	402,000	Ford Motor Credit Company LLC 3.38% 13/11/2025	414,372	0.22	USD	956,000	Occidental Petroleum Corp. 3.50% 15/08/2029	971,937	0.51
USD	771,000	Ford Motor Credit Company LLC 3.66% 08/09/2024	799,596	0.42	USD	996,000	Occidental Petroleum Corp. 4.40% 15/04/2046	993,668	0.52
USD	103,000	Ford Motor Credit Company LLC 4.00% 13/11/2030	107,200	0.06	USD	115,000	Occidental Petroleum Corp. 4.40% 15/08/2049	113,203	0.06
USD	58,000	Ford Motor Credit Company LLC 4.13% 17/08/2027	61,581	0.03	USD	356,000	Occidental Petroleum Corp. 6.13% 01/01/2031	426,533	0.23
USD	88,000	Ford Motor Credit Company LLC 4.14% 15/02/2023	90,448	0.05	USD	417,000	Occidental Petroleum Corp. 6.63% 01/09/2030	514,734	0.27
USD	358,000	Ford Motor Credit Company LLC 5.11% 03/05/2029	400,960	0.21	USD	156,000	Occidental Petroleum Corp. 6.63% 01/09/2030	192,563	0.10
USD	663,000	Freeport-McMoran Inc. 5.45% 15/03/2043	817,777	0.44	USD	163,000	Occidental Petroleum Corp. 7.50% 01/05/2031	212,169	0.11
USD	352,000	Freeport-McMoRan Inc. 5.25% 01/09/2029	383,020	0.20	USD	288,000	OneMain Finance Corp. 5.63% 15/03/2023	303,088	0.16
USD	372,000	HB Fuller Company 4.25% 15/10/2028	379,208	0.20	USD	216,000	OneMain Finance Corp. 6.13% 15/03/2024	230,758	0.12
USD	201,000	HCA Inc. 3.50% 01/09/2030	213,314	0.11	USD	189,000	OneMain Finance Corp. 6.88% 15/03/2025	212,251	0.11
USD	473,000	HCA Inc. 5.63% 01/09/2028	563,050	0.30	USD	234,000	OneMain Finance Corp. 7.13% 15/03/2026	271,294	0.14
USD	336,000	HCA Inc. 5.88% 01/02/2029	404,817	0.21	USD	220,000	PG&E Corp. 5.00% 01/07/2028	224,400	0.12
USD	197,000	Kraft Heinz Foods Company 4.38% 01/06/2046	224,826	0.12	USD	471,000	Primo Water Holdings Inc. 4.38% 30/04/2029	470,093	0.25
USD	340,000	Kraft Heinz Foods Company 4.88% 01/10/2049	414,375	0.22	USD	146,000	Radian Group Inc. 4.88% 15/03/2027	159,418	0.08
USD	518,000	Kraft Heinz Foods Company 5.20% 15/07/2045	651,400	0.34	USD	212,000	Radian Group Inc. 6.63% 15/03/2025	237,672	0.13
					USD	138,000	Service Properties Trust 4.35% 01/10/2024	139,998	0.07

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - US High Yield Bond

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				
Bonds (continued)					Bonds				
UNITED STATES (continued)					BERMUDA				
USD	187,000	Service Properties Trust 4.65% 15/03/2024	189,714	0.10	USD	182,000	Nabors Industries Limited 7.25% 15/01/2026	177,696	0.09
USD	181,000	SM Energy Company 6.50% 15/07/2028	187,361	0.10	USD	246,000	NCL Corp. Limited 5.88% 15/03/2026	252,458	0.13
USD	473,000	SM Energy Company 6.75% 15/09/2026	484,252	0.25	USD	126,000	Ncl Finance Limited 6.13% 15/03/2028	131,225	0.07
USD	175,000	Sprint Capital Corp. 8.75% 15/03/2032	261,863	0.14	Total Bermuda			561,379	0.29
USD	665,000	Sprint Corp. 7.63% 15/02/2025	778,203	0.40	CANADA				
USD	303,000	Sprint Corp. 7.63% 01/03/2026	367,421	0.19					
USD	389,000	Targa Resources Partners LP 5.88% 15/04/2026	406,991	0.21	USD	570,000	1011778 BC ULC / New Red Finance Inc. 3.88% 15/01/2028	576,028	0.30
USD	378,000	T-Mobile USA Inc. 2.63% 15/02/2029	381,991	0.20	USD	425,000	Air Canada 3.88% 15/08/2026	429,781	0.23
USD	458,000	T-Mobile USA Inc. 3.50% 15/04/2031	484,250	0.26	USD	161,000	Bausch Health Cos Inc. 4.88% 01/06/2028	166,990	0.09
USD	704,000	T-Mobile USA Inc. 3.50% 15/04/2031	743,394	0.39	USD	364,000	Bausch Health Cos Inc. 5.00% 30/01/2028	345,562	0.18
USD	361,000	T-Mobile USA Inc. 4.75% 01/02/2028	383,788	0.20	USD	395,000	Bausch Health Cos Inc. 5.25% 30/01/2030	368,831	0.19
USD	601,000	TransDigm Inc. 5.50% 15/11/2027	618,279	0.33	USD	440,000	Bausch Health Cos Inc. 5.50% 01/11/2025	447,425	0.24
USD	422,000	TransDigm Inc. 6.38% 15/06/2026	436,257	0.23	USD	447,000	Bausch Health Cos Inc. P.P. 144A 6.13% 15/04/2025	456,923	0.24
USD	404,000	TRI Pointe Group Inc. 5.88% 15/06/2024	445,412	0.23	USD	103,000	Clarios Global LP 6.75% 15/05/2025	109,077	0.06
USD	501,000	United Airlines Inc. 4.63% 15/04/2029	517,679	0.27	USD	390,000	Gfl Environmental Inc. 3.75% 01/08/2025	401,944	0.21
USD	147,000	United Rentals North America Inc. 5.50% 15/05/2027	154,521	0.08	USD	334,000	Gfl Environmental Inc. 4.00% 01/08/2028	332,121	0.18
USD	332,000	Vistra Operations Company LLC 4.38% 01/05/2029	333,828	0.18	USD	127,000	Gfl Environmental Inc. 4.25% 01/06/2025	131,189	0.07
USD	169,000	Welbilt Inc. 9.50% 15/02/2024	173,909	0.09	USD	195,000	GFL Environmental Inc. 3.50% 01/09/2028	196,036	0.10
USD	568,000	Western Midstream Operating LP 4.65% 01/07/2026	614,708	0.32	USD	381,000	GFL Environmental Inc. 4.75% 15/06/2029	391,478	0.21
USD	64,000	Western Midstream Operating LP 4.75% 15/08/2028	69,982	0.04	USD	265,000	GFL Environmental Inc. 5.13% 15/12/2026	278,736	0.15
USD	329,000	Western Midstream Operating LP 5.05% 01/02/2030	364,098	0.19	USD	292,000	Hudbay Minerals Inc. 4.50% 01/04/2026	290,279	0.15
USD	170,000	Western Midstream Operating LP 5.30% 01/03/2048	196,138	0.10	USD	213,000	Hudbay Minerals Inc. 6.13% 01/04/2029	222,862	0.12
Total United States			34,631,728	18.23	USD	182,000	Nova Chemicals Corp. 5.25% 01/06/2027	191,674	0.10
Total Bonds			41,617,187	21.91	USD	365,000	Rockpoint Gas Storage Canada Limited 7.00% 31/03/2023	371,844	0.20
Total Transferable securities and money market instruments admitted to an official exchange listing			41,617,187	21.91	USD	617,000	Videotron Limited 3.63% 15/06/2029	627,416	0.33
					Total Canada			6,336,196	3.35

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - US High Yield Bond

Portfolio Statement

(continued)

Nominal Value		Investment	Market Value USD	% of Net Asset Value	Nominal Value		Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)					Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				
Bonds (continued)					Bonds (continued)				
CAYMAN ISLANDS					LUXEMBOURG (continued)				
USD	601,627	Hawaiian Brand Intellectual Property Limited 5.75% 20/01/2026	631,369	0.33	USD	440,000	Ion Trading Technologies Sarl 5.75% 15/05/2028	452,650	0.24
USD	563,330	Transocean Sentry Limited 5.38% 15/05/2023	556,288	0.29			Total Luxembourg	2,817,805	1.48
Total Cayman Islands					1,187,657 0.62				
FRANCE					NETHERLANDS				
USD	558,000	Constellium SE 3.75% 15/04/2029	544,748	0.29	USD	383,000	Alcoa Nederland Holding BV 4.13% 31/03/2029	400,373	0.21
USD	578,000	Constellium SE 5.63% 15/06/2028	606,507	0.32	USD	187,000	Clear Channel International BV 6.63% 01/08/2025	195,236	0.10
USD	37,000	SPCM SA 3.13% 15/03/2027	37,092	0.02	USD	443,000	Constellium NV 5.88% 15/02/2026	450,659	0.24
Total France					USD	751,000	Ziggo BV 5.50% 15/01/2027	776,816	0.41
1,188,347 0.63					Total Netherlands 1,823,084 0.96				
IRELAND					PANAMA				
USD	504,000	James Hardie International Finance DAC 5.00% 15/01/2028	530,530	0.28	USD	649,000	Carnival Corp. 4.00% 01/08/2028	656,513	0.35
Total Ireland					USD	760,000	Carnival Corp. 5.75% 01/03/2027	786,600	0.42
530,530 0.28					USD	178,000	Carnival Corp. 11.50% 01/04/2023	198,880	0.10
					Total Panama 1,641,993 0.87				
LIBERIA					SUPRANATIONAL				
USD	306,000	Royal Caribbean Cruises Limited 4.25% 01/07/2026	300,112	0.16	USD	132,000	Ardagh Packaging Finance plc 4.13% 15/08/2026	137,181	0.07
USD	104,000	Royal Caribbean Cruises Limited 5.50% 31/08/2026	106,906	0.06	USD	207,000	Clarios Global LP 6.25% 15/05/2026	217,743	0.11
USD	186,000	Royal Caribbean Cruises Limited 9.13% 15/06/2023	202,843	0.11	USD	403,000	Clarios Global LP 8.50% 15/05/2027	429,132	0.23
USD	102,000	Royal Caribbean Cruises Limited 11.50% 01/06/2025	116,446	0.06			Total Supranational	784,056	0.41
Total Liberia 726,307 0.39									
LUXEMBOURG					UNITED KINGDOM				
USD	516,000	Altice France Holding SA 6.00% 15/02/2028	495,928	0.26	USD	215,000	International Game Technology plc 4.13% 15/04/2026	223,020	0.12
USD	327,000	Altice France Holding SA 10.50% 15/05/2027	357,812	0.19	USD	313,000	International Game Technology plc P.P. 144A 6.50% 15/02/2025	349,684	0.18
USD	477,000	Camelot Finance SA 4.50% 01/11/2026	496,065	0.26	USD	405,000	Virgin Media Finance plc 5.00% 15/07/2030	414,410	0.22
USD	99,000	Endo Dac Endo Finance LLC 9.50% 31/07/2027	99,325	0.05	USD	282,000	Virgin Media Secured Finance plc 4.50% 15/08/2030	285,173	0.15
USD	209,000	Endo Finance Company LLC 6.00% 30/06/2028	149,566	0.08	USD	753,000	Vmed O2 UK Financing I plc 4.75% 15/07/2031	770,865	0.41
USD	744,000	Fage International 5.63% 15/08/2026	766,459	0.40			Total United Kingdom	2,043,152	1.08

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - US High Yield Bond

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)					Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				
Bonds (continued)					Bonds (continued)				
UNITED STATES					UNITED STATES (continued)				
USD	322,000	Acadia Healthcare Company Inc. 5.00% 15/04/2029	336,439	0.18	USD	47,000	Bath & Body Works Inc. 9.38% 01/07/2025	59,854	0.03
USD	221,000	Acadia Healthcare Company Inc. 5.50% 01/07/2028	232,868	0.12	USD	526,000	Bausch Health Americas Inc. 9.25% 01/04/2026	562,746	0.30
USD	720,000	AdaptHealth LLC 5.13% 01/03/2030	720,530	0.38	USD	298,000	Beacon Roofing Supply Inc. 4.13% 15/05/2029	297,255	0.16
USD	101,000	Advisor Group Holdings Inc. 10.75% 01/08/2027	111,623	0.06	USD	306,000	Beacon Roofing Supply Inc. 4.50% 15/11/2026	318,623	0.17
USD	118,000	AG Issuer LLC 6.25% 01/03/2028	123,895	0.07	USD	202,000	Black Knight Infoserv LLC 3.63% 01/09/2028	203,681	0.11
USD	300,000	Albertsons Companies Inc. 3.25% 15/03/2026	305,833	0.16	USD	497,000	Blackstone Mortgage Trust Inc. 3.75% 15/01/2027	493,894	0.26
USD	487,000	Albertsons Companies Inc. 5.88% 15/02/2028	519,264	0.27	USD	234,000	Boxer Parent Company Inc. 7.13% 02/10/2025	250,139	0.13
USD	333,000	Alliant Holdings Intermediate LLC 4.25% 15/10/2027	338,865	0.18	USD	207,000	Boyd Gaming Corp. 4.75% 01/12/2027	213,743	0.11
USD	568,000	Alliant Holdings Intermediate LLC 6.75% 15/10/2027	590,012	0.31	USD	463,000	Boyd Gaming Corp. 4.75% 15/06/2031	477,339	0.26
USD	775,000	American Airlines Inc. 5.50% 20/04/2026	816,172	0.43	USD	93,000	Boyd Gaming Corp. 8.63% 01/06/2025	101,079	0.05
USD	574,908	American Airlines Inc. 5.75% 20/04/2029	619,823	0.33	USD	454,000	BroadStreet Partners Inc. 5.88% 15/04/2029	454,568	0.24
USD	412,000	American Airlines Inc. 11.75% 15/07/2025	510,308	0.27	USD	291,000	BWX Technologies Inc. 4.13% 30/06/2028	299,003	0.16
USD	619,000	American Builders & Contractors Supply Company Inc. 4.00% 15/01/2028	632,448	0.34	USD	199,000	Cablevision Lightpath LLC 3.88% 15/09/2027	195,831	0.10
USD	121,000	APX Group Inc. 6.75% 15/02/2027	128,620	0.07	USD	292,000	Cablevision Lightpath LLC 5.63% 15/09/2028	292,926	0.15
USD	87,000	Aramark Se 6.38% 01/05/2025	91,661	0.05	USD	643,000	Caesars Entertainment Inc. 4.63% 15/10/2029	651,841	0.34
USD	148,000	Arches Buyer Inc. 4.25% 01/06/2028	150,242	0.08	USD	604,000	Caesars Entertainment Inc. 6.25% 01/07/2025	636,862	0.34
USD	303,000	Arches Buyer Inc. 6.13% 01/12/2028	308,871	0.16	USD	583,000	Caesars Entertainment Inc. 8.13% 01/07/2027	655,874	0.35
USD	257,000	Archrock Partners LP Archrock Partners Finance Corp. 6.25% 01/04/2028	265,882	0.15	USD	756,000	Caesars Resort Collection LLC 5.25% 15/10/2025	767,556	0.40
USD	739,000	Ardagh Metal Packaging Finance USA LLC 4.00% 01/09/2029	747,106	0.40	USD	302,000	Caesars Resort Collection LLC 5.75% 01/07/2025	318,233	0.17
USD	182,000	Aretex Escrow Issuer Inc. 7.50% 01/04/2029	187,371	0.10	USD	1,182,000	Callon Petroleum Company 6.38% 01/07/2026	1,133,242	0.60
USD	358,000	Assuredpartners Inc. 5.63% 15/01/2029	360,443	0.19	USD	195,000	Callon Petroleum Company 8.00% 01/08/2028	192,806	0.10
USD	584,000	Avantor Funding Inc. 4.63% 15/07/2028	615,432	0.32	USD	140,000	Calpine Corp. 4.50% 15/02/2028	142,888	0.08
USD	314,000	Axalta Coating Systems LLC 3.38% 15/02/2029	305,436	0.16	USD	204,000	Catalent Pharma Solutions 3.13% 15/02/2029	199,682	0.11
USD	251,000	Bath & Body Works Inc. 6.63% 01/10/2030	284,136	0.15	USD	230,000	Catalent Pharma Solutions Inc. 3.50% 01/04/2030	230,144	0.12
					USD	182,000	CCM Merger Inc. 6.38% 01/05/2026	192,010	0.10

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - US High Yield Bond

Portfolio Statement

(continued)

			Market Value	% of				Market Value	% of
Nominal Value	Investment		USD	Net Asset Value	Nominal Value	Investment		USD	Net Asset Value
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)					Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				
Bonds (continued)					Bonds (continued)				
UNITED STATES (continued)					UNITED STATES (continued)				
USD	343,000	CCO Holdings LCC 5.13% 01/05/2027	357,598	0.19	USD	577,000	Chscommunity Health 6.63% 15/02/2025	604,408	0.32
USD	983,000	Cco Holdings LLC 4.25% 01/02/2031	1,000,669	0.53	USD	592,000	Cinemark USA Inc. 5.25% 15/07/2028	584,230	0.31
USD	188,000	CCO Holdings LLC 4.50% 01/05/2032	193,758	0.10	USD	314,000	Cinemark USA Inc. 8.75% 01/05/2025	338,356	0.18
USD	1,090,000	CCO Holdings LLC 4.75% 01/03/2030	1,140,249	0.59	USD	267,000	Clarivate Science Holdings Corp. 3.88% 01/07/2028	267,167	0.14
USD	733,000	CCO Holdings LLC 5.00% 01/02/2028	766,553	0.40	USD	562,000	Clarivate Science Holdings Corp. 4.88% 01/07/2029	563,855	0.30
USD	488,000	CD&R Smokey Buyer Inc. 6.75% 15/07/2025	517,095	0.28	USD	362,000	Clear Channel Outdoor Holdings Inc. 7.50% 01/06/2029	377,485	0.21
USD	244,000	Cedar Fair LP Canada's Wonderland Company 5.50% 01/05/2025	254,618	0.13	USD	647,000	Clear Channel Worldwide 7.75% 15/04/2028	680,765	0.36
USD	272,000	Cedar Fair LP Canada's Wonderland Company Magnum Management Corp. Millennium Op 6.50% 01/10/2028	292,232	0.15	USD	575,000	Clear Channel Worldwide Holdings Inc. 5.13% 15/08/2027	595,735	0.31
					USD	689,000	Clearway Energy Operating LLC 3.75% 15/02/2031	695,364	0.36
USD	527,000	Cengage Learning Inc. 9.50% 15/06/2024	541,269	0.29	USD	173,000	Clearway Energy Operating LLC 3.75% 15/01/2032	173,216	0.09
USD	221,000	Centene Corp. 3.38% 15/02/2030	229,216	0.12	USD	319,000	Clearway Energy Operating LLC 4.75% 15/03/2028	338,019	0.18
USD	270,000	Centene Corp. 4.63% 15/12/2029	294,584	0.16	USD	373,000	CNX Midstream Partners LP 4.75% 15/04/2030	378,129	0.20
USD	217,000	ChampionX Corp. 6.38% 01/05/2026	227,036	0.12	USD	317,000	Cnx Resources Corp. 6.00% 15/01/2029	335,228	0.18
USD	159,000	Charles River Laboratories International Inc. 3.75% 15/03/2029	163,044	0.09	USD	437,000	Cnx Resources Corp. 7.25% 14/03/2027	466,093	0.25
USD	127,000	Charles River Laboratories International Inc. 4.00% 15/03/2031	133,003	0.07	USD	145,000	Colfax Corp 6.38% 15/02/2026	152,530	0.08
USD	111,000	Charles River Laboratories International Inc. 4.25% 01/05/2028	115,371	0.06	USD	274,000	CommScope Technologies LLC P.P. 144A 6.00% 15/06/2025	278,335	0.15
USD	455,000	Cheniere Energy Inc. 4.63% 15/10/2028	479,684	0.25	USD	212,000	Comstock Resources Inc. 6.75% 01/03/2029	229,119	0.12
USD	247,000	Cheniere Energy Partners 4.00% 01/03/2031	259,379	0.14	USD	245,000	CP Atlas Buyer Inc. 7.00% 01/12/2028	247,002	0.13
USD	775,000	Cheniere Energy Partners LP 3.25% 31/01/2032	781,054	0.41	USD	404,000	Crownrock LP 5.63% 15/10/2025	414,353	0.22
USD	290,000	Cheniere Energy Partners LP 4.50% 01/10/2029	309,031	0.16	USD	190,000	CrownRock LP 5.00% 01/05/2029	199,149	0.11
USD	123,000	CHS - Community Health Systems 5.63% 15/03/2027	128,950	0.07	USD	451,000	CSC Holdings LLC 3.38% 15/02/2031	419,994	0.22
USD	275,000	CHS - Community Health Systems 6.88% 15/04/2029	276,011	0.15	USD	420,000	CSC Holdings LLC 4.13% 01/12/2030	412,125	0.22
USD	305,000	CHS - Community Health Systems 8.00% 15/03/2026	323,564	0.17	USD	319,000	CSC Holdings LLC 4.63% 01/12/2030	302,682	0.16
					USD	330,000	CSC Holdings LLC 5.00% 15/11/2031	316,701	0.17
					USD	207,000	CSC Holdings LLC 5.38% 01/02/2028	216,444	0.11
					USD	614,000	CSC Holdings LLC 6.50% 01/02/2029	665,079	0.35

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - US High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value	Nominal Value	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)			
Bonds (continued)				Bonds (continued)			
UNITED STATES (continued)				UNITED STATES (continued)			
USD	256,000 DCP Midstream Operating LP 5.63% 15/07/2027	291,520	0.15	USD	486,000 Helios Software Holdings Inc. 4.63% 01/05/2028	481,487	0.25
USD	189,000 Delek Logistics Partners LP 6.75% 15/05/2025	193,631	0.10	USD	381,000 Herc Holdings Inc. 5.50% 15/07/2027	400,169	0.21
USD	324,000 Delta Air Lines Inc. 4.50% 20/10/2025	347,571	0.18	USD	127,000 Hess Midstream Operations LP 4.25% 15/02/2030	128,508	0.07
USD	442,000 Delta Air Lines Inc. 4.75% 20/10/2028	493,935	0.26	USD	465,000 Hightower Holding LLC 6.75% 15/04/2029	477,424	0.25
USD	178,000 Delta Air Lines Inc. 7.00% 01/05/2025	208,060	0.11	USD	373,000 Hilcorp Energy I LP 5.75% 01/02/2029	384,773	0.20
USD	99,000 Diamond Sports Group LLC 5.38% 15/08/2026	65,588	0.03	USD	113,000 Hilton Domestic Operating Company Inc. 5.38% 01/05/2025	118,194	0.06
USD	245,000 Diamond Sports Group LLC 6.63% 15/08/2027	108,771	0.06	USD	125,000 Hilton Domestic Operating Company Inc. 5.75% 01/05/2028	134,703	0.07
USD	245,000 DirectTV Holdings LLC 5.88% 15/08/2027	255,925	0.14	USD	633,000 HUB International Limited 7.00% 01/05/2026	654,840	0.34
USD	938,000 DISH DBS Corp. 5.13% 01/06/2029	921,780	0.49	USD	333,000 IAA Inc. 5.50% 15/06/2027	348,193	0.18
USD	332,000 DISH DBS Corp. 7.75% 01/07/2026	375,289	0.20	USD	391,000 iHeartCommunications 4.75% 15/01/2028	402,970	0.21
USD	377,000 DT Midstream Inc. 4.13% 15/06/2029	383,243	0.20	USD	212,000 iHeartCommunications Inc. 5.25% 15/08/2027	220,943	0.12
USD	355,000 DT Midstream Inc. 4.38% 15/06/2031	366,630	0.19	USD	689,757 iHeartCommunications Inc. 8.38% 01/05/2027	737,393	0.39
USD	579,000 Element Solutions Inc. 3.88% 01/09/2028	588,626	0.31	USD	446,000 Innophos Holdings Inc. 9.38% 15/02/2028	481,680	0.25
USD	236,000 Endeavor Energy Resources LP 5.75% 30/01/2028	249,052	0.13	USD	221,000 Interface Inc. 5.50% 01/12/2028	233,387	0.12
USD	166,000 Energizer Holdings Inc. 4.75% 15/06/2028	168,542	0.09	USD	603,000 Iqvia Inc. 5.00% 15/05/2027	627,146	0.33
USD	304,000 EQM Midstream Partner LP 4.50% 15/01/2029	315,784	0.17	USD	911,000 IRB Holding Corp. 6.75% 15/02/2026	937,988	0.50
USD	517,000 EQM Midstream Partner LP 4.75% 15/01/2031	538,337	0.28	USD	344,000 IRB Holding Corp. 7.00% 15/06/2025	365,697	0.19
USD	270,000 EQM Midstream Partner LP 6.00% 01/07/2025	296,505	0.16	USD	237,000 Iron Mountain Inc. 5.00% 15/07/2028	247,518	0.13
USD	143,000 EQM Midstream Partner LP 6.50% 01/07/2027	161,018	0.08	USD	299,000 Iron Mountain Inc. 5.25% 15/03/2028	313,177	0.17
USD	178,000 EQT Corp. 3.63% 15/05/2031	185,325	0.10	USD	255,000 ITT Holdings LLC 6.50% 01/08/2029	258,525	0.14
USD	353,000 Flex Acquisition Company Inc. 7.88% 15/07/2026	370,653	0.20	USD	122,000 Jaguar Holding Company II 4.63% 15/06/2025	127,672	0.07
USD	202,000 Gartner Inc. 3.63% 15/06/2029	205,162	0.11	USD	189,000 Jaguar Holding Company II 5.00% 15/06/2028	203,293	0.11
USD	373,000 Gartner Inc. 3.75% 01/10/2030	384,823	0.20	USD	258,000 JBS USA Lux SA 3.75% 01/12/2031	268,359	0.14
USD	345,000 Gartner Inc. 4.50% 01/07/2028	362,485	0.19	USD	542,000 Kaiser Aluminum Corp. 4.50% 01/06/2031	556,222	0.29
USD	783,000 Gates Global LLC 6.25% 15/01/2026	812,036	0.43	USD	1,019,000 Kar Auction Services Inc. 5.13% 01/06/2025	1,031,100	0.54
USD	379,000 H&E Equipment Se 3.88% 15/12/2028	378,126	0.20	USD	200,000 Ladder Capital Finance Holdings LLLP 4.25% 01/02/2027	198,703	0.10

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - US High Yield Bond

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)					Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				
Bonds (continued)					Bonds (continued)				
UNITED STATES (continued)					UNITED STATES (continued)				
USD	786,000	Ladder Capital Finance Holdings LLLP 4.75% 15/06/2029	783,543	0.41	USD	651,000	NCR Corp. 5.00% 01/10/2028	666,418	0.35
USD	652,000	Ladder Capital Finance Holdings LLLP 5.25% 01/10/2025	660,150	0.35	USD	273,000	Nesco Holdings II Inc. 5.50% 15/04/2029	283,497	0.15
USD	133,000	Leeward Renewable Energy Operations LLC 4.25% 01/07/2029	135,019	0.07	USD	171,000	Netflix Inc. 4.88% 15/06/2030	201,673	0.11
USD	174,000	Live Nation Entertainment Inc. 3.75% 15/01/2028	173,819	0.09	USD	259,000	Netflix Inc. 5.38% 15/11/2029	313,754	0.17
USD	481,000	Live Nation Entertainment Inc. 4.75% 15/10/2027	489,476	0.26	USD	452,000	NextEra Energy Operating Partners LP 4.50% 15/09/2027	486,465	0.25
USD	474,000	Live Nation Entertainment Inc. 6.50% 15/05/2027	522,289	0.28	USD	461,000	NFP Corp. 4.88% 15/08/2028	467,685	0.25
USD	651,000	LogMeIn Inc. 5.50% 01/09/2027	662,051	0.35	USD	966,000	NFP Corp. 6.88% 15/08/2028	986,939	0.51
USD	266,000	Lumen Technologies Inc. 5.38% 15/06/2029	270,323	0.14	USD	268,000	Nielsen Finance LLC 4.50% 15/07/2029	261,843	0.14
USD	214,000	Macy's Retail Holdings 5.88% 01/04/2029	232,591	0.12	USD	336,000	Nielsen Finance LLC 4.75% 15/07/2031	327,281	0.17
USD	317,000	Madison IAQ LLC 4.13% 30/06/2028	317,198	0.17	USD	261,000	Nielsen Finance LLC 5.63% 01/10/2028	271,440	0.14
USD	557,000	Madison IAQ LLC 5.88% 30/06/2029	564,303	0.29	USD	188,000	Northwest Fiber LLC 6.00% 15/02/2028	186,708	0.10
USD	404,000	Matador Resources Company 5.88% 15/09/2026	418,645	0.22	USD	268,000	Novelis Corp. 3.25% 15/11/2026	271,298	0.14
USD	463,000	Match Group Holdings II LLC 4.63% 01/06/2028	484,718	0.26	USD	323,000	Novelis Corp. 3.88% 15/08/2031	320,069	0.17
USD	173,000	Mattel Inc. 5.88% 15/12/2027	187,489	0.10	USD	688,000	Novelis Corp. 4.75% 30/01/2030	724,204	0.38
USD	457,000	Mauser Packaging Solutions Holding Company 5.50% 15/04/2024	461,194	0.24	USD	260,000	NRG Energy Inc. 3.38% 15/02/2029	256,917	0.14
USD	600,000	Meritage Homes Corp. 3.88% 15/04/2029	630,375	0.34	USD	625,000	NRG Energy Inc. 3.63% 15/02/2031	615,078	0.31
USD	485,000	MGM Growth Properties Operating Partnership LP 4.63% 15/06/2025	524,118	0.28	USD	379,000	NRG Energy Inc. 3.88% 15/02/2032	374,973	0.20
USD	260,000	MGM Growth Properties Operating Partnership LP Mgp Finance Co-Issuer Inc. 5.75% 01/02/2027	299,163	0.16	USD	85,000	Occidental Petroleum Corp. 6.20% 15/03/2040	100,317	0.05
USD	89,000	MGM Growth Properties Operating Partnership LP MGP Finance Co-Issuer Inc. 3.88% 15/02/2029	94,809	0.05	USD	491,000	Occidental Petroleum Corp. 6.45% 15/09/2036	617,433	0.33
USD	214,000	Midwest Gaming Borrower LLC 4.88% 01/05/2029	218,280	0.12	USD	122,000	Occidental Petroleum Corp. 6.60% 15/03/2046	153,762	0.08
USD	899,469	Mileage Plus Holdings LLC 6.50% 20/06/2027	979,859	0.52	USD	342,000	Olympus Water USA 4.25% 01/10/2028	338,016	0.18
USD	175,000	NCR Corp 5.75% 01/09/2027	185,048	0.10	USD	144,000	Olympus Water USA 6.25% 01/10/2029	142,967	0.08
USD	120,000	NCR Corp 6.13% 01/09/2029	130,255	0.07	USD	343,000	Organon & Company 4.13% 30/04/2028	350,394	0.18
					USD	533,000	Organon & Company 5.13% 30/04/2031	559,643	0.30
					USD	558,000	Ortho-Clinical Diagnostics Inc. 7.25% 01/02/2028	599,251	0.32
					USD	196,000	Outfront Media Capital LLC 4.25% 15/01/2029	194,631	0.10
					USD	211,000	Outfront Media Capital LLC 4.63% 15/03/2030	211,712	0.11
					USD	78,000	Outfront Media Capital LLC 5.00% 15/08/2027	80,080	0.04

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - US High Yield Bond

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)					Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				
Bonds (continued)					Bonds (continued)				
UNITED STATES (continued)					UNITED STATES (continued)				
USD	257,000	Par Pharmaceutical Inc. 7.50% 01/04/2027	261,330	0.14	USD	137,000	Sabre GLBL Inc. 9.25% 15/04/2025	158,514	0.08
USD	334,000	Park Intermediate Holdings LLC 4.88% 15/05/2029	342,768	0.18	USD	458,000	Scientific Games International Inc. 5.00% 15/10/2025	471,195	0.25
USD	395,000	Park Intermediate Holdings LLC 5.88% 01/10/2028	418,206	0.22	USD	164,000	Scientific Games International Inc. 7.00% 15/05/2028	177,223	0.09
USD	436,000	PetSmart Inc. 4.75% 15/02/2028	449,625	0.24	USD	466,000	Scientific Games International Inc. 7.25% 15/11/2029	524,198	0.28
USD	105,000	PetSmart Inc. 7.75% 15/02/2029	114,385	0.06	USD	217,000	Scientific Games International Inc. 8.25% 15/03/2026	231,297	0.12
USD	907,000	Pilgrim's Pride Corp. 3.50% 01/03/2032	922,963	0.49	USD	359,000	Scientific Games International Inc. 8.63% 01/07/2025	389,105	0.21
USD	1,098,000	Pilgrim's Pride Corp. 4.25% 15/04/2031	1,175,348	0.62	USD	177,000	Scotts Miracle-Gro Company 4.00% 01/04/2031	176,778	0.09
USD	1,012,000	Plantronics Inc. 4.75% 01/03/2029	949,706	0.50	USD	514,000	Scotts Miracle-Gro Company 4.38% 01/02/2032	519,140	0.28
USD	672,000	Post Holdings Inc. 4.63% 15/04/2030	677,566	0.36	USD	75,000	Scripps Escrow II Inc. 3.88% 15/01/2029	75,292	0.04
USD	200,000	Post Holdings Inc. 5.63% 15/01/2028	210,303	0.11	USD	676,000	Select Medical Corp. 6.25% 15/08/2026	712,351	0.37
USD	821,000	Post Holdings Inc. 5.75% 01/03/2027	854,743	0.45	USD	130,000	Service Properties Trust 5.50% 15/12/2027	138,718	0.07
USD	200,000	PRA Health Sciences Inc. 2.88% 15/07/2026	202,741	0.11	USD	173,000	Shea Homes LP Shea Homes Funding Corp. 4.75% 15/02/2028	177,819	0.09
USD	279,000	Prestige Brands Inc. 5.13% 15/01/2028	293,648	0.15	USD	362,000	Shift4 Payments LLC 4.63% 01/11/2026	378,290	0.20
USD	740,000	Provident Funding Associates LP 6.38% 15/06/2025	754,800	0.40	USD	235,000	Simmons Food Inc. 4.63% 01/03/2029	237,926	0.13
USD	326,000	Radiate Holco LLC 4.50% 15/09/2026	336,496	0.18	USD	196,000	Sirius Xm Radio Inc. 4.13% 01/07/2030	197,651	0.10
USD	760,000	Radiate Holco LLC 6.50% 15/09/2028	776,625	0.41	USD	384,000	Sirius XM Radio Inc. 3.13% 01/09/2026	389,760	0.21
USD	358,000	Resideo Funding Inc. 4.00% 01/09/2029	350,060	0.18	USD	204,000	Sirius XM Radio Inc. 4.00% 15/07/2028	208,335	0.11
USD	181,000	RHP Hotel Properties LP 4.50% 15/02/2029	181,624	0.10	USD	400,000	Six Flags Entertainment Corp. 4.88% 31/07/2024	404,446	0.21
USD	230,000	RLJ Lodging Trust LP 3.75% 01/07/2026	232,588	0.12	USD	268,000	Six Flags Theme Parks Inc. 7.00% 01/07/2025	285,588	0.15
USD	219,000	RLJ Lodging Trust LP 4.00% 15/09/2029	219,479	0.12	USD	206,000	Southwestern Energy Company 5.38% 01/02/2029	221,125	0.12
USD	483,000	Rocket Mortgage LLC 3.63% 01/03/2029	489,038	0.25	USD	238,000	SRS Distribution Inc. 4.63% 01/07/2028	243,254	0.13
USD	208,000	Rocket Mortgage LLC 3.88% 01/03/2031	209,950	0.11	USD	463,000	SRS Distribution Inc. 6.13% 01/07/2029	477,179	0.25
USD	1,011,000	Rocket Mortgage LLC 4.00% 15/10/2033	1,004,681	0.53	USD	449,000	Staples Inc. 7.50% 15/04/2026	455,949	0.24
USD	523,000	RP Escrow Issuer LLC 5.25% 15/12/2025	539,070	0.28	USD	235,000	Stevens Holding Company Inc. 6.13% 01/10/2026	253,947	0.13
USD	301,000	Sabre GLBL Inc. 7.38% 01/09/2025	321,182	0.17	USD	442,000	Sunoco LP Sunoco Finance Corp. 5.88% 15/03/2028	467,716	0.25

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - US High Yield Bond

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)					Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				
Bonds (continued)					Bonds (continued)				
UNITED STATES (continued)					UNITED STATES (continued)				
USD	217,000	Surgery Center Holdings Inc. 6.75% 01/07/2025	221,204	0.12	USD	255,000	Uber Technologies Inc. 6.25% 15/01/2028	274,124	0.14
USD	127,000	Switch Limited 3.75% 15/09/2028	129,263	0.07	USD	174,000	Unifrax Escrow Issuer Corp. 5.25% 30/09/2028	176,284	0.09
USD	267,000	Switch Limited 4.13% 15/06/2029	275,032	0.15	USD	98,000	Unifrax Escrow Issuer Corp. 7.50% 30/09/2029	100,366	0.05
USD	153,000	Syneos Health Inc. 3.63% 15/01/2029	152,522	0.08	USD	309,000	United Airlines Inc. 4.38% 15/04/2026	317,987	0.17
USD	308,000	Targa Resources Partners LP 4.00% 15/01/2032	318,261	0.17	USD	422,000	Univision Communications Inc. 4.50% 01/05/2029	429,679	0.23
USD	324,000	Targa Resources Partners LP 4.88% 01/02/2031	350,125	0.18	USD	498,000	US Foods Inc. 4.75% 15/02/2029	511,421	0.27
USD	83,000	Targa Resources Partners LP 5.00% 15/01/2028	87,507	0.05	USD	136,000	USA Compression Partners LP 6.88% 01/04/2026	141,018	0.07
USD	657,000	Targa Resources Partners LP 5.50% 01/03/2030	718,748	0.39	USD	393,000	Venture Global Calcasieu Pass LLC 3.88% 15/08/2029	405,782	0.21
USD	510,000	Taylor Morrison 5.88% 15/04/2023	535,500	0.28	USD	374,000	Venture Global Calcasieu Pass LLC 4.13% 15/08/2031	390,947	0.21
USD	88,000	Teleflex Inc. 4.25% 01/06/2028	91,246	0.05	USD	452,000	Verscend Escrow Corp. 9.75% 15/08/2026	476,578	0.25
USD	136,000	Tempo Acquisition LLC 5.75% 01/06/2025	142,978	0.08	USD	509,000	Vici Properties LP 3.75% 15/02/2027	528,151	0.28
USD	170,000	Tempur Sealy International Inc. 3.88% 15/10/2031	170,482	0.09	USD	449,000	Vistra Operations Company LLC 5.63% 15/02/2027	465,023	0.25
USD	115,000	Tenet Healthcare Corp. 4.63% 15/06/2028	119,427	0.06	USD	737,000	Waste Pro USA Inc. 5.50% 15/02/2026	747,249	0.40
USD	365,000	Tenet Healthcare Corp. 4.88% 01/01/2026	378,202	0.20	USD	344,000	Wesco Distribution Inc. 7.13% 15/06/2025	368,166	0.19
USD	505,000	Tenet Healthcare Corp. 5.13% 01/11/2027	528,648	0.28	USD	975,000	Wesco Distribution Inc. 7.25% 15/06/2028	1,080,421	0.57
USD	682,000	Tenet Healthcare Corp. 6.13% 01/10/2028	716,720	0.37	USD	376,000	White Cap Buyer LLC 6.88% 15/10/2028	398,116	0.21
USD	595,000	Tenet Healthcare Corp. 6.25% 01/02/2027	618,970	0.33	USD	770,000	WR Grace Holdings LLC 5.63% 15/08/2029	794,140	0.43
USD	384,000	Tenet Healthcare Corp. 7.50% 01/04/2025	408,480	0.22	USD	283,000	Wyndham Hotels & Resorts Inc. 4.38% 15/08/2028	295,069	0.16
USD	748,000	Tenneco Inc. 7.88% 15/01/2029	836,307	0.44	USD	416,000	Wynn Las Vegas LLC 5.50% 01/03/2025	425,188	0.22
USD	271,000	Terraform Power Operating LLC 4.75% 15/01/2030	284,042	0.15	USD	581,000	Zayo Group Holdings Inc. 4.00% 01/03/2027	578,888	0.31
USD	192,000	Terraform Power Operating LLC 5.00% 31/01/2028	207,155	0.11	USD	342,000	Zayo Group Holdings Inc. 6.13% 01/03/2028	346,962	0.18
USD	499,000	TransDigm Inc. 4.88% 01/05/2029	501,405	0.26	USD	690,000	ZoomInfo Technologies LLC 3.88% 01/02/2029	687,412	0.36
USD	1,263,000	TransDigm Inc. 6.25% 15/03/2026	1,321,066	0.70					
USD	569,000	TransDigm Inc. 8.00% 15/12/2025	607,763	0.32	Total United States			118,792,945	62.72
USD	619,000	TransMontaigne Partners LP 6.13% 15/02/2026	635,524	0.34	Total Bonds			138,433,451	73.08
USD	1,387,000	Uber Technologies Inc. 4.50% 15/08/2029	1,397,402	0.74	Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			138,433,451	73.08

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - US High Yield Bond

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Other transferable securities and money market instruments					Other transferable securities and money market instruments (continued)				
Bonds					Bonds (continued)				
CANADA					UNITED STATES (continued)				
USD	371,000	Ritchie Bros Auctioneers Inc. 5.38% 15/01/2025	380,319	0.20	USD	373,000	TK Elevator US Newco Inc. 5.25% 15/07/2027	391,618	0.22
	Total Canada		380,319	0.20	USD	396,000	WR Grace Holdings LLC 4.88% 15/06/2027	408,127	0.21
FRANCE					USD	100,000	Wynn Resorts Finance LLC 5.13% 01/10/2029	101,188	0.05
USD	484,000	Altice France SA 5.50% 15/10/2029	480,022	0.25	Total United States		4,240,939	2.25	
	Total France		480,022	0.25	Total Bonds		6,663,694	3.51	
GERMANY					Total Other transferable securities and money market instruments		6,663,694	3.51	
USD	363,000	TK Elevator Holdco GmbH 7.63% 15/07/2028	388,410	0.20	Total value of investments		186,714,332	98.50	
	Total Germany		388,410	0.20	(Total cost: USD 179,432,960)				
LUXEMBOURG									
USD	372,000	Axalta Coating Systems LLC 4.75% 15/06/2027	387,345	0.20					
	Total Luxembourg		387,345	0.20					
UNITED KINGDOM									
USD	788,000	Vmed 02 UK Financing I plc 4.25% 31/01/2031	786,659	0.41					
	Total United Kingdom		786,659	0.41					
UNITED STATES									
USD	141,000	Albertsons Companies Inc. 7.50% 15/03/2026	152,608	0.08					
USD	188,000	APX Group Inc. 5.75% 15/07/2029	185,710	0.10					
USD	358,000	Aramark Services Inc. 5.00% 01/02/2028	368,625	0.19					
USD	729,000	Ascend Learning LLC 6.88% 01/08/2025	744,392	0.39					
USD	279,000	Calpine Corp. 5.25% 01/06/2026	287,190	0.15					
USD	236,000	HealthEquity Inc. 4.50% 01/10/2029	241,122	0.13					
USD	372,000	Holly Energy Partners Corp. 5.00% 01/02/2028	377,673	0.20					
USD	342,000	Illuminate Buyer LLC 9.00% 01/07/2028	377,033	0.20					
USD	220,000	Ingevity Corp. 3.88% 01/11/2028	220,000	0.12					
USD	219,000	Iris Holdings Inc. 8.75% 15/02/2026	223,377	0.12					
USD	153,000	NextEra Energy Operating Partners LP 4.25% 15/07/2024	162,276	0.09					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Flexible Asian Bond

Portfolio Statement

as at September 30, 2021

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds					Bonds (continued)				
BAHAMAS					CAYMAN ISLANDS (continued)				
USD	200,000	Competition Team Technologies Limited 3.75% 12/03/2024	213,299	0.33	USD	250,000	Sun Hung Kai Properties Capital Market Limited 2.75% 13/05/2030	254,886	0.39
		Total Bahamas	213,299	0.33	USD	270,000	Sun Hung Kai Properties Capital Market Limited 3.75% 25/02/2029	294,298	0.45
BERMUDA					USD	400,000	Tencent Holdings Limited 2.88% 22/04/2031	408,970	0.63
USD	200,000	China Oil & Gas Group Limited 5.50% 25/01/2023	204,955	0.32	USD	300,000	Tencent Holdings Limited 3.98% 11/04/2029	329,359	0.51
		Total Bermuda	204,955	0.32	USD	467,000	Tingyi Cayman Islands Holding Corp. 1.63% 24/09/2025	464,832	0.72
CAYMAN ISLANDS							Total Cayman Islands	10,836,255	16.74
USD	250,000	AAC Technologies Holdings Inc. 3.00% 27/11/2024	256,956	0.40	HONG KONG				
USD	250,000	Alibaba Group Holding Limited 4.50% 28/11/2034	287,765	0.44	USD	400,000	Bank of East Asia Limited FRN 29/05/2030	419,836	0.65
USD	500,000	China Mengniu Dairy Company 1.88% 17/06/2025	500,897	0.77	USD	200,000	Glp China Holdings 2.95% 29/03/2026	200,959	0.31
USD	200,000	CIFI Holdings (Group) 4.38% 12/04/2027	186,235	0.29	USD	500,000	Icbcil Finance Company 3.13% 15/11/2022	511,314	0.79
USD	600,000	CIFI Holdings Group Company Limited 6.00% 16/07/2025	600,240	0.93	USD	950,000	Lenovo Group Limited 5.88% 24/04/2025	1,071,375	1.66
USD	600,000	CK Hutchison International 17 II Limited 3.25% 29/09/2027	650,091	1.01	USD	700,000	Xiaomi Best Time International Limited 2.88% 14/07/2031	693,685	1.08
USD	200,000	Country Garden Holdings Company Limited 3.13% 22/10/2025	190,125	0.29			Total Hong Kong	2,897,169	4.49
USD	200,000	Country Garden Holdings Company Limited 5.40% 27/05/2025	204,254	0.32	INDIA				
USD	600,000	Country Garden Holdings Company Limited 7.25% 08/04/2026	634,223	0.98	USD	600,000	Adani Electricity Mumbai Limited 3.95% 12/02/2030	601,077	0.93
USD	500,000	ENN Energy Holdings Limited 2.63% 17/09/2030	495,992	0.76	USD	280,000	Adani Green Energy Limited 4.38% 08/09/2024	280,757	0.43
USD	600,000	Goodman HK Finance 3.00% 22/07/2030	611,039	0.94	USD	300,000	Adani Ports & Special Economic Zone Limited 3.10% 02/02/2031	286,400	0.44
USD	500,000	HPHT Finance 19 Limited 2.88% 05/11/2024	525,250	0.81	USD	200,000	Adani Ports & Special Economic Zone Limited 4.00% 30/07/2027	208,727	0.32
USD	500,000	JD.Com Inc. 3.38% 14/01/2030	525,006	0.81	USD	400,000	Adani Ports & Special Economic Zone Limited 4.38% 03/07/2029	418,660	0.65
USD	1,000,000	Logan Group Company Limited 4.70% 06/07/2026	945,075	1.46	USD	800,000	Adani Transmission Limited 4.00% 03/08/2026	845,109	1.31
USD	600,000	Longfor Properties Company 4.50% 16/01/2028	644,677	1.00	USD	650,000	Bharti Airtel Limited 4.38% 10/06/2025	699,634	1.08
USD	800,000	Meituan 3.05% 28/10/2030	741,601	1.15	USD	226,000	GMR Hyderabad International Airport Limited 4.75% 02/02/2026	226,190	0.35
USD	500,000	Melco Resorts Finance Limited 4.88% 06/06/2025	503,159	0.78					
USD	600,000	Powerlong Real Estate Holdings Limited 6.25% 10/08/2024	581,325	0.90					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Flexible Asian Bond

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
INDIA (continued)					MAURITIUS				
USD	200,000	JSW Steel Limited 5.95% 18/04/2024	212,295	0.33	USD	400,000	Greenko Solar Mauritius Limited 5.55% 29/01/2025	409,571	0.63
USD	500,000	Ongc Videsh Limited 4.63% 15/07/2024	542,253	0.84	Total Mauritius			409,571	0.63
USD	500,000	Reliance Industries Limited 3.67% 30/11/2027	545,110	0.84	NETHERLANDS				
USD	800,000	ReNew Power Limited 6.45% 27/09/2022	823,245	1.27	USD	551,600	Greenko Dutch BV 3.85% 29/03/2026	561,592	0.87
USD	690,000	ReNew Wind Energy AP2 4.50% 14/07/2028	704,029	1.09	USD	250,000	Mong Duong Finance Holdings BV 5.13% 07/05/2029	249,146	0.39
USD	600,000	State Bank of India 4.38% 24/01/2024	642,484	0.99	USD	500,000	Royal Capital BV Perp FRN	533,125	0.82
Total India			7,035,970	10.87	Total Netherlands			1,343,863	2.08
					PHILIPPINES				
INDONESIA					USD	800,000	Globe Telecom Inc. 2.50% 23/07/2030	768,814	1.19
USD	1,400,000	Indonesia Asahan Aluminium Persero PT 6.76% 15/11/2048	1,805,420	2.80	USD	200,000	International Container Terminal SE 4.75% 17/06/2030	224,081	0.35
USD	400,000	Pertamina Persero PT 5.63% 20/05/2043	474,945	0.73	USD	714,000	Metropolitan Bank & Trust Company 2.13% 15/01/2026	729,329	1.13
USD	200,000	Perusahaan Perseroan Persero PT 4.00% 30/06/2050	192,336	0.30	USD	670,000	Smc Global Power Holdings Corp. Perp FRN	669,795	1.04
USD	1,000,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara 5.25% 24/10/2042	1,120,358	1.72	USD	200,000	Smc Global Power Holdings Corp. Perp FRN	201,191	0.31
USD	200,000	Perusahaan Perseroan Persero PT Perusahaan Listrik Negara 6.25% 25/01/2049	252,875	0.39	USD	400,000	Smc Global Power Holdings Corp. Perp FRN	418,845	0.65
					Total Philippines			3,012,055	4.67
USD	600,000	Saka Energi Indonesia PT 4.45% 05/05/2024	577,733	0.90	REPUBLIC OF KOREA (SOUTH)				
USD	400,000	Sri Rejeki Isman TBK PT 7.25% 16/01/2025	78,000	0.12	USD	500,000	Shinhan Financial Group Company Limited Perp FRN	535,135	0.83
Total Indonesia			4,501,667	6.96	USD	500,000	SK Hynix Inc. 1.50% 19/01/2026	493,896	0.76
					Total Republic of Korea (South)			1,029,031	1.59
ISLE OF MAN					SINGAPORE				
USD	400,000	Gohl Capital Limited 4.25% 24/01/2027	421,090	0.65	USD	500,000	ABJA Investment Company 5.45% 24/01/2028	546,314	0.84
Total Isle of Man			421,090	0.65	USD	400,000	BOC Aviation Limited 2.63% 17/09/2030	395,930	0.61
MALAYSIA					USD	550,000	DBS Group Holdings Limited FRN 11/12/2028	589,813	0.91
USD	200,000	Axiata Bhd 4.36% 24/03/2026	222,397	0.34	USD	750,000	Geo Coal International Pte Limited 8.00% 04/10/2022	769,400	1.19
USD	500,000	Malayan Banking Bhd FRN 29/10/2026	500,941	0.77	USD	700,000	SingTel Group Treasury Pte Limited 1.88% 10/06/2030	686,365	1.06
USD	500,000	Petronas Capital Limited 3.50% 21/04/2030	542,032	0.84	USD	550,000	United Overseas Bank Limited FRN 16/03/2031	546,201	0.84
USD	400,000	TNB Global Ventures Capital Bhd 4.85% 01/11/2028	464,254	0.72					
Total Malaysia			1,729,624	2.67					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Flexible Asian Bond

Portfolio Statement

(continued)

Nominal Value		Investment	Market Value USD	% of Net Asset Value	Nominal Value		Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
SINGAPORE (continued)					VIRGIN ISLANDS (BRITISH) (continued)				
USD	500,000	United Overseas Bank Limited FRN 08/03/2027	503,987	0.78	USD	500,000	Sinopec Group Overseas Development 2018 Limited 2.95% 12/11/2029	523,732	0.81
		Total Singapore	4,038,010	6.23	USD	750,000	State Grid Overseas Investment 2016 Limited 1.63% 05/08/2030	713,903	1.10
THAILAND					USD	500,000	Studio City Finance Limited 5.00% 15/01/2029	464,685	0.72
USD	800,000	Bangkok Bank plc FRN 25/09/2034	814,373	1.26	USD	700,000	Studio City Finance Limited 6.00% 15/07/2025	695,497	1.07
USD	200,000	GC Treasury Centre Company Limited 2.98% 18/03/2031	203,127	0.31	USD	850,000	TSMC Global Limited 0.75% 28/09/2025	830,885	1.29
USD	400,000	Kasikornbank plc FRN 02/10/2031	403,633	0.62	USD	400,000	Yongda Investment Limited 2.25% 16/06/2025	402,208	0.62
USD	500,000	Pttep Treasury Center Company Limited 2.99% 15/01/2030	520,632	0.80			Total Virgin Islands (British)	10,572,574	16.37
		Total Thailand	1,941,765	2.99	Total Bonds			52,245,848	80.78
UNITED KINGDOM					Supranationals, Governments and Local Public Authorities, Debt Instruments				
USD	1,000,000	HSBC Holdings plc Perp FRN	1,042,689	1.62	CHINA				
USD	600,000	Standard Chartered plc Perp FRN	658,016	1.02	USD	606,000	China (Govt of) 1.95% 03/12/2024	632,175	0.98
USD	400,000	Vedanta Resources plc 6.13% 09/08/2024	358,245	0.55			Total China	632,175	0.98
		Total United Kingdom	2,058,950	3.19	INDIA				
VIRGIN ISLANDS (BRITISH)					USD	400,000	Export-Import Bank of India 3.25% 15/01/2030	406,245	0.63
USD	500,000	CMHI Finance Company Perp FRN	515,398	0.80			Total India	406,245	0.63
USD	500,000	CNPC Global Capital Limited 1.35% 23/06/2025	496,249	0.77	INDONESIA				
USD	650,000	Contemporary Ruiding Development Limited 2.63% 17/09/2030	653,399	1.01	USD	800,000	Indonesia (Govt of) 3.40% 18/09/2029	863,062	1.33
USD	800,000	Elect Global Investments Limited Perp FRN	816,256	1.27	USD	1,000,000	Indonesia (Govt of) 4.75% 11/02/2029	1,168,020	1.81
USD	750,000	FPC Resources Limited 4.38% 11/09/2027	801,852	1.24	USD	200,000	Indonesia (Govt of) 6.63% 17/02/2037	273,023	0.42
USD	511,000	HKT Capital No 5 Limited 3.25% 30/09/2029	541,864	0.84	USD	300,000	Indonesia (Govt of) 7.75% 17/01/2038	447,293	0.69
USD	500,000	Hongkong Electric Finance Limited 1.88% 27/08/2030	482,547	0.75	USD	200,000	Perusahaan Penerbit SBSN Indonesia III 2.30% 23/06/2025	207,732	0.32
USD	1,439,000	Jgsh Philippines Limited 4.13% 09/07/2030	1,540,224	2.39			Total Indonesia	2,959,130	4.57
USD	600,000	Nan Fung Treasury Limited 5.00% 05/09/2028	661,555	1.02	PAKISTAN				
USD	400,000	Sinopec Group Overseas Development 2017 Limited 3.25% 13/09/2027	432,320	0.67	USD	350,000	Pakistan (Govt of) 6.00% 08/04/2026	349,049	0.54

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Flexible Asian Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value
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Transferable securities and money market instruments admitted to an official exchange listing (continued)

Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)

PAKISTAN (continued)

USD	350,000	Pakistan (Govt of) 6.88% 05/12/2027	352,971	0.55
USD	200,000	Pakistan (Govt of) 8.25% 30/09/2025	217,605	0.34
Total Pakistan			919,625	1.43

PHILIPPINES

USD	1,000,000	Philippine (Govt of) 3.00% 01/02/2028	1,069,904	1.65
USD	900,000	Philippine (Govt of) 3.75% 14/01/2029	1,006,682	1.56
Total Philippines			2,076,586	3.21

VIRGIN ISLANDS (BRITISH)

USD	700,000	Talent Yield International Limited 3.13% 06/05/2031	726,217	1.12
Total Virgin Islands (British)			726,217	1.12

Total Supranationals, Governments and Local Public Authorities, Debt Instruments	7,719,978	11.94
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Total Transferable securities and money market instruments admitted to an official exchange listing	59,965,826	92.72
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Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities

Supranationals, Governments and Local Public Authorities, Debt Instruments

CHINA

CNY	6,000,000	China (Govt of) 2.36% 02/07/2023	928,290	1.44
CNY	10,000,000	China (Govt of) 2.85% 04/06/2027	1,555,439	2.39
CNY	7,000,000	China (Govt of) 3.12% 05/12/2026	1,104,981	1.71
Total China			3,588,710	5.54

Total Supranationals, Governments and Local Public Authorities, Debt Instruments	3,588,710	5.54
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Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities	3,588,710	5.54
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Total value of investments	63,554,536	98.26
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(Total cost: USD 62,908,203)

Threadneedle (Lux) - Euro Dynamic Real Return

Portfolio Statement

as at September 30, 2021

		Market Value	% of Net Asset Value			Market Value	% of Net Asset Value		
Nominal Value	Investment	EUR	Value	Nominal Value	Investment	EUR	Value		
Transferable securities and money market instruments admitted to an official exchange listing				Undertakings for collective investments in transferable securities (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments				Funds (continued)					
GERMANY				LUXEMBOURG (continued)					
EUR	3,000,000	Germany (Govt of) 0.00% 23/03/2022	3,010,476	9.01	117,395	Threadneedle (Lux) - Global Focus XU*	2,627,446	7.87	
		Total Germany	3,010,476	9.01	88,703	Threadneedle (Lux) - Pan European Smaller Companies 4E*	1,297,411	3.88	
		Total Supranationals, Governments and Local Public Authorities, Debt Instruments	3,010,476	9.01	Total Luxembourg		18,092,098	54.18	
					Total Funds	19,840,037	59.41		
Structured Instruments - Commodities				Total Undertakings for collective investments in transferable securities				19,840,037	59.41
IRELAND				Other undertakings for collective investments					
	3,851	Invesco Physical Gold ETC 0.00%	566,195	1.70	Funds				
		Total Ireland	566,195	1.70	UNITED KINGDOM				
		Total Structured Instruments - Commodities	566,195	1.70	EUR	67,108	Threadneedle Investment Funds ICVC - American Fund**	490,490	1.47
		Total Transferable securities and money market instruments admitted to an official exchange listing	3,576,671	10.71	GBP	253,966	Threadneedle Investment Funds ICVC - American Fund**	634,670	1.90
Undertakings for collective investments in transferable securities					GBP	554,213	Threadneedle Investment Funds ICVC - Asia Fund**	1,489,969	4.46
Funds					GBP	154,866	Threadneedle Investment Funds ICVC - European Fund**	347,720	1.04
IRELAND					GBP	969,480	Threadneedle Investment Funds ICVC - Japan Fund**	2,514,125	7.53
	17,734	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	1,747,939	5.23	EUR	339,911	Threadneedle Specialist Investment Funds ICVC - Emerging Market Local Fund**	888,153	2.66
		Total Ireland	1,747,939	5.23	GBP	1,548,159	Threadneedle Specialist Investment Funds ICVC - Sterling Short-Dated Corp.Bond Fund**	2,097,817	6.28
LUXEMBOURG					Total United Kingdom		8,462,944	25.34	
	122,831	Threadneedle (Lux) - Enhanced Commodities XU*	1,972,995	5.91	Total Funds		8,462,944	25.34	
	236,347	Threadneedle (Lux) - European Corporate Bond 4E*	2,614,853	7.83	Total Other undertakings for collective investments		8,462,944	25.34	
	74,915	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds XU*	747,607	2.24	Total value of investments		31,879,652	95.46	
	305,372	Threadneedle (Lux) - Global Investment Grade Credit Opportunities XE*	3,297,984	9.88	(Total cost: EUR 27,678,663)				
	194,598	Threadneedle (Lux) - European High Yield Bond 4E*	2,260,957	6.77	*See note 18.				
	30,817	Threadneedle (Lux) - European Short-Term High Yield Bond XE*	3,272,845	9.80	**Related party fund.				

*See note 18.

**Related party fund.

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Dynamic Real Return

Portfolio Statement

as at September 30, 2021

Nominal Value	Investment	Market Value USD	% of Net Asset Value	Nominal Value	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
CAYMAN ISLANDS				JAPAN			
1,094	Sea Limited	348,691	0.66	900	Keyence Corp.	540,444	1.02
	Total Cayman Islands	348,691	0.66	4,900	Rohm Company Limited	467,273	0.89
DENMARK				11,500	Sekisui Chemical Company Limited	198,615	0.38
4,947	Novo-Nordisk A/S	479,117	0.91	3,300	Sony Corp.	368,375	0.70
2,459	Orsted AS	325,307	0.62	7,800	Yaskawa Electric Corp.	377,504	0.72
12,286	Tryg A/S	279,380	0.53		Total Japan	1,952,211	3.71
	Total Denmark	1,083,804	2.06	NETHERLANDS			
FINLAND				1,560	Airbus SE	208,096	0.40
7,125	Upm-Kymmene Oyj	253,588	0.48		Total Netherlands	208,096	0.40
	Total Finland	253,588	0.48	NORWAY			
FRANCE				10,746	Equinor ASA	274,089	0.52
2,349	Essilor International SA	450,553	0.86		Total Norway	274,089	0.52
3,510	Schneider Electric SE	585,373	1.11	REPUBLIC OF KOREA (SOUTH)			
	Total France	1,035,926	1.97	13,072	Samsung Electronics Company Limited	818,100	1.55
GERMANY				449	Samsung Sdi Company Limited	272,281	0.52
1,207	Adidas AG	380,208	0.72		Total Republic of Korea (South)	1,090,381	2.07
	Total Germany	380,208	0.72	SWITZERLAND			
HONG KONG				4,102	Nestle SA - Reg	495,573	0.94
42,200	AIA Group Limited	487,612	0.93	1,143	Roche Holding AG	418,984	0.80
	Total Hong Kong	487,612	0.93	3,360	TE Connectivity Limited	461,059	0.88
INDIA					Total Switzerland	1,375,616	2.62
6,109	HDFC Bank Limited - ADR	446,507	0.85	TAIWAN			
	Total India	446,507	0.85	25,000	Taiwan Semiconductor Manufacturing Company Limited	520,449	0.99
INDONESIA					Total Taiwan	520,449	0.99
1,686,750	Bank Rakyat Indonesia	453,735	0.86	UNITED KINGDOM			
	Total Indonesia	453,735	0.86	9,393	Diageo plc	456,702	0.87
IRELAND				13,734	SSE plc	290,922	0.55
9,159	CRH plc	430,537	0.82		Total United Kingdom	747,624	1.42
5,362	Medtronic Inc.	672,127	1.28	UNITED STATES			
2,153	Trane Technologies plc	371,715	0.71	2,512	Abbott Laboratories	296,743	0.56
	Total Ireland	1,474,379	2.81	4,500	Activision Blizzard Inc.	348,255	0.66

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Dynamic Real Return

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value
Other undertakings for collective investments			
Funds			
UNITED KINGDOM			
USD	175,062	Threadneedle Specialist Investment Funds ICVC - Emerging Market Local Fund**	529,266 1.01
	Total United Kingdom	529,266	1.01
Total Funds		529,266	1.01
Total Other undertakings for collective investments		529,266	1.01
Total value of investments		45,635,915	86.66

(Total cost: USD 34,127,410)

*See note 18.

**Related party fund.

Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

as at September 30, 2021

Nominal Value		Investment	Market Value USD	% of Net Asset Value	Nominal Value		Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds					Bonds (continued)				
AUSTRALIA					FINLAND (continued)				
EUR	100,000	Aurizon Network Pty Limited 3.13% 01/06/2026	131,058	0.08	EUR	100,000	Teollisuuden Voima Oyj 1.38% 23/06/2028	115,530	0.07
USD	77,000	Ausgrid Finance Pty Limited 4.35% 01/08/2028	86,553	0.05	Total Finland			349,616	0.21
USD	105,000	Westpac Banking Corp. FRN 15/11/2035	102,846	0.06	FRANCE				
Total Australia			320,457	0.19	EUR	100,000	Altice France SA 2.50% 15/01/2025	114,106	0.07
BELGIUM					EUR	100,000	Altice France SA 4.00% 15/07/2029	114,600	0.07
EUR	100,000	Solvay SA Perp FRN	120,110	0.07	EUR	100,000	Altice France SA 4.13% 15/01/2029	115,184	0.07
EUR	200,000	Solvay SA Perp FRN	247,986	0.16	EUR	104,000	Altice France SA 4.25% 15/10/2029	119,328	0.08
Total Belgium			368,096	0.23	EUR	100,000	Altice France SA 5.88% 01/02/2027	121,638	0.08
BERMUDA					EUR	100,000	Banijay Entertainment Sasu 3.50% 01/03/2025	117,368	0.07
USD	100,000	Bacardi Limited 5.30% 15/05/2048	130,267	0.08	EUR	100,000	Banque Federative du Credit Mutuel SA 0.25% 29/06/2028	115,625	0.07
Total Bermuda			130,267	0.08	EUR	100,000	BPCE SA 0.25% 14/01/2031	112,408	0.07
CANADA					EUR	192,000	CAB Selas 3.38% 01/02/2028	224,825	0.14
USD	39,000	Enbridge Inc. 2.50% 01/08/2033	39,233	0.02	EUR	100,000	Casino Guichard Perrachon SA 5.25% 15/04/2027	116,822	0.07
EUR	172,000	Primo Water Holdings Inc. 3.88% 31/10/2028	207,028	0.13	EUR	107,000	Casino Guichard Perrachon SA 6.63% 15/01/2026	129,686	0.08
USD	10,000	Rogers Communications Inc. 3.70% 15/11/2049	10,332	0.01	EUR	200,000	Casino Guichard-Perrachon SA 4.50% 07/03/2024	233,928	0.15
Total Canada			256,593	0.16	EUR	100,000	Chrome Holding SASU 5.00% 31/05/2029	119,096	0.07
CAYMAN ISLANDS					EUR	139,000	CMA CGM SA 7.50% 15/01/2026	178,823	0.11
GBP	212,000	Southern Water Services Finance Limited 2.38% 28/05/2028	295,777	0.19	EUR	314,000	Constellium SE 3.13% 15/07/2029	365,990	0.23
EUR	110,000	UPCB Finance VII Limited 3.63% 15/06/2029	131,202	0.08	EUR	100,000	Credit Agricole SA 0.50% 21/09/2029	115,067	0.08
Total Cayman Islands			426,979	0.27	EUR	100,000	Crown European Holdings SA 2.88% 01/02/2026	123,537	0.08
DENMARK					EUR	200,000	Electricite de France SA Perp FRN	240,013	0.15
EUR	100,000	Danske Bank AS 0.63% 26/05/2025	118,541	0.07	EUR	200,000	Electricite de France SA Perp FRN	244,446	0.16
Total Denmark			118,541	0.07	EUR	100,000	Electricite de France SA Perp FRN	130,321	0.08
FINLAND					EUR	200,000	Electricite de France SA Perp FRN	258,813	0.17
EUR	100,000	Nordea Bank Abp 0.50% 14/05/2027	118,808	0.07	GBP	200,000	Electricite de France SA Perp FRN	305,891	0.20
EUR	100,000	OP Corporate Bank plc 0.10% 16/11/2027	115,278	0.07	EUR	100,000	Elior Group SA 3.75% 15/07/2026	120,235	0.07
					EUR	100,000	Elis SA 1.00% 03/04/2025	115,645	0.07

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
FRANCE (continued)					GERMANY (continued)				
EUR	100,000	Faurecia 2.38% 15/06/2029	117,333	0.07	EUR	66,000	Deutsche Bank AG FRN 10/06/2026	80,250	0.05
EUR	100,000	Faurecia 3.75% 15/06/2028	120,806	0.08					
EUR	300,000	Faurecia SE 2.38% 15/06/2027	350,152	0.22	USD	150,000	Deutsche Bank AG FRN 28/05/2032	152,506	0.10
EUR	100,000	Foncia Management SASU 3.38% 31/03/2028	115,909	0.07	EUR	100,000	Deutsche Lufthansa AG 2.88% 11/02/2025	119,886	0.07
EUR	100,000	Iqera Group SAS 6.50% 30/09/2024	119,824	0.07	EUR	200,000	Deutsche Lufthansa AG 3.00% 29/05/2026	239,383	0.15
EUR	100,000	Kapla Holding SAS 3.38% 15/12/2026	116,763	0.07	EUR	100,000	Deutsche Lufthansa AG 3.50% 14/07/2029	119,929	0.07
EUR	100,000	La Financiere Atalian SASU 5.13% 15/05/2025	115,661	0.07	EUR	100,000	Deutsche Lufthansa AG 3.75% 11/02/2028	122,007	0.08
EUR	100,000	Laboratoire Eimer SE 5.00% 01/02/2029	119,954	0.07	EUR	100,000	Douglas GmbH 6.00% 08/04/2026	117,861	0.07
EUR	182,000	Loxam SAS 3.25% 14/01/2025	213,469	0.13	EUR	100,000	Gruenenthal GmbH 4.13% 15/05/2028	121,613	0.08
EUR	100,000	Loxam SAS 5.75% 15/07/2027	121,280	0.08	EUR	111,000	Gruenenthal GmbH 4.13% 15/05/2028	134,991	0.08
EUR	100,000	Orano SA 3.38% 23/04/2026	126,440	0.08	EUR	210,000	HT Troplast AG 9.25% 15/07/2025	267,593	0.17
EUR	100,000	Paprec Holding SA 3.50% 01/07/2028	117,735	0.07	EUR	118,000	Ineos Styrolution Group GmbH 2.25% 16/01/2027	135,680	0.08
EUR	160,000	Paprec Holding SA 4.00% 31/03/2025	189,281	0.11	EUR	100,000	Infineon Technologies AG Perp FRN	121,602	0.08
EUR	163,000	Parts Europe SA 6.50% 16/07/2025	197,424	0.13	EUR	20,000	K+S AG 4.13% 06/12/2021	23,311	0.01
EUR	117,000	Picard Groupe SAS 3.88% 01/07/2026	138,003	0.09	EUR	300,000	Mahle GmbH 2.38% 14/05/2028	342,996	0.21
EUR	300,000	Renault SA 2.38% 25/05/2026	352,121	0.22	EUR	150,000	Nidda Healthcare Holding GmbH 3.50% 30/09/2024	173,061	0.11
EUR	100,000	Renault SA 2.50% 01/04/2028	115,897	0.07	EUR	215,000	Novelis Sheet Ingot GmbH 3.38% 15/04/2029	260,340	0.16
EUR	100,000	Rexel SA 2.13% 15/06/2028	119,075	0.07	EUR	226,000	PCF GmbH 4.75% 15/04/2026	271,071	0.17
EUR	100,000	SPCM SA 2.63% 01/02/2029	119,128	0.07	EUR	191,000	Peach Property Finance GmbH 4.38% 15/11/2025	228,684	0.15
EUR	100,000	SPIE SA 3.13% 22/03/2024	121,818	0.08	EUR	130,000	Progroup AG 3.00% 31/03/2026	152,813	0.10
EUR	100,000	Valeo SA 1.00% 03/08/2028	115,056	0.07	EUR	150,000	Schaeffler AG 2.88% 26/03/2027	188,855	0.12
EUR	100,000	Veolia Environnement SA Perp FRN	119,232	0.07	EUR	200,000	Schaeffler AG 3.38% 12/10/2028	259,950	0.16
	Total France		7,295,756	4.55	EUR	100,000	Schaeffler AG 3.38% 12/10/2028	129,975	0.08
GERMANY					EUR	150,000	Schenck Process Holding GmbH/Darmstadt 5.38% 15/06/2023	175,464	0.10
EUR	200,000	Adler Real Estate AG 3.00% 27/04/2026	204,104	0.13	EUR	129,000	Techem Verwaltungsgesellschaft 674 mbH 2.00% 15/07/2025	148,946	0.09
EUR	100,000	Amprion GmbH 0.63% 23/09/2033	113,357	0.07	EUR	100,000	Tele Columbus AG 3.88% 02/05/2025	116,611	0.07
EUR	100,000	Bayer AG 1.13% 06/01/2030	119,115	0.07	EUR	94,000	thyssenkrupp AG 2.50% 25/02/2025	112,382	0.07
EUR	130,000	Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027	152,663	0.10	EUR	110,000	Thyssenkrupp AG 2.88% 22/02/2024	131,054	0.08
EUR	101,000	Cheplapharm Arzneimittel GmbH 4.38% 15/01/2028	121,948	0.08					
EUR	89,000	Commerzbank AG 0.50% 04/12/2026	104,685	0.07					
EUR	100,000	Commerzbank AG FRN 05/12/2030	128,017	0.08					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

Nominal Value		Investment	Market Value USD	% of Net Asset Value	Nominal Value		Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
GERMANY (continued)					ITALY (continued)				
EUR	100,000	TK Elevator Holdco GmbH 4.38% 15/07/2027	121,291	0.08	EUR	174,000	International Design Group SPA 6.50% 15/11/2025	209,193	0.13
EUR	100,000	TUI Cruises GmbH 6.50% 15/05/2026	119,705	0.07	EUR	100,000	Intesa Sanpaolo SpA FRN 12/07/2029	126,757	0.08
EUR	19,000	Volkswagen Financial Services AG 3.38% 06/04/2028	25,939	0.02	EUR	107,000	Leonardo SpA 2.38% 08/01/2026	130,403	0.08
EUR	100,000	ZF Finance GmbH 3.75% 21/09/2028	126,612	0.08	EUR	111,000	Marcolin SpA 6.13% 15/11/2026	132,290	0.08
		Total Germany	5,786,250	3.61	EUR	193,000	Nexi SpA 1.63% 30/04/2026	224,788	0.15
					EUR	193,000	Nexi SpA 2.13% 30/04/2029	223,576	0.14
					EUR	225,000	Telecom Italia SpA 1.63% 18/01/2029	255,932	0.16
					EUR	120,000	Telecom Italia SpA 2.75% 15/04/2025	146,262	0.09
IRELAND					EUR	150,000	Telecom Italia SpA 3.63% 25/05/2026	192,356	0.12
EUR	100,000	AIB Group plc FRN 19/11/2029	119,569	0.07	EUR	146,000	Telecom Italia SpA 4.00% 11/04/2024	181,110	0.11
EUR	100,000	AIB Group plc FRN 30/05/2031	124,516	0.08	EUR	100,000	Unipol Gruppo SpA 3.25% 23/09/2030	135,065	0.08
EUR	101,000	Eaton Capital Unlimi 0.58% 08/03/2030	117,119	0.07			Total Italy	3,699,694	2.31
EUR	276,000	Eircom Finance DAC 3.50% 15/05/2026	327,228	0.21					
GBP	185,000	Virgin Media Vendor Financing Notes III 4.88% 15/07/2028	254,908	0.16					
		Total Ireland	943,340	0.59					
					JAPAN				
ISLE OF MAN					USD	200,000	Central Nippon Expressway Company Limited 0.89% 10/12/2025	196,668	0.12
EUR	142,000	Playtech plc 4.25% 07/03/2026	169,109	0.10	USD	200,000	Japan Finance Organization for Municipalities 0.63% 02/09/2025	197,059	0.12
		Total Isle of Man	169,109	0.10	EUR	100,000	SoftBank Group Corp 5.00% 15/04/2028	121,722	0.08
					EUR	100,000	Softbank Group Corp. 3.13% 19/09/2025	116,012	0.07
ITALY					EUR	100,000	SoftBank Group Corp. 2.88% 06/01/2027	111,170	0.07
EUR	113,000	Atlantia SpA 1.88% 13/07/2027	136,726	0.09	EUR	103,000	SoftBank Group Corp. 3.88% 06/07/2032	112,952	0.07
EUR	124,000	Atlantia SpA 1.88% 12/02/2028	149,864	0.09			Total Japan	855,583	0.53
EUR	200,000	Autostrade per l'Italia 2.00% 04/12/2028	243,954	0.15					
EUR	100,000	Autostrade per l'Italia 2.00% 15/01/2030	121,885	0.08					
EUR	100,000	Autostrade per l'Italia SpA 1.75% 01/02/2027	120,042	0.07					
EUR	100,000	Autostrade per l'Italia SpA 1.88% 04/11/2025	120,773	0.08	JERSEY - CHANNEL ISLANDS				
EUR	199,000	Autostrade per l'Italia SpA 4.38% 16/09/2025	263,635	0.17	EUR	100,000	Adient Global Holdings Limited 3.50% 15/08/2024	117,042	0.07
EUR	170,000	Banca Monte dei Paschi di Siena SpA 1.88% 09/01/2026	198,311	0.13	EUR	259,000	Avis Budget Finance plc 4.75% 30/01/2026	307,003	0.20
EUR	127,000	Banca Monte dei Paschi di Siena SpA 2.63% 28/04/2025	150,862	0.09			Total Jersey - Channel Islands	424,045	0.27
EUR	100,000	Banco BPM SpA 1.75% 24/04/2023	118,899	0.07					
EUR	100,000	IMA Industria Macchine Automatiche SpA 3.75% 15/01/2028	117,011	0.07	LUXEMBOURG				
					EUR	100,000	Adler Group SA 2.25% 14/01/2029	94,910	0.06

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

				Market Value USD	% of Net Asset Value					Market Value USD	% of Net Asset Value
Nominal Value		Investment				Nominal Value		Investment			
Transferable securities and money market instruments admitted to an official exchange listing (continued)						Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)						Bonds (continued)					
LUXEMBOURG (continued)						LUXEMBOURG (continued)					
EUR	200,000	Adler Group SA 2.75% 13/11/2026		200,097	0.12	EUR	100,000	Medtronic Global Holdings SCA 1.38% 15/10/2040		117,749	0.07
EUR	100,000	Adler Group SA 3.25% 05/08/2025		102,746	0.06	EUR	47,000	Nestle Finance International Limited 0.63% 14/02/2034		54,286	0.03
EUR	130,000	Altice Financing SA 2.25% 15/01/2025		145,587	0.09	EUR	100,000	Novartis Finance SA 0.00% 23/09/2028		114,311	0.07
EUR	100,000	Altice Financing SA 4.25% 15/08/2029		113,975	0.07	EUR	100,000	Picard Bondco SA 5.38% 01/07/2027		117,119	0.07
EUR	137,000	Altice Finco SA 4.75% 15/01/2028		151,825	0.09	EUR	100,000	Sani/Ikos Financial Holdings 1 Sarl 5.63% 15/12/2026		118,630	0.07
EUR	264,000	Altice France Holding SA 8.00% 15/05/2027		326,426	0.21	EUR	100,000	Telecom Italia Finance SA 7.75% 24/01/2033		169,593	0.11
EUR	198,000	ARD Finance SA 5.00% 30/06/2027		238,938	0.15	EUR	100,000	Telenet Finance Luxembourg Notes Sarl 3.50% 01/03/2028		120,237	0.07
GBP	120,000	Aroundtown SA 3.00% 16/10/2029		171,999	0.11	Total Luxembourg				5,201,568	3.23
GBP	140,000	B&M European Value Retail SA 3.63% 15/07/2025		194,627	0.12	MEXICO					
EUR	100,000	Becton Dickinson Euro Finance Sarl 1.34% 13/08/2041		111,696	0.07	EUR	100,000	Petroleos Mexicanos 2.75% 21/04/2027		109,425	0.07
EUR	141,000	Canpack SA 2.38% 01/11/2027		167,074	0.10	EUR	137,000	Petroleos Mexicanos 3.75% 21/02/2024		164,260	0.10
EUR	100,000	Cidron Aida Finco Sarl 5.00% 01/04/2028		116,936	0.08	EUR	149,000	Petroleos Mexicanos 4.75% 26/02/2029		171,562	0.11
EUR	100,000	Cirsa Finance International Sarl 4.50% 15/03/2027		114,959	0.07	EUR	140,000	Petroleos Mexicanos 4.88% 21/02/2028		164,476	0.10
EUR	121,000	Cirsa Finance International Sarl 4.75% 22/05/2025		140,897	0.09	USD	50,000	Petroleos Mexicanos 6.88% 04/08/2026		54,392	0.03
EUR	180,024	Cirsa Finance International Sarl 6.25% 20/12/2023		212,219	0.13	Total Mexico				664,115	0.41
EUR	134,000	Crystal Almond Sarl 4.25% 15/10/2024		158,969	0.10	NETHERLANDS					
EUR	100,000	Flamingo Lux II 5.00% 31/03/2029		115,144	0.07	EUR	137,000	Ashland Services BV 2.00% 30/01/2028		164,410	0.10
GBP	176,000	Garfunkelux Holdingco 3 SA 7.75% 01/11/2025		248,597	0.16	EUR	100,000	Cooperatieve Rabobank UA 1.38% 03/02/2027		124,708	0.08
EUR	108,000	Groupe Ecore Holding SAS FRN 15/11/2023		127,398	0.08	EUR	100,000	Darling Global Finance BV 3.63% 15/05/2026		118,142	0.07
EUR	150,000	Hanesbrands Inc. 3.50% 15/06/2024		185,713	0.12	EUR	100,000	Dufry One BV 3.38% 15/04/2028		115,359	0.07
EUR	123,000	Holcim Finance Luxembourg SA Perp FRN		149,510	0.09	GBP	68,000	E.ON International Finance BV 6.25% 03/06/2030		122,146	0.08
EUR	100,000	HSE Finance Sarl 5.63% 15/10/2026		120,784	0.08	EUR	100,000	Enexis Holding NV 0.75% 02/07/2031		119,937	0.07
EUR	284,000	InPost SA 2.25% 15/07/2027		333,064	0.21	EUR	100,000	Goodyear Europe BV 2.75% 15/08/2028		117,050	0.07
EUR	100,000	Kleopatra Finco Sarl 4.25% 01/03/2026		113,780	0.07	EUR	100,000	Iberdrola International BV Perp FRN		116,531	0.07
EUR	198,000	Lincoln Financing SARL 3.63% 01/04/2024		231,773	0.14	EUR	100,000	ING Groep NV 0.38% 29/09/2028		114,765	0.07

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Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
NETHERLANDS (continued)					PANAMA				
EUR	128,000	Intertrust Group BV 3.38% 15/11/2025	151,080	0.09	EUR	201,000	Carnival Corp. 7.63% 01/03/2026	252,428	0.16
EUR	264,000	Nobel Bidco BV 3.13% 15/06/2028	304,728	0.19	Total Panama			252,428	0.16
EUR	100,000	Oci NV 3.63% 15/10/2025	120,498	0.08	PORTUGAL				
EUR	167,000	PPF Telecom Group BV 3.25% 29/09/2027	210,612	0.13	EUR	100,000	Edp - Energias de Portugal SA FRN 30/04/2079	125,927	0.08
EUR	174,000	Repsol International Finance BV FRN 25/03/2075	219,958	0.14	EUR	100,000	EDP - Energias de Portugal SA 1.50% 14/03/2082	114,147	0.07
EUR	124,000	Repsol International Finance BV Perp FRN	144,531	0.09	Total Portugal			240,074	0.15
EUR	100,000	Repsol International Finance BV Perp FRN	127,327	0.08	ROMANIA				
EUR	100,000	Stedin Holding NV Perp FRN	118,085	0.07	EUR	100,000	RCS & RDS SA 3.25% 05/02/2028	116,093	0.07
EUR	131,619	Summer Bidco BV 9.00% 15/11/2025	156,315	0.10	Total Romania			116,093	0.07
EUR	118,083	Summer Bidco BV 9.00% 15/11/2025	140,240	0.09	SPAIN				
EUR	100,000	Telefonica Europe BV Perp FRN	113,070	0.07	EUR	100,000	Caixabank SA 0.38% 03/02/2025	117,457	0.07
EUR	100,000	Telefonica Europe BV Perp FRN	119,912	0.07	EUR	100,000	Cellnex Finance Company 2.00% 15/02/2033	113,416	0.07
EUR	500,000	Telefonica Europe BV Perp FRN	629,755	0.40	EUR	100,000	Cellnex Finance Company SA 1.00% 15/09/2027	113,970	0.07
EUR	100,000	Telefonica Europe BV Perp FRN	128,746	0.08	EUR	100,000	Cellnex Finance Company SA 1.25% 15/01/2029	113,127	0.07
EUR	287,000	Tennet Holding BV Perp FRN	349,186	0.23	EUR	100,000	Cellnex Finance Company SA 1.50% 08/06/2028	116,206	0.07
EUR	105,000	Teva Pharmaceutical Finance Netherlands II BV 1.25% 31/03/2023	119,734	0.07	EUR	100,000	Cellnex Finance Company SA 1.50% 08/06/2028	116,206	0.07
EUR	100,000	Teva Pharmaceutical Finance Netherlands II BV 1.63% 15/10/2028	105,070	0.07	EUR	100,000	Cellnex Telecom SA 1.88% 26/06/2029	117,612	0.08
EUR	100,000	Teva Pharmaceutical Finance Netherlands II BV 4.50% 01/03/2025	120,412	0.07	EUR	144,000	Grifols Escrow Issuer SA 3.88% 15/10/2028	169,056	0.10
EUR	180,000	United Group BV 4.63% 15/08/2028	209,912	0.13	EUR	100,000	Grifols SA 2.25% 15/11/2027	116,517	0.07
EUR	100,000	UPC Holding BV 3.88% 15/06/2029	119,235	0.07	Total Spain			977,361	0.60
EUR	100,000	Volkswagen International Finance NV 3.25% 18/11/2030	140,822	0.09	SWEDEN				
EUR	200,000	Vz Vendor Financing II BV 2.88% 15/01/2029	229,814	0.15	EUR	100,000	Akelius Residential Property AB FRN 05/10/2078	122,453	0.08
EUR	100,000	ZF Europe Finance BV 3.00% 23/10/2029	120,774	0.08	EUR	162,000	Heimstaden Bostad AB Perp FRN	183,574	0.11
Total Netherlands			5,312,864	3.32	EUR	100,000	Heimstaden Bostad AB Perp FRN	114,790	0.07
					EUR	100,000	Heimstaden Bostad AB Perp FRN	119,093	0.07
					EUR	100,000	Heimstaden Bostad AB Perp FRN	119,086	0.07
NORWAY					EUR	100,000	Intrum AB 3.00% 15/09/2027	115,844	0.07
USD	244,000	Kommunalbanken AS 0.38% 11/09/2025	239,649	0.15	EUR	135,000	Intrum AB 3.50% 15/07/2026	160,384	0.10
Total Norway			239,649	0.15	EUR	100,000	Sagax AB 1.13% 30/01/2027	119,116	0.07
					EUR	100,000	Sagax AB 2.25% 13/03/2025	123,123	0.08

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Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
SWEDEN (continued)					UNITED KINGDOM (continued)				
EUR	104,000	Samhallsbyggnadsbolaget Perp FRN	120,826	0.08	EUR	123,000	Ineos Finance plc 2.88% 01/05/2026	144,083	0.09
USD	200,000	Swedish Export Credit FRN 25/05/2023	202,498	0.13	EUR	186,000	Ineos Finance plc 3.38% 31/03/2026	220,679	0.15
EUR	199,000	Verisure Holding AB 3.25% 15/02/2027	232,264	0.15	EUR	100,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	117,233	0.07
EUR	100,000	Verisure Holding AB 3.88% 15/07/2026	119,061	0.07	EUR	119,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	139,508	0.09
EUR	155,000	Verisure Midholding AB 5.25% 15/02/2029	184,727	0.11	GBP	100,000	Inspired Entertainment Financing plc 7.88% 01/06/2026	138,881	0.08
	Total Sweden		2,036,839	1.26	EUR	100,000	International Game Technology plc 3.50% 15/07/2024	122,026	0.08
SWITZERLAND					EUR	190,000	International Game Technology plc 3.50% 15/06/2026	226,313	0.14
EUR	100,000	Credit Suisse Group AG 0.63% 18/01/2033	109,301	0.07	GBP	287,000	Iron Mountain UK plc 3.88% 15/11/2025	392,056	0.24
USD	200,000	UBS AG 5.13% 15/05/2024	219,156	0.14	EUR	100,000	Jaguar Land Rover Automotive plc 4.50% 15/07/2028	114,508	0.07
	Total Switzerland		328,457	0.21	EUR	136,000	Jaguar Land Rover Automotive plc 5.88% 15/11/2024	168,501	0.10
UNITED KINGDOM					EUR	100,000	Jaguar Land Rover Automotive plc 6.88% 15/11/2026	129,384	0.08
GBP	105,000	Arrow Global Finance 5.13% 15/09/2024	141,937	0.09	GBP	100,000	Jerrold Finco plc 5.25% 15/01/2027	140,612	0.09
GBP	167,000	Boparan Finance plc 7.63% 30/11/2025	199,366	0.13	GBP	32,000	Lloyds TSB Bank plc 7.63% 22/04/2025	52,659	0.03
USD	125,000	Bp Capital Markets plc Perp FRN	133,431	0.08	GBP	101,000	Marks & Spencer plc 3.75% 19/05/2026	142,100	0.09
EUR	142,000	BP Capital Markets plc Perp FRN	176,014	0.11	EUR	192,000	Modulaire Global Finance plc 6.50% 15/02/2023	226,721	0.14
GBP	75,000	Broadgate Financing plc 5.00% 05/10/2031	115,932	0.07	EUR	100,000	National Grid Electricity Transmission plc 0.82% 07/07/2032	116,989	0.07
EUR	100,000	Cadent Finance plc 0.63% 19/03/2030	115,912	0.07	EUR	100,000	Nationwide Building Society 0.25% 14/09/2028	114,989	0.07
GBP	100,000	Constellation Automotive Financing plc 4.88% 15/07/2027	134,077	0.08	EUR	100,000	Natwest Group plc FRN 26/02/2030	115,891	0.07
GBP	167,000	Co-Operative Group Limited 5.13% 17/05/2024	240,187	0.16	EUR	100,000	Nomad Foods Bondco plc 2.50% 24/06/2028	117,936	0.07
GBP	237,000	Deuce Finco plc 5.50% 15/06/2027	324,140	0.20	EUR	200,000	Pinnacle Bidco plc 5.50% 15/02/2025	238,972	0.15
EUR	155,000	DS Smith plc 0.88% 12/09/2026	183,902	0.11	GBP	100,000	Premier Foods Finance plc 3.50% 15/10/2026	136,104	0.08
EUR	185,000	EC Finance plc 2.38% 15/11/2022	215,592	0.13	GBP	204,000	Punch Finance plc 6.13% 30/06/2026	282,066	0.18
EUR	15,000	EC Finance plc 2.38% 15/11/2022	17,480	0.01	EUR	100,000	Rolls-Royce plc 4.63% 16/02/2026	128,612	0.08
EUR	109,000	EC Finance plc 3.00% 15/10/2026	127,340	0.08	GBP	100,000	Rolls-Royce plc 5.75% 15/10/2027	150,159	0.09
EUR	171,000	EG Global Finance plc 4.38% 07/02/2025	197,429	0.13					
USD	74,552	Enquest plc 7.00% 15/04/2022	71,989	0.04					
EUR	19,000	HBOS plc FRN 18/03/2030	25,055	0.02					
GBP	39,000	HSBC Bank plc 5.38% 22/08/2033	68,524	0.04					

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Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
UNITED KINGDOM (continued)					UNITED STATES (continued)				
GBP	15,000	Santander UK plc Perp 10.06%	36,077	0.02	USD	34,000	Astrazeneca Finance LLC 2.25%		
GBP	100,000	Telereal Securitisation plc FRN 10/12/2033	136,268	0.08	USD	15,000	AT&T Inc. 3.50% 01/06/2041	34,592	0.02
GBP	94,464	Tesco Property Finance 3 plc 5.74% 13/04/2040	167,156	0.10	USD	119,000	AT&T Inc. 3.50% 15/09/2053	15,411	0.01
GBP	100,000	Travis Perkins plc 3.75% 17/02/2026			USD	91,000	AT&T Inc. 4.90% 15/08/2037	117,920	0.07
					USD	158,000	Avantor Funding Inc. 2.63% 01/11/2025	110,852	0.07
EUR	100,000	Victoria plc 3.63% 26/08/2026	143,570	0.09	EUR	158,000	Avantor Funding Inc. 2.63% 01/11/2025	187,602	0.12
EUR	105,000	Victoria plc 3.75% 15/03/2028	118,822	0.07	USD	30,000	Bank of America Corp. FRN 21/07/2032	29,578	0.02
GBP	181,000	Virgin Media Secured Finance plc 5.25% 15/05/2029	125,114	0.08					
EUR	222,000	Vmed 02 UK Financing I plc 3.25% 31/01/2031	258,712	0.17	USD	53,000	Bank of America Corp. FRN 13/02/2031	53,655	0.03
EUR	100,000	Vodafone Group plc FRN 27/08/2080	264,734	0.16	USD	136,000	Bank of America Corp. FRN 29/04/2031	138,818	0.09
EUR	100,000	Vodafone Group plc FRN 27/08/2080	120,116	0.07	USD	106,000	Bank of America Corp. FRN 11/03/2032	107,977	0.07
GBP	155,000	Vodafone Group plc FRN 03/10/2078	119,576	0.07	USD	42,000	Bank of America Corp. FRN 23/07/2030	44,739	0.03
USD	231,000	Vodafone Group plc FRN 03/10/2078	225,468	0.14	USD	137,000	BAT Capital Corp. 4.70% 02/04/2027	154,894	0.10
USD	159,000	Vodafone Group plc FRN 04/04/2079	254,313	0.16	EUR	100,000	Becton Dickinson and Company 1.90% 15/12/2026	125,379	0.08
			194,676	0.12	USD	56,000	Berkshire Hathaway Finance Corp 4.25% 15/01/2049	68,821	0.04
		Total United Kingdom	8,529,891	5.28	USD	25,000	Boeing Company 3.95% 01/08/2059	25,530	0.02
UNITED STATES					USD	30,000	Boeing Company 5.93% 01/05/2060	41,050	0.03
USD	83,000	AbbVie Inc. 4.25% 21/11/2049	98,077	0.06	USD	28,000	Broadcom Inc. 4.15% 15/11/2030	31,027	0.02
USD	32,000	AbbVie Inc. 4.88% 14/11/2048	41,053	0.03	USD	52,000	Broadcom Inc. 5.00% 15/04/2030	60,815	0.04
USD	22,000	AEP Texas Inc. 3.45% 15/05/2051	22,878	0.01	EUR	200,000	Catalent Pharma Solutions Inc. 2.38% 01/03/2028	235,112	0.15
USD	70,000	Amazon.com Inc. 3.10% 12/05/2051	73,721	0.05	USD	57,000	Charter Communications Operating LLC 3.95% 30/06/2062	55,162	0.03
USD	35,000	Amgen Inc. 3.15% 21/02/2040	35,770	0.02	USD	21,000	Cigna Corp. 4.90% 15/12/2048	26,817	0.02
USD	148,000	Anheuser-Busch Companies LLC 4.70% 01/02/2036	179,015	0.11	USD	150,000	Citigroup Inc. FRN 31/03/2031	173,016	0.12
USD	50,000	Anheuser-Busch InBev Worldwide Inc. 4.35% 01/06/2040	58,339	0.04	USD	15,000	Consolidated Edison Co of NY 3.95% 01/04/2050	17,115	0.01
USD	28,000	Anheuser-Busch InBev Worldwide Inc. 5.45% 23/01/2039			USD	41,000	CSX Corp. 3.80% 15/04/2050	46,626	0.03
			36,266	0.02	USD	33,000	CVS Health Corp. 5.05% 25/03/2048	42,577	0.03
USD	81,000	Apple Inc. 2.65% 11/05/2050	78,180	0.05	EUR	100,000	Digital Euro Finco LLC 2.50% 16/01/2026	126,610	0.08
EUR	119,000	Ardagh Metal Packaging Finance USA LLC 2.00% 01/09/2028	139,322	0.09	USD	46,000	Duke Energy Progress Inc. 4.20% 15/08/2045	54,832	0.03
EUR	210,000	Ardagh Metal Packaging Finance USA LLC 3.00% 01/09/2029	244,378	0.15	USD	30,000	Emera USA Finance LP 4.75% 15/06/2046	35,425	0.02
					USD	53,000	Enterprise Products Operating LLC 4.45% 15/02/2043	61,086	0.04

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Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value	Nominal Value	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Bonds (continued)				Bonds (continued)			
UNITED STATES (continued)				UNITED STATES (continued)			
USD	94,000 Eversource Energy 2.55% 15/03/2031	95,886	0.06	GBP	100,000 Kraft Heinz Foods Company 4.13% 01/07/2027	150,425	0.09
USD	25,000 Eversource Energy 3.45% 15/01/2050	26,321	0.02	USD	31,000 Kraft Heinz Foods Company 4.38% 01/06/2046	35,379	0.02
USD	31,000 Eversource Energy 3.45% 15/01/2050	32,639	0.02	USD	25,000 Microsoft Corp. 4.10% 06/02/2037	30,520	0.02
USD	20,000 Federal Home Loan Banks 5.50% 15/07/2036	29,034	0.02	GBP	173,000 MPT Operating Partnership LP 3.69% 05/06/2028	248,841	0.15
USD	15,000 Fedex Corp. 4.95% 17/10/2048	19,004	0.01	EUR	203,000 Netflix Inc. 3.63% 15/05/2027	272,319	0.17
EUR	100,000 Fidelity National Information Services Inc. 1.50% 21/05/2027	122,969	0.08	EUR	200,000 Netflix Inc. 3.63% 15/05/2027	268,295	0.17
EUR	100,000 Fiserv Inc. 1.13% 01/07/2027	121,108	0.08	EUR	140,000 Netflix Inc. 3.63% 15/06/2030	194,833	0.12
EUR	100,000 Ford Motor Credit Company LLC 1.36% 07/02/2025	115,460	0.07	EUR	253,000 Netflix Inc. 4.63% 15/05/2029	368,257	0.22
EUR	196,000 Ford Motor Credit Company LLC 2.33% 25/11/2025	234,033	0.15	USD	25,000 Nisource Finance Corp. 4.38% 15/05/2047	29,773	0.02
EUR	100,000 Ford Motor Credit Company LLC 2.39% 17/02/2026	119,743	0.07	USD	115,000 Nisource Finance Corp. 4.80% 15/02/2044	143,400	0.09
GBP	100,000 Ford Motor Credit Company LLC 2.75% 14/06/2024	136,476	0.08	EUR	100,000 Olympus Water USA 3.88% 01/10/2028	116,181	0.07
EUR	323,000 Ford Motor Credit Company LLC 3.02% 06/03/2024	390,970	0.25	EUR	100,000 Olympus Water USA 5.38% 01/10/2029	114,760	0.07
GBP	100,000 Ford Motor Credit Company LLC 4.54% 06/03/2025	143,861	0.09	USD	69,000 Oracle Corp. 3.60% 01/04/2040	71,461	0.04
EUR	110,000 General Electric Company 4.13% 19/09/2035	172,520	0.11	USD	41,000 Oracle Corp. 3.65% 25/03/2041	42,533	0.03
EUR	100,000 General Motors Financial Company Inc. 0.60% 20/05/2027	115,687	0.07	EUR	100,000 Organon & Company 2.88% 30/04/2028	118,536	0.07
USD	19,000 Georgia Power Company 3.70% 30/01/2050	20,481	0.01	USD	78,000 Pacific Gas and Electric Company 4.95% 01/07/2050	82,721	0.05
USD	40,000 Goodman USA Finance Three LLC 3.70% 15/03/2028	43,367	0.03	USD	20,000 Piedmont Natural Gas Company Inc. 3.35% 01/06/2050	20,596	0.01
USD	22,000 Intel Corp. 3.05% 12/08/2051	21,872	0.01	USD	39,000 Plains All American Pipeline LP 3.55% 15/12/2029	41,033	0.03
USD	36,000 Intel Corp. 4.75% 25/03/2050	47,150	0.03	USD	39,000 Plains All American Pipeline LP 4.70% 15/06/2044	41,696	0.03
EUR	200,000 Iqvia Inc. 2.25% 15/01/2028	233,769	0.15	USD	33,000 PPL Electric Utilities Corp 4.15% 15/06/2048	40,272	0.03
EUR	216,000 Iqvia Inc. 2.25% 15/03/2029	251,980	0.16	USD	40,000 Relx Capital Inc. 3.50% 16/03/2023	41,690	0.03
USD	40,000 JPMorgan Chase & Company FRN 04/02/2032	38,629	0.02	USD	30,000 San Diego Gas & Electric Company 3.32% 15/04/2050	31,714	0.02
USD	45,000 JPMorgan Chase & Company FRN 22/04/2032	45,633	0.03	USD	37,000 San Diego Gas & Electric Company 4.15% 15/05/2048	44,208	0.03
USD	125,000 JPMorgan Chase & Company FRN 22/04/2041	129,239	0.08	EUR	100,000 Scientific Games International Inc. 5.50% 15/02/2026	119,823	0.07
USD	58,000 JPMorgan Chase & Company FRN 24/07/2038	66,150	0.04	EUR	129,000 Silgan Holdings Inc. 3.25% 15/03/2025	150,849	0.09
USD	29,000 Kimco Realty Corp. 2.25% 01/12/2031	28,383	0.02	USD	42,000 Southern California Edison Company 4.13% 01/03/2048	45,973	0.03
USD	78,000 Kinder Morgan Energy Partners LP 5.00% 01/03/2043	92,384	0.05	USD	19,000 Southern Company 4.40% 01/07/2046	22,430	0.01

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Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				
UNITED STATES (continued)					FRANCE				
EUR	121,000	Spectrum Brands Inc. 4.00% 01/10/2026	143,531	0.09	EUR	100,000	Caisse d'Amortissement de la Dette Sociale 0.00% 25/02/2028	116,866	0.07
GBP	50,000	Time Warner Cable Inc. 5.75% 02/06/2031	85,580	0.05	USD	200,000	Caisse D'amortissement de la Dette Sociale 0.38% 23/09/2025	196,461	0.12
USD	17,000	Tyson Foods Inc. 4.55% 02/06/2047	20,862	0.01	USD	200,000	Caisse D'amortissement de la Dette Sociale 1.00% 21/10/2030	189,022	0.12
USD	30,000	Verizon Communications Inc. 2.55% 21/03/2031	30,403	0.02	USD	200,000	Caisse D'amortissement de la Dette Sociale 1.38% 20/01/2031	194,657	0.12
USD	40,000	Verizon Communications Inc. 2.65% 20/11/2040	37,680	0.02	EUR	43,019	France (Govt Of) 0.50% 25/06/2044	47,671	0.03
USD	27,000	Verizon Communications Inc. 3.70% 22/03/2061	28,586	0.02	EUR	17,000	France (Govt Of) 0.75% 25/05/2053	18,595	0.01
USD	101,000	Verizon Communications Inc. 4.40% 01/11/2034	119,496	0.07	EUR	54,000	France (Govt of) OAT 1.25% 25/05/2034	69,728	0.04
USD	50,000	Williams Companies Inc. 4.85% 01/03/2048	61,063	0.04	EUR	58,000	France (Govt of) OAT 1.50% 25/05/2031	76,360	0.05
Total United States			9,540,504	5.96	EUR	100,000	Unedic Asseo 0.25% 16/07/2035	112,927	0.07
					Total France			1,022,287	0.63
VIRGIN ISLANDS (BRITISH)					GERMANY				
USD	200,000	Gold Fields Orogen Holdings BVI Limited 5.13% 15/05/2024	215,686	0.13	EUR	9,000	Germany (Govt of) 0.00% 15/05/2035	10,435	0.01
Total Virgin Islands (British)			215,686	0.13	EUR	28,000	Germany (Govt of) 0.00% 15/08/2050	29,974	0.02
Total Bonds			54,799,855	34.10	Total Germany			40,409	0.03
Supranationals, Governments and Local Public Authorities, Debt Instruments					ITALY				
AUSTRIA					USD	200,000	Italy (Govt of) BPT 1.25% 17/02/2026	197,396	0.12
EUR	5,000	Austria (Govt of) 0.85% 30/06/2120	5,189	0.00	EUR	21,000	Italy (Govt of) BPT 1.50% 30/04/2045	23,715	0.01
Total Austria			5,189	0.00	EUR	43,000	Italy (Govt of) BPT 1.70% 01/09/2051	48,643	0.03
BELGIUM					EUR	26,000	Italy (Govt of) BPT 1.80% 01/03/2041	31,456	0.02
EUR	11,000	Belgium (Govt of) 1.70% 22/06/2050	15,352	0.01	EUR	32,000	Italy (Govt of) BPT 2.15% 01/03/2072	36,361	0.02
Total Belgium			15,352	0.01	Total Italy			337,571	0.20
CANADA					JAPAN				
CAD	60,000	Canada (Govt of) 2.75% 01/12/2048	55,157	0.03	JPY	15,100,000	Japan (Govt of) Forty Year Bond 0.40% 20/03/2056	122,699	0.08
CAD	200,000	Canada Housing Trust No 1 1.10% 15/03/2031	148,035	0.09	JPY	3,600,000	Japan (Govt of) Thirty Year Bond 0.40% 20/06/2049	30,406	0.02
USD	80,000	Province of Ontario Canada 1.13% 07/10/2030	75,967	0.05	JPY	3,200,000	Japan (Govt of) Thirty Year Bond 0.40% 20/03/2050	26,861	0.02
Total Canada			279,159	0.17					

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Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

			Market Value USD	% of Net Asset Value				Market Value USD	% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				
JAPAN (continued)					SUPRANATIONAL (continued)				
JPY	18,600,000	Japan (Govt of) Thirty Year Bond 0.60% 20/09/2050	164,270	0.10	USD	80,000	International Bank for Reconstruction & Development 0.88% 14/05/2030	76,189	0.05
	Total Japan		344,236	0.22	USD	100,000	International Bank for Reconstruction & Development 1.88% 27/10/2026	104,247	0.06
MEXICO					AUD	70,000	International Finance Corp. 1.50% 15/04/2035	46,522	0.03
USD	2,000,000	Mexico (Govt of) Bonos 5.75% 12/10/2110	2,277,801	1.43	USD	200,000	New Development Bank 0.63% 29/09/2025	197,135	0.12
	Total Mexico		2,277,801	1.43	Total Supranational			1,285,691	0.81
SOUTH AFRICA					UNITED KINGDOM				
ZAR	3,100,000	South Africa (Govt of) 8.25% 31/03/2032	184,146	0.11	GBP	17,000	United Kingdom Gilt 0.13% 31/01/2028	22,036	0.01
	Total South Africa		184,146	0.11	GBP	8,000	United Kingdom Gilt 0.50% 22/10/2061	8,156	0.01
SPAIN					GBP	52,000	United Kingdom Gilt 0.63% 31/07/2035	64,522	0.04
EUR	45,000	Instituto de Credito Oficial 0.00% 30/04/2027	52,578	0.03	GBP	21,000	United Kingdom Gilt 0.88% 31/07/2033	27,631	0.02
EUR	9,000	Spain (Govt of) 0.10% 30/04/2031	10,154	0.01	GBP	42,820	United Kingdom Gilt 0.88% 31/01/2046	51,348	0.03
EUR	11,000	Spain (Govt of) 1.00% 30/07/2042	12,585	0.01	GBP	29,000	United Kingdom Gilt 1.13% 31/01/2039	37,599	0.02
EUR	19,000	Spain (Govt of) 1.45% 31/10/2071	19,628	0.01	GBP	34,000	United Kingdom Gilt 1.25% 22/10/2041	44,835	0.03
EUR	48,000	Spain (Govt of) 2.90% 31/10/2046	76,147	0.05	GBP	24,000	United Kingdom Gilt 1.25% 31/07/2051	31,136	0.02
	Total Spain		171,092	0.11	GBP	34,000	United Kingdom Gilt 1.75% 22/01/2049	49,579	0.03
SUPRANATIONAL					Total United Kingdom				
USD	80,000	Asian Development Bank 0.75% 08/10/2030	74,767	0.05				336,842	0.21
USD	124,000	Asian Development Bank 1.75% 19/09/2029	126,922	0.08	UNITED STATES				
USD	25,000	European Investment Bank 0.63% 21/10/2027	24,194	0.02	USD	35,000	United States Treasury N/B 0.25% 15/06/2024	34,809	0.02
USD	25,000	European Investment Bank 1.63% 13/05/2031	25,183	0.02	USD	155,000	United States Treasury N/B 0.50% 31/10/2027	148,764	0.09
EUR	8,000	European Union 0.10% 04/10/2040	8,670	0.01	USD	130,000	United States Treasury N/B 0.75% 31/05/2026	128,923	0.08
EUR	18,000	IBRD 0.20% 21/01/2061	17,481	0.01	USD	132,000	United States Treasury N/B 0.75% 31/01/2028	128,164	0.08
USD	40,000	Inter-American Development Bank 1.13% 13/01/2031	38,594	0.02	USD	145,000	United States Treasury N/B 1.00% 31/07/2028	142,179	0.08
USD	150,000	Inter-American Development Bank 3.00% 21/02/2024	159,240	0.10	USD	210,600	United States Treasury N/B 1.13% 15/08/2040	181,215	0.11
USD	250,000	International Bank for Reconstruction & Development FRN 18/09/2025	251,178	0.16					
USD	135,000	International Bank for Reconstruction & Development 0.75% 11/03/2025	135,369	0.08					

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Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

		Market Value USD		% of Net Asset Value			Market Value USD		% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					Equities (continued)				
UNITED STATES (continued)					CAYMAN ISLANDS (continued)				
USD	409,000	United States Treasury N/B 1.25% 15/05/2050	334,742	0.22	46,000	China Mengniu Dairy Company Limited	296,340	0.18	
USD	75,000	United States Treasury N/B 1.38% 15/11/2040	67,365	0.04	64,000	China Resources Land Limited	270,070	0.17	
USD	142,400	United States Treasury N/B 1.38% 15/08/2050	120,217	0.07	3,994	NetEase Inc. - ADR	341,088	0.21	
					59,600	Sands China Limited	122,498	0.08	
					4,100	Tencent Holdings Limited	243,009	0.15	
						Total Cayman Islands	1,486,591	0.92	
Total United States									
			1,286,378	0.79					
Total Supranationals, Governments and Local Public Authorities, Debt Instruments					CHINA				
			7,586,153	4.72	148,300	Baoshan Iron & Steel Company Limited - A	199,909	0.12	
Equities					302,000	China Construction Bank Corp.	216,472	0.13	
					47,000	China Merchants Bank Company Limited - H	374,628	0.23	
AUSTRALIA					13,100	Gree Electric Appliances Inc. - A	78,653	0.05	
9,317	Aristocrat Leisure Limited	315,979	0.19	35,100	Inner Mongolia Yili Industrial Group Company Limited - A	205,031	0.13		
18,238	Australia & New Zealand Banking Group Limited	370,854	0.23	34,500	Ping An Insurance Group Company of China Limited	235,993	0.15		
2,597	Carsales.Com Limited	47,536	0.03	60,000	Times Property Holdings Limited	49,867	0.03		
33,918	Dexus Property Group	264,607	0.16	3,700	Wuliangye Yibin Company Limited - A	125,774	0.08		
15,512	Fortescue Metals Group Limited	167,628	0.10		Total China	1,486,327	0.92		
3,316	Macquarie Group Limited	435,947	0.27						
13,758	Oz Minerals Limited	223,706	0.14						
28,948	Sydney Airport Finance Company Pty Limited	172,303	0.11						
31,378	Transurban Group	320,949	0.20						
	Total Australia	2,319,509	1.43						
					DENMARK				
BELGIUM					16,400	Tryg A/S	372,931	0.23	
						Total Denmark	372,931	0.23	
910	Aedifica	113,691	0.07						
3,414	KBC Group NV	308,777	0.19						
2,593	Melexis NV	276,474	0.17						
	Total Belgium	698,942	0.43		FINLAND				
					2,753	Neste Oyj	156,243	0.10	
					4,992	Upm-Kymmene Oyj	177,672	0.11	
						Total Finland	333,915	0.21	
CANADA					FRANCE				
555	Canadian National Railway Company	64,303	0.04	1,065	Air Liquide SA	171,047	0.11		
3,486	Manulife Financial Corp.	67,087	0.04	2,100	Antin Infrastructure Partners SA	70,823	0.04		
517	Ritchie Bros Auctioneers Inc.	31,878	0.02	10,746	AXA SA	299,956	0.19		
2,743	Suncor Energy Inc.	56,858	0.04	1,391	BNP Paribas	89,375	0.06		
	Total Canada	220,126	0.14	3,167	Edenred	171,151	0.11		
CAYMAN ISLANDS					458	LVMH Moët Hennessy Louis Vuitton SE	329,149	0.20	
19,300	ASM Pacific Technology Limited	213,586	0.13	4,577	Nexity	218,546	0.14		

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Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value	Nominal Value	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)				Equities (continued)			
FRANCE (continued)				IRELAND			
731	Pernod-Ricard SA	161,560	0.10	1,281	CRH plc	60,216	0.04
1,464	Schneider Electric SE	244,156	0.16	5,095	CRH plc	239,757	0.14
8,688	TotalEnergies SE	416,200	0.25	7,585	Eaton Corp. plc	1,132,516	0.70
8,108	Verallia Sasu	280,024	0.17	690	Experian plc	28,925	0.02
3,206	Vinci SA	334,961	0.20	176	Linde plc	51,635	0.03
	Total France	2,786,948	1.73	2,528	Medtronic Inc.	316,885	0.20
					Total Ireland	1,829,934	1.13
GERMANY				ITALY			
3,279	Brenntag AG	306,219	0.19	30,647	Enel SpA	236,232	0.15
3,123	Deutsche Telekom AG - Reg	62,963	0.04	15,031	Infrastrutture Wireless Italiane SpA	167,861	0.10
3,779	E.ON AG	46,284	0.03	10,944	Nexi SpA	204,966	0.12
1,259	Evonik Industries AG	39,790	0.02		Total Italy	609,059	0.37
219	Muenchener Rueckversicherungs AG - Reg	60,128	0.04				
2,401	Siemens AG - Reg	394,912	0.25		JAPAN		
1,671	Siemens Healthineers AG	108,798	0.07	200	Disco Corp.	56,195	0.03
1,103	Volkswagen AG Pfd	247,534	0.15	700	Rohm Company Limited	66,753	0.04
2,686	Vonovia SE	161,562	0.10		Total Japan	122,948	0.07
	Total Germany	1,428,190	0.89				
HONG KONG				JERSEY - CHANNEL ISLANDS			
38,000	AIA Group Limited	439,082	0.27	23,546	WPP plc	317,641	0.20
6,700	Hong Kong Exchanges and Clearing Limited	412,949	0.26		Total Jersey - Channel Islands	317,641	0.20
21,000	Sun Hung Kai Properties Limited	262,748	0.16				
75,000	Xinyi Glass Holdings Limited	224,480	0.14		LUXEMBOURG		
	Total Hong Kong	1,339,259	0.83	4,292	Trinseo SA	231,682	0.14
					Total Luxembourg	231,682	0.14
INDIA				NETHERLANDS			
53,600	Embassy Office Parks REIT	244,842	0.15	562	Akzo Nobel NV	61,473	0.04
10,964	HDFC Bank Limited	235,585	0.15	905	ASM International NV	354,721	0.22
42,847	Hindalco Industries Limited	281,662	0.18	13,896	ING Groep NV	202,405	0.13
53,158	Petronet LNG Ltd	170,836	0.11	891	Koninklijke DSM NV	178,386	0.11
15,379	Tech Mahindra Limited	286,041	0.18	3,395	Philips NV	150,854	0.09
	Total India	1,218,966	0.77	815	RELX plc	23,614	0.01
					Total Netherlands	971,453	0.60
INDONESIA				NORWAY			
1,025,681	Bank Rakyat Indonesia	275,908	0.17	3,003	Equinor ASA	76,595	0.05
211,900	Telkom Indonesia Persero Tbk PT	54,632	0.03		Total Norway	76,595	0.05
	Total Indonesia	330,540	0.20				

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Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value	Nominal Value	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)				Equities (continued)			
REPUBLIC OF KOREA (SOUTH)				TAIWAN (continued)			
9,404	Hanon Systems	124,301	0.08	13,000	MediaTek Inc.	422,281	0.26
5,626	KB Financial Group Inc.	262,767	0.16	42,000	Powertech Technology Inc.	157,534	0.10
7,209	KT Corp.	198,490	0.12	59,000	Taiwan Semiconductor Manufacturing Company Limited	1,228,259	0.77
2,029	LG Corp.	159,372	0.10	9,000	Yageo Corp.	142,944	0.09
1,020	Posco	284,289	0.19		Total Taiwan	2,679,609	1.68
1,818	Samsung Electronics Company Limited	113,778	0.07				
12,403	Samsung Electronics Company Limited Pfd	729,091	0.45	UNITED KINGDOM			
1,119	SK Telecom Company Limited	306,211	0.19	24,237	3i Group plc	418,794	0.26
	Total Republic of Korea (South)	2,178,299	1.36	1,300	Anglo American plc	45,969	0.03
SINGAPORE				2,650	Astrazeneca plc	320,081	0.20
194,600	Capitamall Trust	290,983	0.18	31,603	BT Group plc	68,094	0.04
2,400	DBS Group Holdings Limited	53,600	0.03	1,139	Diageo plc	55,380	0.03
46,500	Keppel Corp. Limited	178,793	0.11	12,294	Glaxosmithkline plc	232,669	0.14
17,100	United Overseas Bank Limited	325,600	0.20	78,335	Ibstock plc	218,640	0.14
	Total Singapore	848,976	0.52	1,998	London Stock Exchange Group plc	200,703	0.12
SPAIN				6,037	Persimmon plc	217,175	0.14
22,981	Iberdrola SA	231,288	0.14	843	Reckitt Benckiser Group plc	66,267	0.04
12,152	Inditex SA	448,139	0.28	3,511	Rio Tinto plc	232,608	0.14
	Total Spain	679,427	0.42	12,633	St James's Place plc	256,698	0.16
SWEDEN				1,210,000	Supermarket Income REITplc	1,900,701	1.19
2,821	Atlas Copco AB	144,621	0.09	1,100,000	Target Healthcare REIT plc	1,702,695	1.06
9,621	Sandvik AB	221,265	0.14	168,460	Vodafone Group plc	257,353	0.16
11,597	Volvo AB - B	261,222	0.17		Total United Kingdom	6,193,827	3.85
	Total Sweden	627,108	0.40	UNITED STATES			
SWITZERLAND				4,622	Allstate Corp.	588,427	0.37
2,136	Nestle SA - Reg	258,056	0.16	8,907	American Electric Power Company Inc.	723,071	0.45
737	Novartis AG - Reg	60,700	0.04	200	American Tower Corp.	53,082	0.03
4,674	TE Connectivity Limited	641,367	0.40	321	Analog Devices Inc.	53,761	0.03
122	Vat Group AG	48,416	0.03	178	Anthem Inc.	66,358	0.04
	Total Switzerland	1,008,539	0.63	3,772	Apple Inc.	533,738	0.33
TAIWAN				16,156	AT&T Inc.	436,374	0.28
16,000	Chailease Holding Company Limited	141,275	0.09	3,512	Automatic Data Processing Inc.	702,119	0.43
32,000	Chroma ATE Inc.	202,149	0.13	788	BlackRock Inc.	660,864	0.42
13,000	Delta Electronics Inc.	117,585	0.07	12,771	Bristol-Myers Squibb Company	755,660	0.47
71,000	Hon Hai Precision Industry Company Limited	267,582	0.17	2,386	Broadcom Inc.	1,157,043	0.73
				4,370	Caterpillar Inc.	838,909	0.52
				4,068	Chevron Corp.	412,699	0.26
				17,562	Cisco Systems Inc.	955,900	0.60
				325	Citrix Systems Inc.	34,895	0.02
				3,045	CME Group Inc.	588,842	0.37
				1,273	Coca Cola Company	66,794	0.04

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value	Nominal Value	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)				Equities (continued)			
UNITED STATES (continued)				UNITED STATES (continued)			
17,934	Comcast Corp.	1,003,049	0.62	4,556	Union Pacific Corp.	893,022	0.56
18,865	Conocophillips	1,278,481	0.79	5,869	United Parcel Service Inc.	1,068,745	0.66
333	Crown Castle International Corp.	57,716	0.04	5,247	Valero Energy Corp.	370,281	0.23
6,264	DuPont de Nemours Inc.	425,889	0.27	16,489	Verizon Communications Inc.	890,571	0.56
10,600	Ebay Inc.	738,503	0.47	4,247	Virtu Financial Inc.	103,754	0.06
5,770	Edison International	320,062	0.20	5,775	Voya Financial Inc.	354,527	0.22
4,558	Eli Lilly & Company	1,053,126	0.66	778	Wells Fargo & Company	36,107	0.02
7,188	Equity Lifestyle Properties Inc.	561,383	0.35	9,232	Xcel Energy Inc.	577,000	0.36
4,351	Fidelity National Information Services Inc.	529,430	0.33	Total United States		43,086,905	26.86
1,491	General Motors Company	78,591	0.05	Total Equities		75,484,246	46.98
81	Grainger (WWW) Inc.	31,838	0.02	Bonds - convertibles			
4,274	Home Depot Inc.	1,402,984	0.88	CANADA			
395	IBM Corp.	54,877	0.03	USD	175,000	Air Canada 4.00% 01/07/2025	251,892 0.16
544	IntercontinentalExchange Inc.	62,462	0.04	Total Canada		251,892	0.16
7,368	Johnson & Johnson	1,189,932	0.74	Total Bonds - convertibles		251,892	0.16
3,429	JPMorgan Chase & Company	561,293	0.35	Total Transferable securities and money market instruments admitted to an official exchange listing			
3,323	KLA Corp.	1,111,577	0.69			138,122,146	85.96
10,556	Kontoor Brands Inc.	527,272	0.33	Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			
214	Marsh & McLennan Companies Inc.	32,406	0.02	Bonds			
1,227	Mastercard Inc. - A	426,603	0.27	AUSTRALIA			
285	McDonald's Corp.	68,716	0.04	USD	55,000	APT Pipelines Limited 4.25% 15/07/2027	62,456 0.04
10,561	Merck & Company Inc.	793,237	0.49	USD	137,000	Woodside Finance Limited 4.50% 04/03/2029	153,803 0.10
12,353	Metlife Inc.	762,551	0.47	Total Australia		216,259	0.14
13,972	Microsoft Corp.	3,938,985	2.45	BERMUDA			
7,514	Moelis & Company - A	464,891	0.29	USD	100,000	Bacardi Limited 4.70% 15/05/2028	115,859 0.07
9,375	Morgan Stanley	912,282	0.58	Total Bermuda		115,859	0.07
10,491	NextEra Energy Inc.	823,754	0.51	NETHERLANDS			
28,864	NortonLifeLock Inc.	730,259	0.45	USD	15,000	E.ON International Finance BV 6.65% 30/04/2038	21,873 0.01
1,056	Organon & Company	34,626	0.02	Total Netherlands		21,873	0.01
6,839	PepsiCo Inc.	1,028,654	0.65				
11,554	Philip Morris International Inc.	1,095,204	0.68				
8,752	Procter & Gamble Company	1,223,530	0.76				
7,532	Prologis Inc.	944,738	0.59				
301	Quest Diagnostics Inc.	43,738	0.03				
9,181	Raytheon Technologies Corp.	789,199	0.49				
1,209	SBA Communications	399,659	0.25				
491	Service Corp. International	29,588	0.02				
352	Stanley Works	61,710	0.04				
7,445	Starbucks Corp.	821,258	0.51				
1,023	State Street Corp.	86,669	0.05				
12,953	Store Capital Corp.	414,885	0.26				
3,816	Target Corp.	872,986	0.54				
4,774	Texas Instruments Inc.	917,611	0.57				
9,954	TJX Companies Inc.	656,765	0.41				
13,664	Truist Financial Corp.	801,393	0.50				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

			Market Value	% of Net Asset Value				Market Value	% of Net Asset Value
Nominal Value	Investment		USD	Value	Nominal Value	Investment		USD	Value
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)					Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				
Bonds (continued)					Supranationals, Governments and Local Public Authorities, Debt Instruments				
UNITED KINGDOM					UNITED STATES				
GBP	335,000	Bellis Acquisition Company 3.25% 16/02/2026	445,091	0.29	USD	180,000	Federal National Mortgage Association 5.63% 15/07/2037	270,944	0.17
GBP	105,000	Pinewood Finance Company Limited 3.25% 30/09/2025	143,725	0.09	Total United States			270,944	0.17
Total United Kingdom			588,816	0.38	Total Supranationals, Governments and Local Public Authorities, Debt Instruments			270,944	0.17
UNITED STATES					Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				
USD	147,000	Adient USA LLC 9.00% 15/04/2025	159,441	0.10				2,071,358	1.30
USD	48,000	Atlantic City Electric 2.30% 15/03/2031	48,506	0.03	Other transferable securities and money market instruments				
USD	109,000	Carrier Global Corp. 2.72% 15/02/2030	112,757	0.07	Bonds				
USD	17,000	Commonwealth Edison Company 4.00% 01/03/2049	20,202	0.01	CANADA				
USD	25,000	Guardian Life Insurance Company of America 4.85% 24/01/2077	32,459	0.02	CAD	50,000	Rogers Communications Inc. 3.65% 31/03/2027	42,255	0.03
USD	47,000	Jersey Central Power & Light Company 2.75% 01/03/2032	48,176	0.03	Total Canada			42,255	0.03
USD	35,000	Metropolitan Edison Company 4.30% 15/01/2029	39,270	0.02	PORTUGAL				
USD	156,000	Metropolitan Life Global Funding I 1.55% 07/01/2031	148,446	0.09	EUR	100,000	Banco Espirito Santo SA 4.00% 21/01/2022	12,748	0.01
USD	17,000	New York Life Insurance Company 4.45% 04/04/2069	21,522	0.01	Total Portugal			12,748	0.01
USD	86,000	Northwestern Mutual Life Insurance Company 3.45% 30/03/2051	92,543	0.06	UNITED KINGDOM				
USD	8,000	Northwestern Mutual Life Insurance Company 3.63% 30/09/2059	8,743	0.01	GBP	100,000	Miller Homes Group Holdings plc 5.50% 15/10/2024	136,813	0.09
USD	18,000	Northwestern Mutual Life Insurance Company 3.85% 30/09/2047	20,505	0.01	GBP	166,000	Talktalk Telecom Group plc 3.88% 20/02/2025	219,905	0.14
USD	11,000	Teachers Insurance & Annuity Association America 4.90% 15/09/2044	14,261	0.01	GBP	145,000	Vmed O2 UK Financing I plc 4.50% 15/07/2031	200,217	0.12
USD	75,000	Teachers Insurance & Annuity Association of America 4.27% 15/05/2047	90,776	0.06	Total United Kingdom			556,935	0.35
Total United States			857,607	0.53	Total Bonds			611,938	0.39
Total Bonds			1,800,414	1.13	Equities				
					AUSTRALIA				
					3,487	Transurban Group	35,667	0.02	
					Total Australia			35,667	0.02
					Total Equities			35,667	0.02
					Total Other transferable securities and money market instruments			647,605	0.41

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value
Undertakings for collective investments in transferable securities			
Funds			
LUXEMBOURG			
176,089	Threadneedle (Lux) - Asian Equity Income XUP*	2,493,980	1.55
430,169	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds XUP*	4,161,714	2.60
	Total Luxembourg	6,655,694	4.15
Total Funds		6,655,694	4.15
Total Undertakings for collective investments in transferable securities		6,655,694	4.15
Other undertakings for collective investments			
Funds			
UNITED KINGDOM			
USD 1,425,274	Threadneedle Specialist Investment Funds ICVC - Emerging Market Local Fund**	4,309,031	2.68
	Total United Kingdom	4,309,031	2.68
Total Funds		4,309,031	2.68
Total Other undertakings for collective investments		4,309,031	2.68
Total value of investments		151,805,834	94.50
(Total cost: USD 138,301,530)			

*See note 18.

**Related party fund.

Threadneedle (Lux) - Emerging Market ESG Equities

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value USD	% of Net Asset Value	Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
BERMUDA				CYPRUS			
16,000	Alibaba Health Information Technology Limited	23,020	0.27	1,530	Ozon Holdings plc	77,189	0.91
				1,707	Tcs Group Holding plc - Reg	156,703	1.85
	Total Bermuda	23,020	0.27		Total Cyprus	233,892	2.76
BRAZIL				HONG KONG			
22,123	Azul SA	147,827	1.75	9,600	AIA Group Limited	110,926	1.31
20,781	Banco BTG Pactual SA	95,955	1.14	7,976	Techtronic Industries Company	158,913	1.88
11,941	Localiza Rent a Car	119,368	1.41		Total Hong Kong	269,839	3.19
23,634	Locaweb Servicos de Internet SA	99,239	1.17				
14,897	Mobly SA	18,591	0.22				
	Total Brazil	480,980	5.69				
CAYMAN ISLANDS				HUNGARY			
2,448	Afya Limited	48,324	0.57	3,038	OTP Bank plc	178,390	2.11
1,762	Alibaba Group Holding Limited	260,864	3.10		Total Hungary	178,390	2.11
1,821	Burning Rock Biotech Limited	32,559	0.39				
1,223	Dlocal Limited	66,727	0.79				
8,500	Everest Medicines Limited	53,721	0.64				
11,088	Kingdee International Software Group Company Limited	37,104	0.44				
851	NetEase Inc. - ADR	72,676	0.86				
2,820	Pageseguro Digital Limited	145,850	1.73				
503	Sea Limited	160,321	1.90				
4,200	Shenzhen International Group Holdings Limited	89,453	1.06				
8,100	Tencent Holdings Limited	480,091	5.69				
16,000	Wuxi Biologics Cayman Inc.	259,999	3.08				
2,287	Xp Inc. - A	91,869	1.09				
3,815	XPeng Inc.	135,585	1.60				
	Total Cayman Islands	1,935,143	22.94				
CHINA				INDIA			
24,000	Country Garden Services Holdings	189,604	2.25	6,145	HDFC Bank Limited - ADR	449,137	5.32
3,100	Glodon Company Limited - A	32,004	0.38	12,604	ICICI Bank Limited - ADR	237,837	2.82
2,966	JD.com Inc. - ADR	214,264	2.54	9,500	Infosys Technologies Limited - ADR	211,376	2.50
12,500	Li Ning Company Limited	144,756	1.71		Total India	898,350	10.64
4,940	WuXi AppTec Company Limited - H	115,557	1.37				
600	Zai Lab Limited	63,234	0.75				
	Total China	759,419	9.00				
				INDONESIA			
				61,400	Bank Central Asia Tbk Pt	150,151	1.78
				880,136	Bank Rakyat Indonesia	236,756	2.80
					Total Indonesia	386,907	4.58
				KAZAKHSTAN			
				272	Kaspi.KZ JSC	28,886	0.34
					Total Kazakhstan	28,886	0.34
				LUXEMBOURG			
				2,978	Allegro.eu SA	43,381	0.51
				246	Globant SA	69,128	0.82
					Total Luxembourg	112,509	1.33
				REPUBLIC OF KOREA (SOUTH)			
				798	Kakao Corp.	79,530	0.94
				104	KakaoBank Corp.	6,008	0.07
				439	Naver Corp.	143,861	1.70
				110	Samsung Biologics Company Limited	81,200	0.95

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Emerging Market ESG Equities

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value	Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Undertakings for collective investments in transferable securities			
Equities (continued)				Funds			
REPUBLIC OF KOREA (SOUTH) (continued)				IRELAND			
1,265	Samsung Electro-Mechanics Company Limited	189,642	2.24	38,518	Ishares MSCI India UCITS ETF	302,405	3.58
8,458	Samsung Electronics Company Limited	529,336	6.27	Total Ireland		302,405	3.58
203	Samsung Sdi Company Limited	123,102	1.46	Total Funds		302,405	3.58
818	SK Hynix Inc.	71,160	0.84	Total Undertakings for collective investments in transferable securities		302,405	3.58
Total Republic of Korea (South)		1,223,839	14.47	Total value of investments		8,471,445	100.28
SOUTH AFRICA				(Total cost: USD 7,606,269)			
1,297	Capitec Bank Holdings Limited	156,820	1.85				
Total South Africa		156,820	1.85				
TAIWAN							
8,000	Delta Electronics Inc.	72,360	0.86				
8,000	MediaTek Inc.	259,865	3.08				
6,194	Taiwan Semiconductor Manufacturing Company Limited - ADR	691,561	8.18				
Total Taiwan		1,023,786	12.12				
THAILAND							
58,000	Muangthai Capital plc	99,852	1.18				
Total Thailand		99,852	1.18				
UNITED STATES							
143	Mercadolibre Inc.	240,154	2.84				
Total United States		240,154	2.84				
VIRGIN ISLANDS (BRITISH)							
13,050	Fix Price Group Limited	117,254	1.39				
Total Virgin Islands (British)		117,254	1.39				
Total Equities		8,169,040	96.70				
Total Transferable securities and money market instruments admitted to an official exchange listing		8,169,040	96.70				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Focus

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value USD	% of Net Asset Value	Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
CAYMAN ISLANDS				REPUBLIC OF KOREA (SOUTH)			
67,504	Sea Limited	21,515,550	0.99	619,287	Samsung Electronics Company Limited	38,757,531	1.79
	Total Cayman Islands	21,515,550	0.99		Total Republic of Korea (South)	38,757,531	1.79
DENMARK				SWITZERLAND			
214,485	Novo-Nordisk A/S	20,772,907	0.96	188,639	Nestle SA - Reg	22,789,967	1.05
1,924,033	Tryg A/S	43,751,899	2.02	152,676	TE Connectivity Limited	20,950,201	0.97
	Total Denmark	64,524,806	2.98		Total Switzerland	43,740,168	2.02
FRANCE				TAIWAN			
51,831	L'Oreal SA	21,435,814	0.99	2,115,000	Taiwan Semiconductor Manufacturing Company Limited	44,029,943	2.03
45,857	LVMH Moet Hennessy Louis Vuitton SE	32,955,816	1.52		Total Taiwan	44,029,943	2.03
	Total France	54,391,630	2.51				
GERMANY				UNITED KINGDOM			
308,976	Siemens Healthineers AG	20,117,369	0.93	135,647	Linde plc	40,260,992	1.86
464,420	Zalando SE	42,693,162	1.97		Total United Kingdom	40,260,992	1.86
	Total Germany	62,810,531	2.90				
HONG KONG				UNITED STATES			
2,860,000	AIA Group Limited	33,046,720	1.52	316,825	Abbott Laboratories	37,426,537	1.73
872,000	Techtronic Industries Company	17,373,585	0.80	293,840	Activision Blizzard Inc.	22,740,278	1.05
	Total Hong Kong	50,420,305	2.32	184,738	Adobe Systems Inc.	106,357,361	4.91
INDIA				48,280	Alphabet Inc. - A	129,077,546	5.95
840,407	Kotak Mahindra Bank Limited	22,706,197	1.05	39,225	Amazon.com Inc.	128,855,695	5.94
	Total India	22,706,197	1.05	55,348	Ansys Inc.	18,843,227	0.87
IRELAND				84,287	Bill.com Holdings Inc.	22,500,415	1.04
125,926	Trane Technologies plc	21,741,124	1.00	135,804	Cadence Design Systems Inc.	20,566,158	0.95
	Total Ireland	21,741,124	1.00	574,817	Comcast Corp.	32,149,515	1.48
JAPAN				317,284	Edwards Lifesciences Corp.	35,919,722	1.66
397,800	Hoya Corp.	62,303,868	2.87	125,542	Facebook Inc. - A	42,607,699	1.97
80,212	Keyence Corp.	48,166,733	2.22	207,416	Intuit Inc.	111,903,006	5.16
838,800	Recruit Holdings Company Limited	51,361,692	2.37	136,602	Lam Research Corp.	77,747,028	3.58
	Total Japan	161,832,293	7.46	338,696	Mastercard Inc. - A	117,757,825	5.43
				6,021	Mercadolibre Inc.	10,111,667	0.47
				605,582	Microsoft Corp.	170,725,678	7.87
				157,035	Nike Inc.	22,806,193	1.05
				182,935	Nvidia Corp.	37,896,815	1.75
				278,224	Paypal Holdings Inc.	72,396,667	3.34
				76,948	S&P Global Inc.	32,694,435	1.51
				63,058	Square Inc. - A	15,123,831	0.70

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Focus

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value
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Transferable securities and money market instruments admitted
to an official exchange listing (continued)

Equities (continued)

UNITED STATES (continued)

86,363	Stryker Corp.	22,775,650	1.05
148,575	Thermo Fisher Scientific Inc.	84,885,354	3.92
181,294	TransUnion	20,361,129	0.94
112,452	Union Pacific Corp.	22,041,717	1.02
330,444	Walt Disney Company	55,901,211	2.58
39,507	Zebra Technologies Corp.	20,362,698	0.94
116,028	Zoetis Inc.	22,525,676	1.03

Total United States	1,515,060,733	69.89
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Total Equities	2,141,791,803	98.80
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Total Transferable securities and money market instruments admitted to an official exchange listing	2,141,791,803	98.80
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Undertakings for collective investments in transferable securities

Funds

IRELAND

25,009,773	BlackRock ICS US Dollar Liquidity Fund	25,009,773	1.15
Total Ireland		25,009,773	1.15

Total Funds	25,009,773	1.15
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Total Undertakings for collective investments in transferable securities	25,009,773	1.15
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Total value of investments	2,166,801,576	99.95
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(Total cost: USD 1,632,151,699)

Threadneedle (Lux) - Global Emerging Market Equities

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value USD	% of Net Asset Value	Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
BERMUDA				CHINA (continued)			
290,000	Alibaba Health Information Technology Limited	417,232	0.24	45,200	Glodon Company Limited - A	466,638	0.27
	Total Bermuda	417,232	0.24	57,794	JD.com Inc. - ADR	4,175,039	2.45
BRAZIL				4,008	Kweichow Moutai Company Limited - A	1,136,451	0.67
398,107	Azul SA	2,660,180	1.56	285,000	Li Ning Company Limited	3,300,440	1.94
389,456	Banco BTG Pactual SA	1,798,289	1.06	75,400	Midea Group Company Limited - A	813,116	0.48
170,661	Localiza Rent a Car	1,706,012	1.00	15,100	Shenzhen Mindray Bio-Medical Electronics Company Limited	901,744	0.53
498,856	Locaweb Servicos de Internet SA	2,094,699	1.23	31,771	Skshu Paint Company Limited - A	492,269	0.29
308,417	Magazine Luiza SA	811,667	0.48	637,400	Songcheng Performance Development Company Limited	1,390,550	0.82
45,572	Notre Dame Intermedica Participacoes	624,001	0.37	97,732	WuXi AppTec Company Limited - H	2,286,167	1.35
	Total Brazil	9,694,848	5.70	7,286	Zai Lab Limited	767,872	0.45
CANADA				Total China		21,967,859	12.90
36,401	Parex Resources Inc.	662,019	0.39	CYPRUS			
	Total Canada	662,019	0.39	39,199	Ozon Holdings plc	1,977,590	1.16
CAYMAN ISLANDS				27,245	Tcs Group Holding plc - Reg	2,501,091	1.47
60,276	Afya Limited	1,189,848	0.70	Total Cyprus		4,478,681	2.63
35,427	Alibaba Group Holding Limited	5,244,967	3.08	HONG KONG			
2,181	Beigene Limited - ADR	791,703	0.46	196,800	AIA Group Limited	2,273,984	1.34
18,940	Bilibili Inc. - Z	1,233,528	0.73	168,000	Techtronic Industries Company	3,347,204	1.96
23,272	Burning Rock Biotech Limited	416,103	0.24	Total Hong Kong		5,621,188	3.30
24,575	Dlocal Limited	1,340,812	0.79	HUNGARY			
272,000	Kingdee International Software Group Company Limited	910,202	0.53	42,833	OTP Bank plc	2,515,128	1.48
16,648	NetEase Inc. - ADR	1,421,739	0.84	Total Hungary		2,515,128	1.48
47,746	Pagseguro Digital Limited	2,469,423	1.45	INDIA			
10,272	Sea Limited	3,273,995	1.92	27,285	Apollo Hospitals Enterprise Limited	1,647,362	0.97
103,400	Shenzhou International Group Holdings Limited	2,202,248	1.29	23,995	Avenue Supermarts Limited	1,373,922	0.81
144,800	Tencent Holdings Limited	8,582,372	5.03	17,054	Bajaj Finance Limited	1,761,757	1.03
287,500	Wuxi Biologics Cayman Inc.	4,671,858	2.73	39,508	Balkrishna Industries Limited	1,348,540	0.79
38,726	Xp Inc. - A	1,555,623	0.91	72,325	Cholamandalam Investment and Finance Company Limited	549,784	0.32
44,865	XPeng Inc.	1,594,502	0.93	14,763	Dixon Technologies India Limited	917,248	0.54
	Total Cayman Islands	36,898,923	21.63	23,437	Eicher Motors Limited	880,987	0.52
CHINA				30,558	HDFC Bank Limited - ADR	2,233,484	1.31
24,903	Beijing Kingsoft Office Software Inc.	1,093,203	0.64	114,605	HDFC Standard Life Insurance	1,115,356	0.65
17,900	China International Travel Service Corp. Limited - A	721,105	0.42	12,159	Jubilant Foodworks Limited	661,924	0.39
559,895	Country Garden Services Holdings	4,423,265	2.59				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Emerging Market Equities

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value	Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)				Equities (continued)			
INDIA (continued)				REPUBLIC OF KOREA (SOUTH) (continued)			
61,838	Kotak Mahindra Bank Limited	1,670,745	0.98	134,960	Samsung Electronics Company Limited	8,446,353	4.96
127,159	Reliance Industries Limited	4,315,692	2.53	2,666	Samsung Sdi Company Limited	1,616,704	0.95
	Total India	18,476,801	10.84	16,955	SK Hynix Inc.	1,474,962	0.87
					Total Republic of Korea (South)	19,679,209	11.56
INDONESIA				RUSSIAN FEDERATION			
456,500	ACE Hardware Indonesia	40,507	0.02	31,672	Lukoil PJSC - ADR	3,034,811	1.78
1,201,300	Bank Central Asia Tbk Pt	2,937,719	1.72	206,183	Sberbank - ADR	3,880,364	2.28
12,279,266	Bank Rakyat Indonesia	3,303,116	1.94		Total Russian Federation	6,915,175	4.06
4,509,800	Bank Tabungan Pensiunan Nasional Syariah Tbk Pt	1,093,396	0.64				
	Total Indonesia	7,374,738	4.32				
KAZAKHSTAN				SOUTH AFRICA			
6,794	Kaspi.KZ JSC	721,523	0.42	10,152	Capitec Bank Holdings Limited	1,227,480	0.72
	Total Kazakhstan	721,523	0.42		Total South Africa	1,227,480	0.72
LUXEMBOURG				TAIWAN			
45,562	Allegro.eu SA	663,711	0.39	137,000	MediaTek Inc.	4,450,194	2.61
4,632	Globant SA	1,301,638	0.76	125,459	Taiwan Semiconductor Manufacturing Company Limited - ADR	14,007,497	8.21
	Total Luxembourg	1,965,349	1.15		Total Taiwan	18,457,691	10.82
NETHERLANDS				THAILAND			
33,179	Yandex NV - A	2,644,035	1.55	1,015,300	Muangthai Capital plc	1,747,919	1.03
	Total Netherlands	2,644,035	1.55		Total Thailand	1,747,919	1.03
PHILIPPINES				UNITED STATES			
2,095,300	Ayala Land Inc.	1,376,055	0.81	28,723	Coupang Inc.	799,936	0.47
	Total Philippines	1,376,055	0.81	1,882	Mercadolibre Inc.	3,160,631	1.85
POLAND					Total United States	3,960,567	2.32
19,603	Dino Polska SA	1,639,816	0.96				
	Total Poland	1,639,816	0.96				
REPUBLIC OF KOREA (SOUTH)				VIRGIN ISLANDS (BRITISH)			
3,051	Ecopro Bm Company Limited	1,203,386	0.71	223,974	Fix Price Group Limited	2,012,406	1.18
16,280	Kakao Corp.	1,622,491	0.95		Total Virgin Islands (British)	2,012,406	1.18
2,156	KakaoBank Corp.	124,552	0.07				
5,172	Naver Corp.	1,694,869	0.99		Total Equities	170,454,642	100.01
1,838	Samsung Biologics Company Limited	1,356,759	0.80		Total Transferable securities and money market instruments admitted to an official exchange listing	170,454,642	100.01
14,269	Samsung Electro-Mechanics Company Limited	2,139,133	1.26				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Emerging Market Equities

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			
Equities			
RUSSIAN FEDERATION			
597,602	Detsky Mir PJSC	1,070,807	0.63
	Total Russian Federation	1,070,807	0.63
	Total Equities	1,070,807	0.63
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities		1,070,807	0.63
Total value of investments		171,525,449	100.64
(Total cost: USD 122,016,065)			

Threadneedle (Lux) - Global Equity Income

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value USD	% of Net Asset Value	Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
AUSTRALIA				INDONESIA			
132,907	Carsales.Com Limited	2,432,776	1.13	13,999,625	Bank Rakyat Indonesia	3,765,892	1.75
	Total Australia	2,432,776	1.13	10,957,800	Telkom Indonesia Persero Tbk PT	2,825,143	1.32
CANADA				Total Indonesia		6,591,035	3.07
26,321	Canadian National Railway Company	3,049,607	1.41	IRELAND			
176,297	Manulife Financial Corp.	3,392,760	1.57	57,606	CRH plc	2,707,886	1.26
26,850	Ritchie Bros Auctioneers Inc.	1,655,571	0.77	35,439	Experian plc	1,485,610	0.69
142,786	Suncor Energy Inc.	2,959,749	1.38	9,006	Linde plc	2,642,180	1.23
	Total Canada	11,057,687	5.13	40,562	Medtronic Inc.	5,084,447	2.37
CAYMAN ISLANDS (continued)				Total Ireland		11,920,123	5.55
CAYMAN ISLANDS				JAPAN			
29,923	NetEase Inc. - ADR	2,555,424	1.19	8,600	Disco Corp.	2,416,401	1.12
	Total Cayman Islands	2,555,424	1.19	38,100	Rohm Company Limited	3,633,287	1.69
CHINA				Total Japan		6,049,688	2.81
338,292	Ping An Insurance Group Company of China Limited	2,314,049	1.08	NETHERLANDS			
	Total China	2,314,049	1.08	27,807	Akzo Nobel NV	3,041,577	1.42
DENMARK				47,407	Philips NV	2,106,489	0.98
96,279	Tryg A/S	2,189,354	1.02	42,196	RELX plc	1,222,576	0.57
	Total Denmark	2,189,354	1.02	Total Netherlands		6,370,642	2.97
FRANCE				NORWAY			
68,884	BNP Paribas	4,425,948	2.06	136,485	Equinor ASA	3,481,202	1.61
57,689	TotalEnergies SE	2,763,603	1.29	Total Norway		3,481,202	1.61
38,019	Vinci SA	3,972,200	1.85	REPUBLIC OF KOREA (SOUTH)			
	Total France	11,161,751	5.20	93,024	Samsung Electronics Company Limited	5,821,824	2.70
GERMANY				Total Republic of Korea (South)		5,821,824	2.70
180,776	Deutsche Telekom AG - Reg	3,644,643	1.69	SINGAPORE			
199,339	E.ON AG	2,441,461	1.14	123,900	DBS Group Holdings Limited	2,767,124	1.29
64,619	Evonik Industries AG	2,042,255	0.95	Total Singapore		2,767,124	1.29
10,901	Muenchener Rueckversicherungs AG - Reg	2,992,927	1.39	SPAIN			
16,425	Siemens AG - Reg	2,701,554	1.26	109,128	Inditex SA	4,024,400	1.88
	Total Germany	13,822,840	6.43	Total Spain		4,024,400	1.88

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Equity Income

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value	Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)				Equities (continued)			
SWEDEN				UNITED STATES (continued)			
48,951	Sandvik AB	1,125,783	0.52	10,716	Marsh & McLennan Companies Inc.	1,622,724	0.76
	Total Sweden	1,125,783	0.52	14,122	McDonald's Corp.	3,404,955	1.58
SWITZERLAND				18,587	Microsoft Corp.	5,240,047	2.44
36,584	Novartis AG - Reg	3,013,078	1.40	32,024	NextEra Energy Inc.	2,514,524	1.17
	Total Switzerland	3,013,078	1.40	26,151	PepsiCo Inc.	3,933,373	1.83
TAIWAN				26,366	Procter & Gamble Company	3,685,967	1.72
101,000	MediaTek Inc.	3,280,800	1.53	16,155	Quest Diagnostics Inc.	2,347,483	1.09
141,000	Taiwan Semiconductor Manufacturing Company Limited	2,935,330	1.37	25,742	Service Corp. International	1,551,213	0.72
	Total Taiwan	6,216,130	2.90	17,472	Stanley Works	3,063,017	1.43
UNITED KINGDOM				50,695	State Street Corp.	4,294,880	2.00
136,238	3i Group plc	2,354,071	1.10	27,749	Truist Financial Corp.	1,627,479	0.76
66,654	Anglo American plc	2,356,917	1.09	14,099	United Parcel Service Inc.	2,567,428	1.20
1,601,824	BT Group plc	3,451,391	1.61	42,470	Valero Energy Corp.	2,997,108	1.40
56,369	Diageo plc	2,740,745	1.28	39,736	Wells Fargo & Company	1,844,148	0.86
154,460	Glaxosmithkline plc	2,923,224	1.36	57,199	Xcel Energy Inc.	3,574,938	1.66
44,246	Reckitt Benckiser Group plc	3,478,125	1.62		Total United States	89,359,776	41.61
18,735	Rio Tinto plc	1,241,216	0.58		Total Equities	210,820,375	98.13
	Total United Kingdom	18,545,689	8.64		Total Transferable securities and money market instruments admitted to an official exchange listing	210,820,375	98.13
UNITED STATES				Undertakings for collective investments in transferable securities			
16,694	Allstate Corp.	2,125,313	0.99	Funds			
38,433	American Electric Power Company Inc.	3,119,991	1.45	IRELAND			
9,923	American Tower Corp.	2,633,663	1.23	54,122	BlackRock ICS US Dollar Liquidity Fund	54,122	0.03
16,075	Analog Devices Inc.	2,692,241	1.25		Total Ireland	54,122	0.03
8,817	Anthem Inc.	3,286,978	1.53		Total Funds	54,122	0.03
8,161	Automatic Data Processing Inc.	1,631,547	0.76		Total Undertakings for collective investments in transferable securities	54,122	0.03
73,474	Bristol-Myers Squibb Company	4,347,456	2.03		Total value of investments	210,874,497	98.16
15,930	Citrix Systems Inc.	1,710,404	0.80		(Total cost: USD 192,712,542)		
63,052	Coca Cola Company	3,308,338	1.54				
16,486	Crown Castle International Corp.	2,857,354	1.33				
38,549	Ebay Inc.	2,685,709	1.25				
26,359	Fidelity National Information Services Inc.	3,207,363	1.49				
73,665	General Motors Company	3,882,882	1.81				
3,971	Grainger (WWW) Inc.	1,560,841	0.73				
20,586	IBM Corp.	2,860,013	1.33				
27,699	IntercontinentalExchange Inc.	3,180,399	1.47				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Select

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value USD	% of Net Asset Value	Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
CAYMAN ISLANDS				JAPAN			
20,737	Sea Limited	6,609,504	1.05	15,900	Keyence Corp.	9,547,835	1.53
	Total Cayman Islands	6,609,504	1.05	77,800	Rohm Company Limited	7,419,152	1.18
DENMARK				206,700	Sekisui Chemical Company Limited	3,569,893	0.57
92,569	Novo-Nordisk A/S	8,965,323	1.43	60,700	Sony Corp.	6,775,876	1.08
41,009	Orsted AS	5,425,174	0.86	135,100	Yaskawa Electric Corp.	6,538,561	1.04
232,933	Tryg A/S	5,296,822	0.84		Total Japan	33,851,317	5.40
	Total Denmark	19,687,319	3.13	NETHERLANDS			
FINLAND				26,869	Airbus SE	3,584,194	0.57
132,229	Upm-Kymmene Oyj	4,706,209	0.75		Total Netherlands	3,584,194	0.57
	Total Finland	4,706,209	0.75	NORWAY			
FRANCE				198,569	Equinor ASA	5,064,724	0.81
43,011	Essilor International SA	8,249,778	1.31		Total Norway	5,064,724	0.81
63,702	Schneider Electric SE	10,623,768	1.69	REPUBLIC OF KOREA (SOUTH)			
	Total France	18,873,546	3.00	238,972	Samsung Electronics Company Limited	14,955,852	2.38
GERMANY				7,831	Samsung Sdi Company Limited	4,748,841	0.76
22,102	Adidas AG	6,962,188	1.11		Total Republic of Korea (South)	19,704,693	3.14
	Total Germany	6,962,188	1.11	SWITZERLAND			
HONG KONG				75,364	Nestle SA - Reg	9,104,921	1.45
770,600	AIA Group Limited	8,904,127	1.42	21,558	Roche Holding AG	7,902,407	1.26
	Total Hong Kong	8,904,127	1.42	63,075	TE Connectivity Limited	8,655,152	1.38
INDIA					Total Switzerland	25,662,480	4.09
407,933	HDFC Bank Limited	8,765,324	1.40	TAIWAN			
	Total India	8,765,324	1.40	445,000	Taiwan Semiconductor Manufacturing Company Limited	9,263,983	1.48
INDONESIA					Total Taiwan	9,263,983	1.48
31,168,474	Bank Rakyat Indonesia	8,384,304	1.34	UNITED KINGDOM			
	Total Indonesia	8,384,304	1.34	173,993	Diageo plc	8,459,801	1.35
IRELAND				255,122	SSE plc	5,404,142	0.86
168,656	CRH plc	7,928,015	1.26		Total United Kingdom	13,863,943	2.21
98,953	Medtronic Inc.	12,403,758	1.98				
39,624	Trane Technologies plc	6,841,084	1.09				
	Total Ireland	27,172,857	4.33				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Select

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value	Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Undertakings for collective investments in transferable securities			
Equities (continued)				Funds			
UNITED STATES				IRELAND			
47,449	Abbott Laboratories	5,605,150	0.89	5,100,186	BlackRock ICS US Dollar Liquidity Fund	5,100,186	0.81
93,219	Activision Blizzard Inc.	7,214,218	1.15				
25,001	Adobe Systems Inc.	14,393,576	2.30		Total Ireland	5,100,186	0.81
13,024	Alphabet Inc. - A	34,819,924	5.55				
9,441	Amazon.com Inc.	31,014,062	4.95		Total Funds	5,100,186	0.81
23,252	American Tower Corp.	6,171,313	0.98		Total Undertakings for collective investments in transferable securities	5,100,186	0.81
32,815	Autodesk Inc.	9,357,854	1.49		Total value of investments	617,685,226	98.44
129,395	Centene Corp.	8,062,602	1.28				
186,790	Comcast Corp.	10,447,165	1.66		(Total cost: USD 454,483,914)		
16,499	Cooper Companies Inc.	6,819,202	1.09				
21,226	Deere & Company	7,112,196	1.13				
30,517	Ecolab Inc.	6,366,457	1.01				
32,930	Edwards Lifesciences Corp.	3,728,005	0.59				
50,871	Electronic Arts Inc.	7,236,400	1.15				
7,822	Equinix Inc.	6,180,397	0.99				
44,982	Facebook Inc. - A	15,266,441	2.43				
64,063	Fidelity National Information Services Inc.	7,795,186	1.24				
152,784	General Motors Company	8,053,245	1.28				
19,657	Intuit Inc.	10,605,148	1.69				
80,204	JPMorgan Chase & Company	13,128,593	2.09				
17,271	Lam Research Corp.	9,829,790	1.57				
48,045	Mastercard Inc. - A	16,704,285	2.67				
3,650	Mercadolibre Inc.	6,129,810	0.98				
121,299	Microsoft Corp.	34,196,613	5.46				
116,753	NextEra Energy Inc.	9,167,445	1.47				
75,068	Nvidia Corp.	15,551,087	2.48				
46,565	Paypal Holdings Inc.	12,116,679	1.93				
71,026	Pinterest Inc.	3,618,775	0.58				
15,133	S&P Global Inc.	6,429,860	1.02				
30,965	Stryker Corp.	8,166,090	1.30				
9,714	Thermo Fisher Scientific Inc.	5,549,900	0.88				
88,426	T-Mobile USA Inc.	11,297,306	1.80				
47,167	TransUnion	5,297,326	0.84				
153,711	Uber Technologies Inc.	6,886,253	1.10				
46,541	Union Pacific Corp.	9,122,501	1.45				
71,428	Walt Disney Company	12,083,474	1.93				
	Total United States	391,524,328	62.40				
Total Equities		612,585,040	97.63				
Total Transferable securities and money market instruments admitted to an official exchange listing		612,585,040	97.63				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Smaller Companies

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value EUR	% of Net Asset Value	Quantity	Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
CANADA				ITALY (continued)			
294,125	Cargojet Inc.	40,548,405	2.01	1,382,778	Stevanato Group SpA	30,198,120	1.50
403,403	Dye & Durham Limited	11,303,509	0.56		Total Italy	48,304,461	2.40
672,659	Ritchie Bros Auctioneers Inc.	35,787,700	1.77				
	Total Canada	87,639,614	4.34				
CAYMAN ISLANDS				JAPAN			
1,470,936	Diversey Holdings Limited	20,357,922	1.01	88,995	Disco Corp.	21,576,028	1.07
	Total Cayman Islands	20,357,922	1.01	303,600	Freee KK	19,134,967	0.95
DENMARK				581,509	Giken Limited	22,282,732	1.11
143,763	Simcorp A/S	14,689,629	0.73	115,704	IR Japan Holdings Limited	11,068,440	0.55
	Total Denmark	14,689,629	0.73	379,635	Jtower Inc.	25,688,731	1.27
FINLAND				457,962	Menicon Company Limited	15,405,899	0.76
304,800	Musti Group Oyj	9,418,320	0.47	363,572	Nihon M&A Center Inc.	9,264,334	0.46
128,050	Revenio Group Oyj	7,023,543	0.35	453,463	Raksul Inc.	20,619,946	1.02
	Total Finland	16,441,863	0.82	481,920	Shoei Company Limited	18,783,384	0.93
FRANCE				486,500	SMS Company Limited	15,368,916	0.76
316,464	Lectra	10,743,953	0.53	511,610	Square Enix Holdings Company Limited	23,540,969	1.17
105,982	Orpea SA	10,672,388	0.52	401,646	Zuken Inc.	12,688,312	0.63
123,575	Remy Cointreau SA	20,698,813	1.03		Total Japan	215,422,658	10.68
682,103	Verallia Sasu	20,326,670	1.01				
	Total France	62,441,824	3.09	NETHERLANDS			
GERMANY				93,259	IMCD Group NV	15,411,050	0.76
232,294	CompuGroup Medical SE & Company KgaA	16,516,104	0.81		Total Netherlands	15,411,050	0.76
459,740	CTS Eventim AG	30,021,022	1.49				
188,148	Gerresheimer AG	15,954,950	0.79	SPAIN			
33,620	Hypoport AG	19,600,460	0.97	758,579	Fluidra SA	26,133,047	1.29
196,437	Nemetschek SE	17,816,836	0.88		Total Spain	26,133,047	1.29
107,998	Stratec Biomedical AG	13,218,955	0.65				
	Total Germany	113,128,327	5.59	SWEDEN			
ICELAND				905,916	Avanza Bank Holding AB	27,662,372	1.37
1,550,844	Marel HF	9,149,980	0.45	195,591	Fortnox AB	10,224,104	0.51
	Total Iceland	9,149,980	0.45		Total Sweden	37,886,476	1.88
ITALY				SWITZERLAND			
80,117	Diasorin SpA	14,529,218	0.72	61,464	Belimo Holding AG	28,084,802	1.39
290,823	GVS SpA	3,577,123	0.18	17,352	Inficon Holding AG	17,590,723	0.87
				1,186,540	SIG Combibloc Group AG	27,349,792	1.35
				39,348	Tecan Group AG - Reg	19,344,145	0.96
				53,758	Vat Group AG	18,407,852	0.91
					Total Switzerland	110,777,314	5.48
				UNITED KINGDOM			
				1,747,624	Abcam plc	30,457,751	1.51
				745,631	Auction Technology Group plc	11,537,551	0.57

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Smaller Companies

Portfolio Statement

(continued)

Quantity	Investment	Market Value EUR	% of Net Asset Value	Quantity	Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)				Equities (continued)			
UNITED KINGDOM (continued)				UNITED STATES (continued)			
247,509	Games Workshop Group plc	29,573,277	1.46	211,522	TechTarget Inc.	15,042,618	0.74
319,994	Genus plc	20,364,192	1.01	551,723	Terminix Global Holdings Inc.	19,837,178	0.98
306,160	Keywords Studios plc	10,372,366	0.51	359,108	Triumph Bancorp Inc.	31,025,915	1.54
328,494	Renishaw plc	18,145,802	0.90	66,708	Watsco Inc.	15,231,262	0.75
1,406,590	RWS Holdings plc	10,252,425	0.51	69,909	WD-40 Company	13,963,101	0.69
1,816,644	Watches of Switzerland Group plc	19,993,968	0.99	1,313,258	WillScot Mobile Mini Holdings Corp.	35,943,348	1.78
	Total United Kingdom	150,697,332	7.46	292,106	Workiva Inc.	35,528,073	1.76
				150,876	XPEL Inc.	9,875,709	0.49
UNITED STATES				Total United States			
376,572	Aaon Inc.	21,230,609	1.05			1,019,382,837	50.50
314,513	Advanced Drainage Systems	29,354,909	1.45	Total Equities		1,947,864,334	96.48
522,553	Altair Engineering Inc.	31,084,002	1.54	Total Transferable securities and money market instruments admitted to an official exchange listing		1,947,864,334	96.48
426,637	Armstrong World Industries Inc.	35,144,773	1.74	Undertakings for collective investments in transferable securities			
323,506	Aspen Technology Inc.	34,278,042	1.70	Funds			
202,116	Blackline Inc.	20,589,167	1.02	IRELAND			
184,610	Cardlytics Inc.	13,370,864	0.66	62,817,797	BlackRock ICS US Dollar Liquidity Fund	54,202,336	2.68
461,450	Casella Waste Systems Inc. - A	30,236,432	1.50		Total Ireland	54,202,336	2.68
754,842	Certara Inc.	21,558,540	1.07	Total Funds		54,202,336	2.68
268,884	Conmed Corp.	30,353,418	1.50	Total Undertakings for collective investments in transferable securities		54,202,336	2.68
308,533	Dermtech Inc.	8,548,250	0.42	Total value of investments		2,002,066,670	99.16
399,324	Duck Creek Technologies Inc.	15,243,189	0.76	(Total cost: EUR 1,684,584,329)			
528,628	Envestnet Inc.	36,599,603	1.81				
739,709	Evo Payments Inc.	15,113,947	0.75				
331,053	Exponent Inc.	32,321,193	1.60				
682,035	Flywire Corp.	25,799,572	1.28				
176,962	Freshpet Inc.	21,787,573	1.08				
169,311	Goosehead Insurance Inc.	22,248,045	1.10				
431,914	Grocery Outlet Holding Corp.	8,038,643	0.40				
470,738	Hamilton Lane Inc.	34,451,871	1.71				
1,353,028	Hayward Holdings Inc.	25,964,315	1.29				
372,071	Inter Parfums Inc.	24,004,270	1.19				
794,158	Leslie's Inc.	14,074,814	0.70				
690,040	Live Oak Bancshares Inc.	37,885,366	1.87				
541,857	Matterport Inc.	8,841,206	0.44				
260,568	MSA Safety Inc.	32,757,891	1.62				
125,108	Novanta Inc.	16,678,188	0.83				
221,097	Power Integrations Inc.	18,884,673	0.94				
806,560	Ranpak Holdings Corp.	18,665,119	0.93				
158,039	Schrodinger Inc./United States	7,456,381	0.37				
200,147	Service Corp. International	10,406,711	0.52				
471,930	Shift4 Payments Inc.	31,566,516	1.56				
450,396	Simpson Manufacturing Company Inc.	41,571,129	2.07				
98,781	SiteOne Landscape Supply Inc.	17,001,463	0.84				
109,748	SiTime Corp.	19,334,095	0.95				
219,065	Sps Commerce Inc.	30,490,854	1.51				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - American

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value USD	% of Net Asset Value	Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
SWITZERLAND				UNITED STATES (continued)			
221,537	TE Connectivity Limited	30,399,307	2.60	220,577	Take-Two Interactive Software Inc.	33,984,297	2.90
	Total Switzerland	30,399,307	2.60	178,042	Target Corp.	40,730,669	3.48
UNITED STATES				78,256	Teradata Corp.	4,487,982	0.38
45,066	Adobe Systems Inc.	25,945,398	2.22	208,958	TJX Companies Inc.	13,787,049	1.18
87,759	Agco Corp.	10,753,110	0.92	81,927	TransUnion	9,201,221	0.79
57,215	Albemarle Corp.	12,528,368	1.07	102,416	Union Pacific Corp.	20,074,560	1.72
132,042	Allstate Corp.	16,810,267	1.44	154,366	United Parcel Service Inc.	28,110,049	2.40
19,667	Alphabet Inc. - A	52,580,118	4.49	86,930	Vertex Pharmaceuticals Inc.	15,768,233	1.35
14,083	Amazon.com Inc.	46,263,218	3.95	320,297	VF Corp.	21,456,696	1.83
162,380	American Electric Power Company Inc.	13,182,009	1.12	487,019	Virtu Financial Inc.	11,897,874	1.02
68,486	Aspen Technology Inc.	8,410,081	0.72	413,543	Voya Financial Inc.	25,387,405	2.17
47,128	Bill.com Holdings Inc.	12,580,820	1.07	74,428	Zoetis Inc.	14,449,452	1.23
442,306	Bristol-Myers Squibb Company	26,171,246	2.24		Total United States	1,124,334,873	96.05
67,654	Broadcom Inc.	32,807,454	2.80		Total Equities	1,154,734,180	98.65
77,298	Caterpillar Inc.	14,838,897	1.27		Total Transferable securities and money market instruments admitted to an official exchange listing	1,154,734,180	98.65
434,353	Centene Corp.	27,064,535	2.31		Undertakings for collective investments in transferable securities		
802,217	Cisco Systems Inc.	43,664,671	3.73		Funds		
790,464	Coca Cola Company	41,475,646	3.54		IRELAND		
361,105	Comcast Corp.	20,196,603	1.73	13,011,880	BlackRock ICS US Dollar Liquidity Fund	13,011,880	1.11
335,404	CVS Health Corp.	28,462,383	2.43		Total Ireland	13,011,880	1.11
162,091	DuPont de Nemours Inc.	11,020,567	0.94		Total Funds	13,011,880	1.11
70,423	Eli Lilly & Company	16,271,234	1.39		Total Undertakings for collective investments in transferable securities	13,011,880	1.11
261,827	Endeavor Group Holdings Inc.	7,506,580	0.64		Total value of investments	1,167,746,060	99.76
26,247	Enphase Energy Inc.	3,936,263	0.34		(Total cost: USD 945,647,348)		
105,438	Fidelity National Information Services Inc.	12,829,696	1.10				
107,569	FMC Corp.	9,849,018	0.84				
432,049	General Motors Company	22,773,303	1.95				
177,693	Hilton Worldwide Holdings Inc.	23,475,022	2.01				
386,924	Howmet Aerospace Inc.	12,072,029	1.03				
251,795	Ingersoll Rand Inc.	12,692,986	1.08				
223,016	IntercontinentalExchange Inc.	25,606,697	2.19				
35,318	Lam Research Corp.	20,101,240	1.72				
126,141	Mastercard Inc. - A	43,856,703	3.74				
83,698	Microchip Technology Inc.	12,846,806	1.10				
149,976	Microsoft Corp.	42,281,233	3.61				
105,258	Mirati Therapeutics Inc.	18,621,193	1.59				
593,666	Morgan Stanley	57,769,639	4.93				
130,895	NextEra Energy Inc.	10,277,875	0.88				
64,652	Nvidia Corp.	13,393,308	1.14				
264,496	Renewable Energy Group Inc.	13,277,699	1.13				
90,337	Republic Services Inc.	10,845,860	0.93				
46,198	Salesforce.com Inc.	12,529,822	1.07				
277,673	State Street Corp.	23,524,457	2.01				
21,496	Svb Financial Group	13,905,332	1.19				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - American Select

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value USD	% of Net Asset Value	Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
SWITZERLAND				UNITED STATES (continued)			
68,003	TE Connectivity Limited	9,331,372	2.06	58,552	Zoetis Inc.	11,367,286	2.51
	Total Switzerland	9,331,372	2.06		Total United States	433,838,742	95.93
UNITED STATES				Total Equities			
38,987	Adobe Systems Inc.	22,445,595	4.96	Total Transferable securities and money market instruments admitted to an official exchange listing			
36,348	Agco Corp.	4,453,720	0.98			443,170,114	97.99
9,186	Alphabet Inc. - A	24,558,955	5.43	Total value of investments			
4,823	Amazon.com Inc.	15,843,748	3.50			443,170,114	97.99
109,784	American Electric Power Company Inc.	8,912,265	1.97	(Total cost: USD 408,264,667)			
32,719	Aspen Technology Inc.	4,017,893	0.89				
293,463	Bank of America Corp.	12,457,504	2.75				
251,726	Centene Corp.	15,685,047	3.47				
351,011	Cisco Systems Inc.	19,105,529	4.22				
273,204	Coca Cola Company	14,335,014	3.17				
183,355	CVS Health Corp.	15,559,505	3.44				
50,985	Doximity Inc.	4,114,490	0.91				
59,168	DuPont de Nemours Inc.	4,022,832	0.89				
167,731	Electronic Arts Inc.	23,859,734	5.28				
36,483	Estee Lauder Companies Inc.	10,942,346	2.42				
13,855	Fair Isaac Corp.	5,513,320	1.22				
84,891	Hilton Worldwide Holdings Inc.	11,214,950	2.48				
166,236	Kontoor Brands Inc.	8,303,489	1.83				
16,811	Lam Research Corp.	9,567,981	2.12				
184,298	Livent Corp.	4,259,127	0.94				
54,873	Mastercard Inc. - A	19,078,245	4.21				
40,175	Mirati Therapeutics Inc.	7,107,359	1.57				
226,788	Morgan Stanley	22,068,740	4.89				
74,211	nCino Inc.	5,271,207	1.17				
35,066	Paypal Holdings Inc.	9,124,524	2.02				
182,308	Renewable Energy Group Inc.	9,151,862	2.02				
53,881	Salesforce.com Inc.	14,613,605	3.23				
92,197	Schnitzer Steel Industries Inc.	4,039,151	0.89				
75,086	State Street Corp.	6,361,286	1.41				
16,166	Svb Financial Group	10,457,462	2.31				
74,344	Target Corp.	17,007,677	3.77				
30,181	Teradata Corp.	1,730,880	0.38				
41,717	TransUnion	4,685,236	1.04				
74,505	Union Pacific Corp.	14,603,725	3.23				
95,566	United Parcel Service Inc.	17,402,569	3.85				
59,020	Vertex Pharmaceuticals Inc.	10,705,638	2.37				
78,852	VF Corp.	5,282,295	1.17				
75,044	Voya Financial Inc.	4,606,951	1.02				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - American Smaller Companies

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value USD	% of Net Asset Value	Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
BAHAMAS				UNITED STATES (continued)			
369,293	OneSpaWorld Holdings Limited	3,681,851	1.10	213,961	Kontoor Brands Inc.	10,687,352	3.20
	Total Bahamas	3,681,851	1.10	9,720	Lithia Motors Inc.	3,081,628	0.92
BERMUDA				26,603	Live Oak Bancshares Inc.	1,692,749	0.51
96,417	Axalta Coating System Limited	2,814,412	0.84	273,258	Livent Corp.	6,314,992	1.89
142,950	Essent Group Limited	6,291,230	1.88	63,880	Madison Square Garden Entertainment Corp.	4,642,160	1.39
	Total Bermuda	9,105,642	2.72	226,133	Matthews International Corp. - A	7,844,554	2.34
CANADA				50,799	Medpace Holdings Inc.	9,615,234	2.88
80,653	Canada Goose Holdings Inc.	2,876,893	0.86	38,625	Mirati Therapeutics Inc.	6,833,149	2.04
105,681	Gildan Activewear Inc.	3,858,413	1.15	157,988	Moelis & Company - A	9,774,718	2.92
22,036	Masonite International Corp.	2,338,681	0.70	25,499	MSA Safety Inc.	3,715,204	1.11
61,518	Ritchie Bros Auctioneers Inc.	3,793,200	1.13	209,008	Natus Medical Inc.	5,241,921	1.57
	Total Canada	12,867,187	3.84	78,244	nCino Inc.	5,557,671	1.66
LUXEMBOURG				3,168,332	Newpark Resources	10,455,496	3.13
47,258	Trinseo SA	2,550,987	0.76	15,006	Novavax Inc.	3,110,894	0.93
	Total Luxembourg	2,550,987	0.76	205,246	Quanex Building Products Corp.	4,394,316	1.31
UNITED STATES				40,013	Quanterix Corp.	1,992,247	0.60
84,225	Acadia Pharmaceuticals Inc.	1,398,977	0.42	216,321	Regis Corp.	752,797	0.23
57,545	Acushnet Holdings Corp.	2,687,352	0.80	97,273	Renewable Energy Group Inc.	4,883,105	1.46
55,023	Agco Corp.	6,741,968	2.02	106,762	Revolution Medicines Inc.	2,937,023	0.88
97,091	Array Technologies Inc.	1,798,125	0.54	56,848	Sage Therapeutics Inc.	2,518,935	0.75
37,278	Aspen Technology Inc.	4,577,738	1.37	185,578	Schnitzer Steel Industries Inc.	8,130,172	2.43
319,195	Avaya Holdings Corp.	6,316,869	1.89	8,513	SiTime Corp.	1,738,099	0.52
228,494	Avista Corp.	8,938,685	2.67	61,989	Stitch Fix Inc. - A	2,476,461	0.74
120,361	Axos Financial Inc.	6,203,406	1.85	215,633	Sunpower Corp.	4,890,556	1.46
105,897	BellRing Brands Inc.	3,256,333	0.97	21,324	TechTarget Inc.	1,757,524	0.53
32,272	Beyond Meat Inc.	3,396,950	1.02	137,232	Teradata Corp.	7,870,255	2.35
121,463	Bloom Energy Corp. - A	2,273,787	0.68	9,496	Topbuild Corp.	1,944,876	0.58
271,078	Carriage SE	12,087,368	3.61	197,451	Utz Brands Inc.	3,382,336	1.01
147,960	Cohu Inc.	4,725,843	1.41	406,722	Virtu Financial Inc.	9,936,218	2.97
71,873	Conmed Corp.	9,403,144	2.81	314,160	Vishay Intertechnology Inc.	6,311,474	1.89
31,903	Doximity Inc.	2,574,572	0.77	126,837	Voya Financial Inc.	7,786,523	2.33
113,653	Endeavor Group Holdings Inc.	3,258,432	0.97	136,957	Wendy's Company	2,969,228	0.89
59,269	Envestnet Inc.	4,755,745	1.42	313,524	WillScot Mobile Mini Holdings Corp.	9,944,981	2.97
282,012	Evo Payments Inc.	6,678,044	2.00	48,340	Wingstop Inc.	7,924,376	2.37
33,888	FTI Consulting Inc.	4,564,714	1.36		Total United States	301,911,047	90.26
109,986	Houlihan Lokey Inc.	10,129,712	3.02		Total Equities	330,116,714	98.68
31,761	ICF International Inc.	2,835,940	0.85		Total Transferable securities and money market instruments admitted to an official exchange listing	330,116,714	98.68
62,886	Insmid Inc.	1,731,880	0.52				
54,084	Integer Holdings Corp.	4,831,865	1.44				
92,243	KBR Inc.	3,634,374	1.09				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - American Smaller Companies

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
564,656	BlackRock ICS US Dollar Liquidity Fund	564,656	0.17
	Total Ireland	564,656	0.17
Total Funds		564,656	0.17
Total Undertakings for collective investments in transferable securities		564,656	0.17
Total value of investments		330,681,370	98.85
(Total cost: USD 277,320,834)			

Threadneedle (Lux) - Asia Contrarian Equity

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value USD	% of Net Asset Value	Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
AUSTRALIA				HONG KONG			
123,320	Amcor plc	1,468,042	1.19	365,000	AIA Group Limited	4,217,501	3.41
85,230	Aristocrat Leisure Limited	2,890,519	2.34	209,500	Boc Hong Kong Holdings Limited	632,431	0.51
185,521	Australia & New Zealand Banking Group Limited	3,772,412	3.05	166,400	Galaxy Entertainment Group Limited	855,016	0.69
45,563	BHP Group Limited	1,237,837	1.00	620,000	Guangdong Investment Limited	809,183	0.65
154,297	Lendlease Corp. Limited	1,209,302	0.98	74,521	Hong Kong Exchanges and Clearing Limited	4,593,039	3.71
29,113	Macquarie Group Limited	3,827,419	3.10	505,600	Hua Hong Semiconductor Limited	2,623,914	2.12
119,285	Newcrest Mining Limited	1,950,787	1.58	47,000	Sun Hung Kai Properties Limited	588,055	0.48
18,472	Rio Tinto Limited	1,336,726	1.08				
	Total Australia	17,693,044	14.32		Total Hong Kong	14,319,139	11.57
CAYMAN ISLANDS				INDIA			
297,516	Alibaba Group Holding Limited	5,434,644	4.39	42,511	Godrej Consumer Products Limited	589,832	0.48
301,300	ASM Pacific Technology Limited	3,334,384	2.70	102,686	Reliance Industries Limited	3,485,095	2.82
57,900	Baidu Inc. - A	1,103,757	0.89	12,845	Tata Consultancy Services Limited	653,351	0.53
229,000	China Mengniu Dairy Company Limited	1,475,256	1.20	133,889	Tech Mahindra Limited	2,490,261	2.01
44,248	Dada Nexus Limited	886,730	0.72	125,759	UPL Limited	1,199,004	0.97
34,500	JD.com Inc.	1,255,086	1.01		Total India	8,417,543	6.81
107,400	NetEase Inc.	1,814,225	1.47	INDONESIA			
142,700	Tencent Holdings Limited	8,457,903	6.85	26,688,900	Bukalapak.com PT Tbk	1,603,688	1.30
50,600	Wuxi Biologics Cayman Inc.	822,247	0.66	2,711,300	Indofood Cbp Sukses Makmur Tbk Pt	1,581,812	1.28
132,000	Xiaomi Corp. - B	362,020	0.29	15,942,200	Kalbe Farma Tbk Pt	1,592,851	1.29
60,916	XPeng Inc.	1,056,395	0.85		Total Indonesia	4,778,351	3.87
	Total Cayman Islands	26,002,647	21.03	REPUBLIC OF KOREA (SOUTH)			
CHINA				48,557	Hana Financial Group Inc.	1,902,899	1.54
525,000	A-Living Services Company Limited - H	1,868,101	1.51	101,248	Hanon Systems	1,338,279	1.08
1,113,600	China Construction Bank Corp.	798,224	0.65	69,583	Mando Corp.	3,355,716	2.72
30,500	China International Travel Service Corp. Limited - A	1,228,698	0.99	8,476	Samsung Electro-Mechanics Company Limited	1,270,677	1.03
655,300	Foxconn Industrial Internet Company Limited	1,179,827	0.95	125,944	Samsung Electronics Company Limited	7,882,093	6.37
127,900	Inner Mongolia Yili Industrial Group Company Limited - A	747,109	0.60	2,954	Samsung Sdi Company Limited	1,791,352	1.45
126,400	Midea Group Company Limited - A	1,363,102	1.10	3,135	SK IE Technology Company Limited	598,400	0.48
328,000	Ping An Insurance Group Company of China Limited	2,243,647	1.81		Total Republic of Korea (South)	18,139,416	14.67
1,265,000	Times Property Holdings Limited	1,051,371	0.85				
332,737	Venustech Group Inc. - A	1,423,441	1.15				
12,000	Wuliangye Yibin Company Limited - A	407,915	0.33				
	Total China	12,311,435	9.94				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Asia Contrarian Equity

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)			
TAIWAN			
83,000	MediaTek Inc.	2,696,103	2.18
573,000	Powertech Technology Inc.	2,149,219	1.74
573,000	Taiwan Semiconductor Manufacturing Company Limited	11,928,679	9.64
203,000	Yageo Corp.	3,224,178	2.61
	Total Taiwan	19,998,179	16.17
THAILAND			
2,749,100	Thai Beverage plc	1,326,356	1.07
	Total Thailand	1,326,356	1.07
	Total Equities	122,986,110	99.45
	Total Transferable securities and money market instruments admitted to an official exchange listing	122,986,110	99.45

Undertakings for collective investments in transferable securities

Funds

IRELAND			
518,057	BlackRock ICS US Dollar Liquidity Fund	518,057	0.42
	Total Ireland	518,057	0.42
	Total Funds	518,057	0.42
	Total Undertakings for collective investments in transferable securities	518,057	0.42
	Total value of investments	123,504,167	99.87
(Total cost: USD 99,634,471)			

Threadneedle (Lux) - Asia Equities

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value USD	% of Net Asset Value	Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
AUSTRALIA				HONG KONG (continued)			
387,386	Amcor plc	4,611,570	1.46	132,537	Hong Kong Exchanges and Clearing Limited	8,168,804	2.60
159,095	Aristocrat Leisure Limited	5,395,600	1.72	439,000	Hua Hong Semiconductor Limited	2,278,280	0.72
433,190	Australia & New Zealand Banking Group Limited	8,808,551	2.80	298,500	Sun Hung Kai Properties Limited	3,734,776	1.19
99,297	BHP Group Limited	2,697,660	0.86	318,161	Techtronic Industries Company Limited	6,338,988	2.01
23,054	CSL Limited	4,886,006	1.55		Total Hong Kong	32,649,144	10.37
291,920	Fortescue Metals Group Limited	3,154,591	1.00				
214,945	Lendlease Corp. Limited	1,684,631	0.53				
78,418	Macquarie Group Limited	10,309,434	3.27				
154,229	Oz Minerals Limited	2,507,779	0.80				
	Total Australia	44,055,822	13.99				
CAYMAN ISLANDS				INDIA			
499,528	Alibaba Group Holding Limited	9,124,742	2.90	469,498	Bharti Airtel Limited	4,353,551	1.38
267,800	ASM Pacific Technology Limited	2,963,651	0.94	263,895	Godrej Consumer Products Limited	3,661,494	1.16
762,000	China Mengniu Dairy Company Limited	4,908,933	1.56	371,638	HDFC Bank Limited	7,985,447	2.54
822,816	China Resources Land Limited	3,472,156	1.10	1,066,190	Hindalco Industries Limited	7,008,772	2.22
675,000	Kingdee International Software Group Company Limited	2,258,773	0.72	301,411	Reliance Industries Limited	10,229,689	3.25
155,283	Meituan Dianping - B	4,919,015	1.56	278,994	Tech Mahindra Limited	5,189,134	1.64
19,620	Sea Limited	6,253,483	1.99	62,467	Zomato Limited	114,956	0.04
220,800	Shenzhen International Group Holdings Limited	4,702,673	1.49		Total India	38,543,043	12.23
243,000	Tencent Holdings Limited	14,402,736	4.56				
351,500	Wuxi Biologics Cayman Inc.	5,711,853	1.81				
133,102	XPeng Inc.	2,308,232	0.73				
	Total Cayman Islands	61,026,247	19.36				
CHINA				INDONESIA			
973,000	China Merchants Bank Company Limited - H	7,755,607	2.46	19,756,356	Bank Rakyat Indonesia	5,314,450	1.69
297,000	Country Garden Services Holdings	2,346,350	0.75	14,058,800	Bkalapak.com PT Tbk	844,768	0.27
89,605	JD.com Inc. - ADR	6,473,065	2.06		Total Indonesia	6,159,218	1.96
63,177	Wuliangye Yibin Company Limited - A	2,147,572	0.68				
172,600	WuXi AppTec Company Limited - H	4,037,494	1.28				
	Total China	22,760,088	7.23				
HONG KONG				PHILIPPINES			
830,400	AIA Group Limited	9,595,104	3.05	1,710,690	Ayala Land Inc.	1,123,468	0.36
493,000	Galaxy Entertainment Group Limited	2,533,192	0.80	1,368,405	Metropolitan Bank & Trust	1,172,305	0.37
					Total Philippines	2,295,773	0.73
				REPUBLIC OF KOREA (SOUTH)			
				207,668	Hanon Systems	2,744,921	0.87
				45,674	Kia Corp.	3,132,356	1.00
				52,098	Mando Corp.	2,512,483	0.80
				11,890	Naver Corp.	3,896,364	1.24
				18,175	Posco	5,065,640	1.61
				4,087	Samsung Biologics Company Limited	3,016,908	0.96
				18,002	Samsung Electro-Mechanics Company Limited	2,698,765	0.86
				285,081	Samsung Electronics Company Limited	17,841,543	5.67
				8,721	Samsung Sdi Company Limited	5,288,551	1.68
					Total Republic of Korea (South)	46,197,531	14.69

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Asia Equities

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)			
SINGAPORE			
1,136,800	Keppel Corp. Limited	4,371,020	1.39
314,300	United Overseas Bank Limited	5,984,572	1.90
	Total Singapore	10,355,592	3.29
TAIWAN			
472,000	Chailease Holding Company Limited	4,167,608	1.32
549,000	Chroma ATE Inc.	3,468,125	1.10
266,000	Delta Electronics Inc.	2,405,980	0.76
1,347,000	Hon Hai Precision Industry Company Limited	5,076,527	1.61
232,000	MediaTek Inc.	7,536,094	2.39
1,317,000	Taiwan Semiconductor Manufacturing Company Limited	27,417,226	8.72
	Total Taiwan	50,071,560	15.90
Total Equities		314,114,018	99.75
Rights			
INDIA			
33,535	Bharti Airtel Limited Right	69,258	0.02
	Total India	69,258	0.02
Total Rights		69,258	0.02
Total Transferable securities and money market instruments admitted to an official exchange listing		314,183,276	99.77
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
3,283,200	BlackRock ICS US Dollar Liquidity Fund	3,283,200	1.04
	Total Ireland	3,283,200	1.04
Total Funds		3,283,200	1.04
Total Undertakings for collective investments in transferable securities		3,283,200	1.04
Total value of investments		317,466,476	100.81
(Total cost: USD 243,567,396)			

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - US Contrarian Core Equities

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value USD	% of Net Asset Value	Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
CANADA				UNITED STATES (continued)			
105,431	Canadian Natural Resources Limited	3,852,449	0.77	82,011	Dentsply Sirona Inc.	4,760,739	0.95
	Total Canada	3,852,449	0.77	35,812	Ebay Inc.	2,495,022	0.50
IRELAND				30,201	Eli Lilly & Company	6,977,941	1.39
20,718	Aon plc	5,920,583	1.18	45,779	EOG Resources Inc.	3,674,680	0.73
61,169	Medtronic Inc.	7,667,534	1.53	38,703	Facebook Inc. - A	13,135,411	2.62
	Total Ireland	13,588,117	2.71	41,439	Fidelity National Information Services Inc.	5,042,298	1.01
SWITZERLAND				47,222	Fiserv Inc.	5,123,587	1.02
71,538	TE Connectivity Limited	9,816,444	1.95	12,813	Global Payments Inc.	2,019,073	0.40
	Total Switzerland	9,816,444	1.95	27,103	Honeywell International Inc.	5,753,425	1.15
UNITED STATES				46,627	International Flavors & Fragrances Inc.	6,234,962	1.24
71,126	Abbott Laboratories	8,402,114	1.68	8,990	Intuit Inc.	4,850,195	0.97
42,844	Activision Blizzard Inc.	3,315,697	0.66	75,873	Johnson & Johnson	12,253,490	2.44
8,503	Adobe Systems Inc.	4,895,347	0.98	56,041	JPMorgan Chase & Company	9,173,351	1.83
4,892	Air Products & Chemicals Inc.	1,252,890	0.25	7,525	Lam Research Corp.	4,282,854	0.85
18,520	Akamai Technologies Inc.	1,937,007	0.39	19,660	Lowe's Companies Inc.	3,988,228	0.80
5,002	Alphabet Inc. - A	13,372,947	2.67	52,333	Marvell Technology Inc.	3,156,203	0.63
5,328	Alphabet Inc. - C	14,200,772	2.83	31,917	Mastercard Inc. - A	11,096,902	2.21
7,091	Amazon.com Inc.	23,294,219	4.64	29,005	McDonald's Corp.	6,993,395	1.39
72,363	American Electric Power Company Inc.	5,874,428	1.17	115,362	Microsoft Corp.	32,522,856	6.47
32,515	American Express Company	5,447,238	1.09	119,506	Mondelez International Inc.	6,952,859	1.39
14,601	American Tower Corp.	3,875,251	0.77	38,018	Morgan Stanley	3,699,532	0.74
12,937	Anthem Inc.	4,822,914	0.96	45,453	Newmont Mining Corp.	2,468,098	0.49
196,463	Apple Inc.	27,799,514	5.54	33,850	Nutrien Limited	2,194,496	0.44
17,571	Autodesk Inc.	5,010,722	1.00	35,158	Nvidia Corp.	7,283,331	1.46
219,888	Bank of America Corp.	9,334,246	1.86	14,375	Palo Alto Networks Inc.	6,885,625	1.37
45,101	Baxter International Inc.	3,627,473	0.72	14,993	Paypal Holdings Inc.	3,901,329	0.78
45,123	Berkshire Hathaway Inc.	12,315,871	2.46	85,743	Philip Morris International Inc.	8,127,579	1.62
4,724	Biogen Idec Inc.	1,336,845	0.27	168,039	Raytheon Technologies Corp.	14,444,632	2.88
37,249	BioMarin Pharmaceuticals Inc.	2,878,975	0.57	7,285	Sherwin-Williams Company	2,037,833	0.41
7,628	BlackRock Inc.	6,397,299	1.27	87,808	Southwest Airlines Company	4,515,965	0.90
95,736	Carrier Global Corp.	4,955,295	0.99	24,140	Splunk Inc.	3,493,299	0.70
63,977	Chevron Corp.	6,490,467	1.29	22,095	Stanley Works	3,873,474	0.77
6,245	Cigna Corp.	1,249,999	0.25	74,132	State Street Corp.	6,280,463	1.25
95,493	Cisco Systems Inc.	5,197,684	1.04	7,723	Stryker Corp.	2,036,710	0.41
173,935	Comcast Corp.	9,728,185	1.94	137,303	Sysco Corp.	10,778,286	2.15
104,016	Corteva Inc.	4,376,993	0.87	115,538	Tapestry Inc.	4,277,217	0.85
61,342	CVS Health Corp.	5,205,482	1.04	49,658	T-Mobile USA Inc.	6,344,306	1.26
8,805	Darden Restaurants Inc.	1,333,693	0.27	167,978	Uber Technologies Inc.	7,525,414	1.50
				4,618	Ultra Salon, Cosmetics & Fragrance	1,666,729	0.33
				76,199	Under Armour Inc.	1,537,696	0.31
				22,203	Union Pacific Corp.	4,352,010	0.87
				18,021	Vertex Pharmaceuticals Inc.	3,268,829	0.65

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - US Contrarian Core Equities

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)			
UNITED STATES (continued)			
34,436	Walt Disney Company	5,825,538	1.16
22,243	Western Digital Corp.	1,255,395	0.25
Total United States		466,490,824	93.01
Total Equities		493,747,834	98.44
Total Transferable securities and money market instruments admitted to an official exchange listing		493,747,834	98.44
Total value of investments		493,747,834	98.44
(Total cost: USD 339,923,721)			

Threadneedle (Lux) - US Disciplined Core Equities

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value USD	% of Net Asset Value	Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
IRELAND				UNITED STATES (continued)			
4,972	Accenture plc	1,590,642	2.24	706	HCA Healthcare Inc	171,360	0.24
2,506	Johnson Controls International plc	170,608	0.24	898	Humana Inc.	349,457	0.49
	Total Ireland	1,761,250	2.48	5,549	Intel Corp.	295,651	0.42
UNITED STATES				5,796	International Paper Company	324,112	0.46
8,861	Abbott Laboratories	1,046,750	1.48	31,344	Interpublic Group of Companies Inc.	1,149,384	1.62
4,073	AbbVie Inc.	439,355	0.62	5,176	Iqvia Holdings Inc.	1,239,859	1.76
2,582	Adobe Systems Inc.	1,486,509	2.10	5,244	Johnson & Johnson	846,906	1.20
12,812	Advanced Micro Devices Inc.	1,318,355	1.86	49,186	Kinder Morgan Inc.	822,882	1.16
989	Agilent Technologies Inc.	155,797	0.22	11,786	Kroger Company	476,508	0.67
7,095	Allstate Corp.	903,263	1.27	3,136	Lennar Corp.	293,780	0.41
1,601	Alphabet Inc. - A	4,280,306	6.04	1,451	Mastercard Inc. - A	504,484	0.71
28,030	Altria Group Inc.	1,275,926	1.80	3,612	McKesson Corp.	720,161	1.02
578	Amazon.com Inc.	1,898,753	2.68	6,412	Metlife Inc.	395,813	0.56
265	Amgen Inc.	56,352	0.08	14,422	Microsoft Corp.	4,065,850	5.73
271	Anthem Inc.	101,029	0.14	7,911	Morgan Stanley	769,819	1.09
31,514	Apple Inc.	4,459,231	6.30	2,070	Norfolk Southern Corp.	495,248	0.70
2,890	Arthur J Gallagher & Company	429,599	0.61	18,672	NRG Energy Inc.	762,378	1.07
4,272	Autodesk Inc.	1,218,246	1.72	977	Nucor Corp.	96,225	0.14
400	Autozone Inc.	679,196	0.96	480	O'Reilly Automotive Inc.	293,309	0.41
3,038	Bath & Body Works Inc.	191,485	0.27	3,665	Parker Hannifin Corp.	1,024,807	1.45
647	Berkshire Hathaway Inc.	176,592	0.25	39,780	Pfizer Inc.	1,710,937	2.40
2,255	BioMarin Pharmaceuticals Inc.	174,289	0.25	6,174	Philip Morris International Inc.	585,233	0.83
353	BlackRock Inc.	296,047	0.42	2,347	PPL Corp.	65,434	0.09
23,306	Bristol-Myers Squibb Company	1,379,016	1.94	7,787	Procter & Gamble Company	1,088,623	1.54
2,919	Broadcom Inc.	1,415,510	2.00	1,940	Public Storage Inc.	576,374	0.81
7,762	Capital One Financial Corp.	1,257,211	1.77	16,303	Pulte Homes Inc.	748,634	1.06
28,939	Cisco Systems Inc.	1,575,150	2.22	2,860	Qualcomm Inc.	368,883	0.52
19,188	Citigroup Inc.	1,346,615	1.91	410	Regeneron Pharmaceuticals Inc.	248,124	0.35
6,841	Citizens Financial Group Inc.	321,390	0.45	2,835	Robert Half International Inc.	284,436	0.40
2,739	CVS Health Corp.	232,432	0.33	8,185	Ross Stores Inc.	890,937	1.26
6,306	Darden Restaurants Inc.	955,170	1.35	262	S&P Global Inc.	111,321	0.16
3,602	Deere & Company	1,206,923	1.70	2,037	Simon Property Group Inc.	264,749	0.37
1,801	Delta Air Lines Inc.	76,741	0.11	4,291	Snap-On Inc.	896,604	1.27
809	Dentsply Sirona Inc.	46,962	0.07	1,686	Southwest Airlines Company	86,711	0.12
19,654	Dow Inc.	1,131,284	1.60	8,073	Starbucks Corp.	890,533	1.26
1,699	DTE Energy Company	189,795	0.27	5,516	T Rowe Price Group Inc.	1,084,998	1.53
1,300	Duke Energy Corp.	126,867	0.18	1,087	Tapestry Inc.	40,241	0.06
6,852	Emerson Electric Company	645,458	0.91	4,456	Target Corp.	1,019,398	1.43
11,566	EOG Resources Inc.	928,403	1.31	574	Tesla Motors Inc.	445,126	0.63
6,465	Evergy Inc.	402,123	0.57	12,334	Tyson Foods Inc. - A	973,646	1.37
7,788	Facebook Inc. - A	2,643,170	3.73	5,306	United Parcel Service Inc.	966,222	1.36
4,956	Fortinet Inc.	1,447,350	2.04	1,618	VeriSign Inc.	331,706	0.47
1,227	Genuine Parts Company	148,749	0.21	5,490	Verizon Communications Inc.	296,515	0.42
1,598	Goldman Sachs Group Inc.	604,092	0.85	1,685	Vertex Pharmaceuticals Inc.	305,642	0.43
				1	Victoria's SE	55	0.00

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - US Disciplined Core Equities

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)			
UNITED STATES (continued)			
627	Voya Financial Inc.	38,492	0.05
35,571	Weyerhaeuser Company	1,265,260	1.79
	Total United States	69,350,318	97.88
	Total Equities	71,111,568	100.36
	Total Transferable securities and money market instruments admitted to an official exchange listing	71,111,568	100.36
	Total value of investments	71,111,568	100.36
(Total cost: USD 67,627,291)			

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Pan European ESG Equities

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value EUR	% of Net Asset Value	Quantity	Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
BELGIUM				ITALY			
123,203	KBC Group NV	9,614,762	2.20	655,822	Enel SpA	4,361,872	1.00
	Total Belgium	9,614,762	2.20	401,784	Nexi SpA	6,492,829	1.49
				759,045	UniCredit SpA	8,729,018	2.00
					Total Italy	19,583,719	4.49
DENMARK				NETHERLANDS			
32,837	DSV A/S	6,802,829	1.56	15,404	ASM International NV	5,209,633	1.19
140,515	Novo-Nordisk A/S	11,742,440	2.69	26,954	ASML Holding NV	17,409,588	3.97
35,960	Orsted AS	4,104,776	0.94	27,260	IMCD Group NV	4,504,715	1.03
244,682	Tryg A/S	4,800,890	1.10	861,870	ING Groep NV	10,831,982	2.47
	Total Denmark	27,450,935	6.29	127,099	STMicroelectronics NV	4,799,894	1.10
					Total Netherlands	42,755,812	9.76
FINLAND				NORWAY			
131,264	Neste Oyj	6,427,998	1.47	448,991	DNB Bank ASA	8,873,930	2.03
	Total Finland	6,427,998	1.47		Total Norway	8,873,930	2.03
FRANCE				SPAIN			
419,314	AXA SA	10,099,177	2.31	188,090	Inditex SA	5,985,024	1.37
181,657	BNP Paribas	10,071,064	2.30		Total Spain	5,985,024	1.37
104,835	Dassault Systemes SE	4,766,323	1.09				
7,765	Kering	4,783,240	1.09				
30,448	L'Oreal SA	10,865,369	2.49				
21,330	LVMH Moet Hennessy Louis Vuitton SE	13,226,733	3.02				
127,193	Publicis Groupe SA	7,410,264	1.69				
41,467	Schneider Electric SE	5,967,101	1.36				
37,194	Teleperformance	12,649,680	2.90				
65,504	Worldline SA	4,323,919	0.99				
	Total France	84,162,870	19.24				
GERMANY				SWEDEN			
42,651	Allianz SE - Reg	8,310,121	1.90	110,950	Atlas Copco AB - A	5,823,750	1.33
98,298	Brenntag AG	7,920,853	1.81	480,684	Sandvik AB	9,538,677	2.18
75,651	Daimler AG - Reg	5,803,945	1.33		Total Sweden	15,362,427	3.51
244,463	Infineon Technologies AG	8,684,548	1.99				
84,167	Puma AG Rudolf Dassler Sport	8,115,382	1.86				
37,998	Volkswagen AG Pfd	7,357,932	1.68				
71,453	Zalando SE	5,667,652	1.30				
	Total Germany	51,860,433	11.87				
IRELAND				SWITZERLAND			
224,304	CRH plc	9,107,527	2.09	11,093	Lonza Group AG - Reg	7,198,835	1.65
68,202	CRH plc	2,766,273	0.63	88,357	Nestle SA - Reg	9,210,612	2.11
101,910	Kingspan Group plc	8,764,260	2.00	3,506	Partners Group Holding AG - Reg	4,755,734	1.09
	Total Ireland	20,638,060	4.72	30,398	Roche Holding AG	9,614,600	2.20
				242,094	SIG Combibloc Group AG	5,580,276	1.28
				47,279	Sika AG	12,979,435	2.97
				313,982	UBS Group AG	4,356,318	1.00
					Total Switzerland	53,695,810	12.30
				UNITED KINGDOM			
				729,832	3i Group plc	10,881,269	2.48
				141,054	Ashtead Group plc	9,265,403	2.11
				104,577	Astrazeneca plc	10,898,965	2.49
				712,380	JD Sports Fashion plc	8,689,968	1.99
				34,773	Linde plc	8,905,365	2.04

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Pan European ESG Equities

Portfolio Statement

(continued)

Quantity	Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)			
UNITED KINGDOM (continued)			
284,034	Persimmon plc	8,816,459	2.02
158,634	Rio Tinto plc	9,068,287	2.07
553,370	St James's Place plc	9,702,125	2.22
4,169,691	Vodafone Group plc	5,496,317	1.26
111,525	Whitbread plc	4,302,539	0.98
	Total United Kingdom	86,026,697	19.66
Total Equities		432,438,477	98.91
Total Transferable securities and money market instruments admitted to an official exchange listing		432,438,477	98.91

Undertakings for collective investments in transferable securities

Funds

IRELAND

50,754	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	5,002,607	1.14
	Total Ireland	5,002,607	1.14
Total Funds		5,002,607	1.14
Total Undertakings for collective investments in transferable securities		5,002,607	1.14
Total value of investments		437,441,084	100.05
(Total cost: EUR 346,494,852)			

Threadneedle (Lux) - Pan European Equity Dividend

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value EUR	% of Net Asset Value	Quantity	Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
BELGIUM				ITALY			
7,375	Aedifica	795,025	1.04	252,193	Enel SpA	1,677,335	2.19
27,940	KBC Group NV	2,180,437	2.85	119,110	Infrastrutture Wireless Italiane SpA	1,147,744	1.50
19,828	Melexis NV	1,824,176	2.38	86,047	Nexi SpA	1,390,519	1.81
	Total Belgium	4,799,638	6.27		Total Italy	4,215,598	5.50
DENMARK				JERSEY - CHANNEL ISLANDS			
122,419	Tryg A/S	2,401,976	3.14	183,820	WPP plc	2,139,675	2.80
	Total Denmark	2,401,976	3.14		Total Jersey - Channel Islands	2,139,675	2.80
FINLAND				NETHERLANDS			
22,051	Neste Oyj	1,079,837	1.41	7,229	ASM International NV	2,444,848	3.20
36,833	Upm-Kymmene Oyj	1,131,141	1.48	113,924	ING Groep NV	1,431,797	1.87
	Total Finland	2,210,978	2.89	7,071	Koninklijke DSM NV	1,221,515	1.60
FRANCE				19,991	Philips NV	766,455	1.00
8,394	Air Liquide SA	1,163,241	1.52		Total Netherlands	5,864,615	7.67
16,892	Antin Infrastructure Partners SA	491,557	0.64	SPAIN			
86,880	AXA SA	2,092,505	2.73	175,476	Iberdrola SA	1,523,834	1.99
26,443	Edenred	1,233,037	1.61	79,501	Inditex SA	2,529,722	3.31
3,643	LVMH Moët Hennessy Louis Vuitton SE	2,259,024	2.95		Total Spain	4,053,556	5.30
36,281	Nexity	1,494,777	1.95	SWEDEN			
5,583	Pernod-Ricard SA	1,064,678	1.39	22,592	Atlas Copco AB	999,350	1.31
11,451	Schneider Electric SE	1,647,799	2.15	65,737	Sandvik AB	1,304,483	1.70
59,533	TotalEnergies SE	2,460,797	3.22	89,629	Volvo AB - B	1,741,997	2.27
65,817	Verallia Sasu	1,961,347	2.56		Total Sweden	4,045,830	5.28
19,323	Vinci SA	1,741,968	2.28	SWITZERLAND			
	Total France	17,610,730	23.00	16,883	Nestle SA - Reg	1,759,937	2.30
GERMANY				998	Vat Group AG	341,736	0.45
26,112	Brenntag AG	2,104,106	2.75		Total Switzerland	2,101,673	2.75
16,350	Siemens AG - Reg	2,320,392	3.03	UNITED KINGDOM			
13,382	Siemens Healthineers AG	751,801	0.98	176,389	3i Group plc	2,629,833	3.44
8,834	Volkswagen AG Pfd	1,710,616	2.24	21,258	Astrazeneca plc	2,215,498	2.90
21,292	Vonovia SE	1,105,055	1.44	75,101	Glaxosmithkline plc	1,226,386	1.60
	Total Germany	7,991,970	10.44	610,148	Ibstock plc	1,469,412	1.92
IRELAND				15,173	London Stock Exchange Group plc	1,315,121	1.72
42,414	CRH plc	1,722,157	2.25	48,361	Persimmon plc	1,501,133	1.96
13,581	Medtronic Inc.	1,468,897	1.92	25,175	Rio Tinto plc	1,439,125	1.88
	Total Ireland	3,191,054	4.17				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Pan European Equity Dividend

Portfolio Statement

(continued)

Quantity	Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)			
UNITED KINGDOM (continued)			
98,580	St James's Place plc	1,728,383	2.26
1,353,238	Vodafone Group plc	1,783,783	2.33
	Total United Kingdom	15,308,674	20.01
Total Equities		75,935,967	99.22
Total Transferable securities and money market instruments admitted to an official exchange listing		75,935,967	99.22
Total value of investments		75,935,967	99.22
(Total cost: EUR 67,528,837)			

Threadneedle (Lux) - Pan European Small Cap Opportunities

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value EUR	% of Net Asset Value	Quantity	Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
BELGIUM				IRELAND			
196,656	Azelis Group NV	5,349,043	0.52	2,302,312	Dalata Hotel Group Limited	9,439,479	0.92
647,286	Fagron	10,939,134	1.07	1,533,724	Irish Continental Group plc	6,618,019	0.65
176,772	Melexis NV	16,263,024	1.59		Total Ireland	16,057,498	1.57
	Total Belgium	32,551,201	3.18				
DENMARK				ISLE OF MAN			
139,229	Simcorp A/S	14,226,347	1.39	3,472,343	Strix Group plc	13,795,942	1.35
	Total Denmark	14,226,347	1.39		Total Isle of Man	13,795,942	1.35
FINLAND				ITALY			
318,459	Huhtamaki Oyj	12,419,901	1.21	677,266	Carel Industries SpA	15,949,614	1.56
174,284	Musti Group Oyj	5,385,376	0.53	39,232	Diasorin SpA	7,114,723	0.69
116,980	Revenio Group Oyj	6,416,353	0.63	424,236	GVS SpA	5,218,103	0.51
239,959	Vaisala Oyj	9,010,460	0.88	553,495	Infrastrutture Wireless Italiane SpA	5,333,478	0.52
	Total Finland	33,232,090	3.25	390,533	Marr SpA	8,255,868	0.81
					Total Italy	41,871,786	4.09
FRANCE				JERSEY - CHANNEL ISLANDS			
643,424	Elis SA	10,661,536	1.04	1,977,047	JTC plc	17,113,071	1.67
647,768	Korian SA	19,614,415	1.92		Total Jersey - Channel Islands	17,113,071	1.67
416,210	Lectra	14,130,330	1.38				
83,683	Orpea SA	8,426,878	0.82				
42,033	Remy Cointreau SA	7,040,528	0.69				
450,045	Verallia Sasu	13,411,341	1.31				
	Total France	73,285,028	7.16				
GERMANY				LUXEMBOURG			
375,986	Cancom AG	19,258,003	1.88	634,521	Global Fashion Group SA	6,100,919	0.60
156,637	Cherry AG	5,012,384	0.49		Total Luxembourg	6,100,919	0.60
269,540	CompuGroup Medical SE & Company KgaA	19,164,294	1.87				
383,645	CTS Eventim AG	25,052,018	2.44				
88,446	Dermapharm Holding SE	7,376,396	0.72				
139,089	Gerresheimer AG	11,794,747	1.15				
20,758	Hypoport AG	12,101,914	1.18				
122,463	Nemetschek SE	11,107,394	1.08				
244,276	Norma Group	8,945,387	0.87				
238,708	Stabilus GmbH	14,453,770	1.41				
91,160	Stratec Biomedical AG	11,157,984	1.09				
284,978	TeamViewer AG	7,235,591	0.71				
	Total Germany	152,659,882	14.89				
ICELAND				NETHERLANDS			
2,174,699	Marel HF	12,830,724	1.25	63,062	IMCD Group NV	10,420,996	1.02
	Total Iceland	12,830,724	1.25	39,385	Shop Apotheke Europe NV	5,029,465	0.49
					Total Netherlands	15,450,461	1.51
				NORWAY			
				1,485,017	Link Mobility Group Holding ASA	4,983,427	0.49
					Total Norway	4,983,427	0.49
				SPAIN			
				758,907	Applus Services SA	6,245,805	0.61
				723,818	Fluidra SA	24,935,530	2.43
					Total Spain	31,181,335	3.04
				SWEDEN			
				724,626	Avanza Bank Holding AB	22,126,635	2.15

The accompanying notes form an integral part of these financial statements.

(continued)

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Pan European Smaller Companies

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value EUR	% of Net Asset Value	Quantity	Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
BELGIUM				GERMANY (continued)			
430,151	Azelis Group NV	11,700,107	0.52	194,617	Stratec Biomedical AG	23,821,121	1.07
100,645	Melexis NV	9,259,340	0.41	576,609	TeamViewer AG	14,640,103	0.65
460,716	Umicore SA	23,607,088	1.05		Total Germany	382,444,951	17.07
	Total Belgium	44,566,535	1.98				
DENMARK				ICELAND			
318,986	Simcorp A/S	32,593,823	1.46	4,222,197	Marel HF	24,910,963	1.11
1,178,666	Tryg A/S	23,126,529	1.03		Total Iceland	24,910,963	1.11
	Total Denmark	55,720,352	2.49				
FINLAND				IRELAND			
707,800	Huhtamaki Oyj	27,604,200	1.23	5,300,341	Dalata Hotel Group Limited	21,731,398	0.97
205,512	Revenio Group Oyj	11,272,333	0.50	4,153,766	Irish Continental Group plc	17,923,500	0.80
	Total Finland	38,876,533	1.73	141,093	Kingspan Group plc	12,133,998	0.54
					Total Ireland	51,788,896	2.31
FRANCE				ITALY			
1,007,580	Bureau Veritas SA	26,912,462	1.21	190,157	Diasorin SpA	34,484,972	1.54
302,160	Edenred	14,089,721	0.63	2,369,020	Finacobank Banca Fineco SpA	37,122,543	1.66
1,989,964	Elis SA	32,973,704	1.48	1,054,312	GVS SpA	12,968,038	0.58
1,072,889	Korian SA	32,487,079	1.45	2,475,294	Infrastrutture Wireless Italiane SpA	23,851,933	1.07
185,006	Nexity	7,622,247	0.34	876,611	Marr SpA	18,531,557	0.83
313,345	Orpea SA	31,553,842	1.41	1,277,251	Nexi SpA	20,640,376	0.92
90,811	Remy Cointreau SA	15,210,843	0.68		Total Italy	147,599,419	6.60
108,748	SEB SA	13,256,381	0.59				
47,775	Teleperformance	16,248,278	0.73				
214,521	Ubisoft Entertainment SA	11,129,349	0.50		JERSEY - CHANNEL ISLANDS		
1,109,502	Verallia Sasu	33,063,160	1.48	598,543	JTC plc	5,180,913	0.23
131,916	Worldline SA	8,707,775	0.39	2,138,325	Sanne Group plc	22,464,641	1.00
	Total France	243,254,841	10.89		Total Jersey - Channel Islands	27,645,554	1.23
GERMANY				LUXEMBOURG			
260,258	Brenntag AG	20,971,590	0.94	488,478	Eurofins Scientific SE	54,142,901	2.43
720,807	Cancom AG	36,919,735	1.65	1,177,273	Global Fashion Group SA	11,319,480	0.51
88,174	Carl Zeiss Meditec AG	14,641,293	0.65		Total Luxembourg	65,462,381	2.94
675,409	CompuGroup Medical SE & Company KgaA	48,021,579	2.15				
789,862	CTS Eventim AG	51,577,989	2.30		NETHERLANDS		
185,876	Dermapharm Holding SE	15,502,058	0.69	104,377	ASM International NV	35,300,301	1.58
298,004	Gerresheimer AG	25,270,739	1.13	900,651	Davide Campari-Milano NV	10,969,929	0.49
36,208	Hypoport AG	21,109,264	0.94	275,164	IMCD Group NV	45,470,851	2.04
149,368	Nemetschek SE	13,547,678	0.61	172,731	Just Eat Takeaway.com NV	10,847,788	0.48
485,189	Norma Group	17,767,621	0.79	73,572	Shop Apotheke Europe NV	9,395,144	0.42
227,696	Puma AG Rudolf Dassler Sport	21,954,448	0.98		Total Netherlands	111,984,013	5.01
62,395	Sartorius AG	34,304,771	1.52				
369,859	Stabilus GmbH	22,394,962	1.00				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Pan European Smaller Companies

Portfolio Statement

(continued)

Quantity	Investment	Market Value EUR	% of Net Asset Value	Quantity	Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)				Equities (continued)			
SPAIN				UNITED KINGDOM (continued)			
1,624,114	Applus Services SA	13,366,458	0.60	3,736,995	Synthomer plc	21,634,203	0.97
1,671,034	Fluidra SA	57,567,121	2.57	1,275,818	Victoria plc	13,715,092	0.61
	Total Spain	70,933,579	3.17	729,923	Victrix plc	20,228,181	0.90
SWEDEN				2,742,222	Watches of Switzerland Group plc	30,180,872	1.35
1,736,208	Avanza Bank Holding AB	53,015,545	2.38		Total United Kingdom	623,264,361	27.83
2,604,009	Elekta AB - B	25,256,503	1.13	Total Equities		2,215,110,150	98.96
275,581	Fortnox AB	14,405,412	0.64	Total Transferable securities and money market instruments admitted to an official exchange listing		2,215,110,150	98.96
679,563	Intrum Justitia AB	15,991,923	0.71	Undertakings for collective investments in transferable securities			
818,297	Nordnet AB	12,703,290	0.57	Funds			
1,321,110	Stillfront Group AB	7,231,568	0.32	IRELAND			
597,069	Thule Group AB	26,004,836	1.16	225,498	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	22,226,289	0.99
	Total Sweden	154,609,077	6.91		Total Ireland	22,226,289	0.99
SWITZERLAND				Total Funds		22,226,289	0.99
76,780	Belimo Holding AG	35,083,157	1.57	Total Undertakings for collective investments in transferable securities		22,226,289	0.99
13,287	Inficon Holding AG	13,469,798	0.60	Total value of investments		2,237,336,439	99.95
2,231,592	SIG Combibloc Group AG	51,438,280	2.30	(Total cost: EUR 1,660,431,245)			
41,550	Sika AG	11,406,661	0.51				
22,957	Tecan Group AG - Reg	11,286,051	0.50				
105,777	Vat Group AG	36,220,235	1.62				
37,997	Zur Rose Group AG	13,144,513	0.59				
	Total Switzerland	172,048,695	7.69				
UNITED KINGDOM							
729,231	Abcam plc	12,709,105	0.57				
748,069	Allfunds Group plc	12,552,598	0.56				
7,271,006	Ascential plc	34,699,896	1.55				
1,442,408	Auction Technology Group plc	22,319,157	0.99				
714,860	Aveva Group plc	29,940,670	1.34				
2,399,675	Big Yellow Group plc	38,946,161	1.74				
715,793	Blue Prism Group plc	9,576,864	0.43				
2,020,606	Cvs Group plc	56,889,880	2.54				
6,317,076	Elementis plc	10,950,662	0.49				
686,794	FD Technologies plc	18,777,266	0.84				
882,544	Future plc	37,887,919	1.69				
92,168	Games Workshop Group plc	11,012,569	0.49				
824,418	Genus plc	52,465,378	2.34				
717,817	GlobalData plc	12,318,102	0.55				
4,229,887	Howden Joinery Group plc	44,083,680	1.97				
8,774,730	Ibstock plc	21,132,074	0.94				
350,698	Renishaw plc	19,372,337	0.87				
2,652,194	Rentokil Initial plc	18,007,714	0.80				
1,969,634	RWS Holdings plc	14,356,369	0.64				
2,005,795	Shaftesbury plc	14,199,895	0.63				
2,584,169	St James's Place plc	45,307,717	2.03				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Select

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value EUR	% of Net Asset Value	Quantity	Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
BELGIUM				NETHERLANDS (continued)			
350,356	Azelis Group NV	9,529,683	0.52	694,448	Philips NV	26,625,136	1.46
	Total Belgium	9,529,683	0.52	651,796	STMicroelectronics NV	24,615,076	1.35
DENMARK				Total Netherlands			
187,629	DSV A/S	38,871,032	2.13			350,287,876	19.18
670,883	Novo-Nordisk A/S	56,063,787	3.07	SPAIN			
3,054,371	Tryg A/S	59,929,614	3.28	359,854	Amadeus IT Holding SA - A	20,468,496	1.12
	Total Denmark	154,864,433	8.48	3,103,200	Inditex SA	98,743,824	5.41
FRANCE				Total Spain			
113,492	Air Liquide SA	15,727,721	0.86			119,212,320	6.53
792,255	Dassault Systemes SE	36,019,874	1.97	SWEDEN			
194,764	Legrand SA	18,066,309	0.99	753,103	Atlas Copco AB - A	39,530,270	2.16
151,088	L'Oreal SA	53,915,753	2.95	842,913	Epiroc AB	15,130,548	0.83
147,361	LVMH Moet Hennessy Louis Vuitton SE	91,378,556	5.00	1,185,666	Sandvik AB	23,528,318	1.29
386,265	Pernod-Ricard SA	73,660,735	4.03	1,568,591	Sinch AB	26,470,385	1.45
410,428	Schneider Electric SE	59,060,589	3.23	Total Sweden			
1,102,078	Worldline SA	72,748,168	3.98			104,659,521	5.73
	Total France	420,577,705	23.01	SWITZERLAND			
GERMANY				80,102	Lonza Group AG - Reg	51,982,426	2.84
1,078,901	Brenntag AG	86,937,843	4.75	898,858	Nestle SA - Reg	93,699,788	5.13
619,357	SAP SE	72,390,446	3.96	118,868	Roche Holding AG	37,596,825	2.06
1,343,277	Siemens Healthineers AG	75,465,302	4.13	124,385	Schindler Holding AG	28,900,892	1.58
643,841	Zalando SE	51,069,468	2.79	167,150	Sika AG	45,887,445	2.51
	Total Germany	285,863,059	15.63	88,744	Vat Group AG	30,387,783	1.66
ITALY				Total Switzerland			
1,752,696	Fincobank Banca Fineco SpA	27,464,746	1.50			288,455,159	15.78
1,197,457	Nexi SpA	19,350,905	1.06	UNITED KINGDOM			
	Total Italy	46,815,651	2.56	1,528,010	Allfunds Group plc	25,640,008	1.41
NETHERLANDS				Total United Kingdom			
8,493	Adyen NV	20,510,595	1.12			25,640,008	1.41
386,551	Akzo Nobel NV	36,482,683	2.00	Total Equities			
126,417	ASML Holding NV	81,652,740	4.47			1,805,905,415	98.83
3,675,871	Davide Campari-Milano NV	44,772,109	2.45	Total Transferable securities and money market instruments admitted to an official exchange listing			
325,857	IMCD Group NV	53,847,869	2.94			1,805,905,415	98.83
221,819	Just Eat Takeaway.com NV	13,983,470	0.77				
276,690	Koninklijke DSM NV	47,798,198	2.62				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Select

Portfolio Statement

(continued)

Quantity	Investment	Market Value EUR	% of Net Asset Value
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
205,178	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	20,223,380	1.11
1,020,408	Insight Liquidity Funds plc	989,082	0.05
	Total Ireland	21,212,462	1.16
Total Funds		21,212,462	1.16
Total Undertakings for collective investments in transferable securities		21,212,462	1.16
Total value of investments		1,827,117,877	99.99
(Total cost: EUR 1,349,827,242)			

Threadneedle (Lux) - European Smaller Companies

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value EUR	% of Net Asset Value	Quantity	Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
BELGIUM				GERMANY (continued)			
792,979	Azelis Group NV	21,569,029	1.04	217,008	Knorr-Bremse AG	20,103,621	0.97
495,413	Melexis NV	45,577,996	2.20	409,138	Nemetschek SE	37,108,817	1.79
557,089	Umicore SA	28,545,240	1.38	477,684	Norma Group	17,492,788	0.84
	Total Belgium	95,692,265	4.62	264,828	Puma AG Rudolf Dassler Sport	25,534,716	1.23
				74,214	Sartorius AG	40,802,857	1.96
DENMARK				265,561	Stabilus GmbH	16,079,719	0.78
404,794	Simcorp A/S	41,361,640	1.98	274,416	Stratec Biomedical AG	33,588,519	1.62
2,019,489	Tryg A/S	39,624,262	1.91	543,627	TeamViewer AG	13,802,690	0.67
	Total Denmark	80,985,902	3.89		Total Germany	449,566,090	21.68
FINLAND				ICELAND			
240,544	Cargotec Corp.	10,588,747	0.51	4,497,898	Marel HF	26,537,598	1.29
843,222	Huhtamaki Oyj	32,885,658	1.59		Total Iceland	26,537,598	1.29
375,552	Konecranes Oyj	13,057,943	0.63				
367,583	Musti Group Oyj	11,358,315	0.55	IRELAND			
225,168	Revenio Group Oyj	12,350,465	0.60	3,258,123	Dalata Hotel Group Limited	13,358,304	0.64
473,525	Vaisala Oyj	17,780,864	0.86	5,464,028	Irish Continental Group plc	23,577,281	1.14
	Total Finland	98,021,992	4.74	457,341	Kingspan Group plc	39,331,326	1.90
					Total Ireland	76,266,911	3.68
FRANCE							
1,530,519	Bureau Veritas SA	40,880,161	1.98	ITALY			
332,614	Edenred	15,509,791	0.75	188,166	Diasorin SpA	34,123,904	1.65
1,607,496	Elis SA	26,636,209	1.28	2,765,777	Fincobank Banca Fineco SpA	43,339,726	2.09
519,085	Korian SA	15,717,894	0.76	1,275,584	GVS SpA	15,689,683	0.76
332,636	Nexity	13,704,603	0.66	2,703,878	Infrastrutture Wireless Italiane SpA	26,054,568	1.26
326,792	Orpea SA	32,907,954	1.59	1,193,762	Marr SpA	25,236,128	1.22
147,218	Remy Cointreau SA	24,659,015	1.19	1,661,425	Nexi SpA	26,848,628	1.29
113,025	SEB SA	13,777,748	0.66		Total Italy	171,292,637	8.27
29,748	Somfy SA	4,652,587	0.22				
54,371	Teleperformance	18,491,577	0.89	LUXEMBOURG			
92,649	Ubisoft Entertainment SA	4,806,630	0.23	442,580	Eurofins Scientific SE	49,055,567	2.36
855,120	Verallia Sasu	25,482,576	1.23	1,070,246	Global Fashion Group SA	10,290,416	0.49
114,694	Worldline SA	7,570,951	0.37		Total Luxembourg	59,345,983	2.85
	Total France	244,797,696	11.81				
GERMANY				NETHERLANDS			
518,726	Brenntag AG	41,798,941	2.02	158,442	ASM International NV	53,585,084	2.58
440,965	Cancom AG	22,586,227	1.09	2,530,979	Davide Campari-Milano NV	30,827,324	1.49
120,488	Carl Zeiss Meditec AG	20,007,032	0.96	320,426	IMCD Group NV	52,950,397	2.55
574,092	CompuGroup Medical SE & Company KgaA	40,817,941	1.97	111,564	Just Eat Takeaway.com NV	7,032,995	0.34
798,745	CTS Eventim AG	52,158,049	2.52	77,224	Shop Apotheke Europe NV	9,861,505	0.48
188,799	Dermapharm Holding SE	15,745,837	0.76		Total Netherlands	154,257,305	7.44
308,516	Gerresheimer AG	26,162,157	1.26				
44,213	Hypoport AG	25,776,179	1.24				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - European Smaller Companies

Portfolio Statement

(continued)

Quantity	Investment	Market Value EUR	% of Net Asset Value	Quantity	Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Other transferable securities and money market instruments			
Equities (continued)				Equities			
SPAIN				DENMARK			
1,537,498	Applus Services SA	12,653,609	0.61	280,528	Ow Bunker A/S	0	0.00
1,584,055	Fluidra SA	54,570,695	2.63	Total Denmark		0	0.00
Total Spain		67,224,304	3.24	Total Equities		0	0.00
SWEDEN				Total Other transferable securities and money market instruments		0	0.00
1,525,354	Avanza Bank Holding AB	46,577,066	2.24	Undertakings for collective investments in transferable securities			
831,948	Cint Group AB	8,106,878	0.39	Funds			
2,396,382	Elektro AB - B	23,242,711	1.12	IRELAND			
256,625	Fortnox AB	13,414,527	0.65	610,800	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	60,203,642	2.90
57,024	Hemnet Group AB	950,484	0.05	Total Ireland		60,203,642	2.90
122,453	MIPS AB	10,634,065	0.51	Total Funds		60,203,642	2.90
903,939	Nordnet AB	14,032,801	0.68	Total Undertakings for collective investments in transferable securities			
1,155,792	Stillfront Group AB	6,326,641	0.31	Total value of investments		2,060,670,732	99.38
604,237	Thule Group AB	26,317,032	1.27	(Total cost: EUR 1,315,548,623)			
Total Sweden		149,602,205	7.22				
SWITZERLAND							
121,630	Belimo Holding AG	55,576,508	2.68				
61,346	Burckhardt Compression Holding AG	21,391,991	1.03				
19,275	Inficon Holding AG	19,540,179	0.94				
15,321	LEM Holding SA	30,751,794	1.48				
2,167,726	SIG Combibloc Group AG	49,966,166	2.41				
144,384	Sika AG	39,637,529	1.91				
48,260	Tecan Group AG - Reg	23,725,435	1.14				
143,838	Vat Group AG	49,253,109	2.38				
35,412	Zur Rose Group AG	12,250,270	0.58				
Total Switzerland		302,092,981	14.55				
UNITED KINGDOM							
1,476,950	Allfunds Group plc	24,783,221	1.20				
Total United Kingdom		24,783,221	1.20				
Total Equities		2,000,467,090	96.48				
Total Transferable securities and money market instruments admitted to an official exchange listing		2,000,467,090	96.48				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Asian Equity Income

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value USD	% of Net Asset Value	Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
AUSTRALIA				HONG KONG (continued)			
25,286	Aristocrat Leisure Limited	857,558	1.79	80,000	Sun Hung Kai Properties Limited	1,000,945	2.09
68,525	Australia & New Zealand Banking Group Limited	1,393,398	2.89	271,000	Xinyi Glass Holdings Limited	811,122	1.69
122,509	Dexus Property Group	955,739	1.99	Total Hong Kong		4,898,763	10.20
55,724	Fortescue Metals Group Limited	602,173	1.25	INDIA			
11,976	Macquarie Group Limited	1,574,457	3.28	193,000	Embassy Office Parks REIT	881,615	1.84
49,728	Oz Minerals Limited	808,582	1.68	38,929	HDFC Bank Limited	836,474	1.74
114,108	Sydney Airport Finance Company Pty Limited	679,190	1.41	154,760	Hindalco Industries Limited	1,017,340	2.12
119,323	Transurban Group	1,220,493	2.54	187,747	Petronet LNG Ltd	603,371	1.26
Total Australia		8,091,590	16.83	55,245	Tech Mahindra Limited	1,027,526	2.14
CAYMAN ISLANDS				Total India		4,366,326	9.10
70,400	ASM Pacific Technology Limited	779,093	1.62	INDONESIA			
164,000	China Mengniu Dairy Company Limited	1,056,516	2.20	2,759,178	Bank Rakyat Indonesia	742,218	1.55
230,000	China Resources Land Limited	970,564	2.02	Total Indonesia		742,218	1.55
12,240	NetEase Inc. - ADR	1,045,296	2.18	REPUBLIC OF KOREA (SOUTH)			
216,000	Sands China Limited	443,951	0.92	33,410	Hanon Systems	441,608	0.92
12,900	Tencent Holdings Limited	764,590	1.59	21,164	KB Financial Group Inc.	988,482	2.06
Total Cayman Islands		5,060,010	10.53	26,039	KT Corp.	716,948	1.49
CHINA				6,752	LG Corp.	530,348	1.10
526,500	Baoshan Iron & Steel Company Limited - A	709,724	1.48	3,471	Posco	967,419	2.02
1,076,000	China Construction Bank Corp.	771,272	1.61	44,361	Samsung Electronics Company Limited Pfd	2,607,693	5.43
174,000	China Merchants Bank Company Limited - H	1,386,922	2.89	4,043	SK Telecom Company Limited	1,106,356	2.31
55,700	Gree Electric Appliances Inc. - A	334,425	0.70	Total Republic of Korea (South)		7,358,854	15.33
126,702	Inner Mongolia Yili Industrial Group Company Limited - A	740,111	1.54	SINGAPORE			
106,500	Ping An Insurance Group Company of China Limited	728,501	1.52	724,400	Capitamall Trust	1,083,185	2.25
212,000	Times Property Holdings Limited	176,198	0.37	167,800	Keppel Corp. Limited	645,194	1.34
13,400	Wuliangye Yibin Company Limited - A	455,505	0.95	61,700	United Overseas Bank Limited	1,174,827	2.45
Total China		5,302,658	11.06	Total Singapore		2,903,206	6.04
HONG KONG				TAIWAN			
137,400	AIA Group Limited	1,587,630	3.30	59,000	Chailease Holding Company Limited	520,951	1.09
24,322	Hong Kong Exchanges and Clearing Limited	1,499,066	3.12	124,000	Chroma ATE Inc.	783,329	1.63
				47,000	Delta Electronics Inc.	425,117	0.89
				260,000	Hon Hai Precision Industry Company Limited	979,879	2.04
				43,000	MediaTek Inc.	1,396,776	2.91
				153,000	Powertech Technology Inc.	573,875	1.20

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Asian Equity Income

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)			
TAIWAN (continued)			
199,000	Taiwan Semiconductor Manufacturing Company Limited	4,142,769	8.63
32,000	Yageo Corp.	508,245	1.06
	Total Taiwan	9,330,941	19.45
Total Equities		48,054,566	100.09
Total Transferable securities and money market instruments admitted to an official exchange listing		48,054,566	100.09
Other transferable securities and money market instruments			
Equities			
AUSTRALIA			
13,258	Transurban Group	135,609	0.28
	Total Australia	135,609	0.28
Total Equities		135,609	0.28
Total Other transferable securities and money market instruments		135,609	0.28
Total value of investments		48,190,175	100.37
(Total cost: USD 39,119,478)			

Threadneedle (Lux) - Global Technology

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value USD	% of Net Asset Value	Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
CANADA				UNITED STATES (continued)			
172,400	Shaw Communications Inc.	5,010,668	0.78	92,692	Dell Technologies Inc. - C	9,643,676	1.49
	Total Canada	5,010,668	0.78	520,248	Dropbox Inc. - A	15,201,647	2.35
CAYMAN ISLANDS				86,209	Dxc Technology Company	2,897,484	0.45
106,051	Pagseguro Digital Limited	5,484,958	0.85	235,572	Ebay Inc.	16,412,302	2.55
96,488	Smart Global Holdings Inc.	4,293,716	0.66	314,013	Eiger Biopharmaceuticals Inc.	2,097,607	0.32
	Total Cayman Islands	9,778,674	1.51	49,204	F5 Networks Inc.	9,780,771	1.51
ISRAEL				45,308	Fidelity National Information Services Inc.	5,513,077	0.85
39,437	Cognite Software Limited	810,430	0.13	63,123	Fiserv Inc.	6,848,846	1.06
13,900	Cyberark Software Limited	2,193,698	0.34	42,923	Fortinet Inc.	12,535,233	1.94
	Total Israel	3,004,128	0.47	8,679	Freshworks Inc.	370,507	0.06
JAPAN				124,252	GoDaddy Inc.	8,660,364	1.34
723,600	Renesas Electronics Corp.	9,053,511	1.40	335,692	HP Inc.	9,184,533	1.42
	Total Japan	9,053,511	1.40	24,864	Intapp Inc.	640,497	0.10
NETHERLANDS				91,650	Intel Corp.	4,883,112	0.75
47,709	NXP Semiconductor NV	9,344,762	1.44	75,446	Lam Research Corp.	42,940,090	6.64
	Total Netherlands	9,344,762	1.44	86,444	Lumentum Holdings Lite US	7,221,532	1.12
SWEDEN				315,104	Marvell Technology Inc.	19,003,922	2.94
498,200	Telefonaktiebolaget LM Ericsson - ADR	5,579,840	0.86	239,299	Mcafee Corp. - A	5,290,901	0.82
	Total Sweden	5,579,840	0.86	8,900	Microchip Technology Inc.	1,366,061	0.21
UNITED STATES				176,662	Micron Technology Inc.	12,539,469	1.94
93,558	Activision Blizzard Inc.	7,240,454	1.12	79,816	Microsoft Corp.	22,501,727	3.48
94,668	Advanced Energy Industries Inc.	8,307,117	1.28	175,535	NetApp Inc.	15,756,022	2.44
10,801	Alphabet Inc. - A	28,876,690	4.46	424,586	NortonLifeLock Inc.	10,742,026	1.66
5,555	Alphabet Inc. - C	14,805,797	2.29	78,800	Oracle Corp.	6,865,844	1.06
93,668	Analog Devices Inc.	15,687,517	2.43	31,959	Palo Alto Networks Inc.	15,308,361	2.37
227,860	Apple Inc.	32,242,189	4.97	262,913	Plantronics Inc.	6,759,494	1.04
177,129	Applied Materials Inc.	22,801,816	3.53	39,071	PowerSchool Holdings Inc.	961,537	0.15
12,213	Arista Networks Inc.	4,196,875	0.65	33,050	Qorvo Inc.	5,525,630	0.85
531,225	Bloom Energy Corp. - A	9,944,532	1.54	131,407	Rambus Inc.	2,917,235	0.45
52,103	Broadcom Inc.	25,266,307	3.91	45,690	Sailpoint Technologies Holding Inc.	1,959,187	0.30
87,729	Cerence Inc.	8,431,634	1.30	27,277	Salesforce.com Inc.	7,398,068	1.14
67,800	Cisco Systems Inc.	3,690,354	0.57	9,100	Splunk Inc.	1,316,861	0.20
63,900	Comcast Corp.	3,573,927	0.55	148,141	Synaptics Inc.	26,625,382	4.12
				73,806	Synopsys Inc.	22,098,254	3.42
				33,888	Tenable Holdings Inc.	1,563,592	0.24
				229,518	Teradyne Inc.	25,056,480	3.87
				131,474	Thoughtworks Holding Inc.	3,774,618	0.58
				1,900	T-Mobile USA Inc.	242,744	0.04
				28,100	Twitter Inc.	1,696,959	0.26
				41,337	Verint Systems Inc.	1,851,484	0.29
				21,800	Viavi Solutions Inc.	343,132	0.05
				73,214	Visa Inc. - A	16,308,418	2.52
				252,047	Western Digital Corp.	14,225,533	2.20
				417,961	Xperi Holding Corp.	7,874,385	1.22

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Technology

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)			
UNITED STATES (continued)			
12,000	Zendesk Inc.	1,396,680	0.22
	Total United States	599,166,493	92.63
	Total Equities	640,938,076	99.09
	Total Transferable securities and money market instruments admitted to an official exchange listing	640,938,076	99.09
	Total value of investments	640,938,076	99.09
(Total cost: USD 433,885,041)			

Threadneedle (Lux) - UK Equities

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value GBP	% of Net Asset Value	Quantity	Investment	Market Value GBP	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
IRELAND				UNITED KINGDOM (continued)			
228,418	CRH plc	7,971,789	2.35	992,117	Sage Group plc	7,040,062	2.08
95,632	Experian plc	2,973,199	0.88	155,276	Schroders plc	3,788,734	1.12
	Total Ireland	10,944,988	3.23	438,615	Smith & Nephew plc	5,644,975	1.66
JERSEY - CHANNEL ISLANDS				378,676	Smiths Group plc	5,456,721	1.61
5,094,431	Breedon Aggregates Limited	5,028,203	1.48	97,574	Spectris plc	3,777,089	1.12
	Total Jersey - Channel Islands	5,028,203	1.48	1,478,859	SSP Group plc	4,093,482	1.21
UNITED KINGDOM				441,106	St James's Place plc	6,647,467	1.96
403,386	Associated British Foods plc	7,502,979	2.21	1,153,616	Standard Chartered plc	5,029,766	1.48
472,188	BAE Systems plc	2,668,807	0.79	483,131	Synthomer plc	2,404,060	0.71
4,322,295	Barclays plc	8,195,071	2.42	653,920	Tate & Lyle plc	4,523,819	1.33
81,898	Berkeley Group Holdings plc	3,572,391	1.06	3,181,083	Tesco plc	8,057,683	2.37
482,782	BHP Group plc	9,115,890	2.69	416,297	Unilever plc	16,672,696	4.91
5,303,524	BT Group plc	8,475,031	2.50	390,207	Weir Group plc	6,600,351	1.95
251,015	Burberry Group plc	4,555,922	1.34	237,294	Whitbread plc	7,868,669	2.32
435,697	Compass Group	6,640,022	1.96		Total United Kingdom	321,150,351	94.68
649,812	Crest Nicholson Holdings plc	2,488,780	0.73		Total Equities	337,123,542	99.39
87,801	Derwent London plc	3,036,159	0.90		Total Transferable securities and money market instruments admitted to an official exchange listing	337,123,542	99.39
417,006	Diageo plc	15,037,236	4.43		Undertakings for collective investments in transferable securities		
1,177,001	DS Smith plc	4,859,837	1.43		Funds		
664,443	Easyjet plc	4,403,928	1.30		IRELAND		
1,305,105	Elementis plc	1,944,606	0.57	841,680	BlackRock ICS Sterling Liquidity Fund	841,680	0.25
72,707	Ferguson plc	7,514,269	2.22		Total Ireland	841,680	0.25
943,841	Glaxosmithkline plc	13,247,752	3.91		Total Funds	841,680	0.25
1,881,549	Grainger plc	5,738,724	1.69		Total Undertakings for collective investments in transferable securities	841,680	0.25
607,365	Howden Joinery Group plc	5,440,776	1.60		Total value of investments	337,965,222	99.64
551,350	Hunting plc	1,243,294	0.37		(Total cost: GBP 326,338,353)		
309,436	Imperial Brands plc	4,822,560	1.42				
168,222	Inchcape plc	1,364,280	0.40				
1,362,088	Informa plc	7,483,312	2.21				
104,535	InterContinental Hotels Group plc	4,971,685	1.47				
404,034	Intermediate Capital Group plc	8,262,495	2.44				
4,525,881	ITV plc	4,824,589	1.42				
848,516	John Wood Group plc	1,952,436	0.57				
278,568	Johnson Matthey plc	7,479,551	2.21				
2,442,243	Legal & General Group plc	6,865,145	2.02				
107,289	London Stock Exchange Group plc	7,993,031	2.35				
2,808,145	Melrose Industries plc	4,887,576	1.44				
878,525	Prudential plc	12,782,540	3.76				
209,321	Reckitt Benckiser Group plc	12,203,414	3.60				
577,836	RELX plc	12,406,138	3.65				
828,307	Rentokil Initial plc	4,834,000	1.43				
230,544	Rio Tinto plc	11,327,780	3.34				
975,565	Rotork plc	3,402,771	1.00				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - UK Equity Income

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value GBP	% of Net Asset Value	Quantity	Investment	Market Value GBP	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
GUERNSEY - CHANNEL ISLANDS				UNITED KINGDOM (continued)			
2,875,682	Sherborne Investors Guernsey	1,775,734	0.75	4,390,096	WM Morrison Supermarkets plc	12,928,832	5.43
1,486,095	Sherborne Investors Guernsey B Limited	3,752	0.00		Total United Kingdom	234,087,708	98.31
	Total Guernsey - Channel Islands	1,779,486	0.75	Total Equities		235,867,194	99.06
UNITED KINGDOM				Funds			
659,057	3i Group plc	8,445,815	3.55	UNITED KINGDOM			
233,781	Astrazeneca plc	20,942,101	8.80	39,794	Electra Private Equity plc	245,927	0.11
1,054,525	BAE Systems plc	5,960,175	2.50		Total United Kingdom	245,927	0.11
3,219,393	BT Group plc	5,144,590	2.16	Total Funds		245,927	0.11
4,530,959	Centrica plc	2,568,148	1.08	Total Transferable securities and money market instruments admitted to an official exchange listing			
843,511	Chesnara plc	2,399,789	1.01			236,113,121	99.17
316,235	Compass Group	4,819,421	2.02	Undertakings for collective investments in transferable securities			
1,940,924	Direct Line Insurance Group plc	5,620,916	2.36	Funds			
1,162,170	DS Smith plc	4,798,600	2.02	IRELAND			
1,630,914	Electrocomponents plc	17,581,253	7.39	1,510,766	BlackRock ICS Sterling Liquidity Fund	1,510,766	0.63
916,081	Elementis plc	1,364,961	0.57		Total Ireland	1,510,766	0.63
69,683	Ferguson plc	7,201,738	3.02	Total Funds		1,510,766	0.63
870,228	Glaxosmithkline plc	12,214,520	5.13	Total Undertakings for collective investments in transferable securities			
90,505	Go-Ahead Group plc	730,375	0.31			1,510,766	0.63
3,163,162	Hays plc	5,114,833	2.15	Total value of investments			
210,863	Imi plc	3,500,326	1.47			237,623,887	99.80
671,155	Imperial Brands plc	10,459,951	4.39	(Total cost: GBP 221,262,194)			
3,884,851	ITV plc	4,141,251	1.74				
309,836	JD Wetherspoon plc	3,231,589	1.36				
153,173	Johnson Matthey plc	4,112,695	1.73				
2,297,698	Legal & General Group plc	6,458,829	2.71				
2,610,706	Marks & Spencer Group plc	4,790,646	2.01				
1,812,760	Melrose Industries plc	3,155,109	1.32				
517,144	Morgan Crucible Company	1,864,304	0.78				
141,796	Morgan Sindall plc	3,381,835	1.42				
204,925	Oxford Instruments plc	4,672,290	1.96				
835,964	Pearson plc	5,950,392	2.50				
153,471	Pennon Group plc	1,738,826	0.73				
1,332,512	Phoenix Group Holdings plc	8,602,697	3.61				
1,298,295	Rank Group plc	2,233,067	0.94				
317,670	RELX plc	6,820,375	2.86				
2,250,399	Rentokil Initial plc	13,133,329	5.52				
320,660	Smiths Group plc	4,620,711	1.94				
1,449,239	Stagecoach Group plc	1,223,158	0.51				
822,479	Tate & Lyle plc	5,689,910	2.39				
1,399,233	Tesco plc	3,544,257	1.49				
178,276	Unilever plc	7,139,954	3.00				
209,577	United Utilities Group plc	2,029,544	0.85				
1,058,196	Wincanton plc	3,756,596	1.58				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - STANLIB Africa Equity*

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing			
Equities			
NIGERIA			
158,348	Stanbic IBTC Holdings plc	14,926	0.91
161,547,689	Standard Alliance Insurance**	0	0.00
	Total Nigeria	14,926	0.91
	Total Equities	14,926	0.91
	Total Transferable securities and money market instruments admitted to an official exchange listing	14,926	0.91

Other transferable securities and money market instruments

Equities

TANZANIA			
14,050	Tanzania Breweries Limited	66,465	4.07
	Total Tanzania	66,465	4.07
ZIMBABWE			
193,596	Afrasia Zimbabwe Holdings Limited**	0	0.00
	Total Zimbabwe	0	0.00
	Total Equities	66,465	4.07
	Total Other transferable securities and money market instruments	66,465	4.07
	Total value of investments	81,391	4.98
(Total cost: USD 605,935)			

*See note 1.

**Fair valued security.

Threadneedle (Lux) - American Absolute Alpha

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value USD	% of Net Asset Value	Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
SWITZERLAND				UNITED STATES (continued)			
2,998	TE Connectivity Limited	411,386	1.79	2,642	Zoetis Inc.	512,918	2.24
	Total Switzerland	411,386	1.79		Total United States	18,991,454	82.86
UNITED STATES				Total Equities			
1,611	Adobe Systems Inc.	927,485	4.05	Total Transferable securities and money market instruments admitted to an official exchange listing			
1,432	Agco Corp.	175,463	0.77			19,402,840	84.65
391	Alphabet Inc. - A	1,045,346	4.56	Undertakings for collective investments in transferable securities			
227	Amazon.com Inc.	745,704	3.25	Funds			
4,873	American Electric Power Company Inc.	395,590	1.73	IRELAND			
1,221	Aspen Technology Inc.	149,939	0.65	1,025,416	BlackRock ICS US Dollar Liquidity Fund	1,025,416	4.47
14,009	Bank of America Corp.	594,682	2.59		Total Ireland	1,025,416	4.47
10,470	Centene Corp.	652,386	2.85	Total Funds			
15,168	Cisco Systems Inc.	825,594	3.60			1,025,416	4.47
9,417	Coca Cola Company	494,110	2.16	Total Undertakings for collective investments in transferable securities			
7,866	CVS Health Corp.	667,509	2.91			1,025,416	4.47
2,541	Doximity Inc.	205,059	0.89	Total value of investments			
2,381	DuPont de Nemours Inc.	161,884	0.71			20,428,256	89.12
9,105	Electronic Arts Inc.	1,295,185	5.66	(Total cost: USD 18,716,539)			
1,628	Estee Lauder Companies Inc.	488,286	2.13				
453	Fair Isaac Corp.	180,262	0.79				
3,357	Hilton Worldwide Holdings Inc.	443,493	1.93				
7,486	Kontoor Brands Inc.	373,926	1.63				
650	Lam Research Corp.	369,948	1.61				
9,081	Livent Corp.	209,862	0.92				
2,319	Mastercard Inc. - A	806,270	3.51				
2,013	Mirati Therapeutics Inc.	356,120	1.55				
9,274	Morgan Stanley	902,453	3.95				
2,619	nCino Inc.	186,028	0.81				
1,557	Paypal Holdings Inc.	405,147	1.77				
9,280	Renewable Energy Group Inc.	465,856	2.03				
3,278	Salesforce.com Inc.	889,059	3.88				
3,550	Schnitzer Steel Industries Inc.	155,526	0.68				
3,281	State Street Corp.	277,966	1.21				
727	Svb Financial Group	470,282	2.05				
3,219	Target Corp.	736,410	3.21				
1,493	Teradata Corp.	85,624	0.37				
1,546	TransUnion	173,631	0.76				
2,691	Union Pacific Corp.	527,463	2.30				
3,880	United Parcel Service Inc.	706,548	3.08				
2,700	Vertex Pharmaceuticals Inc.	489,753	2.14				
4,002	VF Corp.	268,094	1.17				
2,844	Voya Financial Inc.	174,593	0.76				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Credit Opportunities

Portfolio Statement

as at September 30, 2021

		Market Value EUR		% of Net Asset Value			Market Value EUR		% of Net Asset Value
Nominal Value	Investment				Nominal Value	Investment			
Transferable securities and money market instruments admitted to an official exchange listing					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds					Bonds (continued)				
AUSTRALIA					FINLAND				
EUR	1,648,000	APT Pipelines Limited 1.25% 15/03/2033	1,639,307	0.14	EUR	2,624,000	Nordea Bank Abp 0.50% 14/05/2027	2,689,952	0.23
EUR	1,128,000	Aurizon Network Pty Limited 3.13% 01/06/2026	1,275,577	0.11	Total Finland			2,689,952	0.23
EUR	1,098,000	Ausgrid Finance Pty Limited 0.88% 07/10/2031	1,095,860	0.09	FRANCE				
EUR	2,580,000	Ausgrid Finance Pty Limited 1.25% 30/07/2025	2,686,146	0.23	EUR	829,000	Altice France SA 4.00% 15/07/2029	819,739	0.07
EUR	2,220,000	AusNet Services Holdings Pty Ltd 0.63% 25/08/2030	2,200,425	0.19	EUR	3,538,000	Altice France SA 4.25% 15/10/2029	3,502,684	0.30
EUR	2,683,000	Goodman Australia 1.38% 27/09/2025	2,804,404	0.24	EUR	7,300,000	Banque Federative du Credit Mutuel SA 0.25% 29/06/2028	7,282,963	0.62
EUR	8,091,000	SGSP Australia Assets Pty Limited 2.00% 30/06/2022	8,218,680	0.70	EUR	3,490,000	CAB Sela 3.38% 01/02/2028	3,526,172	0.30
USD	7,782,000	SGSP Australia Assets Pty Limited 3.25% 29/07/2026	7,222,175	0.61	EUR	500,000	Casino Guichard Perrachon SA 1.87% 13/06/2022	499,369	0.04
Total Australia			27,142,574	2.31	EUR	2,055,000	Casino Guichard Perrachon SA 5.25% 15/04/2027	2,071,428	0.18
BELGIUM					EUR	2,717,000	Casino Guichard Perrachon SA 6.63% 15/01/2026	2,841,417	0.24
EUR	1,162,000	Anheuser-Busch InBev SA/ NV 3.70% 02/04/2040	1,559,913	0.13	EUR	2,108,000	Chrome Holding SASU 5.00% 31/05/2029	2,166,222	0.18
EUR	1,500,000	Belfius Bank SA 0.13% 08/02/2028	1,484,478	0.13	EUR	2,357,000	CMA CGM SA 5.25% 15/01/2025	2,392,992	0.20
EUR	6,700,000	Belfius Bank SA Perp FRN	6,800,500	0.58	EUR	5,781,000	Constellium SE 3.13% 15/07/2029	5,814,023	0.49
EUR	2,800,000	Kbc Group NV Perp FRN	2,966,294	0.25	USD	8,500,000	Credit Agricole SA Perp FRN	8,157,595	0.69
Total Belgium			12,811,185	1.09	EUR	900,000	Electricite de France SA 2.00% 09/12/2049	956,441	0.08
CAYMAN ISLANDS					EUR	3,600,000	Electricite de France SA Perp FRN	3,660,159	0.31
GBP	12,010,000	Southern Water Services Finance Limited 2.38% 28/05/2028	14,457,950	1.22	EUR	3,000,000	Electricite de France SA Perp FRN	3,163,800	0.27
USD	1,431,000	Tencent Holdings Limited 2.88% 22/04/2031	1,262,428	0.11	EUR	2,227,000	Elior Group SA 3.75% 15/07/2026	2,310,391	0.20
USD	3,215,000	Tencent Holdings Limited 3.60% 19/01/2028	2,972,546	0.25	EUR	1,979,000	Faurecia 2.38% 15/06/2029	2,003,558	0.17
USD	1,800,000	Tencent Holdings Limited 3.93% 19/01/2038	1,648,149	0.14	EUR	3,230,000	Faurecia SE 2.38% 15/06/2027	3,252,931	0.28
GBP	5,506,000	Thames Water Utilities Finance plc 2.88% 03/05/2027	6,598,121	0.56	EUR	2,648,000	Foncia Management SASU 3.38% 31/03/2028	2,648,314	0.22
Total Cayman Islands			26,939,194	2.28	EUR	5,596,000	Getlink SE 3.50% 30/10/2025	5,807,745	0.49
DENMARK					EUR	4,645,000	Iqera Group SAS 6.50% 30/09/2024	4,802,462	0.41
EUR	4,512,000	Danske Bank AS 0.63% 26/05/2025	4,615,014	0.39	EUR	2,827,000	Picard Groupe SAS 3.88% 01/07/2026	2,877,167	0.24
EUR	1,055,000	Danske Bank AS FRN 15/05/2031	1,060,054	0.09	Total France			70,557,572	5.98
Total Denmark			5,675,068	0.48	GERMANY				
EUR	5,400,000	Adler Real Estate AG 1.88% 27/04/2023			EUR	5,400,000	Adler Real Estate AG 1.88% 27/04/2023	4,970,160	0.43
					EUR	2,300,000	Adler Real Estate AG 2.13% 06/02/2024	2,093,393	0.18

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Credit Opportunities

Portfolio Statement

(continued)

				Market Value	% of					Market Value	% of
Nominal Value		Investment		EUR	Net Asset Value	Nominal Value		Investment		EUR	Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)						Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)						Bonds (continued)					
GERMANY (continued)						GERMANY (continued)					
EUR	1,200,000	Adler Real Estate AG 3.00% 27/04/2026		1,056,668	0.09	EUR	5,223,000	Thyssenkrupp AG 1.38% 03/03/2022		5,228,154	0.44
EUR	4,200,000	alstria office REIT-AG 0.50% 26/09/2025		4,232,841	0.36	Total Germany				110,938,923	9.41
EUR	4,700,000	Amprion GmbH 0.63% 23/09/2033		4,597,070	0.39	INDIA					
EUR	2,700,000	Bayer AG 1.00% 12/01/2036		2,537,607	0.22	USD	3,630,000	Adani Ports & Special Economic Zone Limited 4.38% 03/07/2029		3,278,262	0.28
EUR	3,590,000	Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027		3,637,646	0.31	USD	8,251,000	GMR Hyderabad International Airport Limited 4.25% 27/10/2027		6,838,551	0.58
EUR	9,228,000	Commerzbank AG 0.50% 04/12/2026		9,365,670	0.79	Total India				10,116,813	0.86
EUR	1,508,000	Commerzbank AG 1.00% 04/03/2026		1,565,964	0.13	IRELAND					
EUR	5,600,000	Commerzbank AG FRN 05/12/2030		6,185,716	0.53	EUR	4,767,000	AIB Group plc FRN 19/11/2029		4,918,105	0.42
EUR	9,699,000	Deutsche Bank AG FRN 10/06/2026		10,175,692	0.86	EUR	1,275,000	AIB Group plc FRN 30/05/2031		1,369,840	0.12
EUR	1,500,000	Deutsche Bank AG FRN 19/11/2030		1,580,885	0.13	EUR	1,181,000	AIB Group plc Perp FRN		1,319,543	0.11
EUR	1,900,000	Deutsche Lufthansa AG 3.50% 14/07/2029		1,966,131	0.17	EUR	3,710,000	Bank of Ireland Group plc FRN 11/08/2031		3,713,462	0.32
EUR	1,800,000	Deutsche Lufthansa AG 3.75% 11/02/2028		1,894,931	0.16	EUR	4,627,000	Eaton Capital Unlimi 0.58% 08/03/2030		4,629,571	0.39
EUR	1,381,000	Gruenthal GmbH 3.63% 15/11/2026		1,434,742	0.12	EUR	7,369,000	Eircom Finance DAC 3.50% 15/05/2026		7,538,506	0.65
EUR	1,215,000	Gruenthal GmbH 4.13% 15/05/2028		1,274,949	0.11	USD	3,060,000	GE Capital International Funding Company 4.42% 15/11/2035		3,170,989	0.27
EUR	1,327,000	Gruenthal GmbH 4.13% 15/05/2028		1,392,475	0.12	Total Ireland				26,660,016	2.28
EUR	3,687,000	HT Troplast AG 9.25% 15/07/2025		4,053,817	0.34	ITALY					
EUR	3,302,000	Ineos Styrolution Group GmbH 2.25% 16/01/2027		3,276,012	0.28	EUR	2,287,000	Aeroporti di Roma SpA 1.63% 08/06/2027		2,398,034	0.20
EUR	2,288,000	K+S AG 4.13% 06/12/2021		2,301,061	0.20	EUR	932,000	Aeroporti di Roma SpA 1.75% 30/07/2031		967,914	0.08
EUR	4,800,000	Mahle GmbH 2.38% 14/05/2028		4,735,261	0.40	EUR	1,915,000	Atlantia SpA 1.88% 12/02/2028		1,997,003	0.17
EUR	4,481,000	Novelis Sheet Ingot GmbH 3.38% 15/04/2029		4,681,805	0.40	EUR	815,000	Autostrade per l'Italia 2.00% 04/12/2028		857,772	0.07
EUR	5,555,000	PCF GmbH 4.75% 15/04/2026		5,749,024	0.48	EUR	490,000	Autostrade per l'Italia 2.00% 15/01/2030		515,324	0.04
EUR	2,610,000	Peach Property Finance GmbH 3.50% 15/02/2023		2,647,639	0.22	EUR	995,000	Autostrade per l'Italia SpA 1.88% 26/09/2029		1,040,612	0.09
EUR	3,240,000	Peach Property Finance GmbH 4.38% 15/11/2025		3,347,212	0.28	EUR	2,328,000	Banca Monte dei Paschi di Siena SpA 1.88% 09/01/2026		2,343,246	0.20
EUR	5,100,000	Schaeffler AG 3.38% 12/10/2028		5,719,592	0.49	EUR	3,870,000	Banco BPM SpA 1.75% 24/04/2023		3,970,298	0.34
EUR	3,512,000	Schenck Process Holding GmbH/Darmstadt 5.38% 15/06/2023		3,544,769	0.30	EUR	11,599,000	Banco BPM SpA 2.00% 08/03/2022		11,703,571	0.99
EUR	5,576,000	SGL Carbon SE 4.63% 30/09/2024		5,692,037	0.48	EUR	1,556,000	Eni SpA Perp FRN		1,580,416	0.13

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Credit Opportunities

Portfolio Statement

(continued)

		Market Value	% of			Market Value	% of		
Nominal Value	Investment	EUR	Net Asset Value	Nominal Value	Investment	EUR	Net Asset Value		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
ITALY (continued)				LUXEMBOURG (continued)					
EUR	1,673,000	Lkq Italia Bondco 3.88% 01/04/2024	1,806,500	0.15	EUR	2,834,000	Cirsa Finance International Sarl 4.50% 15/03/2027	2,811,113	0.24
EUR	1,481,000	Nexi SpA 1.63% 30/04/2026	1,488,353	0.13	EUR	2,117,831	Cirsa Finance International Sarl 6.25% 20/12/2023	2,154,169	0.18
EUR	5,163,000	Nexi SpA 1.75% 31/10/2024	5,290,061	0.45	EUR	4,477,000	Crystal Almond Sarl 4.25% 15/10/2024	4,582,778	0.39
EUR	1,481,000	Nexi SpA 2.13% 30/04/2029	1,480,331	0.13	EUR	1,331,000	Garfunkelux Holdingco 3 SA 6.75% 01/11/2025	1,393,189	0.12
EUR	6,492,000	Rossini Sarl 6.75% 30/10/2025	6,743,536	0.57	EUR	2,120,000	Garfunkelux Holdingco 3 SA 7.75% 01/11/2025	2,583,782	0.22
EUR	650,000	Telecom Italia SpA 5.25% 10/02/2022	662,360	0.06	EUR	2,679,000	Groupe Ecore Holding SAS FRN 15/11/2023	2,726,758	0.23
	Total Italy	44,845,331	3.80	EUR	5,083,000	InPost SA 2.25% 15/07/2027	5,143,574	0.44	
JERSEY - CHANNEL ISLANDS					EUR	2,625,000	Kleopatra Finco Sarl 4.25% 01/03/2026	2,577,092	0.22
EUR	5,384,000	Adient Global Holdings Limited 3.50% 15/08/2024	5,437,296	0.46	EUR	3,689,000	Novartis Finance SA 0.00% 23/09/2028	3,638,582	0.31
EUR	3,400,000	Avis Budget Finance plc 4.13% 15/11/2024	3,458,310	0.29	EUR	994,000	Picard Bondco SA 5.38% 01/07/2027	1,004,497	0.09
USD	5,272,000	Galaxy Pipeline Assets Bidco Limited 1.75% 30/09/2027	4,602,878	0.39	EUR	3,146,000	Sani/Ikos Financial Holdings 1 Sarl 5.63% 15/12/2026	3,220,234	0.27
USD	5,558,000	Galaxy Pipeline Assets Bidco Limited 2.16% 31/03/2034	4,723,785	0.40		Total Luxembourg	71,236,163	6.05	
GBP	2,355,000	Hastings Group Finance plc 3.00% 24/05/2025	2,891,534	0.25	NETHERLANDS				
EUR	1,542,000	Heathrow Funding Limited 1.13% 08/10/2030	1,534,764	0.13	EUR	1,791,000	Akelius Residential Property Financing BV 1.13% 11/01/2029	1,825,701	0.15
	Total Jersey - Channel Islands	22,648,567	1.92		EUR	2,848,000	Ashland Services BV 2.00% 30/01/2028	2,949,053	0.25
LUXEMBOURG					EUR	7,200,000	Cooperatieve Rabobank UA Perp FRN	8,010,050	0.68
EUR	1,700,000	Adler Group SA 2.75% 13/11/2026	1,467,560	0.12	EUR	5,000,000	Darling Global Finance BV 3.63% 15/05/2026	5,096,933	0.43
EUR	4,100,000	Adler Group SA 3.25% 05/08/2025	3,634,824	0.31	EUR	4,453,000	Diebold Nixdorf Dutch Holding BV 9.00% 15/07/2025	4,848,884	0.41
EUR	5,159,000	Altice Financing SA 3.00% 15/01/2028	4,882,672	0.42	GBP	2,900,000	E.ON International Finance BV 6.25% 03/06/2030	4,494,717	0.38
EUR	1,236,000	Altice Financing SA 4.25% 15/08/2029	1,215,524	0.10	EUR	1,908,000	Goodyear Europe BV 2.75% 15/08/2028	1,927,010	0.16
EUR	6,994,000	Altice France Holding SA 8.00% 15/05/2027	7,461,751	0.63	EUR	4,100,000	Iberdrola International BV Perp FRN	4,122,504	0.35
EUR	3,900,000	Aroundtown SA 1.45% 09/07/2028	4,080,933	0.35	USD	10,000,000	ING Groep NV Perp FRN	9,463,495	0.80
GBP	1,855,000	Aroundtown SA 3.00% 16/10/2029	2,294,158	0.19	EUR	4,078,000	Nobel Bidco BV 3.13% 15/06/2028	4,061,541	0.34
EUR	6,180,000	Becton Dickinson Euro Finance Sarl 1.21% 04/06/2026	6,451,856	0.55	EUR	6,681,000	Oci NV 3.13% 01/11/2024	6,792,967	0.58
EUR	1,778,000	Becton Dickinson Euro Finance Sarl 1.21% 12/02/2036	1,758,868	0.15	EUR	3,020,000	Stedin Holding NV Perp FRN	3,077,063	0.26
EUR	1,876,000	Becton Dickinson Euro Finance Sarl 1.34% 13/08/2041	1,808,032	0.15	EUR	3,140,000	Stichting AK Rabobank Certificaten Perp 2.19%	4,520,767	0.38
EUR	4,249,000	Canpack SA 2.38% 01/11/2027	4,344,217	0.37	EUR	4,646,324	Summer Bidco BV 9.00% 15/11/2025	4,761,310	0.40

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Credit Opportunities

Portfolio Statement

(continued)

			Market Value	% of				Market Value	% of
Nominal Value	Investment		EUR	Net Asset Value	Nominal Value	Investment		EUR	Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
NETHERLANDS (continued)					SWITZERLAND (continued)				
EUR	1,500,000	Telefonica Europe BV Perp FRN	1,463,431	0.12	EUR	3,200,000	Credit Suisse Group AG 0.63%		
EUR	5,700,000	Telefonica Europe BV Perp FRN	6,194,564	0.54			18/01/2033	3,017,930	0.26
EUR	3,758,000	Tennet Holding BV Perp FRN	3,945,170	0.33	USD	4,500,000	Credit Suisse Group AG Perp FRN	4,249,526	0.36
EUR	5,221,000	Tennet Holding BV Perp FRN	5,513,486	0.47					
EUR	1,751,000	Teva Pharmaceutical Finance Netherlands II BV 3.25% 15/04/2022			EUR	3,238,000	UBS AG 0.50% 31/03/2031	3,210,283	0.27
			1,760,823	0.15	USD	6,600,000	UBS Group AG Perp FRN	6,498,077	0.56
EUR	500,000	United Group BV 4.88% 01/07/2024	507,030	0.04	USD	3,906,000	UBS Group Funding Switzerland AG Perp FRN	3,677,326	0.31
EUR	1,000,000	Volkswagen International Finance NV 4.13% 16/11/2038	1,383,310	0.12			Total Switzerland	23,166,582	1.97
		Total Netherlands	86,719,809	7.34	UNITED KINGDOM				
					GBP	6,845,000	Barclays Bank plc 5.75% 14/09/2026	9,536,016	0.81
NORWAY					EUR	2,300,000	Barclays plc FRN 12/05/2032	2,316,911	0.20
EUR	3,475,000	DNB Bank ASA FRN 23/02/2029	3,429,359	0.29	GBP	3,100,000	Barclays plc Perp FRN	3,984,137	0.34
		Total Norway	3,429,359	0.29	GBP	3,478,000	Boparan Finance plc 7.63% 30/11/2025	3,582,610	0.30
					USD	6,633,000	Bp Capital Markets plc Perp FRN	6,109,292	0.53
SPAIN					EUR	2,968,000	British American Tobacco plc Perp 3.00%	2,945,975	0.25
EUR	2,400,000	Caixabank SA 0.38% 03/02/2025	2,432,342	0.21					
EUR	4,700,000	Caixabank SA 1.13% 17/05/2024	4,856,000	0.41	GBP	406,500	Broadgate Financing plc 5.10% 05/04/2033	557,559	0.05
EUR	4,216,000	Gestamp Automocion SA 3.25% 30/04/2026	4,267,828	0.36	EUR	5,038,000	Cadent Finance plc 0.63% 19/03/2030	5,038,751	0.43
EUR	4,349,000	Grifols Escrow Issuer SA 3.88% 15/10/2028	4,405,480	0.37					
EUR	2,902,000	Grifols SA 3.20% 01/05/2025	2,915,676	0.25	GBP	3,679,000	Deuce Finco plc 5.50% 15/06/2027	4,341,593	0.37
EUR	1,242,000	Nortegas Energia Distribucion SAU 2.07% 28/09/2027	1,341,978	0.11	GBP	2,302,000	Ds Smith plc 2.88% 26/07/2029	2,795,839	0.24
		Total Spain	20,219,304	1.71	EUR	6,677,000	EC Finance plc 2.38% 15/11/2022	6,713,941	0.57
					EUR	3,308,000	EC Finance plc 3.00% 15/10/2026	3,334,557	0.28
SWEDEN					USD	2,176,559	Enquest plc 7.00% 15/04/2022	1,813,486	0.15
EUR	1,748,000	Heimstaden Bostad AB Perp FRN	1,731,332	0.15	EUR	2,710,000	FCE Bank plc 1.13% 10/02/2022	2,720,524	0.23
EUR	4,034,000	Sagax AB 1.13% 30/01/2027	4,146,108	0.36	GBP	200,000	FCE Bank plc 2.73% 03/06/2022	235,563	0.02
EUR	3,862,000	Sagax AB 2.00% 17/01/2024	4,020,600	0.34	GBP	3,919,000	GKN Holdings plc 5.38% 19/09/2022	4,737,462	0.40
EUR	2,449,000	Verisure Holding AB 3.25% 15/02/2027	2,466,342	0.21	EUR	6,500,000	HBOS plc FRN 18/03/2030	7,395,868	0.63
EUR	1,950,000	Verisure Holding AB 3.25% 15/02/2027	1,963,808	0.17	GBP	2,920,000	HSBC Bank plc 5.38% 22/08/2033	4,426,877	0.38
EUR	7,682,000	Verisure Holding AB 3.50% 15/05/2023	7,757,693	0.65	GBP	9,150,000	HSBC Holdings plc Perp FRN	11,706,469	0.99
EUR	1,832,000	Volvo Car AB 2.50% 07/10/2027	2,000,770	0.17	GBP	3,848,000	Iceland Bondco plc 4.63% 15/03/2025	4,181,036	0.35
		Total Sweden	24,086,653	2.05	EUR	1,840,000	Imperial Brands Finance plc 3.38% 26/02/2026	2,063,533	0.18
					EUR	2,495,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	2,523,810	0.21
SWITZERLAND					GBP	2,437,000	Inspired Entertainment Financing plc 7.88% 01/06/2026	2,920,342	0.25
EUR	2,571,000	Credit Suisse AG 0.25% 01/09/2028	2,513,440	0.21	EUR	3,189,000	International Game Technology plc 3.50% 15/07/2024	3,357,709	0.29

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Credit Opportunities

Portfolio Statement

(continued)

			Market Value	% of				Market Value	% of
Nominal Value	Investment		EUR	Net Asset Value	Nominal Value	Investment		EUR	Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
UNITED KINGDOM (continued)					UNITED KINGDOM (continued)				
GBP	500,000	Jaguar Land Rover Automotive plc 3.88% 01/03/2023	588,842	0.05	GBP	776,000	Pinnacle Bidco plc 6.38% 15/02/2025	922,834	0.08
EUR	1,548,000	Jaguar Land Rover Automotive plc 4.50% 15/07/2028	1,529,477	0.13	GBP	3,864,000	Punch Finance plc 6.13% 30/06/2026	4,609,920	0.40
GBP	2,117,000	Jaguar Land Rover Automotive plc 5.00% 15/02/2022	2,494,105	0.21	GBP	3,100,000	Santander UK plc Perp 10.06%	6,433,298	0.55
GBP	2,344,000	Ladbroke's Group Finance plc 5.13% 16/09/2022	2,844,398	0.24	USD	12,875,000	SSE plc FRN 16/09/2077	11,356,497	0.96
GBP	2,166,000	Legal & General Group plc FRN 26/11/2049	2,681,853	0.23	EUR	3,191,000	Synthomer plc 3.88% 01/07/2025	3,308,061	0.28
GBP	836,000	Legal & General Group plc FRN 01/11/2050	1,093,691	0.09	GBP	2,864,000	Telereal Securitisation plc FRN 10/12/2033	3,367,458	0.29
GBP	7,133,000	Lloyds Banking Group plc Perp FRN	8,727,477	0.74	GBP	1,761,585	Telereal Securitisation plc 5.43% 10/12/2031	2,457,781	0.21
GBP	12,060,000	Lloyds TSB Bank plc 7.63% 22/04/2025	17,123,915	1.45	GBP	5,655,588	Tesco Property Finance 3 plc 5.74% 13/04/2040	8,635,061	0.73
GBP	1,100,000	M&G plc FRN 20/10/2051	1,514,784	0.13	GBP	2,020,599	Tesco Property Finance 5 plc 5.66% 13/10/2041	3,082,101	0.26
GBP	2,587,000	Marks & Spencer plc 6.13% 06/12/2021	3,044,183	0.26	GBP	1,940,000	Thames Water Kemble Finance plc 4.63% 19/05/2026	2,360,983	0.20
GBP	1,099,113	Marston's Issuer plc FRN 15/10/2027	1,192,883	0.10	GBP	2,500,000	Thames Water Utilities Finance plc FRN 13/09/2030	3,026,852	0.26
GBP	1,531,809	Mitchells & Butlers Finance plc 5.57% 15/12/2030	2,022,314	0.17	GBP	2,071,000	Travis Perkins plc 3.75% 17/02/2026	2,565,547	0.22
GBP	145,055	Mitchells & Butlers Finance plc 5.97% 15/12/2023	176,268	0.01	GBP	1,320,000	Travis Perkins plc 4.50% 07/09/2023	1,631,956	0.14
GBP	553,072	Mitchells & Butlers Finance plc 6.01% 15/12/2030	706,883	0.06	EUR	2,040,000	Victoria plc 3.63% 26/08/2026	2,091,521	0.18
EUR	2,931,000	Modulaire Global Finance plc FRN 15/02/2023	2,948,439	0.25	EUR	1,922,000	Vmed O2 UK Financing I plc 3.25% 31/01/2031	1,977,635	0.17
EUR	178,000	Modulaire Global Finance plc 6.50% 15/02/2023	181,362	0.02	GBP	2,767,000	Vmed O2 UK Financing I plc 4.00% 31/01/2029	3,254,444	0.28
EUR	4,000,000	Nationwide Building Society 0.25% 14/09/2028	3,968,723	0.34	EUR	2,698,000	Vodafone Group plc FRN 27/08/2080	2,796,275	0.24
EUR	2,223,000	Natwest Group plc FRN 26/02/2030	2,222,923	0.19	USD	3,500,000	Vodafone Group plc FRN 03/10/2078	3,324,761	0.28
EUR	1,856,000	NatWest Group plc 1.04% 14/09/2032	1,850,753	0.16	GBP	7,100,000	Western Power Distribution plc 3.50% 16/10/2026	9,035,713	0.77
GBP	1,639,000	NatWest Group plc FRN 28/11/2031	1,907,729	0.16	GBP	1,444,000	WM Morrison Supermarkets plc 4.63% 08/12/2023	1,783,992	0.15
GBP	3,355,000	NatWest Group plc FRN 19/09/2026	4,106,399	0.35	Total United Kingdom		259,568,470	22.08	
USD	1,500,000	NatWest Group plc FRN 08/05/2030	1,481,355	0.13	UNITED STATES				
GBP	3,901,000	Natwest Group plc Perp FRN	4,880,062	0.41	USD	4,056,000	AbbVie Inc. 4.25% 21/11/2049	4,135,443	0.35
EUR	4,686,000	NGG Finance plc FRN 05/09/2082	4,779,251	0.41	GBP	5,250,000	American International Group Inc. 5.00% 26/04/2023	6,513,139	0.55
GBP	5,715,000	Ocado Group plc 4.00% 15/06/2024	6,717,153	0.57	USD	2,140,000	Anheuser-Busch InBev Worldwide Inc. 5.45% 23/01/2039	2,391,640	0.20
EUR	1,378,000	Pinnacle Bidco plc 5.50% 15/02/2025	1,420,698	0.12	EUR	2,174,000	Ardagh Metal Packaging Finance USA LLC 2.00% 01/09/2028	2,196,176	0.19

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Credit Opportunities

Portfolio Statement

(continued)

			Market Value	% of			Market Value	% of	
Nominal Value	Investment		EUR	Net Asset Value	Nominal Value	Investment	EUR	Net Asset Value	
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
UNITED STATES (continued)					UNITED STATES (continued)				
EUR	3,468,000	Ardagh Metal Packaging Finance USA LLC 3.00% 01/09/2029	3,482,238	0.30	EUR	1,375,000	Southern Company 1.88% 15/09/2081	1,369,141	0.12
USD	3,073,000	AT&T Inc. 2.55% 01/12/2033	2,612,514	0.22	USD	3,000,000	Teva Pharmaceutical Finance BV 3.65% 10/11/2021	2,591,203	0.22
USD	1,375,000	AT&T Inc. 4.30% 15/12/2042	1,335,791	0.11	GBP	3,925,000	Time Warner Cable Inc. 5.75% 02/06/2031	5,796,673	0.49
EUR	2,420,000	Bank of America Corp. FRN 24/05/2032	2,480,290	0.21	USD	2,745,000	Verizon Communications Inc. 2.55% 21/03/2031	2,400,316	0.20
USD	6,417,000	Bank of America Corp. FRN 22/04/2032	5,651,650	0.48			Total United States	127,754,687	10.82
EUR	14,575,000	Becton Dickinson and Company 1.40% 24/05/2023	14,946,469	1.27			Total Bonds	977,206,222	82.95
EUR	2,845,000	Catalent Pharma Solutions Inc. 2.38% 01/03/2028	2,885,771	0.24	Supranationals, Governments and Local Public Authorities, Debt Instruments				
EUR	5,214,000	Digital Euro Finco LLC 1.13% 09/04/2028	5,369,564	0.46					
EUR	1,233,000	Eli Lilly & Company 1.38% 14/09/2061	1,159,135	0.10	GERMANY				
EUR	3,943,000	Fidelity National Information Services Inc. 1.00% 03/12/2028	4,063,607	0.34					
EUR	3,073,000	Ford Motor Credit Company LLC 3.25% 15/09/2025	3,280,242	0.28			Total Germany	13,328,223	1.13
EUR	2,526,000	General Electric Company 2.13% 17/05/2037	2,760,023	0.23			Total Supranationals, Governments and Local Public Authorities, Debt Instruments	13,328,223	1.13
USD	1,179,000	Goodman USA Finance Three LLC 3.70% 15/03/2028	1,102,932	0.09	Total Transferable securities and money market instruments admitted to an official exchange listing				
EUR	3,763,000	Iqvia Inc. 2.25% 15/01/2028	3,795,122	0.32					
EUR	3,334,000	Iqvia Inc. 2.88% 15/06/2028	3,433,418	0.29	Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				
USD	4,829,000	JPMorgan Chase & Company FRN 22/04/2032	4,225,270	0.36					
EUR	1,432,000	Kraft Heinz Foods Company 2.25% 25/05/2028	1,559,689	0.13	Bonds				
GBP	5,498,000	Kraft Heinz Foods Company 4.13% 01/07/2027	7,136,093	0.62					
EUR	1,983,000	Netflix Inc. 3.00% 15/06/2025	2,157,502	0.18	AUSTRALIA				
EUR	600,000	Netflix Inc. 3.63% 15/05/2027	694,495	0.06					
EUR	4,000,000	Netflix Inc. 3.88% 15/11/2029	4,849,364	0.41	USD	9,082,000	APT Pipelines Limited 4.25% 15/07/2027	8,898,795	0.76
EUR	640,000	Netflix Inc. 4.63% 15/05/2029	803,795	0.07	USD	3,640,000	Woodside Finance Limited 4.50% 04/03/2029	3,525,978	0.30
EUR	2,825,000	Olympus Water USA 3.88% 01/10/2028	2,831,971	0.24			Total Australia	12,424,773	1.06
EUR	1,565,000	Olympus Water USA 5.38% 01/10/2029	1,549,677	0.13	BERMUDA				
USD	2,270,000	Oracle Corp. 3.65% 25/03/2041	2,031,885	0.17					
USD	2,478,000	Plains All American Pipeline LP 3.55% 15/12/2029	2,249,575	0.19	USD	10,281,000	Bacardi Limited 4.45% 15/05/2025	9,779,936	0.83
EUR	2,176,000	Scientific Games International Inc. 5.50% 15/02/2026	2,249,751	0.19	USD	11,721,000	Bacardi Limited 4.70% 15/05/2028	11,717,383	1.00
EUR	2,284,000	Silgan Holdings Inc. 2.25% 01/06/2028	2,303,544	0.20			Total Bermuda	21,497,319	1.83
EUR	7,294,000	Silgan Holdings Inc. 3.25% 15/03/2025	7,359,579	0.61					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Credit Opportunities

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)			
Bonds (continued)			
FRANCE			
USD 6,211,000	BPCE SA 2.70% 01/10/2029	5,563,566	0.47
	Total France	5,563,566	0.47
NETHERLANDS			
USD 3,856,000	Vonovia Finance BV 5.00% 02/10/2023	3,593,463	0.31
	Total Netherlands	3,593,463	0.31
UNITED KINGDOM			
GBP 3,936,000	Bellis Acquisition Company 3.25% 16/02/2026	4,512,271	0.38
GBP 5,119,000	Pinewood Finance Company Limited 3.25% 30/09/2025	6,045,924	0.51
	Total United Kingdom	10,558,195	0.89
UNITED STATES			
USD 4,470,000	Carrier Global Corp. 2.72% 15/02/2030	3,989,880	0.34
USD 2,819,000	Jersey Central Power & Light Company 2.75% 01/03/2032	2,493,241	0.21
	Total United States	6,483,121	0.55
	Total Bonds	60,120,437	5.11
	Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities	60,120,437	5.11
Other transferable securities and money market instruments			
Bonds			
DENMARK			
USD 2,205,000	Danske Bank AS 1.55% 10/09/2027	1,890,656	0.16
	Total Denmark	1,890,656	0.16
PORTUGAL			
EUR 17,100,000	Banco Espirito Santo SA 4.00% 21/01/2022	1,881,000	0.16
	Total Portugal	1,881,000	0.16

Nominal Value	Investment	Market Value EUR	% of Net Asset Value
Other transferable securities and money market instruments (continued)			
Bonds (continued)			
UNITED KINGDOM			
GBP 3,817,000	Miller Homes Group Holdings plc 5.50% 15/10/2024	4,505,930	0.38
EUR 1,434,000	Modulaire Global Finance plc 6.50% 15/02/2023	1,461,085	0.12
GBP 1,490,000	Talktalk Telecom Group plc 3.88% 20/02/2025	1,703,137	0.14
	Total United Kingdom	7,670,152	0.64
	Total Bonds	11,441,808	0.96
	Total Other transferable securities and money market instruments	11,441,808	0.96
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
6,527,800	BlackRock ICS Sterling Liquidity Fund	7,594,599	0.64
15,559,517	BlackRock ICS US Dollar Liquidity Fund	13,425,530	1.14
216,197	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	21,309,538	1.82
32,435	Insight Liquidity Funds plc	37,736	0.00
	Total Ireland	42,367,403	3.60
	Total Funds	42,367,403	3.60
	Total Undertakings for collective investments in transferable securities	42,367,403	3.60
	Total value of investments	1,104,464,093	93.75
(Total cost: EUR 1,079,305,115)			

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Investment Grade Credit Opportunities

Portfolio Statement

as at September 30, 2021

			Market Value	% of Net Asset Value				Market Value	% of Net Asset Value
Nominal Value	Investment		EUR	Value	Nominal Value	Investment		EUR	Value
Transferable securities and money market instruments admitted to an official exchange listing					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds					Bonds (continued)				
AUSTRALIA					DENMARK				
EUR	274,000	APT Pipelines Limited 1.25% 15/03/2033	272,555	0.49	EUR	441,000	Danske Bank AS 0.63% 26/05/2025	451,069	0.81
USD	144,000	APT Pipelines Limited 4.25% 15/07/2027	141,095	0.25	EUR	100,000	Danske Bank AS FRN 15/05/2031	100,479	0.18
EUR	122,000	Aurizon Network Pty Limited 3.13% 01/06/2026	137,961	0.25	Total Denmark			551,548	0.99
EUR	100,000	Ausgrid Finance Pty Limited 0.88% 07/10/2031	99,805	0.18	FINLAND				
EUR	220,000	Ausgrid Finance Pty Limited 1.25% 30/07/2025	229,051	0.41	EUR	243,000	Nordea Bank Abp 0.50% 14/05/2027	249,108	0.45
EUR	228,000	AusNet Services Holdings Pty Ltd 0.63% 25/08/2030	225,990	0.41	EUR	643,000	OP Corporate Bank plc 0.10% 16/11/2027	639,579	1.15
EUR	196,000	Goodman Australia 1.38% 27/09/2025	204,869	0.37	Total Finland			888,687	1.60
GBP	210,000	Pacific National Finance Pty Limited 5.00% 19/09/2023	260,960	0.47	FRANCE				
USD	400,000	SGSP Australia Assets Pty Limited 3.25% 29/07/2026	371,225	0.67	EUR	600,000	Banque Federative du Credit Mutuel SA 0.25% 29/06/2028	598,600	1.07
Total Australia			1,943,511	3.50	GBP	200,000	BNP Paribas SA FRN 24/05/2031	232,684	0.42
BELGIUM					EUR	500,000	Credit Agricole SA 1.00% 03/07/2029	526,556	0.94
EUR	188,000	Anheuser-Busch InBev SA/ NV 3.70% 02/04/2040	252,378	0.45	USD	400,000	Credit Agricole SA Perp FRN 09/12/2049	383,887	0.69
EUR	300,000	Belfius Bank SA 0.00% 28/08/2026	298,540	0.54	EUR	100,000	Electricite de France SA 2.00% 09/12/2049	106,271	0.19
EUR	200,000	Belfius Bank SA 0.13% 08/02/2028	197,930	0.35	EUR	200,000	Electricite de France SA Perp FRN	210,920	0.38
EUR	400,000	Kbc Group NV Perp FRN	423,756	0.76	EUR	141,000	Faurecia 2.38% 15/06/2029	142,750	0.26
Total Belgium			1,172,604	2.10	EUR	144,000	RCI Banque SA 2.00% 11/07/2024	151,043	0.27
BERMUDA					EUR	500,000	Sanef SA 1.88% 16/03/2026	535,566	0.95
EUR	822,000	Bacardi Limited 2.75% 03/07/2023	862,239	1.54	Total France			2,888,277	5.17
Total Bermuda			862,239	1.54	GERMANY				
CAYMAN ISLANDS					EUR	300,000	alstria office REIT-AG 0.50% 26/09/2025	302,346	0.54
GBP	960,000	Southern Water Services Finance Limited 2.38% 28/05/2028	1,155,673	2.07	EUR	400,000	Amprion GmbH 0.63% 23/09/2033	391,240	0.70
USD	200,000	Tencent Holdings Limited 2.88% 22/04/2031	176,440	0.32	EUR	200,000	Bayer AG 1.00% 12/01/2036	187,971	0.34
USD	555,000	Tencent Holdings Limited 3.60% 19/01/2028	513,145	0.92	EUR	396,000	Commerzbank AG 0.50% 04/12/2026	401,908	0.72
GBP	100,000	Thames Water Utilities Finance plc 2.38% 03/05/2023	117,821	0.21	EUR	181,000	Commerzbank AG 1.00% 04/03/2026	187,957	0.34
Total Cayman Islands			1,963,079	3.52	EUR	400,000	Commerzbank AG FRN 05/12/2030	441,837	0.79
					EUR	845,000	Deutsche Bank AG FRN 10/06/2026	886,531	1.59
					EUR	100,000	Deutsche Bank AG FRN 19/11/2030	105,392	0.19

Threadneedle (Lux) - Global Investment Grade Credit Opportunities

Portfolio Statement

(continued)

Nominal Value		Investment	Market Value EUR	% of Net Asset Value	Nominal Value		Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
GERMANY (continued)					JERSEY - CHANNEL ISLANDS (continued)				
EUR	500,000	Hamburg Commercial Bank AG 0.38% 09/03/2026	501,179	0.90	EUR	136,000	Heathrow Funding Limited 1.13% 08/10/2030	135,362	0.24
EUR	160,000	Volkswagen Financial Services AG 0.13% 12/02/2027	157,829	0.28	Total Jersey - Channel Islands			1,324,699	2.37
EUR	250,000	Volkswagen Leasing GmbH 0.38% 20/07/2026	250,634	0.45	LUXEMBOURG				
Total Germany			3,814,824	6.84	EUR	200,000	Aroundtown SA 0.00% 16/07/2026	196,829	0.35
INDIA					EUR	300,000	Aroundtown SA 1.45% 09/07/2028	313,918	0.56
USD	334,000	Adani Ports & Special Economic Zone Limited 4.38% 03/07/2029	301,636	0.54	GBP	100,000	Aroundtown SA 3.00% 16/10/2029	123,674	0.22
Total India			301,636	0.54	EUR	1,006,000	Becton Dickinson Euro Finance Sarl 1.21% 04/06/2026	1,050,253	1.88
IRELAND					EUR	115,000	Becton Dickinson Euro Finance Sarl 1.21% 12/02/2036	113,763	0.20
EUR	396,000	AIB Group plc FRN 19/11/2029	408,552	0.73	EUR	138,000	Becton Dickinson Euro Finance Sarl 1.34% 13/08/2041	133,000	0.24
EUR	125,000	AIB Group plc FRN 30/05/2031	134,298	0.24	EUR	255,000	Medtronic Global Holdings SCA 1.38% 15/10/2040	259,079	0.47
EUR	290,000	Bank of Ireland Group plc FRN 11/08/2031	290,271	0.52	EUR	318,000	Novartis Finance SA 0.00% 23/09/2028	313,654	0.56
EUR	460,000	Eaton Capital Unlimi 0.58% 08/03/2030	460,256	0.83	Total Luxembourg			2,504,170	4.48
USD	400,000	GE Capital International Funding Company 4.42% 15/11/2035	414,508	0.74	MEXICO				
Total Ireland			1,707,885	3.06	EUR	125,000	America Movil SAB de CV FRN 06/09/2073	139,421	0.25
ITALY					EUR	200,000	Petroleos Mexicanos 3.75% 16/04/2026	201,546	0.36
EUR	111,000	Aeroporti di Roma SpA 1.63% 08/06/2027	116,389	0.21	Total Mexico			340,967	0.61
EUR	100,000	Aeroporti di Roma SpA 1.75% 30/07/2031	103,853	0.19	NETHERLANDS				
EUR	100,000	Autostrade per l'Italia 2.00% 04/12/2028	105,248	0.19	EUR	188,000	Akelius Residential Property Financing BV 1.13% 11/01/2029	191,643	0.34
EUR	220,000	Banco BPM SpA 2.50% 21/06/2024	232,328	0.42	EUR	600,000	Cooperatieve Rabobank UA Perp FRN	667,504	1.20
EUR	139,000	Eni SpA Perp FRN	141,181	0.25	GBP	260,000	E.ON International Finance BV 6.25% 03/06/2030	402,975	0.72
Total Italy			698,999	1.26	EUR	300,000	Iberdrola International BV Perp FRN	301,647	0.54
JERSEY - CHANNEL ISLANDS					EUR	200,000	ING Groep NV 0.38% 29/09/2028	198,050	0.36
USD	505,000	Galaxy Pipeline Assets Bidco Limited 1.75% 30/09/2027	440,905	0.79	USD	1,000,000	ING Groep NV Perp FRN	946,348	1.69
USD	557,000	Galaxy Pipeline Assets Bidco Limited 2.16% 31/03/2034	473,399	0.85	EUR	287,000	Stedin Holding NV Perp FRN	292,423	0.52
GBP	224,000	Hastings Group Finance plc 3.00% 24/05/2025	275,033	0.49	EUR	169,000	Tennet Holding BV Perp FRN	177,417	0.32
					EUR	100,000	Volkswagen International Finance NV 4.13% 16/11/2038	138,331	0.25
					Total Netherlands			3,316,338	5.94

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Investment Grade Credit Opportunities

Portfolio Statement

(continued)

Nominal Value		Investment	Market Value EUR	% of Net Asset Value	Nominal Value		Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)					Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Bonds (continued)					Bonds (continued)				
NORWAY					UNITED KINGDOM (continued)				
EUR	325,000	DNB Bank ASA FRN 23/02/2029	320,731	0.57	EUR	330,000	FCE Bank plc 1.13% 10/02/2022	331,282	0.59
		Total Norway	320,731	0.57	GBP	130,000	GKN Holdings plc 5.38% 19/09/2022	157,150	0.28
SPAIN					EUR	648,000	HBOS plc FRN 18/03/2030	737,311	1.32
EUR	300,000	CaixaBank SA 1.13% 27/03/2026	313,237	0.56	EUR	152,000	HBOS plc FRN 18/03/2030	172,950	0.31
EUR	100,000	Nortegas Energia Distribucion SAU 2.07% 28/09/2027	108,050	0.19	GBP	500,000	HSBC Bank plc 5.38% 22/08/2033	758,027	1.36
		Total Spain	421,287	0.75	GBP	600,000	HSBC Holdings plc Perp FRN	767,637	1.38
SWEDEN					USD	380,000	Imperial Brands Finance plc 3.50% 26/07/2026	351,161	0.63
EUR	468,000	Sagax AB 1.13% 30/01/2027	481,005	0.87	GBP	100,000	Imperial Brands Finance plc 5.50% 28/09/2026	135,891	0.24
EUR	100,000	Sagax AB 2.00% 17/01/2024	104,107	0.19	GBP	126,000	Legal & General Group plc FRN 26/11/2049	156,009	0.29
		Total Sweden	585,112	1.06	GBP	100,000	Legal & General Group plc FRN 01/11/2050	130,824	0.23
SWITZERLAND					GBP	767,000	Lloyds Banking Group plc Perp FRN	938,452	1.67
EUR	257,000	Credit Suisse AG 0.25% 01/09/2028	251,246	0.45	GBP	550,000	Lloyds TSB Bank plc 7.63% 22/04/2025	780,941	1.40
EUR	260,000	Credit Suisse Group AG 0.63% 18/01/2033	245,207	0.44	GBP	51,561	Marston's Issuer plc FRN 15/10/2027	55,960	0.10
USD	400,000	Credit Suisse Group AG Perp FRN	377,736	0.67	EUR	400,000	Nationwide Building Society 0.25% 14/09/2028	396,872	0.70
EUR	308,000	UBS AG 0.50% 31/03/2031	305,364	0.55	EUR	226,000	Natwest Group plc FRN 26/02/2030	225,992	0.41
USD	200,000	UBS Group AG Perp FRN	187,735	0.34	EUR	149,000	NatWest Group plc 1.04% 14/09/2032	148,579	0.27
USD	200,000	UBS Group Funding Switzerland AG Perp FRN	188,291	0.34	GBP	130,000	NatWest Group plc FRN 28/11/2031	151,315	0.27
		Total Switzerland	1,555,579	2.79	USD	280,000	NatWest Group plc FRN 08/05/2030	276,520	0.50
UNITED KINGDOM					GBP	420,000	Natwest Group plc Perp FRN	525,410	0.94
GBP	149,000	Anglian Water Osprey Financing plc 2.00% 31/07/2028	172,711	0.31	EUR	313,000	NGG Finance plc FRN 05/09/2082	319,229	0.57
GBP	225,000	Barclays Bank plc 5.75% 14/09/2026	313,456	0.56	GBP	100,000	RI Finance FRN 30/11/2043	127,655	0.23
EUR	100,000	Barclays plc FRN 12/05/2032	100,735	0.18	GBP	150,000	Santander UK plc Perp 10.06%	311,289	0.56
GBP	300,000	Barclays plc Perp FRN	385,562	0.69	USD	940,000	SSE plc FRN 16/09/2077	829,135	1.49
GBP	300,000	BAT International Finance plc 2.25% 26/06/2028	345,619	0.62	EUR	274,000	SSE plc Perp FRN	292,024	0.52
USD	535,000	Bp Capital Markets plc Perp FRN	492,759	0.89	GBP	94,037	Telereal Securitisation plc 1.37% 10/12/2031	110,205	0.20
GBP	45,167	Broadgate Financing plc 5.10% 05/04/2033	61,951	0.11	GBP	100,000	Telereal Securitisation plc FRN 10/12/2033	117,579	0.21
GBP	224,000	BUPA Finance plc Perp 4.00%	257,075	0.46	GBP	138,631	Telereal Securitisation plc 5.43% 10/12/2031	193,419	0.35
EUR	196,000	Cadent Finance plc 0.63% 19/03/2030	196,029	0.35	GBP	276,733	Tesco Property Finance 7.62% 13/07/2039	469,512	0.83
EUR	233,000	Cadent Finance plc 0.75% 11/03/2032	231,071	0.41	GBP	89,741	Tesco Property Finance 3 plc 5.74% 13/04/2040	137,019	0.25
GBP	235,000	Ds Smith plc 2.88% 26/07/2029	285,414	0.51					

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Investment Grade Credit Opportunities

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value	Nominal Value	Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Bonds (continued)				Bonds (continued)			
UNITED KINGDOM (continued)				UNITED STATES (continued)			
GBP	97,661 Tesco Property Finance 5 plc 5.66% 13/10/2041	148,966	0.27	USD	165,000 Verizon Communications Inc. 2.55% 21/03/2031	144,281	0.25
EUR	200,000 Thames Water Utilities Finance plc 0.19% 23/10/2023	200,805	0.36	Total United States		5,134,186	9.20
GBP	128,000 Virgin Money UK plc FRN 19/08/2031	149,988	0.27	Total Bonds		46,252,901	82.90
GBP	400,000 Western Power Distribution plc 3.50% 16/10/2026	509,053	0.92	Supranationals, Governments and Local Public Authorities, Debt Instruments			
Total United Kingdom		13,956,543	25.01	GERMANY			
UNITED STATES				EUR	2,735,000 Germany (Govt of) 0.00% 10/10/2025	2,806,183	5.03
USD	326,000 AbbVie Inc. 4.25% 21/11/2049	332,385	0.59	EUR	500,000 Germany (Govt of) 1.50% 04/09/2022	510,310	0.91
USD	287,000 AT&T Inc. 2.55% 01/12/2033	243,993	0.44	GBP	600,000 Kreditanstalt fuer Wiederaufbau 0.88% 15/09/2026	701,485	1.26
USD	125,000 AT&T Inc. 4.30% 15/12/2042	121,436	0.22	Total Germany		4,017,978	7.20
USD	150,000 Bank of America Corp. FRN 21/07/2032	127,607	0.23	Total Supranationals, Governments and Local Public Authorities, Debt Instruments			
USD	583,000 Bank of America Corp. FRN 22/04/2032	513,466	0.92	Total Transferable securities and money market instruments admitted to an official exchange listing		50,270,879	90.10
EUR	289,000 Becton Dickinson and Company 0.00% 13/08/2023	289,878	0.52	Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			
EUR	189,000 Digital Euro Finco LLC 1.13% 09/04/2028	194,639	0.35	Bonds			
EUR	118,000 Eli Lilly & Company 1.38% 14/09/2061	110,931	0.20	AUSTRALIA			
EUR	114,000 Fidelity National Information Services Inc. 2.95% 21/05/2039	138,499	0.25	USD	330,000 Woodside Finance Limited 4.50% 04/03/2029	319,663	0.57
USD	106,000 Goodman USA Finance Three LLC 3.70% 15/03/2028	99,161	0.18	Total Australia		319,663	0.57
USD	451,000 JPMorgan Chase & Company FRN 22/04/2032	394,615	0.71	BERMUDA			
EUR	175,000 Kraft Heinz Foods Company 2.25% 25/05/2028	190,604	0.34	USD	320,000 Bacardi Limited 4.45% 15/05/2025	304,404	0.55
GBP	468,000 Kraft Heinz Foods Company 4.13% 01/07/2027	607,438	1.09	USD	333,000 Bacardi Limited 4.70% 15/05/2028	332,897	0.60
EUR	163,000 Netflix Inc. 3.00% 15/06/2025	177,344	0.32	Total Bermuda		637,301	1.15
EUR	220,000 Netflix Inc. 3.63% 15/06/2030	264,176	0.47	FRANCE			
USD	144,000 Oracle Corp. 3.65% 25/03/2041	128,895	0.23	USD	500,000 BPCE SA 2.70% 01/10/2029	447,880	0.80
EUR	70,000 Petroleos Mexicanos 5.50% 24/02/2025	76,602	0.14	Total France		447,880	0.80
USD	299,000 Plains All American Pipeline LP 3.55% 15/12/2029	271,438	0.49				
EUR	130,000 Southern Company 1.88% 15/09/2081	129,446	0.23				
EUR	134,000 Thermo Fisher Scientific Inc. 1.88% 01/10/2049	141,678	0.25				
GBP	295,000 Time Warner Cable Inc. 5.75% 02/06/2031	435,674	0.78				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Investment Grade Credit Opportunities

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value
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Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)

Bonds (continued)

NETHERLANDS

USD	50,000	Vonovia Finance BV 5.00% 02/10/2023	46,596	0.08
Total Netherlands			46,596	0.08

UNITED STATES

USD	391,000	Carrier Global Corp. 2.72% 15/02/2030	349,003	0.63
USD	271,000	Jersey Central Power & Light Company 2.75% 01/03/2032	239,684	0.43
Total United States			588,687	1.06

Total Bonds			2,040,127	3.66
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Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			2,040,127	3.66
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Other transferable securities and money market instruments

Bonds

DENMARK

USD	215,000	Danske Bank AS 1.55% 10/09/2027	184,350	0.33
Total Denmark			184,350	0.33

Total Bonds			184,350	0.33
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Total Other transferable securities and money market instruments			184,350	0.33
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Undertakings for collective investments in transferable securities

Funds

IRELAND

209	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	20,579	0.04
	Total Ireland	20,579	0.04

Total Funds			20,579	0.04
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Total Undertakings for collective investments in transferable securities			20,579	0.04
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Total value of investments			52,515,935	94.13
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(Total cost: EUR 51,324,678)

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Pan European Absolute Alpha

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value EUR	% of Net Asset Value	Quantity	Investment	Market Value EUR	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
BELGIUM				NETHERLANDS (continued)			
95,768	KBC Group NV	7,473,734	5.06	589,397	ING Groep NV	7,407,542	5.01
	Total Belgium	7,473,734	5.06	40,542	Koninklijke DSM NV	7,003,630	4.74
				18,382	Wolters Kluwer NV	1,683,424	1.14
					Total Netherlands	29,162,808	19.73
DENMARK				NORWAY			
7,216	DSV A/S	1,494,936	1.01	375,353	DNB Bank ASA	7,418,536	5.02
340,185	Tryg A/S	6,674,748	4.51		Total Norway	7,418,536	5.02
	Total Denmark	8,169,684	5.52				
FINLAND				SPAIN			
21,253	Upm-Kymmene Oyj	652,680	0.44	166,369	Inditex SA	5,293,862	3.58
	Total Finland	652,680	0.44		Total Spain	5,293,862	3.58
FRANCE				SWEDEN			
29,968	Air Liquide SA	4,152,965	2.81	78,325	Epiroc AB	1,405,958	0.95
140,801	Edenred	6,565,551	4.44	58,317	Sandvik AB	1,157,241	0.78
2,282	Kering	1,405,712	0.95		Total Sweden	2,563,199	1.73
2,323	LVMH Moët Hennessy Louis Vuitton SE	1,440,492	0.97				
16,070	Pernod-Ricard SA	3,064,549	2.07	SWITZERLAND			
26,174	Publicis Groupe SA	1,524,897	1.03	23,857	Sika AG	6,549,427	4.43
10,766	Schneider Electric SE	1,549,227	1.05	509,873	UBS Group AG	7,074,193	4.78
19,150	Teleperformance	6,512,915	4.41		Total Switzerland	13,623,620	9.21
72,229	Worldline SA	4,767,836	3.22				
	Total France	30,984,144	20.95	UNITED KINGDOM			
GERMANY				3,383,901	Barclays plc	7,464,384	5.05
5,308	Adidas AG	1,442,715	0.98	558,353	JD Sports Fashion plc	6,811,069	4.60
85,362	Brenntag AG	6,878,470	4.65	15,875	Next plc	1,516,704	1.03
34,622	Deutsche Boerse AG	4,864,391	3.29		Total United Kingdom	15,792,157	10.68
33,501	Puma AG Rudolf Dassler Sport	3,230,167	2.18				
	Total Germany	16,415,743	11.10	Total Equities			
ITALY						140,981,859	95.34
27,519	Moncler SpA	1,459,057	0.99	Total Transferable securities and money market instruments admitted to an official exchange listing			
122,069	Nexi SpA	1,972,635	1.33			140,981,859	95.34
	Total Italy	3,431,692	2.32				
NETHERLANDS							
47,412	Akzo Nobel NV	4,474,745	3.03				
2,311	ASML Holding NV	1,492,675	1.01				
42,970	IMCD Group NV	7,100,792	4.80				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Pan European Absolute Alpha

Portfolio Statement

(continued)

Quantity	Investment	Market Value EUR	% of Net Asset Value
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
10,241	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	1,009,401	0.68
	Total Ireland	1,009,401	0.68
Total Funds		1,009,401	0.68
Total Undertakings for collective investments in transferable securities		1,009,401	0.68
Total value of investments		141,991,260	96.02
(Total cost: EUR 126,284,575)			

Threadneedle (Lux) - American Extended Alpha

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value USD	% of Net Asset Value	Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Undertakings for collective investments in transferable securities			
Equities				Funds			
SWITZERLAND				IRELAND			
24,081	TE Connectivity Limited	3,304,395	2.88	1,020,852	BlackRock ICS US Dollar Liquidity Fund	1,020,852	0.89
	Total Switzerland	3,304,395	2.88		Total Ireland	1,020,852	0.89
UNITED STATES				Total Funds			
12,292	Agco Corp.	1,506,139	1.31	Total Undertakings for collective investments in transferable securities			
2,845	Alphabet Inc. - A	7,606,164	6.64			1,020,852	0.89
1,674	Amazon.com Inc.	5,499,157	4.80	Total value of investments			
39,229	American Electric Power Company Inc.	3,184,610	2.78			113,880,059	99.41
10,483	Aspen Technology Inc.	1,287,312	1.12	(Total cost: USD 105,599,155)			
103,583	Bank of America Corp.	4,397,098	3.84				
74,893	Centene Corp.	4,666,583	4.07				
116,815	Cisco Systems Inc.	6,358,240	5.55				
62,560	CVS Health Corp.	5,308,842	4.63				
13,038	Doximity Inc.	1,052,167	0.92				
20,448	DuPont de Nemours Inc.	1,390,260	1.21				
4,006	Fair Isaac Corp.	1,594,108	1.39				
24,709	Hilton Worldwide Holdings Inc.	3,264,306	2.85				
55,101	Kontoor Brands Inc.	2,752,295	2.40				
4,787	Lam Research Corp.	2,724,521	2.38				
47,392	Livent Corp.	1,095,229	0.96				
18,394	Mastercard Inc. - A	6,395,226	5.58				
10,305	Mirati Therapeutics Inc.	1,823,058	1.59				
58,306	Morgan Stanley	5,673,756	4.95				
22,487	nCino Inc.	1,597,252	1.39				
10,025	Paypal Holdings Inc.	2,608,605	2.28				
56,740	Renewable Energy Group Inc.	2,848,348	2.49				
25,021	Salesforce.com Inc.	6,786,195	5.93				
37,057	Schnitzer Steel Industries Inc.	1,623,467	1.42				
24,012	State Street Corp.	2,034,297	1.78				
5,347	Svb Financial Group	3,458,867	3.02				
7,615	Teradata Corp.	436,720	0.38				
15,819	TransUnion	1,776,632	1.55				
19,414	Union Pacific Corp.	3,805,338	3.32				
27,266	United Parcel Service Inc.	4,965,139	4.34				
18,558	Vertex Pharmaceuticals Inc.	3,366,236	2.94				
20,265	VF Corp.	1,357,552	1.19				
24,417	Voya Financial Inc.	1,498,960	1.31				
19,636	Zoetis Inc.	3,812,133	3.33				
	Total United States	109,554,812	95.64				
	Total Equities	112,859,207	98.52				
	Total Transferable securities and money market instruments admitted to an official exchange listing	112,859,207	98.52				

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Extended Alpha

Portfolio Statement

as at September 30, 2021

Quantity	Investment	Market Value USD	% of Net Asset Value	Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities				Equities (continued)			
CAYMAN ISLANDS				JAPAN			
3,870	Sea Limited	1,233,485	1.15	3,900	Keyence Corp.	2,341,922	2.18
	Total Cayman Islands	1,233,485	1.15	20,100	Rohm Company Limited	1,916,773	1.78
DENMARK				42,700	Sekisui Chemical Company Limited	737,467	0.68
15,464	Novo-Nordisk A/S	1,497,691	1.40	8,700	Sony Corp.	971,172	0.90
10,864	Orsted AS	1,437,223	1.34	25,200	Yaskawa Electric Corp.	1,219,628	1.13
40,640	Tryg A/S	924,141	0.86		Total Japan	7,186,962	6.67
	Total Denmark	3,859,055	3.60	NETHERLANDS			
FINLAND				5,274	Airbus SE	703,526	0.65
24,583	Upm-Kymmene Oyj	874,942	0.81		Total Netherlands	703,526	0.65
	Total Finland	874,942	0.81	REPUBLIC OF KOREA (SOUTH)			
FRANCE				54,770	Samsung Electronics Company Limited	3,427,732	3.18
6,436	Essilor International SA	1,234,465	1.15	2,690	Samsung Sdi Company Limited	1,631,258	1.51
12,265	Schneider Electric SE	2,045,470	1.90		Total Republic of Korea (South)	5,058,990	4.69
	Total France	3,279,935	3.05	SWITZERLAND			
GERMANY				3,863	Roche Holding AG	1,416,040	1.31
4,303	Adidas AG	1,355,456	1.26	12,645	TE Connectivity Limited	1,735,147	1.61
	Total Germany	1,355,456	1.26		Total Switzerland	3,151,187	2.92
HONG KONG				TAIWAN			
79,400	AIA Group Limited	917,451	0.85	95,000	Taiwan Semiconductor Manufacturing Company Limited	1,977,704	1.84
	Total Hong Kong	917,451	0.85		Total Taiwan	1,977,704	1.84
INDIA				UNITED KINGDOM			
76,123	HDFC Bank Limited	1,635,668	1.52	28,357	Diageo plc	1,378,760	1.28
	Total India	1,635,668	1.52	42,853	SSE plc	907,737	0.84
INDONESIA					Total United Kingdom	2,286,497	2.12
5,373,049	Bank Rakyat Indonesia	1,445,347	1.34	UNITED STATES			
	Total Indonesia	1,445,347	1.34	9,937	Abbott Laboratories	1,173,858	1.09
IRELAND				7,528	Activision Blizzard Inc.	582,592	0.54
10,617	CRH plc	499,073	0.46	1,401	Adobe Systems Inc.	806,584	0.75
23,746	Medtronic Inc.	2,976,562	2.77	3	Alphabet Inc. - A	8,021	0.01
9,234	Trane Technologies plc	1,594,250	1.48	2,227	Amazon.com Inc.	7,315,783	6.80
	Total Ireland	5,069,885	4.71	3,433	Autodesk Inc.	978,989	0.91
				15,688	Centene Corp.	977,519	0.91
				29,783	Comcast Corp.	1,665,763	1.55

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Global Extended Alpha

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value
Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)			
UNITED STATES (continued)			
3,400	Cooper Companies Inc.	1,405,254	1.30
6,321	Ecolab Inc.	1,318,687	1.22
7,921	Edwards Lifesciences Corp.	896,736	0.83
10,350	Electronic Arts Inc.	1,472,288	1.37
12,003	Fidelity National Information Services Inc.	1,460,525	1.36
27,379	General Motors Company	1,443,147	1.34
4,408	Intuit Inc.	2,378,159	2.20
4,359	JPMorgan Chase & Company	713,525	0.66
199	Lam Research Corp.	113,261	0.11
4,029	Mastercard Inc. - A	1,400,803	1.30
684	Mercadolibre Inc.	1,148,710	1.07
1,520	Micron Technology Inc.	107,890	0.10
14,402	NextEra Energy Inc.	1,130,845	1.05
10,820	Nvidia Corp.	2,241,471	2.08
9,813	Paypal Holdings Inc.	2,553,441	2.37
12,749	Pinterest Inc.	649,562	0.60
2,661	S&P Global Inc.	1,130,632	1.05
360	Stryker Corp.	94,939	0.09
2,057	Thermo Fisher Scientific Inc.	1,175,226	1.09
27,970	T-Mobile USA Inc.	3,573,447	3.32
1,151	TransUnion	129,269	0.12
39,206	Uber Technologies Inc.	1,756,429	1.63
8,021	Union Pacific Corp.	1,572,196	1.46
17,873	Walt Disney Company	3,023,576	2.80
Total United States		46,399,127	43.08
Total Equities		86,435,217	80.26
Total Transferable securities and money market instruments admitted to an official exchange listing		86,435,217	80.26

Undertakings for collective investments in transferable securities

Funds

IRELAND

4,150,228	BlackRock ICS US Dollar Liquidity Fund	4,150,228	3.85
Total Ireland		4,150,228	3.85
Total Funds		4,150,228	3.85
Total Undertakings for collective investments in transferable securities		4,150,228	3.85
Total value of investments		90,585,445	84.11
(Total cost: USD 71,336,619)			

The accompanying notes form an integral part of these financial statements.

Threadneedle (Lux) - Enhanced Commodities

Portfolio Statement

as at September 30, 2021

Nominal Value	Investment	Market Value USD	% of Net Asset Value
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Transferable securities and money market instruments admitted to an official exchange listing

Structured Instruments - Commodities

IRELAND

14,892	Invesco Physical Gold ETC 0.00%	2,537,522	0.63
Total Ireland		2,537,522	0.63
Total Structured Instruments - Commodities		2,537,522	0.63
Total Transferable securities and money market instruments admitted to an official exchange listing		2,537,522	0.63

Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities

Supranationals, Governments and Local Public Authorities, Debt Instruments

UNITED STATES

USD 79,500,000	United States Treasury Bill 0.00% 07/10/2021	79,499,697	19.65
USD 79,500,000	United States Treasury Bill 0.00% 14/10/2021	79,499,563	19.65
USD 45,000,000	United States Treasury Bill 0.00% 21/10/2021	44,998,290	11.12
USD 49,500,000	United States Treasury Bill 0.00% 28/10/2021	49,497,649	12.23
USD 69,500,000	United States Treasury Bill 0.00% 04/11/2021	69,496,338	17.18
USD 64,500,000	United States Treasury Bill 0.00% 09/11/2021	64,496,278	15.94
Total United States		387,487,815	95.77

Total Supranationals, Governments and Local Public Authorities, Debt Instruments **387,487,815** **95.77**

Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities **387,487,815** **95.77**

Total value of investments **390,025,337** **96.40**

(Total cost: USD 390,113,321)

Notes to the Financial Statements

1 GENERAL

Threadneedle (Lux) (the "SICAV") is an investment company with variable capital (*Société d'Investissement à Capital Variable*) governed by Part I of the law of December 17, 2010, relating to Undertakings for Collective Investment, as amended.

The SICAV offers investors the opportunity to invest in separate compartments (the "Portfolios"), each of which has a different investment objective and is a separate portfolio of assets represented by separate securities. Each Portfolio may have one or more classes of shares (the "Share Classes") related to it. The SICAV as a whole, including all of the existing Portfolios and all future Portfolios, is one legal entity. However, with regard to third parties and, in particular, with regard to the SICAV's creditors and as between Shareholders, each Portfolio shall be exclusively responsible for all liabilities attributable to it.

Significant events during the period:

New Prospectus

A new Prospectus has been issued in July 2021.

Fees reduction

As from September 1, 2021 the fees of the Threadneedle (Lux) - Pan European Equity Dividend and the Threadneedle (Lux) - Credit Opportunities Portfolios have been reduced as follows:

Portfolio and Class	Until August 31, 2021			From September 1, 2021		
	Asset Management Fee	Operating Expenses	TER	Asset Management Fee	Operating Expenses	TER
Threadneedle (Lux) - Pan European Equity Dividend - Class I	0.75%	0.20%	0.95%	0.50%	0.15%	0.65%
Threadneedle (Lux) - Credit Opportunities - Class Z	0.55%	0.25%	0.80%	0.55%*	0.15%	0.70%

*no change

Please also refer to note 5.

Closing of Portfolio

With effect from May 21, 2021 the Threadneedle (Lux) - STANLIB Africa Equity Portfolio is in liquidation and its Shares are no longer available for subscription.

Launching of Share Classes

The following share classes were launched during the period ended September 30, 2021:

Share Class	Portfolio	Effective Date
IEP	Threadneedle (Lux) - European Corporate Bond	April 8, 2021
ISC	Threadneedle (Lux) - US High Yield Bond	July 29, 2021
AE	Threadneedle (Lux) - Asia Equities	June 10, 2021
AEH	Threadneedle (Lux) - Asia Equities	June 10, 2021
DE	Threadneedle (Lux) - Asia Equities	June 10, 2021
DEH	Threadneedle (Lux) - Asia Equities	June 10, 2021
ZE	Threadneedle (Lux) - Pan European ESG Equities	July 15, 2021
AE	Threadneedle (Lux) - Credit Opportunities	August 5, 2021
IE	Threadneedle (Lux) - Credit Opportunities	August 5, 2021

As at September 30, 2021 the active Portfolios of the SICAV are as follows:

The Bond Portfolios:

- Threadneedle (Lux) - Global Corporate Bond
- Threadneedle (Lux) - European Corporate Bond
- Threadneedle (Lux) - European High Yield Bond
- Threadneedle (Lux) - European Short-Term High Yield Bond
- Threadneedle (Lux) - European Social Bond
- Threadneedle (Lux) - European Strategic Bond
- Threadneedle (Lux) - Emerging Market Corporate Bonds¹
- Threadneedle (Lux) - Emerging Market Debt
- Threadneedle (Lux) - Global Emerging Market Short-Term Bonds¹
- Threadneedle (Lux) - US High Yield Bond¹
- Threadneedle (Lux) - Flexible Asian Bond

Notes to the Financial Statements

(continued)

1 GENERAL

(continued)

The Asset Allocation Portfolios:

- Threadneedle (Lux) - Euro Dynamic Real Return
- Threadneedle (Lux) - Global Dynamic Real Return
- Threadneedle (Lux) - Global Multi Asset Income

The Equity Portfolios:

- Threadneedle (Lux) - Emerging Market ESG Equities
- Threadneedle (Lux) - Global Focus¹
- Threadneedle (Lux) - Global Emerging Market Equities¹
- Threadneedle (Lux) - Global Equity Income
- Threadneedle (Lux) - Global Select
- Threadneedle (Lux) - Global Smaller Companies
- Threadneedle (Lux) - American¹
- Threadneedle (Lux) - American Select
- Threadneedle (Lux) - American Smaller Companies
- Threadneedle (Lux) - Asia Contrarian Equity¹
- Threadneedle (Lux) - Asia Equities
- Threadneedle (Lux) - US Contrarian Core Equities
- Threadneedle (Lux) - US Disciplined Core Equities
- Threadneedle (Lux) - Pan European ESG Equities
- Threadneedle (Lux) - Pan European Equity Dividend
- Threadneedle (Lux) - Pan European Small Cap Opportunities¹
- Threadneedle (Lux) - Pan European Smaller Companies
- Threadneedle (Lux) - European Select
- Threadneedle (Lux) - European Smaller Companies
- Threadneedle (Lux) - Asian Equity Income¹
- Threadneedle (Lux) - Global Technology¹
- Threadneedle (Lux) - UK Equities
- Threadneedle (Lux) - UK Equity Income

The Absolute Return Portfolios:

- Threadneedle (Lux) - American Absolute Alpha
- Threadneedle (Lux) - Credit Opportunities
- Threadneedle (Lux) - Global Investment Grade Credit Opportunities
- Threadneedle (Lux) - Pan European Absolute Alpha

The Extended Alpha Portfolios:

- Threadneedle (Lux) - American Extended Alpha
- Threadneedle (Lux) - Global Extended Alpha

The Specialist Portfolio:

- Threadneedle (Lux) - Enhanced Commodities

¹As at September 30, 2021, these Portfolios have been authorised by the Securities and Futures Commission in Hong Kong and are available to the public of Hong Kong.

2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

The financial statements are prepared and presented in accordance with generally accepted accounting principles applicable to UCITS (Undertakings for Collective Investments in Transferable Securities) investment funds in Luxembourg and require management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Actual results could differ from those estimates.

The financial statements are presented on the basis of the Net Asset Value of the Portfolios which are calculated as of September 30, 2021. The last official trading Net Asset Value of the corresponding Portfolios has been calculated as of September 30, 2021.

The financial statements are prepared in accordance with Luxembourg legal and regulatory requirements relating to investment funds under the going concern basis of accounting except for the Threadneedle (Lux) - STANLIB Africa Equity Portfolio, which was put into liquidation on May 21, 2021. As such, the financial statements for this Portfolio have been prepared on a non-going concern basis and any additional costs in respect of the termination of this Portfolio will be borne by the Management Company.

Notes to the Financial Statements

(continued)

2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

(continued)

I) Valuation of securities

Transferable securities, money market instruments and any financial assets listed or dealt in on a regulated market are valued at their last exchange price in the relevant market at the time of closure of the market. If such prices are not representative of their fair market value, such securities are stated at the fair value at which it is expected they may be resold, as determined in good faith by or under the direction of the Board of Directors.

Fixed income securities not traded on such markets are valued at the last available price or yield equivalents obtained from one or more dealers or pricing services approved by the Board of Directors, or any other price deemed appropriate by the Board of Directors.

Money Market Instruments (or other instruments in line with market convention in the jurisdiction in which the instrument is held) with a remaining maturity of 90 days or less will be valued by the amortised cost method, which approximates market value. Under this valuation method, the relevant Portfolio's investments are valued at their acquisition cost or the last market value prior to the 90 day period commencing (where an instrument at purchase date originally had more than 90 days to maturity) and adjusted for amortisation of premium or accretion of discount rather than at market value.

Units or shares of open-ended undertakings for collective investments ("UCIs") are valued at their last determined and available net asset value (the "Net Asset Value") or, if such price is not representative of the fair market value of such assets, then the price shall be determined by the SICAV, on a fair and equitable basis. Units or shares of closed-ended UCIs are valued at their last available stock market value.

The directors of the SICAV (the "Directors"), in their discretion, may permit some other method of valuation to be used if they consider that such valuation better reflects the fair value of any asset of the SICAV.

II) Forward Currency Exchange Contracts

For the purpose of hedging against specific currency risk or investing in other currencies, the SICAV may enter into forward currency exchange contracts. At the period-end, open forward currency exchange contracts are valued at the forward rates applicable for the remaining period until maturity. The net movement in the unrealised gain/(loss) arising on forward currency exchange contracts is recorded in the Statement of Operations and Changes in Net Assets. The contracts outstanding as at September 30, 2021 are disclosed in Note 9.

III) Futures Contracts

The SICAV may enter into futures exchange contracts. Open futures contracts are valued at the prices on the exchange for which the contracts are traded on. The net movement in the unrealised gain/(loss) arising on futures contracts is recorded in the Statement of Operations and Changes in Net Assets. The contracts outstanding as at September 30, 2021 are disclosed in Note 11.

IV) Swaps

The SICAV may enter into Interest Rate Swaps ("IRS"), Credit Default Swaps ("CDS") and Total Return Swaps ("TRS"). IRS are valued on the basis of their market value established by reference to the applicable interest rate curve. CDS are valued by reference to the net present value of the expected future cash flows based on the market interest rates and the markets expected default and recovery rate of the underlying asset. An upfront payment, if any, made by the SICAV is recorded as an asset in the Statement of Net Assets. An upfront payment, if any, received by the SICAV is recorded as a liability in the Statement of Net Assets. TRS are valued by reference to the mark to market value based on the market value of the underlying asset. The net movement in the unrealised gain or loss arising on swaps is recorded in the Statement of Operations and Changes in Net Assets. The contracts outstanding as at September 30, 2021 are disclosed in Note 10. Dividends payable on swaps short positions, if any, are recorded as a liability in the Statement of Net Assets.

V) Options

Options traded on a regulated market are valued at the market price on the valuation date. Such options open as at September 30, 2021 are shown in the Schedule of Investments. Over-the-counter ("OTC") options are valued based on prices received from third party pricing agents/models. Such options open as at September 30, 2021 are shown in Note 12. Unrealised gains or losses arising at the time of reporting from the valuation of options trades are taken into account in the Statement of Operations and Changes in Net Assets.

VI) Translation of currencies

The accounts of each Portfolio are kept in the currency in which its net assets are expressed. The relevant Statement of Net Assets, Statement of Operations and Changes in Net Assets and the Schedule of Investments are expressed in this currency (the "base currency").

During the period, transactions, income and expenses denominated in a currency other than the base currency are recorded on the basis of exchange rates prevailing on the date they occur or accrue to the Portfolio.

Notes to the Financial Statements

(continued)

2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

(continued)

At the date of the Statement of Net Assets, monetary assets and liabilities denominated in a currency other than the base currency are translated into the base currency on the basis of exchange rates prevailing on that date. Exchange differences are included in the Statement of Operations and Changes in Net Assets.

The aggregated Statement of Net Assets and Statement of Operations and Changes in Net Assets are presented in USD based on the exchange rates ruling at the date of the Statement of Net Assets. Exchange rates used as at September 30, 2021 are: 1 USD = 1.384370 AUD, 1 USD = 0.862850 EUR, 1 USD = 0.741647 GBP, 1 USD = 0.932850 CHF, 1 USD = 8.748524 SEK, 1 USD = 6.416097 DKK, 1 USD = 8.729279 NOK, 1 USD = 7.784646 HKD and 1 USD = 1.357600 SGD.

The difference between the opening net assets stated at exchange rates ruling at the beginning of the period and their value at the end of the period is shown as a currency translation adjustment in the Aggregated Statement of Operations and Changes in Net Assets under the heading Exchange differences.

VII) Cash at bank

The cash at bank reflected in the statements of net assets includes also the margins on futures contracts and cash collateral due from brokers for swaps transactions and forward currency exchange contracts.

Cash and margins on futures contracts are valued at cost, which approximates the market value.

VIII) Term deposits

Term deposits are valued at cost, which approximates the market value.

IX) Investment transactions and investment income

Securities are recorded at cost, and where applicable on the basis of exchange rates prevailing on the date they are purchased.

Results on sales of securities are determined on the basis of the average cost method. Investment transactions are accounted for on the trade date. Dividends are accounted for on the ex-dividend date. Interest income is recorded on an accrual basis. Discounts/Premium on zero coupon bonds are accreted as adjustments to interest income.

Interest, dividends and capital gains on securities may be subject to withholding or capital gains taxes in certain countries.

X) Distribution policy

The policy of the SICAV in respect of all Share Classes of Portfolios, with the exception of Classes whose denomination ends in 'C', 'M', 'P' or 'T' is to make no distributions, to accumulate in such Portfolios all net earnings and to reinvest these within the same Portfolio and Class. In respect of Classes whose denomination ends in 'C', 'M', 'P' or 'T' the SICAV intends to make distributions, with a frequency at least annually, and in an amount to be determined by the Directors. The Shareholders of these Share Classes have the option to receive the dividend or to reinvest it in the SICAV.

XI) Asset management fee rebates

Cross investments and investments in other Columbia Threadneedle funds are either made in non-fee paying share classes or any management fee paid is fully rebated. Please also refer to note 18 for details on cross investments.

3 TAXATION

Under current laws and practice, the SICAV is not liable to any Luxembourg income tax, or any Luxembourg capital gains on the realised capital appreciation of the assets of the SICAV nor are dividends paid by the SICAV liable to any Luxembourg withholding tax.

Under the prevailing law and regulations, the SICAV is subject, in the Grand Duchy of Luxembourg, to an annual subscription tax ("taxe d'abonnement") of 0.05%, payable on a quarterly basis and assessed on its Net Asset Value at the end of each quarter. No tax is due on the assets held by the SICAV in other UCITS already subject to that tax in Luxembourg.

In respect of the Institutional Share Classes, a reduced annual subscription tax of 0.01% is levied on the Net Asset Value at the last day of each calendar quarter in accordance with the law of December 17, 2010, as amended.

In addition, those portfolios whose sole object is the collective investment in money market instruments and the placing of deposits with credit institutions are also subject to a reduced tax of 0.01%. Again, no such tax is due on the portion of the assets of the SICAV invested in other Luxembourg UCITS, if any.

For the avoidance of doubt, this *taxe d'abonnement* forms part of the SICAVs Operating Expenses.

Although the SICAV's realised capital gains are not taxable in Luxembourg, whether short-or-long term, these realised capital gains may be subject to tax in the countries of origin.

Notes to the Financial Statements

(continued)

4 MISCELLANEOUS FEES

There are no miscellaneous fees as of September 30, 2021.

5 RELATED PARTY TRANSACTIONS

The SICAV may, on behalf of the different Portfolios, enter into borrowing arrangements (subject to the restrictions set out under “Investment Restrictions” in Appendix A of the Prospectus) with, and buy from or sell transferable securities, foreign exchange or other financial instruments through Threadneedle Asset Management Limited (“TAML”), a related entity and its affiliates, provided that such transactions are carried out at normal commercial terms and are in the best interests of the relevant Portfolio and its Shareholders.

For the period ending September 30, 2021, the SICAV did not enter into transactions with connected persons.

The SICAV has appointed Threadneedle Management Luxembourg S.A. (the “Management Company”) to serve as its designated Management Company in accordance with Chapter 15 of the law of December 17, 2010, as amended. Under the Management Company Services Agreement, the Management Company provides investment management, administrative and marketing services to the SICAV, subject to the overall supervision and control of the Board of Directors.

Neither the Management Company nor TAML earned commissions related to brokerage transactions.

Certain officers and/or directors of the Management Company, the SICAV and other Columbia Threadneedle Group entities are also officers and/or directors of TAML.

The Management Company (on behalf of the SICAV) has delegated certain marketing and/or distribution functions to other Columbia Threadneedle Group entities. The Management Company receives a monthly fee for asset management services at an annual rate detailed in this note, expressed as a percentage of the average daily net assets for each of the Portfolios. The Management Company is responsible for paying sub-distribution fees out of this fee. Some of the sub-advisors are related entities.

As described in Note 8, the Management Company may also receive performance fees with respect to all A, D, I and Z Shares of the Threadneedle (Lux) - American Absolute Alpha Portfolio, with respect to all J and Y Shares of the Threadneedle (Lux) - Global Investment Grade Credit Opportunities Portfolio and with respect to all A, D, I, L and Z Shares of the Threadneedle (Lux) - Pan European Absolute Alpha Portfolio.

All expenses incurred in the operation of the SICAV and defined below (hereafter the “Operating Expenses”, “Asset Management Fee” or “Portfolio Charges”, together, the “Expenses”) are fixed at the rates shown in the tables from page 235 onwards. All expenses are accrued daily based on the Net Asset Value of the relevant Share Class in the relevant Portfolio.

The Operating Expenses include, among other things, taxes, expenses for legal and auditing services, costs of printing proxies, stock certificates, Shareholders’ reports and notices, Prospectuses and Key Investor Information and other promotional expenses, fees and charges of the Depositary and its correspondents, and of the Domiciliary Agent, Administrative Agent, Registrar and Transfer Agent and of any paying agent, expenses of the issue and redemption of Shares, registration fees and expenses in various jurisdictions, listing fees, fees of unaffiliated directors of the SICAV, expenses of the Directors and officers of the SICAV and the Sub-Advisors relating to attendance at meetings of the Directors and of the Shareholders of the SICAV, translation costs, accounting and pricing costs (including the calculation of Net Asset Value per Share), insurance, litigation and other extraordinary or non-recurring expenses, and all other expenses properly payable by the SICAV. The Operating Expenses also include the service fee payable to the Management Company. The Management Company will bear the excess of any Operating Expenses above the annual rate. Conversely the Management Company will be entitled to retain any amount by which the annual rate of Operating Expenses exceeds the actual expenses incurred by the SICAV.

Furthermore, the Management Company is entitled to receive an asset management fee (the “Asset Management Fee”) as more fully described in the tables from page 235 onwards which are accrued daily and paid monthly. An Asset Management Fee is not payable for X Shares and 4 Shares. For the avoidance of doubt, Operating Expenses do not include either Asset Management Fees or performance fees which are separate and distinct.

The SICAV offers B Shares on the Threadneedle (Lux) - Global Technology Portfolio.

Those B Shares are a legacy Share Class available only for further subscription by existing Shareholders and bear no initial sales charge.

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

A SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Bond Portfolios	Maximum 3.0%	Maximum 0.75%
Equity Portfolios and Asset Allocation Portfolios	Maximum 5.0%	Maximum 0.75%
Absolute Return Portfolios	Maximum 5.0%	Maximum 0.75%
Extended Alpha Portfolios	Maximum 5.0%	Maximum 0.75%
Specialist Portfolio	Maximum 5.0%	Maximum 0.75%

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	Threadneedle (Lux) - Global Corporate Bond	0.60%	0.25%	USD
	Threadneedle (Lux) - European Corporate Bond	0.90%	0.30%	EUR
	Threadneedle (Lux) - European High Yield Bond	1.25%	0.30%	EUR
	Threadneedle (Lux) - European Short-Term High Yield Bond	0.75%	0.15%	EUR
	Threadneedle (Lux) - European Social Bond	0.40%	0.15%	EUR
	Threadneedle (Lux) - European Strategic Bond	0.90%	0.25%	EUR
	Threadneedle (Lux) - Emerging Market Corporate Bonds	1.35%	0.30%	USD
	Threadneedle (Lux) - Emerging Market Debt	1.35%	0.30%	USD
	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	1.30%	0.30%	USD
	Threadneedle (Lux) - US High Yield Bond	1.25%	0.30%	USD
	Threadneedle (Lux) - Flexible Asian Bond	0.90%	0.25%	USD
Asset Allocation Portfolios				
	Threadneedle (Lux) - Euro Dynamic Real Return	1.25%	0.30%	EUR
	Threadneedle (Lux) - Global Dynamic Real Return	1.35%	0.30%	USD
	Threadneedle (Lux) - Global Multi Asset Income	1.25%	0.30%	USD
Equity Portfolios				
	Threadneedle (Lux) - Emerging Market ESG Equities	1.50%	0.30%	USD
	Threadneedle (Lux) - Global Focus	1.50%	0.30%	USD
	Threadneedle (Lux) - Global Emerging Market Equities	1.50%	0.30%	USD
	Threadneedle (Lux) - Global Equity Income	1.50%	0.30%	USD
	Threadneedle (Lux) - Global Smaller Companies	1.50%	0.30%	EUR
	Threadneedle (Lux) - American	1.50%	0.30%	USD
	Threadneedle (Lux) - American Select	1.50%	0.30%	USD
	Threadneedle (Lux) - American Smaller Companies	1.50%	0.30%	USD
	Threadneedle (Lux) - Asia Contrarian Equity	1.50%	0.30%	USD
	Threadneedle (Lux) - Asia Equities	1.50%	0.30%	USD
	Threadneedle (Lux) - US Contrarian Core Equities	1.50%	0.35%	USD
	Threadneedle (Lux) - US Disciplined Core Equities	0.55%	0.15%	USD
	Threadneedle (Lux) - Pan European ESG Equities	1.30%	0.25%	EUR
	Threadneedle (Lux) - Pan European Equity Dividend	1.50%	0.30%	EUR
	Threadneedle (Lux) - Pan European Small Cap Opportunities	1.50%	0.35%	EUR
	Threadneedle (Lux) - European Select	1.50%	0.30%	EUR
	Threadneedle (Lux) - Asian Equity Income	1.50%	0.30%	USD

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Equity Portfolios				
<i>(continued)</i>				
	Threadneedle (Lux) - Global Technology	1.65%	0.30%	USD
	Threadneedle (Lux) - UK Equities	1.50%	0.30%	GBP
	Threadneedle (Lux) - UK Equity Income	1.50%	0.30%	GBP
Absolute Return Portfolios				
	Threadneedle (Lux) - American Absolute Alpha	1.50%	0.30%	USD
	Threadneedle (Lux) - Credit Opportunities	1.00%	0.20%	EUR
	Threadneedle (Lux) - Global Investment Grade Credit Opportunities	0.90%	0.30%	EUR
	Threadneedle (Lux) - Pan European Absolute Alpha	1.50%	0.35%	EUR
Extended Alpha Portfolios				
	Threadneedle (Lux) - American Extended Alpha	1.50%	0.30%	USD
	Threadneedle (Lux) - Global Extended Alpha	1.50%	0.30%	USD
Specialist Portfolio				
	Threadneedle (Lux) - Enhanced Commodities	1.75%	0.30%	USD

B SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	Nil

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Equity Portfolio				
	Threadneedle (Lux) - Global Technology	2.00%	0.35%	USD

D SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	Maximum 1.00%	Maximum 0.75%

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	Threadneedle (Lux) - Global Corporate Bond	1.35%	0.25%	USD
	Threadneedle (Lux) - European Strategic Bond	1.45%	0.25%	EUR
	Threadneedle (Lux) - Emerging Market Corporate Bonds	1.45%	0.30%	USD
	Threadneedle (Lux) - Emerging Market Debt	1.45%	0.30%	USD
	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	1.45%	0.30%	USD
	Threadneedle (Lux) - US High Yield Bond	1.45%	0.30%	USD
	Threadneedle (Lux) - Flexible Asian Bond	1.20%	0.25%	USD
Asset Allocation Portfolios				
	Threadneedle (Lux) - Euro Dynamic Real Return	2.00%	0.30%	EUR
	Threadneedle (Lux) - Global Dynamic Real Return	2.00%	0.30%	USD
	Threadneedle (Lux) - Global Multi Asset income	2.00%	0.30%	USD

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Equity Portfolios				
	Threadneedle (Lux) - Global Focus	2.25%	0.30%	USD
	Threadneedle (Lux) - Global Emerging Market Equities	2.25%	0.30%	USD
	Threadneedle (Lux) - Global Equity Income	2.00%	0.30%	USD
	Threadneedle (Lux) - Global Smaller Companies	2.00%	0.30%	EUR
	Threadneedle (Lux) - American	1.85%	0.30%	USD
	Threadneedle (Lux) - American Select	2.25%	0.30%	USD
	Threadneedle (Lux) - American Smaller Companies	2.00%	0.30%	USD
	Threadneedle (Lux) - Asia Contrarian Equity	2.25%	0.30%	USD
	Threadneedle (Lux) - Asia Equities	2.00%	0.30%	USD
	Threadneedle (Lux) - US Contrarian Core Equities	2.00%	0.35%	USD
	Threadneedle (Lux) - US Disciplined Core Equities	0.75%	0.15%	USD
	Threadneedle (Lux) - Pan European ESG Equities	1.50%	0.25%	EUR
	Threadneedle (Lux) - Pan European Equity Dividend	1.85%	0.30%	EUR
	Threadneedle (Lux) - Pan European Small Cap Opportunities	2.40%	0.35%	EUR
	Threadneedle (Lux) - European Select	2.00%	0.35%	EUR
	Threadneedle (Lux) - Asian Equity Income	2.25%	0.30%	USD
	Threadneedle (Lux) - Global Technology	2.00%	0.30%	USD
	Threadneedle (Lux) - UK Equities	2.25%	0.35%	GBP
	Threadneedle (Lux) - UK Equity Income	2.25%	0.30%	GBP
Absolute Return Portfolios				
	Threadneedle (Lux) - American Absolute Alpha	2.00%	0.30%	USD
	Threadneedle (Lux) - Global Investment Grade Credit Opportunities	1.45%	0.30%	EUR
	Threadneedle (Lux) - Pan European Absolute Alpha	2.00%	0.35%	EUR
Extended Alpha Portfolios				
	Threadneedle (Lux) - American Extended Alpha	2.00%	0.30%	USD
	Threadneedle (Lux) - Global Extended Alpha	2.00%	0.30%	USD
Specialist Portfolio				
	Threadneedle (Lux) - Enhanced Commodities	2.25%	0.30%	USD

I SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	Maximum 0.75%

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	Threadneedle (Lux) - Global Corporate Bond	0.50%	0.15%	USD
	Threadneedle (Lux) - European Corporate Bond	0.40%	0.20%	EUR
	Threadneedle (Lux) - European High Yield Bond	0.65%	0.20%	EUR
	Threadneedle (Lux) - European Short-Term High Yield Bond	0.40%	0.10%	EUR
	Threadneedle (Lux) - European Social Bond	0.30%	0.10%	EUR
	Threadneedle (Lux) - European Strategic Bond	0.40%	0.15%	EUR
	Threadneedle (Lux) - Emerging Market Corporate Bonds	0.65%	0.20%	USD
	Threadneedle (Lux) - Emerging Market Debt	0.65%	0.20%	USD
	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	0.65%	0.20%	USD
	Threadneedle (Lux) - US High Yield Bond	0.55%	0.10%	USD
	Threadneedle (Lux) - Flexible Asian Bond	0.40%	0.15%	USD

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Asset Allocation Portfolios				
	Threadneedle (Lux) - Euro Dynamic Real Return	0.65%	0.20%	EUR
	Threadneedle (Lux) - Global Dynamic Real Return	0.75%	0.20%	USD
Equity Portfolios				
	Threadneedle (Lux) - Emerging Market ESG Equities	0.65%	0.15%	USD
	Threadneedle (Lux) - Global Focus	0.75%	0.20%	USD
	Threadneedle (Lux) - Global Emerging Market Equities	0.75%	0.20%	USD
	Threadneedle (Lux) - Global Equity Income	0.75%	0.20%	USD
	Threadneedle (Lux) - Global Select	0.75%	0.20%	USD
	Threadneedle (Lux) - Global Smaller Companies	0.75%	0.20%	EUR
	Threadneedle (Lux) - American	0.70%	0.20%	USD
	Threadneedle (Lux) - American Select	0.80%	0.20%	USD
	Threadneedle (Lux) - American Smaller Companies	0.75%	0.20%	USD
	Threadneedle (Lux) - Asia Contrarian Equity	0.75%	0.20%	USD
	Threadneedle (Lux) - Asia Equities	0.75%	0.20%	USD
	Threadneedle (Lux) - US Contrarian Core Equities	0.80%	0.25%	USD
	Threadneedle (Lux) - US Disciplined Core Equities	0.25%	0.10%	USD
	Threadneedle (Lux) - Pan European ESG Equities	0.65%	0.15%	EUR
	Threadneedle (Lux) - Pan European Equity Dividend	0.50% ¹	0.15% ²	EUR
	Threadneedle (Lux) - Pan European Small Cap Opportunities	0.85%	0.25%	EUR
	Threadneedle (Lux) - Pan European Smaller Companies	0.75%	0.20%	EUR
	Threadneedle (Lux) - European Select	0.75%	0.20%	EUR
	Threadneedle (Lux) - European Smaller Companies	0.75%	0.20%	EUR
	Threadneedle (Lux) - Asian Equity Income	0.75%	0.20%	USD
	Threadneedle (Lux) - Global Technology	0.85%	0.20%	USD
	Threadneedle (Lux) - UK Equities	0.65%	0.20%	GBP
	Threadneedle (Lux) - UK Equity Income	0.65%	0.20%	GBP
	Threadneedle (Lux) - STANLIB Africa Equity*	1.25%	0.35%	USD
Absolute Return Portfolios				
	Threadneedle (Lux) - American Absolute Alpha	0.75%	0.20%	USD
	Threadneedle (Lux) - Credit Opportunities	0.50%	0.10%	EUR
	Threadneedle (Lux) - Global Investment Grade Credit Opportunities	0.35%	0.20%	EUR
	Threadneedle (Lux) - Pan European Absolute Alpha	0.75%	0.20%	EUR
Extended Alpha Portfolios				
	Threadneedle (Lux) - American Extended Alpha	0.75%	0.15%	USD
	Threadneedle (Lux) - Global Extended Alpha	0.75%	0.15%	USD
Specialist Portfolio				
	Threadneedle (Lux) - Enhanced Commodities	0.80%	0.20%	USD

J SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	Maximum 0.75%

A performance fee is also payable for J Shares, as described in the section with the heading "Performance fee" in the main body of the Prospectus.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Absolute Return Portfolio				
	Threadneedle (Lux) - Global Investment Grade Credit Opportunities	0.25%	0.20%	EUR

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

L SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	Maximum 0.75%

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolio				
	Threadneedle (Lux) - European Social Bond	0.30%	0.10%	EUR
Asset Allocation Portfolio				
	Threadneedle (Lux) - Euro Dynamic Real Return	0.50%	0.20%	EUR
Equity Portfolios				
	Threadneedle (Lux) - Emerging Market ESG Equities	0.35%	0.15%	USD
	Threadneedle (Lux) - UK Equity Income	0.50%	0.20%	GBP
Absolute Return Portfolios				
	Threadneedle (Lux) - Global Investment Grade Credit Opportunities	0.20%	0.20%	EUR
	Threadneedle (Lux) - Pan European Absolute Alpha	0.375%	0.20%	EUR

N SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	0.75%

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	Threadneedle (Lux) - Global Corporate Bond	0.30%	0.15%	USD
	Threadneedle (Lux) - European Social Bond	0.30%	0.10%	EUR
Equity Portfolios				
	Threadneedle (Lux) - Global Smaller Companies	0.55%	0.20%	USD
	Threadneedle (Lux) - US Disciplined Core Equities	0.10%	0.10%	USD
	Threadneedle (Lux) - UK Equities	0.60%	0.08%	GBP
Specialist Portfolio				
	Threadneedle (Lux) - Enhanced Commodities	0.45%	0.20%	USD

S SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	Maximum 5.0%	Maximum 0.75%

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolio				
	Threadneedle (Lux) - Emerging Market Debt	1.50%	0.30%	USD

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

T SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	5.00%	0.75%

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolio				
	Threadneedle (Lux) - US High Yield Bond	0.55%	0.10%	USD
Equity Portfolios				
	Threadneedle (Lux) - Global Equity Income	0.90%	0.19%	USD
	Threadneedle (Lux) - UK Equities	0.60%	0.12%	GBP

W SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	Maximum 5.0%	Maximum 0.75%

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	Threadneedle (Lux) - Emerging Market Corporate Bonds	1.00%	0.30%	USD
	Threadneedle (Lux) - Emerging Market Debt	1.00%	0.30%	USD
Asset Allocation Portfolio				
	Threadneedle (Lux) - Global Dynamic Real Return	1.40%	0.35%	USD
Equity Portfolios				
	Threadneedle (Lux) - Global Focus	1.40%	0.35%	USD
	Threadneedle (Lux) - American	1.15%	0.35%	USD
	Threadneedle (Lux) - American Select	1.40%	0.35%	USD
	Threadneedle (Lux) - Pan European ESG Equities	1.40%	0.35%	EUR
	Threadneedle (Lux) - Pan European Small Cap Opportunities	1.55%	0.35%	EUR
	Threadneedle (Lux) - Asian Equity Income	1.65%	0.35%	USD

X SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	Maximum 0.75%

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Portfolio Type	Name of Portfolio	Operating Expenses	Base Currency
Bond Portfolios			
	Threadneedle (Lux) - Global Corporate Bond	0.15%	USD
	Threadneedle (Lux) - European Corporate Bond	0.15%	EUR
	Threadneedle (Lux) - European High Yield Bond	0.15%	EUR
	Threadneedle (Lux) - European Short-Term High Yield Bond	0.10%	EUR
	Threadneedle (Lux) - Emerging Market Corporate Bonds	0.15%	USD
	Threadneedle (Lux) - Emerging Market Debt	0.15%	USD
	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	0.15%	USD
	Threadneedle (Lux) - US High Yield Bond	0.15%	USD
	Threadneedle (Lux) - Flexible Asian Bond	0.15%	USD
Equity Portfolios			
	Threadneedle (Lux) - Emerging Market ESG Equities	0.15%	USD
	Threadneedle (Lux) - Global Focus	0.15%	USD
	Threadneedle (Lux) - Global Smaller Companies	0.15%	EUR
	Threadneedle (Lux) - Asia Contrarian Equity	0.15%	USD
	Threadneedle (Lux) - US Contrarian Core Equities	0.15%	USD
	Threadneedle (Lux) - US Disciplined Core Equities	0.10%	USD
	Threadneedle (Lux) - Pan European ESG Equities	0.15%	EUR
	Threadneedle (Lux) - Asian Equity Income	0.15%	USD
Absolute Return Portfolios			
	Threadneedle (Lux) - American Absolute Alpha	0.15%	USD
	Threadneedle (Lux) - Global Investment Grade Credit Opportunities	0.15%	EUR
	Threadneedle (Lux) - Pan European Absolute Alpha	0.15%	EUR
Specialist Portfolio			
	Threadneedle (Lux) - Enhanced Commodities	0.15%	USD

Y SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	5.00%	Maximum 0.75%

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Absolute Return Portfolio				
	Threadneedle (Lux) - Global Investment Grade Credit Opportunities	0.35%	0.25%	EUR

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Z SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	5.00%	Maximum 0.75%

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	Threadneedle (Lux) - Global Corporate Bond	0.40%	0.20%	USD
	Threadneedle (Lux) - European Corporate Bond	0.40%	0.30%	EUR
	Threadneedle (Lux) - European High Yield Bond	0.60%	0.30%	EUR
	Threadneedle (Lux) - European Short-Term High Yield Bond	0.40%	0.15%	EUR
	Threadneedle (Lux) - European Social Bond	0.30%	0.15%	EUR
	Threadneedle (Lux) - Emerging Market Debt	0.60%	0.30%	USD
	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	0.60%	0.30%	USD
	Threadneedle (Lux) - US High Yield Bond	0.60%	0.30%	USD
	Threadneedle (Lux) - Flexible Asian Bond	0.40%	0.25%	USD
Asset Allocation Portfolios				
	Threadneedle (Lux) - Euro Dynamic Real Return	0.75%	0.30%	EUR
	Threadneedle (Lux) - Global Multi Asset Income	0.75%	0.30%	USD
Equity Portfolios				
	Threadneedle (Lux) - Emerging Market ESG Equities	0.75%	0.30%	USD
	Threadneedle (Lux) - Global Focus	0.75%	0.30%	USD
	Threadneedle (Lux) - Global Emerging Market Equities	0.75%	0.30%	USD
	Threadneedle (Lux) - Global Equity Income	0.75%	0.30%	USD
	Threadneedle (Lux) - Global Select	0.75%	0.30%	USD
	Threadneedle (Lux) - Global Smaller Companies	0.75%	0.30%	EUR
	Threadneedle (Lux) - American	0.75%	0.25%	USD
	Threadneedle (Lux) - American Select	0.75%	0.35%	USD
	Threadneedle (Lux) - American Smaller Companies	0.75%	0.30%	USD
	Threadneedle (Lux) - Asia Contrarian Equity	0.75%	0.30%	USD
	Threadneedle (Lux) - Asia Equities	0.75%	0.30%	USD
	Threadneedle (Lux) - US Contrarian Core Equities	0.75%	0.35%	USD
	Threadneedle (Lux) - US Disciplined Core Equities	0.30%	0.15%	USD
	Threadneedle (Lux) - Pan European ESG Equities	0.75%	0.25%	EUR
	Threadneedle (Lux) - Pan European Equity Dividend	0.75%	0.30%	EUR
	Threadneedle (Lux) - Pan European Small Cap Opportunities	0.75%	0.35%	EUR
	Threadneedle (Lux) - Pan European Smaller Companies	0.75%	0.35%	EUR
	Threadneedle (Lux) - European Select	0.75%	0.30%	EUR
	Threadneedle (Lux) - European Smaller Companies	0.75%	0.35%	EUR
	Threadneedle (Lux) - Asian Equity Income	0.75%	0.30%	USD
	Threadneedle (Lux) - Global Technology	0.85%	0.30%	USD
	Threadneedle (Lux) - UK Equities	0.75%	0.30%	GBP
	Threadneedle (Lux) - UK Equity Income	0.75%	0.30%	GBP
	Threadneedle (Lux) - STANLIB Africa Equity*	1.25%	0.35%	USD

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Absolute Return Portfolios				
	Threadneedle (Lux) - American Absolute Alpha	0.75%	0.30%	USD
	Threadneedle (Lux) - Credit Opportunities	0.55%	0.15% ³	EUR
	Threadneedle (Lux) - Global Investment Grade Credit Opportunities	0.45%	0.25%	EUR
	Threadneedle (Lux) - Pan European Absolute Alpha	0.75%	0.30%	EUR
Extended Alpha Portfolios				
	Threadneedle (Lux) - American Extended Alpha	0.75%	0.30%	USD
	Threadneedle (Lux) - Global Extended Alpha	0.75%	0.30%	USD
Specialist Portfolio				
	Threadneedle (Lux) - Enhanced Commodities	0.75%	0.30%	USD

1 SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	Maximum 5.0%	N/A

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	Threadneedle (Lux) - European Corporate Bond	1.00%	0.19%	EUR
	Threadneedle (Lux) - European High Yield Bond	1.20%	0.18%	EUR
Equity Portfolios				
	Threadneedle (Lux) - Global Emerging Market Equities	1.50%	0.21%	USD
	Threadneedle (Lux) - Global Equity Income	1.50%	0.18%	USD
	Threadneedle (Lux) - Global Select	1.50%	0.18%	USD
	Threadneedle (Lux) - American	1.50%	0.17%	USD
	Threadneedle (Lux) - American Select	1.50%	0.17%	USD
	Threadneedle (Lux) - American Smaller Companies	1.50%	0.18%	USD
	Threadneedle (Lux) - Asia Equities	1.50%	0.20%	USD
	Threadneedle (Lux) - Pan European ESG Equities	1.30%	0.23%	EUR
	Threadneedle (Lux) - Pan European Equity Dividend	1.50%	0.20%	EUR
	Threadneedle (Lux) - Pan European Smaller Companies	1.50%	0.22%	EUR
	Threadneedle (Lux) - European Select	1.50%	0.15%	EUR
	Threadneedle (Lux) - European Smaller Companies	1.50%	0.22%	EUR
	Threadneedle (Lux) - UK Equity Income	1.50%	0.14%	GBP
Absolute Return Portfolio				
	Threadneedle (Lux) - Credit Opportunities	1.00%	0.17%	EUR
Extended Alpha Portfolios				
	Threadneedle (Lux) - American Extended Alpha	1.50%	0.19%	USD
	Threadneedle (Lux) - Global Extended Alpha	1.50%	0.19%	USD

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

2 SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	N/A

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	Threadneedle (Lux) - European Corporate Bond	0.50%	0.08%	EUR
	Threadneedle (Lux) - European High Yield Bond	0.75%	0.07%	EUR
Equity Portfolios				
	Threadneedle (Lux) - Global Emerging Market Equities	1.00%	0.10%	EUR
	Threadneedle (Lux) - Global Equity Income	1.00%	0.07%	USD
	Threadneedle (Lux) - Global Select	1.00%	0.07%	USD
	Threadneedle (Lux) - American	1.00%	0.06%	USD
	Threadneedle (Lux) - American Select	1.00%	0.06%	USD
	Threadneedle (Lux) - American Smaller Companies	1.00%	0.07%	USD
	Threadneedle (Lux) - Asia Equities	1.00%	0.09%	USD
	Threadneedle (Lux) - Pan European ESG Equities	1.00%	0.08%	EUR
	Threadneedle (Lux) - Pan European Equity Dividend	1.00%	0.09%	EUR
	Threadneedle (Lux) - Pan European Smaller Companies	1.00%	0.07%	EUR
	Threadneedle (Lux) - European Select	1.00%	0.06%	EUR
	Threadneedle (Lux) - European Smaller Companies	1.00%	0.07%	EUR
Absolute Return Portfolio				
	Threadneedle (Lux) - Credit Opportunities	0.50%	0.06%	EUR
Extended Alpha Portfolios				
	Threadneedle (Lux) - American Extended Alpha	0.75%	0.08%	USD
	Threadneedle (Lux) - Global Extended Alpha	0.75%	0.08%	USD

3 SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	Maximum 3.0%	N/A

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	Threadneedle (Lux) - European Corporate Bond	0.50%	0.19%	EUR
	Threadneedle (Lux) - European High Yield Bond	0.60%	0.17%	EUR
Equity Portfolios				
	Threadneedle (Lux) - Global Equity Income	0.75%	0.18%	USD
	Threadneedle (Lux) - Global Select	0.75%	0.15%	USD
	Threadneedle (Lux) - American	0.75%	0.13%	USD
	Threadneedle (Lux) - American Select	0.75%	0.12%	USD
	Threadneedle (Lux) - American Smaller Companies	0.75%	0.18%	USD

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Equity Portfolios				
<i>(continued)</i>				
	Threadneedle (Lux) - Asia Equities	0.75%	0.20%	USD
	Threadneedle (Lux) - Pan European ESG Equities	0.75%	0.19%	EUR
	Threadneedle (Lux) - Pan European Equity Dividend	0.75%	0.20%	EUR
	Threadneedle (Lux) - Pan European Smaller Companies	0.75%	0.16%	EUR
	Threadneedle (Lux) - European Select	0.75%	0.13%	EUR
	Threadneedle (Lux) - European Smaller Companies	0.75%	0.18%	EUR
	Threadneedle (Lux) - UK Equities	0.75%	0.12%	GBP
	Threadneedle (Lux) - UK Equity Income	0.75%	0.13%	GBP
Extended Alpha Portfolio				
	Threadneedle (Lux) - American Extended Alpha	0.75%	0.19%	USD

4 SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	N/A

Portfolio Type	Name of Portfolio	Operating Expenses	Base Currency
Bond Portfolios			
	Threadneedle (Lux) - European Corporate Bond	0.08%	EUR
	Threadneedle (Lux) - European High Yield Bond	0.07%	EUR
Equity Portfolios			
	Threadneedle (Lux) - Pan European ESG Equities	0.08%	EUR
	Threadneedle (Lux) - Pan European Equity Dividend	0.09%	EUR
	Threadneedle (Lux) - Pan European Smaller Companies	0.07%	EUR
Absolute Return Portfolio			
	Threadneedle (Lux) - Credit Opportunities	0.06%	EUR

8 SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	N/A

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	Threadneedle (Lux) - European Corporate Bond	0.50%	0.12%	EUR
	Threadneedle (Lux) - European High Yield Bond	0.75%	0.11%	EUR
Equity Portfolios				
	Threadneedle (Lux) - Global Emerging Market Equities	1.00%	0.14%	USD
	Threadneedle (Lux) - Global Equity Income	1.00%	0.11%	USD
	Threadneedle (Lux) - Global Select	1.00%	0.11%	USD

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Equity Portfolios				
<i>(continued)</i>				
	Threadneedle (Lux) - American	1.00%	0.10%	USD
	Threadneedle (Lux) - American Select	1.00%	0.10%	USD
	Threadneedle (Lux) - American Smaller Companies	1.00%	0.11%	USD
	Threadneedle (Lux) - Asia Equities	1.00%	0.13%	USD
	Threadneedle (Lux) - Pan European ESG Equities	1.00%	0.12%	EUR
	Threadneedle (Lux) - Pan European Equity Dividend	1.00%	0.13%	EUR
	Threadneedle (Lux) - Pan European Smaller Companies	1.00%	0.11%	EUR
	Threadneedle (Lux) - European Select	1.00%	0.10%	EUR
	Threadneedle (Lux) - European Smaller Companies	1.00%	0.11%	EUR
Absolute Return Portfolio				
	Threadneedle (Lux) - Credit Opportunities	0.50%	0.10%	EUR
Extended Alpha Portfolios				
	Threadneedle (Lux) - American Extended Alpha	0.75%	0.12%	USD
	Threadneedle (Lux) - Global Extended Alpha	0.75%	0.12%	USD

9 SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	N/A

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	Threadneedle (Lux) - European Corporate Bond	0.50%	0.15%	EUR
	Threadneedle (Lux) - European High Yield Bond	0.60%	0.13%	EUR
Equity Portfolios				
	Threadneedle (Lux) - Global Equity Income	0.75%	0.14%	USD
	Threadneedle (Lux) - Global Select	0.75%	0.11%	USD
	Threadneedle (Lux) - American	0.75%	0.09%	USD
	Threadneedle (Lux) - American Select	0.75%	0.08%	USD
	Threadneedle (Lux) - American Smaller Companies	0.75%	0.14%	USD
	Threadneedle (Lux) - Asia Equities	0.75%	0.16%	USD
	Threadneedle (Lux) - Pan European ESG Equities	0.75%	0.15%	EUR
	Threadneedle (Lux) - Pan European Equity Dividend	0.75%	0.16%	EUR
	Threadneedle (Lux) - Pan European Smaller Companies	0.75%	0.12%	EUR
	Threadneedle (Lux) - European Select	0.75%	0.09%	EUR
	Threadneedle (Lux) - European Smaller Companies	0.75%	0.14%	EUR
	Threadneedle (Lux) - UK Equities	0.75%	0.08%	GBP
	Threadneedle (Lux) - UK Equity Income	0.75%	0.09%	GBP
Extended Alpha Portfolio				
	Threadneedle (Lux) - American Extended Alpha	0.75%	0.15%	USD

*See note 1.

¹0.75% until August 31, 2021.²0.20% until August 31, 2021.³0.25% until August 31, 2021.

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6 COMMISSION SHARING ARRANGEMENTS

The Management Company and certain Sub-Advisors may enter into commission sharing arrangements with broker-dealers under which certain business services are obtained from such broker-dealers directly or from third parties and are paid for by the broker-dealers out of the commissions they receive on transactions for the SICAV. Consistent with obtaining best execution, brokerage commissions on portfolio transactions for the SICAV may be specifically allocated by the Management Company or each relevant Sub-Advisor to broker-dealers in consideration of any research services rendered as well as for services rendered in the execution of orders by such broker-dealers. Additional information on each Sub-Advisor's practices with respect to commission sharing arrangements is detailed in the section of the Prospectus with the heading "Investment Advisory Arrangements".

Any commission sharing arrangement entered into by the Management company or a Sub-Advisor will operate under the following conditions: (i) the Management Company or the Sub-Advisor will act at all times in the best interest of the SICAV and of its Shareholders when entering into commission sharing arrangements; (ii) the services provided will be in direct relationship to the activities of the Management Company or Sub-Advisor; (iii) brokerage commissions on portfolio transactions for the SICAV will be allocated by the Management Company or the Sub-Advisor to broker-dealers that are entities and not to individuals; (iv) commission sharing arrangements are not a determining factor in the selection of the broker-dealers; (v) the Management Company or the Sub-Advisor will provide reports to the Directors with respect to commission sharing arrangements including the nature of the services it receives; (vi) neither the Management Company, the Sub-Advisor nor any of their connected persons may retain cash or other rebates from broker-dealers; (vii) the goods or services received are of demonstrable benefit to the Shareholders.; and (viii) periodic disclosure will be made in the SICAV's annual report in the form of statement describing any such commission sharing arrangements, including a description of the goods and services received. The goods and services received may include: research that can add value to a Sub-Advisor's decision making process and execution services that enhance the Sub-Advisor's ability to execute transactions.

Only the Sub-Advisors Columbia Management Investment Advisors, LLC and STANLIB Asset Management (Pty) Limited may enter into commission sharing arrangements.

7 DIVIDENDS

The SICAV declared the following dividends during the period ended September 30, 2021:

Portfolio	Share Class	Ex-Date	Share class currency	Amount per Share (in the share class currency)	Total Amount (in the portfolio currency)
Threadneedle (Lux) - Global Corporate Bond	Class AEC	24/06/2021	EUR	0.065	119,718
	Class AEC	24/09/2021	EUR	0.066	119,934
	Class AUP	24/06/2021	USD	0.070	6,531
	Class AUP	24/09/2021	USD	0.073	8,164
	Class DEC	24/06/2021	EUR	0.060	7,214
	Class DEC	24/09/2021	EUR	0.059	7,004
	Class DUP	24/06/2021	USD	0.068	3,960
	Class DUP	24/09/2021	USD	0.067	3,659
	Class IEC	24/06/2021	EUR	0.063	153,279
	Class IEC	24/09/2021	EUR	0.062	156,909
	Class IEP	24/06/2021	EUR	0.065	8
	Class IEP	24/09/2021	EUR	0.065	6
	Class IGC	24/06/2021	GBP	0.062	18,371
	Class IGC	24/09/2021	GBP	0.065	16,923
	Class IUP	24/06/2021	USD	0.067	14,801
	Class IUP	24/09/2021	USD	0.068	36,735
	Class NEC	24/06/2021	EUR	0.064	14,293
	Class NEC	24/09/2021	EUR	0.064	14,117
	Class NGC	24/06/2021	GBP	0.061	868,875
	Class NGC	24/09/2021	GBP	0.064	969,086
	Class NUP	24/06/2021	USD	0.067	5,904
	Class NUP	24/09/2021	USD	0.067	5,688
					USD 2,551,179

Notes to the Financial Statements

(continued)

7 DIVIDENDS

(continued)

Portfolio	Share Class	Ex-Date	Share class currency	Amount per Share (in the share class currency)	Total Amount (in the portfolio currency)
Threadneedle (Lux) - European Corporate Bond	Class IEP	24/06/2021	EUR	0.028	3
	Class IEP	24/09/2021	EUR	0.037	3
					EUR 6
Threadneedle (Lux) - European High Yield Bond	Class 1UT	26/04/2021	USD	0.031	5,579
	Class 1UT	21/05/2021	USD	0.025	5,803
	Class 1UT	24/06/2021	USD	0.034	8,101
	Class 1UT	26/07/2021	USD	0.032	7,832
	Class 1UT	24/08/2021	USD	0.032	7,849
	Class 1UT	24/09/2021	USD	0.031	7,598
					EUR 42,762
Threadneedle (Lux) - European Social Bond	Class AEP	24/06/2021	EUR	0.026	78
	Class AEP	24/09/2021	EUR	0.026	1,170
	Class ASC	24/06/2021	SGD	0.026	2
	Class ASC	24/09/2021	SGD	0.026	2
	Class AUC	24/06/2021	USD	0.028	2
	Class AUC	24/09/2021	USD	0.029	2
	Class IEP	24/06/2021	EUR	0.026	81,999
	Class IEP	24/09/2021	EUR	0.026	85,835
	Class ISC	24/06/2021	SGD	0.026	2
	Class ISC	24/09/2021	SGD	0.026	2
	Class IUC	24/06/2021	USD	0.028	2
	Class IUC	24/09/2021	USD	0.026	606
	Class NEP	24/06/2021	EUR	2.700	249,906
	Class NEP	24/09/2021	EUR	2.621	254,973
	Class ZEP	24/06/2021	EUR	0.027	8,546
	Class ZEP	24/09/2021	EUR	0.026	12,884
	Class ZGC	24/06/2021	GBP	0.027	54,969
	Class ZGC	24/09/2021	GBP	0.027	68,716
					EUR 819,696
Threadneedle (Lux) - European Strategic Bond	Class AEP	26/04/2021	EUR	0.032	23,679
	Class AEP	21/05/2021	EUR	0.032	23,157
	Class AEP	24/06/2021	EUR	0.032	23,231
	Class AEP	26/07/2021	EUR	0.032	23,267
	Class AEP	24/08/2021	EUR	0.032	23,784
	Class AEP	24/09/2021	EUR	0.035	25,411
	Class DEP	26/04/2021	EUR	0.024	39,117
	Class DEP	21/05/2021	EUR	0.024	40,122
	Class DEP	24/06/2021	EUR	0.024	41,969
	Class DEP	26/07/2021	EUR	0.024	42,803
	Class DEP	24/08/2021	EUR	0.024	43,383
	Class DEP	24/09/2021	EUR	0.026	47,210
					EUR 397,133

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7 DIVIDENDS

(continued)

				Amount per Share (in the share class currency)	Total Amount (in the portfolio currency)	
Portfolio	Share Class	Ex-Date	Share class currency			
Threadneedle (Lux) - Emerging Market Corporate Bonds	Class AEC	26/04/2021	EUR	0.043	26,733	
	Class AEC	21/05/2021	EUR	0.043	26,971	
	Class AEC	24/06/2021	EUR	0.043	26,363	
	Class AEC	26/07/2021	EUR	0.043	25,371	
	Class AEC	24/08/2021	EUR	0.043	24,921	
	Class AEC	24/09/2021	EUR	0.043	24,821	
	Class AUP	26/04/2021	USD	0.028	22,712	
	Class AUP	21/05/2021	USD	0.028	21,719	
	Class AUP	24/06/2021	USD	0.028	21,565	
	Class AUP	26/07/2021	USD	0.028	21,399	
	Class AUP	24/08/2021	USD	0.028	21,579	
	Class AUP	24/09/2021	USD	0.028	21,542	
	Class DEC	26/04/2021	EUR	0.032	2,117	
	Class DEC	21/05/2021	EUR	0.032	2,130	
	Class DEC	24/06/2021	EUR	0.031	1,965	
	Class DEC	26/07/2021	EUR	0.031	1,942	
	Class DEC	24/08/2021	EUR	0.031	1,942	
	Class DEC	24/09/2021	EUR	0.031	1,845	
	Class IEC	26/04/2021	EUR	0.033	4	
	Class IEC	21/05/2021	EUR	0.033	12,299	
	Class IEC	24/06/2021	EUR	0.033	11,980	
	Class IEC	26/07/2021	EUR	0.033	11,842	
	Class IEC	24/08/2021	EUR	0.033	11,820	
	Class IEC	24/09/2021	EUR	0.033	11,829	
	Class XUP	24/06/2021	USD	0.112	11	
	Class XUP	24/09/2021	USD	0.129	11	
						USD 357,433
	Threadneedle (Lux) - Emerging Market Debt	Class AEC	26/04/2021	EUR	0.035	3,126
Class AEC		21/05/2021	EUR	0.035	3,170	
Class AEC		24/06/2021	EUR	0.036	3,140	
Class AEC		26/07/2021	EUR	0.036	3,042	
Class AEC		24/08/2021	EUR	0.036	2,974	
Class AEC		24/09/2021	EUR	0.037	3,057	
Class AUP		26/04/2021	USD	0.043	134,552	
Class AUP		21/05/2021	USD	0.043	133,785	
Class AUP		24/06/2021	USD	0.044	136,088	
Class AUP		26/07/2021	USD	0.044	134,286	
Class AUP		24/08/2021	USD	0.044	132,261	
Class AUP		24/09/2021	USD	0.046	136,512	
Class SUP		26/04/2021	USD	0.041	2,108	
Class SUP		21/05/2021	USD	0.041	2,108	
Class SUP		24/06/2021	USD	0.042	2,160	
Class SUP		26/07/2021	USD	0.042	2,155	
Class SUP		24/08/2021	USD	0.042	2,128	
Class SUP		24/09/2021	USD	0.044	2,226	

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7 DIVIDENDS

(continued)

Portfolio	Share Class	Ex-Date	Share class currency	Amount per Share (in the share class currency)	Total Amount (in the portfolio currency)
Threadneedle (Lux) - Emerging Market Debt					
<i>(continued)</i>					
	Class XUP	24/06/2021	USD	0.122	12
	Class XUP	24/09/2021	USD	0.134	12
					USD 838,902
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds					
	Class AEC	26/04/2021	EUR	0.021	89,183
	Class AEC	21/05/2021	EUR	0.021	66,070
	Class AEC	24/06/2021	EUR	0.021	64,297
	Class AEC	26/07/2021	EUR	0.021	63,572
	Class AEC	24/08/2021	EUR	0.021	63,480
	Class AEC	24/09/2021	EUR	0.021	63,189
	Class ASC	26/04/2021	SGD	0.029	3,075
	Class ASC	21/05/2021	SGD	0.029	3,044
	Class ASC	24/06/2021	SGD	0.029	2,966
	Class ASC	26/07/2021	SGD	0.029	2,939
	Class ASC	24/08/2021	SGD	0.029	2,994
	Class ASC	24/09/2021	SGD	0.028	2,916
	Class AUP	26/04/2021	USD	0.023	38,087
	Class AUP	21/05/2021	USD	0.023	37,686
	Class AUP	24/06/2021	USD	0.022	35,938
	Class AUP	26/07/2021	USD	0.022	35,557
	Class AUP	24/08/2021	USD	0.022	35,300
	Class AUP	24/09/2021	USD	0.022	34,683
	Class XUP	26/04/2021	USD	0.039	35,263
	Class XUP	21/05/2021	USD	0.039	35,263
	Class XUP	24/06/2021	USD	0.039	35,263
	Class XUP	26/07/2021	USD	0.039	35,263
	Class XUP	24/08/2021	USD	0.039	35,263
	Class XUP	24/09/2021	USD	0.039	34,036
					USD 855,327
Threadneedle (Lux) - US High Yield Bond					
	Class AEC	26/04/2021	EUR	0.055	1,948
	Class AEC	21/05/2021	EUR	0.055	1,975
	Class AEC	24/06/2021	EUR	0.055	1,924
	Class AEC	26/07/2021	EUR	0.055	1,902
	Class AEC	24/08/2021	EUR	0.055	1,903
	Class AEC	24/09/2021	EUR	0.055	1,904
	Class AUP	26/04/2021	USD	0.059	17,179
	Class AUP	21/05/2021	USD	0.059	17,188
	Class AUP	24/06/2021	USD	0.059	17,159
	Class AUP	26/07/2021	USD	0.059	17,476
	Class AUP	24/08/2021	USD	0.059	15,495
	Class AUP	24/09/2021	USD	0.059	15,517
	Class DEC	26/04/2021	EUR	0.041	1,483
	Class DEC	21/05/2021	EUR	0.041	1,464

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7 DIVIDENDS

(continued)

Portfolio	Share Class	Ex-Date	Share class currency	Amount per Share (in the share class currency)	Total Amount (in the portfolio currency)
Threadneedle (Lux) - US High Yield Bond					
<i>(continued)</i>					
	Class DEC	24/06/2021	EUR	0.042	1,461
	Class DEC	26/07/2021	EUR	0.042	1,444
	Class DEC	24/08/2021	EUR	0.042	1,446
	Class DEC	24/09/2021	EUR	0.042	1,473
	Class IEC	26/04/2021	EUR	0.040	5
	Class IEC	21/05/2021	EUR	0.040	5
	Class IEC	24/06/2021	EUR	0.040	5
	Class IEC	26/07/2021	EUR	0.040	5
	Class IEC	24/08/2021	EUR	0.040	4
	Class IEC	24/09/2021	EUR	0.041	4
	Class ISC	24/08/2021	SGD	0.044	4
	Class ISC	24/09/2021	SGD	0.044	4
	Class XUP	24/06/2021	USD	0.139	14
	Class XUP	24/09/2021	USD	0.149	13
					USD 120,404
Threadneedle (Lux) - Flexible Asian Bond					
	Class ASC	26/04/2021	SGD	0.032	323
	Class ASC	21/05/2021	SGD	0.032	339
	Class ASC	24/06/2021	SGD	0.032	335
	Class ASC	26/07/2021	SGD	0.032	342
	Class ASC	24/08/2021	SGD	0.032	263
	Class ASC	24/09/2021	SGD	0.034	79
	Class AUP	26/04/2021	USD	0.033	40,709
	Class AUP	21/05/2021	USD	0.033	39,558
	Class AUP	24/06/2021	USD	0.033	39,672
	Class AUP	26/07/2021	USD	0.033	35,614
	Class AUP	24/08/2021	USD	0.033	32,918
	Class AUP	24/09/2021	USD	0.036	31,886
	Class AVC	26/04/2021	AUD	0.031	2
	Class AVC	21/05/2021	AUD	0.031	2
	Class AVC	24/06/2021	AUD	0.031	2
	Class AVC	26/07/2021	AUD	0.031	2
	Class AVC	24/08/2021	AUD	0.031	2
	Class AVC	24/09/2021	AUD	0.033	2
	Class ZUP	26/04/2021	USD	0.032	3
	Class ZUP	21/05/2021	USD	0.032	3
	Class ZUP	24/06/2021	USD	0.032	3
	Class ZUP	26/07/2021	USD	0.032	3
	Class ZUP	24/08/2021	USD	0.032	3
	Class ZUP	24/09/2021	USD	0.034	3
					USD 222,068
Threadneedle (Lux) - Euro Dynamic Real Return					
	Class AEP	24/09/2021	EUR	0.002	0*
	Class IEP	24/09/2021	EUR	0.002	0*
	Class LEP	24/09/2021	EUR	0.002	0*
	Class ZEP	24/09/2021	EUR	0.002	1
					EUR 1

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7 DIVIDENDS

(continued)

Portfolio	Share Class	Ex-Date	Share class currency	Amount per Share (in the share class currency)	Total Amount (in the portfolio currency)
Threadneedle (Lux) - Global Dynamic Real Return	Class AEC	26/04/2021	EUR	0.012	923
	Class AEC	21/05/2021	EUR	0.012	933
	Class AEC	24/06/2021	EUR	0.018	1,363
	Class AEC	26/07/2021	EUR	0.018	1,348
	Class AEC	24/08/2021	EUR	0.018	1,347
	Class AEC	24/09/2021	EUR	0.015	1,123
	Class AUP	26/04/2021	USD	0.014	5,272
	Class AUP	21/05/2021	USD	0.014	5,213
	Class AUP	24/06/2021	USD	0.021	7,764
	Class AUP	26/07/2021	USD	0.021	7,629
	Class AUP	24/08/2021	USD	0.021	7,605
	Class AUP	24/09/2021	USD	0.018	6,417
					USD 46,937
Threadneedle (Lux) - Global Multi Asset Income	Class AEC	24/06/2021	EUR	0.104	663,930
	Class AEC	24/09/2021	EUR	0.104	636,548
	Class AEP	24/06/2021	EUR	0.117	237,007
	Class AEP	24/09/2021	EUR	0.118	230,570
	Class ASC	24/06/2021	SGD	0.122	1,593
	Class ASC	24/09/2021	SGD	0.121	2,512
	Class ASP	24/06/2021	SGD	0.121	523
	Class ASP	24/09/2021	SGD	0.121	540
	Class AUM	26/04/2021	USD	0.042	1,712
	Class AUM	21/05/2021	USD	0.042	1,712
	Class AUM	24/06/2021	USD	0.043	1,752
	Class AUM	26/07/2021	USD	0.043	1,752
	Class AUM	24/08/2021	USD	0.043	1,752
	Class AUM	24/09/2021	USD	0.043	1,752
	Class AUP	24/06/2021	USD	0.123	138,327
	Class AUP	24/09/2021	USD	0.122	133,724
	Class DEC	24/06/2021	EUR	0.099	355,070
	Class DEC	24/09/2021	EUR	0.098	337,554
	Class DEP	24/06/2021	EUR	0.111	47,720
	Class DEP	24/09/2021	EUR	0.111	45,133
	Class DUP	24/06/2021	USD	0.112	235,562
	Class DUP	24/09/2021	USD	0.111	230,314
	Class ZEC	24/06/2021	EUR	0.115	14
	Class ZEC	24/09/2021	EUR	0.114	12
	Class ZUP	24/06/2021	USD	0.123	12
	Class ZUP	24/09/2021	USD	0.123	12
					USD 3,307,109
Threadneedle (Lux) - Emerging Market ESG Equities	Class AEC	24/09/2021	EUR	0.064	8
	Class AUP	24/09/2021	USD	0.064	6
	Class ZEC	24/09/2021	EUR	0.064	8
	Class ZUP	24/09/2021	USD	0.064	6
					USD 28

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7 DIVIDENDS

(continued)

Portfolio	Share Class	Ex-Date	Share class currency	Amount per Share (in the share class currency)	Total Amount (in the portfolio currency)
Threadneedle (Lux) - Global Focus	Class AEP	24/09/2021	EUR	0.083	216,877
	Class AUP	24/09/2021	USD	0.067	2,258
	Class IUP	24/09/2021	USD	0.069	3,451
	Class ZEP	24/09/2021	EUR	0.080	246,548
					USD 469,134
Threadneedle (Lux) - Global Equity Income	Class AEC	24/06/2021	EUR	0.110	635
	Class AEC	24/09/2021	EUR	0.064	363
	Class AUP	24/06/2021	USD	0.117	12
	Class AUP	24/09/2021	USD	0.070	6
	Class DEC	24/06/2021	EUR	0.110	13
	Class DEC	24/09/2021	EUR	0.063	6
	Class DUP	24/06/2021	USD	0.115	12
	Class DUP	24/09/2021	USD	0.069	6
	Class 1EP	24/06/2021	EUR	0.115	210,331
	Class 1EP	24/09/2021	EUR	0.067	120,189
	Class 1SC	24/06/2021	SGD	0.119	40,317
	Class 1SC	24/09/2021	SGD	0.068	22,717
	Class 1ST	26/04/2021	SGD	0.040	2,503
	Class 1ST	21/05/2021	SGD	0.044	2,788
	Class 1ST	24/06/2021	SGD	0.030	1,892
	Class 1ST	26/07/2021	SGD	0.013	665
	Class 1ST	24/08/2021	SGD	0.036	1,821
	Class 1ST	24/09/2021	SGD	0.026	1,059
	Class 1UP	24/06/2021	USD	0.118	51,262
	Class 1UP	24/09/2021	USD	0.069	29,575
	Class 1VT	26/04/2021	AUD	0.039	223
	Class 1VT	21/05/2021	AUD	0.043	247
	Class 1VT	24/06/2021	AUD	0.030	167
	Class 1VT	26/07/2021	AUD	0.010	54
	Class 1VT	24/08/2021	AUD	0.035	189
	Class 1VT	24/09/2021	AUD	0.021	115
	Class 2EP	24/06/2021	EUR	0.115	14
	Class 2EP	24/09/2021	EUR	0.068	6
	Class 2UP	24/06/2021	USD	0.119	12
	Class 2UP	24/09/2021	USD	0.072	6
	Class 3EP	24/06/2021	EUR	0.114	1,349,752
	Class 3EP	24/09/2021	EUR	0.069	806,124
	Class 3UP	24/06/2021	USD	0.119	4,680
	Class 3UP	24/09/2021	USD	0.070	2,759
	Class 8EP	24/06/2021	EUR	0.114	23
	Class 8EP	24/09/2021	EUR	0.068	19
	Class 8UP	24/06/2021	USD	0.119	6,890
	Class 8UP	24/09/2021	USD	0.070	4,059
	Class 9EP	24/06/2021	EUR	0.115	14
	Class 9EP	24/09/2021	EUR	0.068	6

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7 DIVIDENDS

(continued)

Portfolio	Share Class	Ex-Date	Share class currency	Amount per Share (in the share class currency)	Total Amount (in the portfolio currency)
Threadneedle (Lux) - Global Equity Income					
<i>(continued)</i>					
	Class 9UP	24/06/2021	USD	0.119	12
	Class 9UP	24/09/2021	USD	0.072	6
					USD 2,661,549
Threadneedle (Lux) - Asia Contrarian Equity					
	Class XUP	24/09/2021	USD	0.230	885,956
					USD 885,956
Threadneedle (Lux) - US Contrarian Core Equities					
	Class AEC	24/09/2021	EUR	0.116	46
	Class AUP	24/09/2021	USD	0.125	1,354
					USD 1,400
Threadneedle (Lux) - US Disciplined Core Equities					
	Class AUP	24/09/2021	USD	0.138	47
	Class IEC	24/09/2021	EUR	0.129	9
					USD 56
Threadneedle (Lux) - Pan European Equity Dividend					
	Class AEP	24/09/2021	EUR	0.292	3,134
	Class AUP	24/09/2021	USD	0.312	21
	Class DEP	24/09/2021	EUR	0.289	755
	Class IEP	24/09/2021	EUR	0.299	188,003
	Class ZEP	24/09/2021	EUR	0.298	4,670
	Class 1EP	24/09/2021	EUR	0.030	321,819
	Class 1GP	24/09/2021	GBP	0.025	9,937
	Class 2EP	24/09/2021	EUR	0.298	21
	Class 2GP	24/09/2021	GBP	0.290	21
	Class 3EP	24/09/2021	EUR	0.047	3,349
	Class 3GP	24/09/2021	GBP	0.040	35,200
	Class 4GP	24/09/2021	GBP	0.037	279,782
	Class 8EP	24/09/2021	EUR	0.031	29,686
	Class 8GP	24/09/2021	GBP	0.027	13,993
	Class 9EP	24/09/2021	EUR	0.319	2,670
	Class 9GP	24/09/2021	GBP	0.290	21
					EUR 893,082
Threadneedle (Lux) - Asian Equity Income					
	Class AUP	24/09/2021	USD	0.323	6,766
	Class DUP	24/09/2021	USD	0.317	6,709
	Class IEP	24/09/2021	EUR	0.316	197,969
	Class XUP	24/09/2021	USD	0.335	170,243
	Class ZGP	24/09/2021	GBP	0.279	21
	Class ZUP	24/09/2021	USD	0.371	1,316
					USD 383,024

Notes to the Financial Statements

(continued)

7 DIVIDENDS

(continued)

Portfolio	Share Class	Ex-Date	Share class currency	Amount per Share (in the share class currency)	Total Amount (in the portfolio currency)
Threadneedle (Lux) - UK Equities	Class AGP	24/09/2021	GBP	0.375	29,513
	Class IGP	24/09/2021	GBP	0.551	1,289,225
	Class NGP	24/09/2021	GBP	0.225	13
	Class TGP	24/09/2021	GBP	0.225	13
	Class ZGP	24/09/2021	GBP	0.202	254,950
	Class 9EP	24/09/2021	EUR	0.184	745,194
					GBP 2,318,908
Threadneedle (Lux) - UK Equity Income	Class AEC	24/06/2021	EUR	0.115	6,432
	Class AEC	24/09/2021	EUR	0.070	3,928
	Class ASC	24/06/2021	SGD	0.119	11
	Class ASC	24/09/2021	SGD	0.073	5
	Class AUC	24/06/2021	USD	0.124	49,715
	Class AUC	24/09/2021	USD	0.074	30,408
	Class DEC	24/06/2021	EUR	0.111	11
	Class DEC	24/09/2021	EUR	0.068	5
	Class DGP	24/06/2021	GBP	0.120	12
	Class DGP	24/09/2021	GBP	0.074	5
	Class IGP	24/06/2021	GBP	0.124	155,152
	Class IGP	24/09/2021	GBP	0.073	94,594
	Class LGP	24/06/2021	GBP	0.125	1,131,701
	Class LGP	24/09/2021	GBP	0.075	784,215
	Class ZGP	24/06/2021	GBP	0.129	831
	Class ZGP	24/09/2021	GBP	0.080	1,392
					GBP 2,258,417
Threadneedle (Lux) - Global Investment Grade Credit Opportunities	Class IEP	24/06/2021	EUR	0.057	6
	Class IEP	24/09/2021	EUR	0.061	5
	Class LEP	24/06/2021	EUR	0.057	6
	Class LEP	24/09/2021	EUR	0.061	5
					EUR 22

*Fractional amount rounded to 0.

Notes to the Financial Statements

(continued)

8 PERFORMANCE FEES

The Management Company shall receive a performance fee as set forth below with respect to the Share Classes of the Portfolios listed in the table below. Daily provisions shall be set up for the accrual of the performance fee in respect of the performance fee balance (as described below), whereby the amount accrued shall be paid to the Management Company at the end of each calendar year (i.e. December 31). The Management Company is responsible for paying all or part of the performance fee to the Sub-Advisors in accordance with their Sub-Advisory agreement. The amount of this performance fee depends on the performance of the Net Asset Value of the relevant Share Class within the relevant Portfolio compared to the performance of the relevant performance index (the "Performance Index", as per the table below). Accruals will only be made when the performance fee balance is positive and the NAV High Water Mark (defined below) is exceeded.

For the avoidance of doubt, performance of Share Classes includes dividends paid.

Portfolio	Share Classes	Performance Index	Performance Rate
Threadneedle (Lux) - American Absolute Alpha	A Shares	Higher of 90-day Average Secured Overnight Financing Rate (SOFR) ¹ plus 1.75% or 1.50%	20%
	D Shares		
	I Shares		
	Z Shares		
Threadneedle (Lux) - Global Investment Grade Credit Opportunities	J Shares	Higher of Compounded euro short-term rate (€STR) average rate, 1 month tenor ² plus 1.00% or 1.00%	10%
	Y Shares		
Threadneedle (Lux) - Pan European Absolute Alpha	A Shares	Higher of 3 month Euro Interbank Offered Rate (EURIBOR) ³ plus 1.50% or 1.50%	20%
	D Shares		
	I Shares		
	L Shares		
	Z Shares		

¹ As from September 1, 2021. Until August 31, 2021 inclusive, the Performance Index is the higher of 3 Month USD LIBOR plus 1.50% or 1.50%. The benchmark is provided by The Federal Reserve Bank of New York. The Management Company maintains a written plan setting out the actions that will be taken in the event of the benchmark materially changing or ceasing to be provided.

² As from September 1, 2021. Until August 31, 2021 inclusive, the Performance Index is the higher of ICE BofA Euro Currency 1-Month Deposit Bid Rate Constant Maturity Index (Local Total Return) plus 1.00% or 1.00%. The benchmark is provided by the European Central Bank (ECB). The Management Company maintains a written plan setting out the actions that will be taken in the event of the benchmark materially changing or ceasing to be provided.

³ The benchmark is provided by the European Money Markets Institute, an administrator included in the ESMA register of benchmark administrators. The Management Company maintains a written plan setting out the actions that will be taken in the event of the benchmark materially changing or ceasing to be provided.

The performance of the Threadneedle (Lux) - American Absolute Alpha Portfolio, the Threadneedle (Lux) - Global Investment Grade Credit Opportunities Portfolio and the Threadneedle (Lux) - Pan European Absolute Alpha Portfolio, including the impact of all applicable fees, is compared to the Performance Index.

NAV High Water Mark: in respect of each Share Class, is the Net Asset Value of a Share of such Share Class as at the last Valuation Date of the last relevant calendar year in which any accrued performance fee was paid. If a performance fee has never been paid, the NAV High Water Mark is the inception price of the relevant Share Class.

The performance fee balance shall be calculated on the difference between the performance of the Performance Index and the performance of the Share Class concerned (the "Daily Difference"):

- (i) in the event the Daily Difference is positive, the performance fee balance will increase by an amount in respect of the Daily Difference, at the relevant performance rate;
- (ii) if the Daily Difference is negative, the performance fee balance will be reduced by an amount in respect of the Daily Difference, at the relevant performance rate.

If the performance fee balance is positive at the end of the calendar year, i.e. December 31, and the NAV High Water Mark has been exceeded, the accrued amount of the performance fee will be paid to the Management Company within the first quarter of the subsequent calendar year. A performance fee shall only be paid to the Management Company if the Net Asset Value of the relevant Share Class exceeds the NAV High Water Mark and the performance fee balance is positive.

If at the end of the calendar year the performance fee balance is negative and the NAV High Water Mark has not been exceeded, such negative amount will be carried forward and the Management Company shall not receive the payment of a performance fee until the amount of the accrued performance fee is positive and the NAV High Water Mark has been exceeded, at any subsequent calendar year's end.

If at the end of the calendar year the performance fee balance is negative and the NAV High Water Mark has been exceeded, such negative amount will be carried forward and the Management Company shall not receive the payment of a performance fee until the amount of the accrued performance fee balance is positive and the NAV High Water Mark has been exceeded, at any subsequent calendar year's end.

In the event that a Portfolio or a Share Class is liquidated or a Portfolio or Share Class becomes dormant, any outstanding performance fee accrual shall be realised and payable to the Management Company. Thereafter, when new Shareholders have invested in such a Portfolio or Share Class, the performance fee balance will be reset.

There is no maximum value on the performance fee that could be taken.

As at September 30, 2021, performance fees amounted to USD 10,870 for the Threadneedle (Lux) - American Absolute Alpha and EUR 668,299 for the Threadneedle (Lux) - Pan European Absolute Alpha.

Notes to the Financial Statements

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9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

As at September 30, 2021, the SICAV has the following forward currency exchange contracts outstanding:

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Global Corporate Bond	19/10/2021	USD	38,626	EUR	33,000	Hedging	JP Morgan Chase New York	366
	19/10/2021	USD	14,105	SEK	123,148	Hedging	JP Morgan Chase New York	26
	19/10/2021	EUR	13,495,090	USD	15,954,665	Hedging	JP Morgan Chase New York	(308,700)
	19/10/2021	EUR	17,288,196	USD	20,439,090	Hedging	JP Morgan Chase New York	(395,467)
	19/10/2021	SEK	8,710	USD	1,012	Hedging	JP Morgan Chase New York	(17)
	19/10/2021	EUR	2,537,274	USD	2,999,711	Hedging	JP Morgan Chase New York	(58,040)
	19/10/2021	EUR	1,017,781	USD	1,203,279	Hedging	JP Morgan Chase New York	(23,282)
	19/10/2021	EUR	17,821,011	USD	21,069,015	Hedging	JP Morgan Chase New York	(407,656)
	19/10/2021	GBP	22,138,484	USD	30,677,209	Hedging	JP Morgan Chase New York	(826,031)
	19/10/2021	SEK	10,252,905	USD	1,191,616	Hedging	JP Morgan Chase New York	(19,504)
	19/10/2021	GBP	346,509	USD	480,156	Hedging	JP Morgan Chase New York	(12,929)
	19/10/2021	EUR	20,709,136	USD	24,483,521	Hedging	JP Morgan Chase New York	(473,721)
	19/10/2021	EUR	1,201,871	USD	1,420,920	Hedging	JP Morgan Chase New York	(27,493)
	19/10/2021	GBP	12,828,958	USD	17,777,036	Hedging	JP Morgan Chase New York	(478,674)
	19/10/2021	GBP	115,538,418	USD	160,101,124	Hedging	JP Morgan Chase New York	(4,310,969)
	19/10/2021	EUR	23,354,631	USD	27,611,176	Hedging	JP Morgan Chase New York	(534,237)
	19/10/2021	GBP	2,357,197	USD	3,266,358	Hedging	JP Morgan Chase New York	(87,952)
	19/10/2021	EUR	2,043,893	USD	2,416,407	Hedging	JP Morgan Chase New York	(46,754)
	19/10/2021	GBP	108,381,219	USD	150,183,422	Hedging	JP Morgan Chase New York	(4,043,920)
	19/10/2021	NOK	8,704	USD	1,008	Hedging	JP Morgan Chase New York	(11)
	19/10/2021	NOK	8,718	USD	1,010	Hedging	JP Morgan Chase New York	(11)
	19/10/2021	CHF	941	USD	1,022	Hedging	JP Morgan Chase New York	(13)
	19/10/2021	CHF	935	USD	1,016	Hedging	JP Morgan Chase New York	(13)
	19/10/2021	EUR	856	USD	1,012	Hedging	JP Morgan Chase New York	(20)
	19/10/2021	EUR	3,213	USD	3,798	Hedging	JP Morgan Chase New York	(72)
	19/10/2021	USD	6,206	EUR	5,251	Hedging	JP Morgan Chase New York	118
	19/10/2021	USD	4,727	EUR	4,000	Hedging	JP Morgan Chase New York	90
	19/10/2021	GBP	37,837	USD	52,405	Hedging	JP Morgan Chase New York	(1,387)
	19/10/2021	EUR	6,546	USD	7,744	Hedging	JP Morgan Chase New York	(154)
	19/10/2021	USD	510	EUR	431	Hedging	JP Morgan Chase New York	10
	19/10/2021	USD	12,822	EUR	10,840	Hedging	JP Morgan Chase New York	255
	19/10/2021	GBP	6,941	USD	9,616	Hedging	JP Morgan Chase New York	(256)
	19/10/2021	GBP	33,713	USD	46,703	Hedging	JP Morgan Chase New York	(1,244)
	19/10/2021	USD	17,836	EUR	15,082	Hedging	JP Morgan Chase New York	350
	19/10/2021	EUR	16,998	USD	20,102	Hedging	JP Morgan Chase New York	(395)
	19/10/2021	EUR	29,975	USD	35,448	Hedging	JP Morgan Chase New York	(696)
	19/10/2021	USD	192,066	GBP	138,877	Hedging	JP Morgan Chase New York	4,806
	19/10/2021	GBP	6,900	USD	9,542	Hedging	JP Morgan Chase New York	(239)
	19/10/2021	USD	58,987	GBP	42,652	Hedging	JP Morgan Chase New York	1,476
	19/10/2021	USD	47,985	EUR	40,769	Hedging	JP Morgan Chase New York	719
	19/10/2021	EUR	2,391	USD	2,814	Hedging	JP Morgan Chase New York	(42)
	19/10/2021	USD	14,425	EUR	12,255	Hedging	JP Morgan Chase New York	216
	19/10/2021	GBP	753,172	USD	1,037,184	Hedging	JP Morgan Chase New York	(21,619)
	19/10/2021	USD	342,665	GBP	248,833	Hedging	JP Morgan Chase New York	7,142
	19/10/2021	USD	23,045	EUR	19,624	Hedging	JP Morgan Chase New York	293
	19/10/2021	EUR	224	USD	263	Hedging	JP Morgan Chase New York	(3)
	19/10/2021	USD	11,065	EUR	9,422	Hedging	JP Morgan Chase New York	141
	19/10/2021	GBP	85,862	USD	118,042	Hedging	JP Morgan Chase New York	(2,267)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Global Corporate Bond (continued)								
	19/10/2021	GBP	3,467,698	USD	4,767,328	Hedging	JP Morgan Chase New York	(91,540)
	19/10/2021	USD	79,206	EUR	67,518	Hedging	JP Morgan Chase New York	927
	19/10/2021	EUR	613	USD	719	Hedging	JP Morgan Chase New York	(8)
	19/10/2021	USD	25,476	EUR	21,717	Hedging	JP Morgan Chase New York	298
	19/10/2021	GBP	144,507	USD	197,552	Hedging	JP Morgan Chase New York	(2,701)
	19/10/2021	EUR	15,463	USD	18,140	Hedging	JP Morgan Chase New York	(212)
	19/10/2021	EUR	7,990	USD	9,372	Hedging	JP Morgan Chase New York	(109)
	19/10/2021	USD	127,430	EUR	108,633	Hedging	JP Morgan Chase New York	1,482
	19/10/2021	EUR	4,215,253	USD	4,944,605	Hedging	JP Morgan Chase New York	(57,517)
	19/10/2021	GBP	4,951	USD	6,755	Hedging	JP Morgan Chase New York	(79)
	19/10/2021	GBP	108,650	USD	148,239	Hedging	JP Morgan Chase New York	(1,737)
	19/10/2021	EUR	3,437	USD	4,035	Hedging	JP Morgan Chase New York	(50)
	19/10/2021	USD	11,655	EUR	9,929	Hedging	JP Morgan Chase New York	144
	19/10/2021	USD	190,781	GBP	139,806	Hedging	JP Morgan Chase New York	2,269
	19/10/2021	USD	823,397	GBP	603,393	Hedging	JP Morgan Chase New York	9,792
	19/10/2021	USD	99,080	GBP	72,606	Hedging	JP Morgan Chase New York	1,178
	19/10/2021	EUR	7,013	USD	8,232	Hedging	JP Morgan Chase New York	(101)
	19/10/2021	EUR	48,759	USD	57,313	Hedging	JP Morgan Chase New York	(783)
	19/10/2021	USD	122,054	EUR	103,838	Hedging	JP Morgan Chase New York	1,666
	19/10/2021	USD	62,192	EUR	52,910	Hedging	JP Morgan Chase New York	849
	19/10/2021	GBP	48,946	USD	67,276	Hedging	JP Morgan Chase New York	(1,279)
	19/10/2021	EUR	9,258	USD	10,882	Hedging	JP Morgan Chase New York	(149)
	19/10/2021	EUR	10,000	USD	11,754	Hedging	JP Morgan Chase New York	(161)
	19/10/2021	USD	247,071	EUR	210,928	Hedging	JP Morgan Chase New York	2,524
	19/10/2021	USD	14,818	EUR	12,650	Hedging	JP Morgan Chase New York	151
	19/10/2021	USD	1,941,382	GBP	1,419,914	Hedging	JP Morgan Chase New York	26,793
	19/10/2021	USD	328,602	EUR	280,532	Hedging	JP Morgan Chase New York	3,357
	19/10/2021	USD	34,427	GBP	25,180	Hedging	JP Morgan Chase New York	475
	19/10/2021	USD	29,008	EUR	24,765	Hedging	JP Morgan Chase New York	296
	19/10/2021	USD	31,853	EUR	27,183	Hedging	JP Morgan Chase New York	338
	19/10/2021	EUR	2,619	USD	3,069	Hedging	JP Morgan Chase New York	(33)
	19/10/2021	USD	23,570	EUR	20,114	Hedging	JP Morgan Chase New York	250
	19/10/2021	GBP	56,615	USD	77,427	Hedging	JP Morgan Chase New York	(1,088)
	19/10/2021	USD	11,858	GBP	8,671	Hedging	JP Morgan Chase New York	167
	19/10/2021	GBP	115,903	USD	158,510	Hedging	JP Morgan Chase New York	(2,228)
	19/10/2021	EUR	11,057	USD	12,956	Hedging	JP Morgan Chase New York	(137)
	19/10/2021	USD	28,526	EUR	24,372	Hedging	JP Morgan Chase New York	270
	19/10/2021	USD	22,675	EUR	19,373	Hedging	JP Morgan Chase New York	215
	19/10/2021	EUR	123,990	USD	145,128	Hedging	JP Morgan Chase New York	(1,376)
	19/10/2021	GBP	65,956	USD	90,395	Hedging	JP Morgan Chase New York	(1,462)
	19/10/2021	EUR	3,911	USD	4,578	Hedging	JP Morgan Chase New York	(43)
	19/10/2021	USD	2,561,861	GBP	1,869,224	Hedging	JP Morgan Chase New York	41,428
	19/10/2021	USD	2,956	GBP	2,167	Hedging	JP Morgan Chase New York	34
	19/10/2021	USD	190,827	EUR	163,380	Hedging	JP Morgan Chase New York	1,407
	19/10/2021	USD	12	SEK	106	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	36,737	EUR	31,453	Hedging	JP Morgan Chase New York	271
	19/10/2021	USD	252,128	EUR	215,863	Hedging	JP Morgan Chase New York	1,859
	19/10/2021	USD	352,374	GBP	260,356	Hedging	JP Morgan Chase New York	1,313

Notes to the Financial Statements

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9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Global Corporate Bond								
<i>(continued)</i>	19/10/2021	USD	6,031	GBP	4,456	Hedging	JP Morgan Chase New York	22
	19/10/2021	USD	354,471	EUR	303,486	Hedging	JP Morgan Chase New York	2,614
	19/10/2021	USD	16,905	EUR	14,474	Hedging	JP Morgan Chase New York	125
	19/10/2021	USD	196,146	GBP	144,925	Hedging	JP Morgan Chase New York	731
	19/10/2021	USD	1,719,421	GBP	1,270,419	Hedging	JP Morgan Chase New York	6,408
	19/10/2021	USD	12	NOK	105	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	12	NOK	103	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	12	CHF	12	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	12	CHF	11	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	12	EUR	10	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	668	EUR	572	Hedging	JP Morgan Chase New York	5
	19/10/2021	USD	57,106	EUR	48,902	Hedging	JP Morgan Chase New York	409
	19/10/2021	EUR	48,474	USD	56,606	Hedging	JP Morgan Chase New York	(405)
	19/10/2021	GBP	5,007	USD	6,777	Hedging	JP Morgan Chase New York	(26)
	19/10/2021	GBP	80,749	USD	109,296	Hedging	JP Morgan Chase New York	(415)
	19/10/2021	EUR	23,888	USD	27,895	Hedging	JP Morgan Chase New York	(200)
	19/10/2021	USD	195,244	GBP	144,248	Hedging	JP Morgan Chase New York	742
	19/10/2021	USD	1,407	GBP	1,042	Hedging	JP Morgan Chase New York	2
	19/10/2021	USD	21,611	EUR	18,600	Hedging	JP Morgan Chase New York	46
	19/10/2021	USD	11,629	EUR	10,009	Hedging	JP Morgan Chase New York	25
	19/10/2021	USD	4,278	GBP	3,187	Hedging	JP Morgan Chase New York	(19)
	19/10/2021	USD	10,020	GBP	7,464	Hedging	JP Morgan Chase New York	(44)
	19/10/2021	USD	34,555	GBP	25,739	Hedging	JP Morgan Chase New York	(151)
	29/10/2021	USD	4,516,659	CAD	5,719,838	Trading	Barclays	1,842
	29/10/2021	USD	96,960	AUD	133,668	Trading	Barclays	393
	29/10/2021	USD	1,482,096	JPY	165,150,467	Trading	Barclays	1,619
	29/10/2021	USD	68,533,532	GBP	50,432,601	Trading	Barclays	529,939
	29/10/2021	USD	188,834,508	EUR	161,582,780	Trading	Barclays	1,461,482
	29/10/2021	AUD	11,126	USD	8,060	Trading	Barclays	(22)
	29/10/2021	JPY	976,096	USD	8,769	Trading	Barclays	(18)
	29/10/2021	CAD	66,553	USD	52,494	Trading	Barclays	38
	29/10/2021	EUR	820,980	USD	957,812	Trading	Barclays	(5,800)
	29/10/2021	AUD	791	USD	569	Trading	Barclays	2
	29/10/2021	USD	1,446,923	EUR	1,250,000	Trading	Barclays	(2,582)
								USD (10,134,058)
Threadneedle (Lux) - European Corporate Bond								
	19/10/2021	NOK	8,639	EUR	846	Hedging	JP Morgan Chase New York	8
	19/10/2021	NOK	8,652	EUR	847	Hedging	JP Morgan Chase New York	8
	19/10/2021	CHF	930	EUR	855	Hedging	JP Morgan Chase New York	6
	19/10/2021	CHF	935	EUR	858	Hedging	JP Morgan Chase New York	6
	19/10/2021	USD	1,025	EUR	867	Hedging	JP Morgan Chase New York	17
	19/10/2021	GBP	737	EUR	864	Hedging	JP Morgan Chase New York	(7)
	27/10/2021	EUR	1,394,642	GBP	1,192,058	Trading	Barclays	8,454
	27/10/2021	EUR	7,136,050	USD	8,367,756	Trading	Citigroup Global Markets	(80,314)

Notes to the Financial Statements

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9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - European Corporate Bond								
(continued)	27/10/2021	EUR	7,234	GBP	6,182	Trading	Barclays	45
	27/10/2021	EUR	1,494,777	USD	1,750,000	Trading	Lloyds	(14,423)
	27/10/2021	EUR	797,329	USD	930,000	Trading	Barclays	(4,702)
								EUR (90,902)
Threadneedle (Lux) - European High Yield Bond								
	19/10/2021	SEK	8,648	EUR	850	Hedging	JP Morgan Chase New York	3
	19/10/2021	SEK	8,646	EUR	849	Hedging	JP Morgan Chase New York	3
	19/10/2021	USD	3,032,836	EUR	2,565,294	Hedging	JP Morgan Chase New York	50,614
	19/10/2021	CHF	364,689	EUR	334,970	Hedging	JP Morgan Chase New York	2,391
	19/10/2021	CHF	133,290	EUR	122,428	Hedging	JP Morgan Chase New York	874
	19/10/2021	CHF	440,915	EUR	404,984	Hedging	JP Morgan Chase New York	2,890
	19/10/2021	CHF	76,991	EUR	70,717	Hedging	JP Morgan Chase New York	505
	19/10/2021	CHF	945	EUR	868	Hedging	JP Morgan Chase New York	6
	19/10/2021	CHF	26,070	EUR	23,946	Hedging	JP Morgan Chase New York	171
	19/10/2021	NOK	8,671	EUR	849	Hedging	JP Morgan Chase New York	8
	19/10/2021	NOK	8,685	EUR	850	Hedging	JP Morgan Chase New York	8
	27/10/2021	EUR	6,960,118	USD	8,160,102	Trading	Barclays	(77,162)
	27/10/2021	EUR	72,808,226	GBP	62,274,470	Trading	Barclays	392,176
	27/10/2021	USD	2,000,000	EUR	1,709,200	Trading	Lloyds	15,592
	27/10/2021	GBP	1,250,000	EUR	1,448,538	Trading	Lloyds	5,032
	27/10/2021	GBP	633,460	EUR	732,589	Trading	JP Morgan Chase New York	4,033
	27/10/2021	GBP	1,000,000	EUR	1,162,731	Trading	Lloyds	125
								EUR 397,269
Threadneedle (Lux) - European Short-Term High Yield Bond								
	19/10/2021	SEK	8,615	EUR	846	Hedging	JP Morgan Chase New York	3
	19/10/2021	NOK	8,721	EUR	854	Hedging	JP Morgan Chase New York	8
	19/10/2021	GBP	747	EUR	876	Hedging	JP Morgan Chase New York	(7)
	19/10/2021	GBP	806	EUR	945	Hedging	JP Morgan Chase New York	(7)
	19/10/2021	GBP	74,253,586	EUR	87,030,846	Hedging	JP Morgan Chase New York	(672,440)
	19/10/2021	SEK	8,642	EUR	849	Hedging	JP Morgan Chase New York	3
	19/10/2021	NOK	8,669	EUR	849	Hedging	JP Morgan Chase New York	8
	19/10/2021	GBP	7,284,168	EUR	8,537,598	Hedging	JP Morgan Chase New York	(65,965)
	27/10/2021	EUR	21,963,520	GBP	18,785,880	Trading	Barclays	118,305
	27/10/2021	EUR	234,135	USD	275,000	Trading	JP Morgan Chase New York	(3,026)
								EUR (623,118)
Threadneedle (Lux) - European Social Bond								
	19/10/2021	GBP	5,458		6,386	Hedging	JP Morgan Chase New York	(38)
	19/10/2021	GBP	111,495		130,445	Hedging	JP Morgan Chase New York	(775)
	19/10/2021	GBP	17,468		20,449	Hedging	JP Morgan Chase New York	(134)
	19/10/2021	GBP	30,394		35,582	Hedging	JP Morgan Chase New York	(233)
	19/10/2021	GBP	6,021		7,016	Hedging	JP Morgan Chase New York	(14)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - European Social Bond								
<i>(continued)</i>	19/10/2021	GBP	80,936		94,320	Hedging	JP Morgan Chase New York	(190)
	19/10/2021	GBP	30,950		35,998	Hedging	JP Morgan Chase New York	(2)
	19/10/2021	GBP	24,297		28,260	Hedging	JP Morgan Chase New York	(2)
	19/10/2021	GBP	7,317		8,506	Hedging	JP Morgan Chase New York	4
	19/10/2021	GBP	30,255		35,171	Hedging	JP Morgan Chase New York	16
	19/10/2021	GBP	11,878		13,890	Hedging	JP Morgan Chase New York	(75)
	19/10/2021	GBP	75,924		88,783	Hedging	JP Morgan Chase New York	(482)
	19/10/2021	GBP	12,637		14,748	Hedging	JP Morgan Chase New York	(51)
	19/10/2021	GBP	37,755		44,062	Hedging	JP Morgan Chase New York	(153)
	19/10/2021	GBP	16,087		18,836	Hedging	JP Morgan Chase New York	(127)
	19/10/2021	GBP	179,260		209,899	Hedging	JP Morgan Chase New York	(1,415)
	19/10/2021	GBP	4,657		5,398	Hedging	JP Morgan Chase New York	18
	19/10/2021	GBP	109,504		126,928	Hedging	JP Morgan Chase New York	427
	19/10/2021	GBP	37,073		42,838	Hedging	JP Morgan Chase New York	279
	19/10/2021	GBP	26,563		30,694	Hedging	JP Morgan Chase New York	200
	19/10/2021	CHF	21,364,949		19,623,879	Hedging	JP Morgan Chase New York	140,054
	19/10/2021	CHF	375,064		344,500	Hedging	JP Morgan Chase New York	2,459
	19/10/2021	GBP	5,622,028		6,589,444	Hedging	JP Morgan Chase New York	(50,914)
	19/10/2021	SEK	8,641		849	Hedging	JP Morgan Chase New York	3
	19/10/2021	NOK	8,672		849	Hedging	JP Morgan Chase New York	8
	19/10/2021	GBP	22,585,023		26,471,363	Hedging	JP Morgan Chase New York	(204,531)
	19/10/2021	USD	15,576		13,175	Hedging	JP Morgan Chase New York	260
	19/10/2021	NOK	8,674		849	Hedging	JP Morgan Chase New York	8
	19/10/2021	SEK	8,634		848	Hedging	JP Morgan Chase New York	3
	19/10/2021	CHF	933		857	Hedging	JP Morgan Chase New York	6
	19/10/2021	USD	1,008		853	Hedging	JP Morgan Chase New York	17
	19/10/2021	USD	1,004		849	Hedging	JP Morgan Chase New York	17
	19/10/2021	SGD	1,007		634	Hedging	JP Morgan Chase New York	6
	19/10/2021	SGD	1,004		632	Hedging	JP Morgan Chase New York	6
	19/10/2021	USD	1,009		853	Hedging	JP Morgan Chase New York	17
	19/10/2021	USD	274,838		232,469	Hedging	JP Morgan Chase New York	4,587
	19/10/2021	SGD	1,007		634	Hedging	JP Morgan Chase New York	6
	19/10/2021	SGD	1,004		632	Hedging	JP Morgan Chase New York	6
	19/10/2021	GBP	3,537		4,145	Hedging	JP Morgan Chase New York	(32)
	19/10/2021	EUR	12,262		13,335	Hedging	JP Morgan Chase New York	(73)
	19/10/2021	GBP	6,369		7,465	Hedging	JP Morgan Chase New York	(57)
	19/10/2021	GBP	33,752		39,557	Hedging	JP Morgan Chase New York	(303)
	19/10/2021	CHF	49,401		45,457	Hedging	JP Morgan Chase New York	242
	19/10/2021	GBP	5,562		6,514	Hedging	JP Morgan Chase New York	(45)
	19/10/2021	GBP	17,093		19,989	Hedging	JP Morgan Chase New York	(110)
	19/10/2021	GBP	11,089		12,969	Hedging	JP Morgan Chase New York	(71)
	20/10/2021	EUR	19,733,352		23,230,035	Trading	Citigroup Global Markets	(302,954)
	20/10/2021	SEK	34,760		3,422	Trading	HSBC	5
	20/10/2021	CAD	1,881		1,252	Trading	HSBC	29
	20/10/2021	GBP	161,284		188,408	Trading	Citigroup Global Markets	(835)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - European Social Bond								
(continued)	20/10/2021	EUR	298,118		350,000	Trading	HSBC	(3,763)
	20/10/2021	EUR	291,526		250,000	Trading	HSBC	777
	20/10/2021	EUR	291,072		250,000	Trading	HSBC	322
	20/10/2021	EUR	328,692		281,580	Trading	HSBC	1,216
	20/10/2021	EUR	121,111		103,490	Trading	HSBC	753
	20/10/2021	CAD	1,512		1,021	Trading	HSBC	8
	20/10/2021	EUR	170,931		200,000	Trading	HSBC	(1,572)
	20/10/2021	USD	1,975,000		1,687,130	Trading	HSBC	16,330
	20/10/2021	SEK	1,974,190		193,890	Trading	HSBC	772
	20/10/2021	GBP	198,462		231,336	Trading	Citigroup Global Markets	(525)
	20/10/2021	GBP	750,000		869,199	Trading	HSBC	3,050
	20/10/2021	USD	209,550		179,414	Trading	HSBC	1,325
	20/10/2021	CAD	299,807		202,029	Trading	HSBC	2,084
	20/10/2021	EUR	40		60	Trading	HSBC	0
	20/10/2021	EUR	86,265		100,000	Trading	HSBC	14
	20/10/2021	EUR	585,654		5,952,539	Trading	HSBC	(1,286)
	20/10/2021	EUR	32,664,851		27,919,651	Trading	HSBC	194,395
	20/10/2021	EUR	203,048		303,201	Trading	HSBC	(3,377)
								EUR (204,410)
Threadneedle (Lux) - European Strategic Bond								
	19/10/2021	USD	1,013	EUR	857	Hedging	JP Morgan Chase New York	17
	19/10/2021	USD	1,005	EUR	850	Hedging	JP Morgan Chase New York	17
	19/10/2021	SEK	8,632	EUR	848	Hedging	JP Morgan Chase New York	3
	19/10/2021	NOK	8,637	EUR	846	Hedging	JP Morgan Chase New York	8
	19/10/2021	NOK	8,657	EUR	847	Hedging	JP Morgan Chase New York	8
	15/10/2021	EUR	35,525,245	USD	41,668,292	Trading	Barclays	(417,757)
	15/10/2021	EUR	109,799	AUD	175,664	Trading	Lloyds	336
	15/10/2021	EUR	34,437,622	GBP	29,220,897	Trading	Barclays	450,862
	15/10/2021	EUR	725,314	GBP	619,268	Trading	Barclays	5,044
	15/10/2021	EUR	96,801	USD	113,966	Trading	Lloyds	(1,506)
	15/10/2021	EUR	53,907	USD	63,868	Trading	JP Morgan Chase New York	(1,186)
	15/10/2021	EUR	80,994	GBP	69,582	Trading	Lloyds	63
	15/10/2021	EUR	2,188,808	USD	2,592,279	Trading	HSBC	(47,294)
	15/10/2021	EUR	96,969	USD	114,578	Trading	HSBC	(1,866)
	15/10/2021	EUR	90,006	GBP	76,766	Trading	Goldman Sachs	719
	15/10/2021	EUR	1,202,865	GBP	1,023,894	Trading	Lloyds	11,975
	15/10/2021	USD	272,856	EUR	233,848	Trading	HSBC	1,516
	15/10/2021	EUR	56,166	GBP	48,506	Trading	Lloyds	(251)
								EUR 708

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Emerging Market Corporate Bonds								
	19/10/2021	EUR	6,159,399	USD	7,281,992	Hedging	JP Morgan Chase New York	(140,895)
	19/10/2021	EUR	2,586,318	USD	3,057,692	Hedging	JP Morgan Chase New York	(59,162)
	19/10/2021	EUR	13,255,515	USD	15,671,425	Hedging	JP Morgan Chase New York	(303,219)
	19/10/2021	SGD	125,272	USD	93,281	Hedging	JP Morgan Chase New York	(1,010)
	19/10/2021	EUR	6,387,733	USD	7,551,942	Hedging	JP Morgan Chase New York	(146,119)
	19/10/2021	EUR	164,313	USD	194,260	Hedging	JP Morgan Chase New York	(3,759)
	19/10/2021	EUR	502,942	USD	594,607	Hedging	JP Morgan Chase New York	(11,505)
	19/10/2021	SEK	8,676	USD	1,008	Hedging	JP Morgan Chase New York	(17)
	19/10/2021	NOK	8,673	USD	1,005	Hedging	JP Morgan Chase New York	(11)
	19/10/2021	EUR	3,006,989	USD	3,555,033	Hedging	JP Morgan Chase New York	(68,785)
	19/10/2021	EUR	3,025	USD	3,575	Hedging	JP Morgan Chase New York	(68)
	19/10/2021	USD	650	EUR	549	Hedging	JP Morgan Chase New York	13
	19/10/2021	EUR	4,487	USD	5,307	Hedging	JP Morgan Chase New York	(106)
	19/10/2021	EUR	5,200	USD	6,151	Hedging	JP Morgan Chase New York	(122)
	19/10/2021	EUR	190	USD	225	Hedging	JP Morgan Chase New York	(4)
	19/10/2021	USD	6,065	EUR	5,128	Hedging	JP Morgan Chase New York	119
	19/10/2021	USD	30,123	EUR	25,472	Hedging	JP Morgan Chase New York	591
	19/10/2021	EUR	500	USD	589	Hedging	JP Morgan Chase New York	(9)
	19/10/2021	USD	21,750	EUR	18,479	Hedging	JP Morgan Chase New York	326
	19/10/2021	USD	102	EUR	86	Hedging	JP Morgan Chase New York	2
	19/10/2021	EUR	2,941	USD	3,462	Hedging	JP Morgan Chase New York	(52)
	19/10/2021	USD	20	EUR	17	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	1,451	USD	1,704	Hedging	JP Morgan Chase New York	(22)
	19/10/2021	EUR	3,787	USD	4,447	Hedging	JP Morgan Chase New York	(57)
	19/10/2021	EUR	8,000	USD	9,395	Hedging	JP Morgan Chase New York	(120)
	19/10/2021	USD	94,525	EUR	80,577	Hedging	JP Morgan Chase New York	1,106
	19/10/2021	USD	3,139	EUR	2,675	Hedging	JP Morgan Chase New York	37
	19/10/2021	USD	23,624	EUR	20,139	Hedging	JP Morgan Chase New York	275
	19/10/2021	USD	20,230	EUR	17,246	Hedging	JP Morgan Chase New York	235
	19/10/2021	USD	6,335	EUR	5,397	Hedging	JP Morgan Chase New York	78
	19/10/2021	EUR	34,861	USD	40,922	Hedging	JP Morgan Chase New York	(505)
	19/10/2021	EUR	5,245	USD	6,157	Hedging	JP Morgan Chase New York	(76)
	19/10/2021	USD	5,966	EUR	5,075	Hedging	JP Morgan Chase New York	81
	19/10/2021	USD	1,123	EUR	955	Hedging	JP Morgan Chase New York	15
	19/10/2021	USD	213	EUR	182	Hedging	JP Morgan Chase New York	2
	19/10/2021	EUR	56,898	USD	66,673	Hedging	JP Morgan Chase New York	(707)
	19/10/2021	USD	78,614	EUR	67,288	Hedging	JP Morgan Chase New York	602
	19/10/2021	USD	5,857	EUR	5,013	Hedging	JP Morgan Chase New York	45
	19/10/2021	USD	36,017	EUR	30,828	Hedging	JP Morgan Chase New York	276
	19/10/2021	USD	120	EUR	102	Hedging	JP Morgan Chase New York	1
	19/10/2021	USD	71,255	EUR	61,006	Hedging	JP Morgan Chase New York	525
	19/10/2021	USD	29,396	EUR	25,168	Hedging	JP Morgan Chase New York	217

Notes to the Financial Statements

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9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Emerging Market Corporate Bonds								
(continued)	19/10/2021	USD	17,356	EUR	14,862	Hedging	JP Morgan Chase New York	124
	19/10/2021	EUR	10,530	USD	12,297	Hedging	JP Morgan Chase New York	(88)
	19/10/2021	USD	9,494	EUR	8,130	Hedging	JP Morgan Chase New York	68
	19/10/2021	USD	11,275	EUR	9,656	Hedging	JP Morgan Chase New York	81
	19/10/2021	USD	3,020	EUR	2,600	Hedging	JP Morgan Chase New York	6
	19/10/2021	EUR	6,539	USD	7,598	Hedging	JP Morgan Chase New York	(16)
	19/10/2021	EUR	4	USD	4	Hedging	JP Morgan Chase New York	0
								USD (731,609)
Threadneedle (Lux) - Emerging Market Debt								
	19/10/2021	EUR	262,977	USD	310,906	Hedging	JP Morgan Chase New York	(6,016)
	19/10/2021	EUR	465,316	USD	550,123	Hedging	JP Morgan Chase New York	(10,643)
	19/10/2021	EUR	675,715	USD	798,869	Hedging	JP Morgan Chase New York	(15,456)
	19/10/2021	EUR	670,510	USD	792,715	Hedging	JP Morgan Chase New York	(15,338)
	19/10/2021	SGD	66,641	USD	49,623	Hedging	JP Morgan Chase New York	(537)
	19/10/2021	SEK	8,703	USD	1,012	Hedging	JP Morgan Chase New York	(17)
	19/10/2021	NOK	8,741	USD	1,012	Hedging	JP Morgan Chase New York	(11)
	19/10/2021	USD	1,188	EUR	1,004	Hedging	JP Morgan Chase New York	23
	19/10/2021	SGD	2,089	USD	1,546	Hedging	JP Morgan Chase New York	(7)
	19/10/2021	USD	1,052	EUR	895	Hedging	JP Morgan Chase New York	14
	19/10/2021	USD	4,737	EUR	4,044	Hedging	JP Morgan Chase New York	48
	19/10/2021	USD	8,344	EUR	7,123	Hedging	JP Morgan Chase New York	85
	19/10/2021	USD	11,960	EUR	10,210	Hedging	JP Morgan Chase New York	122
	19/10/2021	USD	15,107	EUR	12,897	Hedging	JP Morgan Chase New York	154
	19/10/2021	USD	761	SGD	1,030	Hedging	JP Morgan Chase New York	2
	19/10/2021	USD	15	SEK	133	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	15	NOK	132	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	250	USD	292	Hedging	JP Morgan Chase New York	(2)
	19/10/2021	EUR	106	USD	124	Hedging	JP Morgan Chase New York	0
	27/10/2021	USD	119,534	EUR	102,256	Trading	JP Morgan Chase New York	961
	27/10/2021	USD	991,113	EUR	847,876	Trading	HSBC	7,947
	27/10/2021	USD	490,650	MXN	10,095,000	Trading	Royal Bank of Scotland	1,361
								USD (37,310)
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds								
	19/10/2021	EUR	1,584,291	USD	1,873,039	Hedging	JP Morgan Chase New York	(36,241)
	19/10/2021	EUR	2,852,926	USD	3,372,891	Hedging	JP Morgan Chase New York	(65,261)
	19/10/2021	EUR	12,810,905	USD	15,145,782	Hedging	JP Morgan Chase New York	(293,049)
	19/10/2021	EUR	13,608,931	USD	16,089,254	Hedging	JP Morgan Chase New York	(311,304)
	19/10/2021	SGD	240,825	USD	179,326	Hedging	JP Morgan Chase New York	(1,942)
	19/10/2021	SGD	1,014,540	USD	755,456	Hedging	JP Morgan Chase New York	(8,182)
	19/10/2021	SEK	8,688	USD	1,010	Hedging	JP Morgan Chase New York	(17)
	19/10/2021	EUR	243,505	USD	287,885	Hedging	JP Morgan Chase New York	(5,570)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds								
<i>(continued)</i>	19/10/2021	NOK	8,655	USD	1,002	Hedging	JP Morgan Chase New York	(11)
	19/10/2021	USD	10,543	EUR	8,915	Hedging	JP Morgan Chase New York	207
	19/10/2021	SGD	497	USD	370	Hedging	JP Morgan Chase New York	(5)
	19/10/2021	USD	20,729	EUR	17,670	Hedging	JP Morgan Chase New York	243
	19/10/2021	EUR	4,990	USD	5,854	Hedging	JP Morgan Chase New York	(69)
	19/10/2021	USD	3,287	EUR	2,802	Hedging	JP Morgan Chase New York	38
	19/10/2021	USD	188,227	EUR	160,693	Hedging	JP Morgan Chase New York	1,923
	19/10/2021	USD	8,657	SGD	11,715	Hedging	JP Morgan Chase New York	28
	19/10/2021	USD	129	EUR	110	Hedging	JP Morgan Chase New York	1
	19/10/2021	SGD	5,400	USD	3,988	Hedging	JP Morgan Chase New York	(10)
	19/10/2021	EUR	10,990	USD	12,864	Hedging	JP Morgan Chase New York	(122)
	19/10/2021	USD	20,390	EUR	17,457	Hedging	JP Morgan Chase New York	150
	19/10/2021	USD	37,029	EUR	31,703	Hedging	JP Morgan Chase New York	273
	19/10/2021	USD	161,378	EUR	138,166	Hedging	JP Morgan Chase New York	1,190
	19/10/2021	USD	1,916	SGD	2,601	Hedging	JP Morgan Chase New York	1
	19/10/2021	USD	11	SEK	96	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	3,074	EUR	2,632	Hedging	JP Morgan Chase New York	23
	19/10/2021	USD	11	NOK	94	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	12,543	EUR	10,742	Hedging	JP Morgan Chase New York	90
	19/10/2021	EUR	515	USD	598	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	SGD	12	USD	9	Hedging	JP Morgan Chase New York	0
								USD (717,617)
Threadneedle (Lux) - US High Yield Bond								
	19/10/2021	EUR	787,864	USD	931,458	Hedging	JP Morgan Chase New York	(18,022)
	19/10/2021	EUR	685,816	USD	810,810	Hedging	JP Morgan Chase New York	(15,688)
	19/10/2021	EUR	66,317,048	USD	78,403,795	Hedging	JP Morgan Chase New York	(1,517,002)
	19/10/2021	SGD	612,489	USD	456,077	Hedging	JP Morgan Chase New York	(4,939)
	19/10/2021	EUR	371,880	USD	439,658	Hedging	JP Morgan Chase New York	(8,507)
	19/10/2021	EUR	284,181	USD	335,975	Hedging	JP Morgan Chase New York	(6,501)
	19/10/2021	SEK	8,637	USD	1,004	Hedging	JP Morgan Chase New York	(16)
	19/10/2021	SEK	8,680	USD	1,009	Hedging	JP Morgan Chase New York	(17)
	19/10/2021	CHF	939	USD	1,020	Hedging	JP Morgan Chase New York	(13)
	19/10/2021	GBP	734	USD	1,017	Hedging	JP Morgan Chase New York	(27)
	19/10/2021	EUR	42,608	USD	50,374	Hedging	JP Morgan Chase New York	(975)
	19/10/2021	EUR	853	USD	1,008	Hedging	JP Morgan Chase New York	(20)
	19/10/2021	NOK	8,693	USD	1,007	Hedging	JP Morgan Chase New York	(11)
	19/10/2021	NOK	8,710	USD	1,009	Hedging	JP Morgan Chase New York	(11)
	19/10/2021	SGD	1,359	USD	1,012	Hedging	JP Morgan Chase New York	(11)
	19/10/2021	USD	9,640	EUR	8,157	Hedging	JP Morgan Chase New York	183
	19/10/2021	USD	159	EUR	135	Hedging	JP Morgan Chase New York	3
	19/10/2021	SGD	337	USD	251	Hedging	JP Morgan Chase New York	(3)
	19/10/2021	USD	17,502	EUR	14,796	Hedging	JP Morgan Chase New York	348
	19/10/2021	SGD	200	USD	149	Hedging	JP Morgan Chase New York	(2)
	19/10/2021	SGD	258	USD	193	Hedging	JP Morgan Chase New York	(2)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - US High Yield Bond								
(continued)	19/10/2021	EUR	34	USD	40	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	USD	37,632	EUR	32,046	Hedging	JP Morgan Chase New York	479
	19/10/2021	SGD	9	USD	6	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	35,512	EUR	30,272	Hedging	JP Morgan Chase New York	415
	19/10/2021	USD	5,037	SGD	6,807	Hedging	JP Morgan Chase New York	23
	19/10/2021	EUR	235	USD	276	Hedging	JP Morgan Chase New York	(3)
	19/10/2021	SGD	1,028	USD	760	Hedging	JP Morgan Chase New York	(3)
	19/10/2021	SGD	10	USD	8	Hedging	JP Morgan Chase New York	0
	19/10/2021	SGD	5,625	USD	4,176	Hedging	JP Morgan Chase New York	(33)
	19/10/2021	USD	13,029	EUR	11,119	Hedging	JP Morgan Chase New York	138
	19/10/2021	SGD	500	USD	369	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	USD	2,678	EUR	2,288	Hedging	JP Morgan Chase New York	25
	19/10/2021	EUR	2,182	USD	2,554	Hedging	JP Morgan Chase New York	(24)
	19/10/2021	SGD	1,009	USD	745	Hedging	JP Morgan Chase New York	(2)
	19/10/2021	USD	4,580	EUR	3,922	Hedging	JP Morgan Chase New York	34
	19/10/2021	USD	3,545	EUR	3,035	Hedging	JP Morgan Chase New York	26
	19/10/2021	USD	10	EUR	9	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	10	SGD	14	Hedging	JP Morgan Chase New York	0
								USD (1,570,160)
Threadneedle (Lux) - Flexible Asian Bond								
	19/10/2021	EUR	1,253,270	USD	1,481,687	Hedging	JP Morgan Chase New York	(28,669)
	19/10/2021	SGD	492,794	USD	366,949	Hedging	JP Morgan Chase New York	(3,974)
	19/10/2021	SGD	34,473	USD	25,670	Hedging	JP Morgan Chase New York	(278)
	19/10/2021	EUR	572,069	USD	676,333	Hedging	JP Morgan Chase New York	(13,086)
	19/10/2021	EUR	14,392,691	USD	17,015,859	Hedging	JP Morgan Chase New York	(329,233)
	19/10/2021	GBP	735	USD	1,018	Hedging	JP Morgan Chase New York	(27)
	19/10/2021	SGD	1,376	USD	1,025	Hedging	JP Morgan Chase New York	(11)
	19/10/2021	AUD	1,194	USD	876	Hedging	JP Morgan Chase New York	(13)
	19/10/2021	AUD	1,052	USD	771	Hedging	JP Morgan Chase New York	(12)
	19/10/2021	SEK	8,671	USD	1,008	Hedging	JP Morgan Chase New York	(17)
	19/10/2021	EUR	103,315	USD	122,096	Hedging	JP Morgan Chase New York	(2,314)
	19/10/2021	USD	1	SGD	2	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	568	USD	672	Hedging	JP Morgan Chase New York	(13)
	19/10/2021	EUR	1,976	USD	2,336	Hedging	JP Morgan Chase New York	(46)
	19/10/2021	SGD	355	USD	265	Hedging	JP Morgan Chase New York	(3)
	19/10/2021	USD	45,460	EUR	38,441	Hedging	JP Morgan Chase New York	892
	19/10/2021	USD	11,282	EUR	9,540	Hedging	JP Morgan Chase New York	221
	19/10/2021	SGD	746	USD	554	Hedging	JP Morgan Chase New York	(5)
	19/10/2021	EUR	6,781	USD	7,981	Hedging	JP Morgan Chase New York	(120)
	19/10/2021	USD	8	SGD	11	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	6,687	USD	7,853	Hedging	JP Morgan Chase New York	(100)
	19/10/2021	SGD	70	USD	52	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	1,487	USD	1,744	Hedging	JP Morgan Chase New York	(20)
	19/10/2021	USD	34,929	EUR	29,777	Hedging	JP Morgan Chase New York	406
	19/10/2021	EUR	50,290	USD	58,991	Hedging	JP Morgan Chase New York	(686)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Flexible Asian Bond (continued)								
	19/10/2021	EUR	9,632	USD	11,306	Hedging	JP Morgan Chase New York	(139)
	19/10/2021	USD	1,278	EUR	1,087	Hedging	JP Morgan Chase New York	17
	19/10/2021	USD	8	AUD	11	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	149	USD	175	Hedging	JP Morgan Chase New York	(2)
	19/10/2021	EUR	1,853	USD	2,172	Hedging	JP Morgan Chase New York	(23)
	19/10/2021	USD	267	SGD	362	Hedging	JP Morgan Chase New York	1
	19/10/2021	SGD	2,704	USD	1,997	Hedging	JP Morgan Chase New York	(6)
	19/10/2021	USD	470	EUR	401	Hedging	JP Morgan Chase New York	4
	19/10/2021	USD	14,223	EUR	12,178	Hedging	JP Morgan Chase New York	105
	19/10/2021	SGD	854	USD	629	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	9,345	USD	10,913	Hedging	JP Morgan Chase New York	(78)
	19/10/2021	USD	3,954	SGD	5,385	Hedging	JP Morgan Chase New York	(12)
	19/10/2021	USD	7,008	EUR	6,040	Hedging	JP Morgan Chase New York	6
	19/10/2021	USD	184,865	EUR	159,309	Hedging	JP Morgan Chase New York	166
	19/10/2021	USD	11	GBP	8	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	11	SGD	15	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	9	AUD	13	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	11	SEK	96	Hedging	JP Morgan Chase New York	0
	19/10/2021	SGD	2,179	USD	1,602	Hedging	JP Morgan Chase New York	4
	19/10/2021	SGD	11	USD	8	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	43,817	EUR	37,712	Hedging	JP Morgan Chase New York	94
	27/10/2021	USD	1,679,973	CNY	10,985,618	Trading	Citigroup Global Markets	(18,456)
	27/10/2021	USD	362,621	KRW	429,350,775	Trading	JP Morgan Chase New York	13
	27/10/2021	USD	1,516,268	SGD	2,067,860	Trading	UBS	(6,821)
	27/10/2021	PHP	24,131,185	USD	476,101	Trading	Barclays	(5,060)
	27/10/2021	MYR	1,265,571	USD	297,943	Trading	Barclays	3,902
	27/10/2021	USD	903,230	THB	30,172,944	Trading	Citigroup Global Markets	11,622
	27/10/2021	KRW	429,350,775	USD	367,686	Trading	Citigroup Global Markets	(5,078)
								USD (396,849)
Threadneedle (Lux) - Euro Dynamic Real Return								
	23/12/2021	AUD	1,030,000	EUR	636,186	Trading	Barclays	4,855
	23/12/2021	EUR	471,349	USD	553,000	Trading	Barclays	(4,896)
	23/12/2021	JPY	85,065,000	EUR	656,393	Trading	Barclays	773
	23/12/2021	EUR	2,074,117	GBP	1,780,000	Trading	Barclays	6,767
								EUR 7,499
Threadneedle (Lux) - Global Dynamic Real Return								
	19/10/2021	EUR	9,641,211	USD	11,398,389	Hedging	JP Morgan Chase New York	(220,542)
	19/10/2021	EUR	2,294,913	USD	2,713,176	Hedging	JP Morgan Chase New York	(52,495)
	19/10/2021	EUR	929,399	USD	1,098,788	Hedging	JP Morgan Chase New York	(21,260)
	19/10/2021	GBP	374,096	USD	518,383	Hedging	JP Morgan Chase New York	(13,958)
	19/10/2021	EUR	860	USD	1,017	Hedging	JP Morgan Chase New York	(20)
	19/10/2021	SEK	8,674	USD	1,008	Hedging	JP Morgan Chase New York	(17)
	19/10/2021	EUR	158	USD	187	Hedging	JP Morgan Chase New York	(4)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Global Dynamic Real Return								
<i>(continued)</i>	19/10/2021	EUR	4,496	USD	5,291	Hedging	JP Morgan Chase New York	(79)
	19/10/2021	EUR	9,988	USD	11,756	Hedging	JP Morgan Chase New York	(176)
	19/10/2021	USD	35	EUR	30	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	30	USD	35	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	149	USD	175	Hedging	JP Morgan Chase New York	(2)
	19/10/2021	USD	267,450	EUR	228,982	Hedging	JP Morgan Chase New York	1,972
	19/10/2021	USD	64,607	EUR	55,314	Hedging	JP Morgan Chase New York	476
	19/10/2021	USD	26,876	EUR	23,010	Hedging	JP Morgan Chase New York	198
	19/10/2021	USD	11,858	GBP	8,762	Hedging	JP Morgan Chase New York	44
	19/10/2021	USD	24	EUR	20	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	23	SEK	204	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	171	EUR	146	Hedging	JP Morgan Chase New York	1
	19/10/2021	EUR	61	USD	71	Hedging	JP Morgan Chase New York	0
	23/12/2021	AUD	1,480,000	USD	1,072,535	Trading	UBS	(2,953)
	23/12/2021	JPY	464,140,000	USD	4,201,855	Trading	Barclays	(38,175)
								USD (346,990)
Threadneedle (Lux) - Global Multi Asset Income								
	19/10/2021	EUR	14,532,354	USD	17,180,978	Hedging	JP Morgan Chase New York	(332,428)
	19/10/2021	SGD	7,317	USD	5,449	Hedging	JP Morgan Chase New York	(59)
	19/10/2021	EUR	210,140	USD	248,440	Hedging	JP Morgan Chase New York	(4,807)
	19/10/2021	CHF	941	USD	1,022	Hedging	JP Morgan Chase New York	(13)
	19/10/2021	EUR	43,871,202	USD	51,867,036	Hedging	JP Morgan Chase New York	(1,003,553)
	19/10/2021	EUR	23,278,390	USD	27,521,039	Hedging	JP Morgan Chase New York	(532,493)
	19/10/2021	EUR	856	USD	1,013	Hedging	JP Morgan Chase New York	(20)
	19/10/2021	EUR	2,835,028	USD	3,351,732	Hedging	JP Morgan Chase New York	(64,851)
	19/10/2021	SGD	175,569	USD	130,734	Hedging	JP Morgan Chase New York	(1,416)
	19/10/2021	USD	14,548	EUR	12,310	Hedging	JP Morgan Chase New York	276
	19/10/2021	USD	132	EUR	112	Hedging	JP Morgan Chase New York	3
	19/10/2021	USD	2,339	EUR	1,977	Hedging	JP Morgan Chase New York	46
	19/10/2021	USD	23,699	EUR	20,035	Hedging	JP Morgan Chase New York	471
	19/10/2021	USD	33,428	EUR	28,259	Hedging	JP Morgan Chase New York	664
	19/10/2021	USD	6,500	EUR	5,495	Hedging	JP Morgan Chase New York	129
	19/10/2021	USD	7,509	EUR	6,350	Hedging	JP Morgan Chase New York	147
	19/10/2021	EUR	25	USD	30	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	USD	46,033	EUR	38,926	Hedging	JP Morgan Chase New York	903
	19/10/2021	EUR	17,099	USD	20,126	Hedging	JP Morgan Chase New York	(301)
	19/10/2021	USD	42,307	EUR	35,945	Hedging	JP Morgan Chase New York	634
	19/10/2021	USD	12,018	EUR	10,210	Hedging	JP Morgan Chase New York	180
	19/10/2021	USD	508	EUR	432	Hedging	JP Morgan Chase New York	6
	19/10/2021	USD	283,094	EUR	241,069	Hedging	JP Morgan Chase New York	3,602
	19/10/2021	USD	4,950	EUR	4,215	Hedging	JP Morgan Chase New York	63
	19/10/2021	EUR	25,867	USD	30,345	Hedging	JP Morgan Chase New York	(355)
	19/10/2021	USD	48,939	EUR	41,717	Hedging	JP Morgan Chase New York	573
	19/10/2021	EUR	12,110	USD	14,207	Hedging	JP Morgan Chase New York	(166)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Global Multi Asset Income								
<i>(continued)</i>	19/10/2021	SGD	95,879	USD	70,948	Hedging	JP Morgan Chase New York	(326)
	19/10/2021	USD	8,538	EUR	7,279	Hedging	JP Morgan Chase New York	99
	19/10/2021	USD	91,502	EUR	78,005	Hedging	JP Morgan Chase New York	1,064
	19/10/2021	USD	19,559	EUR	16,674	Hedging	JP Morgan Chase New York	227
	19/10/2021	USD	39,767	EUR	33,877	Hedging	JP Morgan Chase New York	490
	19/10/2021	USD	16,661	EUR	14,193	Hedging	JP Morgan Chase New York	205
	19/10/2021	EUR	2,000	USD	2,351	Hedging	JP Morgan Chase New York	(32)
	19/10/2021	USD	15,537	EUR	13,218	Hedging	JP Morgan Chase New York	212
	19/10/2021	USD	1,058,224	EUR	903,422	Hedging	JP Morgan Chase New York	10,809
	19/10/2021	USD	567,072	EUR	484,118	Hedging	JP Morgan Chase New York	5,792
	19/10/2021	USD	21	EUR	18	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	24,936	EUR	21,280	Hedging	JP Morgan Chase New York	264
	19/10/2021	EUR	6,716	USD	7,870	Hedging	JP Morgan Chase New York	(83)
	19/10/2021	SGD	276	USD	204	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	USD	19	EUR	16	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	26,375	EUR	22,534	Hedging	JP Morgan Chase New York	250
	19/10/2021	EUR	99	USD	115	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	USD	25,369	EUR	21,674	Hedging	JP Morgan Chase New York	240
	19/10/2021	USD	4,799	SGD	6,512	Hedging	JP Morgan Chase New York	2
	19/10/2021	USD	13,917	EUR	11,918	Hedging	JP Morgan Chase New York	100
	19/10/2021	USD	54,358	EUR	46,550	Hedging	JP Morgan Chase New York	389
	19/10/2021	USD	3,503	EUR	3,015	Hedging	JP Morgan Chase New York	8
	19/10/2021	USD	18,534	EUR	15,952	Hedging	JP Morgan Chase New York	40
	19/10/2021	USD	3,738	EUR	3,217	Hedging	JP Morgan Chase New York	8
	19/10/2021	SGD	1,517	USD	1,115	Hedging	JP Morgan Chase New York	3
	15/10/2021	KRW	79,491,132	USD	69,009	Trading	HSBC	(1,860)
	15/10/2021	CNY	2,861,417	USD	438,670	Trading	UBS	4,149
	15/10/2021	NOK	65,310	USD	7,312	Trading	HSBC	169
	15/10/2021	CHF	29,846	USD	32,368	Trading	HSBC	(362)
	15/10/2021	NZD	14,125	USD	9,881	Trading	HSBC	(138)
	15/10/2021	MXN	2,280,395	USD	112,650	Trading	Barclays	(1,935)
	15/10/2021	AUD	55,892	USD	40,982	Trading	Goldman Sachs	(606)
	15/10/2021	SEK	215,418	USD	24,715	Trading	Goldman Sachs	(89)
	15/10/2021	JPY	56,276,723	USD	508,206	Trading	HSBC	(3,769)
	15/10/2021	USD	78,071	GBP	56,493	Trading	HSBC	1,897
	15/10/2021	EUR	360,392	USD	422,549	Trading	Barclays	(4,749)
	15/10/2021	USD	188,098	ZAR	2,814,350	Trading	UBS	1,437
	15/10/2021	CAD	30,880	USD	24,641	Trading	Lloyds	(266)
	15/10/2021	JPY	327,545	USD	2,968	Trading	JP Morgan Chase New York	(32)
	15/10/2021	USD	3,393	GBP	2,454	Trading	HSBC	84
	15/10/2021	CNY	32,448	USD	4,984	Trading	UBS	38
	15/10/2021	USD	2,285	JPY	249,504	Trading	Royal Bank of Scotland	49
	15/10/2021	USD	1,953	AUD	2,624	Trading	Barclays	57
	15/10/2021	RUB	793,606	USD	10,818	Trading	HSBC	64
	15/10/2021	IDR	355,453,455	USD	24,949	Trading	HSBC	(152)
	15/10/2021	USD	3,784	CNY	24,481	Trading	HSBC	(5)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Global Multi Asset Income								
(continued)	15/10/2021	THB	602,030	USD	18,567	Trading	HSBC	(776)
	15/10/2021	KRW	2,440,615	USD	2,110	Trading	Barclays	(49)
	15/10/2021	USD	11,550	ZAR	165,566	Trading	UBS	570
	15/10/2021	SGD	16,213	USD	12,078	Trading	UBS	(136)
	15/10/2021	USD	4,490	MXN	89,878	Trading	Royal Bank of Scotland	127
	15/10/2021	JPY	251,188	USD	2,286	Trading	Lloyds	(34)
	15/10/2021	EUR	14,604	USD	17,295	Trading	HSBC	(365)
	15/10/2021	GBP	6,622	USD	9,115	Trading	Barclays	(186)
	15/10/2021	USD	12,991	EUR	10,970	Trading	Barclays	274
	15/10/2021	USD	2,726	EUR	2,305	Trading	HSBC	53
	15/10/2021	USD	16,999	EUR	14,431	Trading	HSBC	269
	15/10/2021	EUR	80,696	USD	94,712	Trading	UBS	(1,162)
	15/10/2021	USD	16,380	GBP	11,994	Trading	UBS	208
	15/10/2021	GBP	47,666	USD	65,106	Trading	HSBC	(835)
	27/10/2021	USD	5,998,011	GBP	4,375,523	Trading	Barclays	98,048
	27/10/2021	USD	37,676,516	EUR	32,133,489	Trading	Lloyds	415,590
	15/10/2021	USD	61,202	GBP	44,657	Trading	HSBC	988
	15/10/2021	USD	1,656	EUR	1,414	Trading	Lloyds	17
	15/10/2021	ZAR	57,174	USD	3,810	Trading	UBS	(17)
	23/12/2021	USD	3,439,464	GBP	2,515,000	Trading	Lloyds	47,591
	27/10/2021	EUR	99,043	USD	115,898	Trading	Barclays	(1,053)
	29/10/2021	USD	99,693	CAD	126,260	Trading	Lloyds	33
	29/10/2021	USD	5,498,337	EUR	4,702,054	Trading	Royal Bank of Scotland	45,786
	29/10/2021	USD	30,500	JPY	3,398,553	Trading	Lloyds	34
	29/10/2021	USD	1,474,652	GBP	1,085,209	Trading	Lloyds	11,350
	27/10/2021	GBP	13,137	USD	17,763	Trading	Citigroup Global Markets	(49)
	27/10/2021	EUR	90,226	USD	105,260	Trading	Barclays	(637)
	29/10/2021	JPY	20,080	USD	180	Trading	Barclays	0
	29/10/2021	CAD	2,270	USD	1,791	Trading	Barclays	1
	15/10/2021	USD	93,389	GBP	69,149	Trading	HSBC	150
	29/10/2021	CAD	847	USD	665	Trading	HSBC	4
	29/10/2021	USD	67,414	GBP	50,000	Trading	HSBC	(7)
								USD (1,303,239)
Threadneedle (Lux) - Emerging Market ESG Equities								
	19/10/2021	EUR	1,296	USD	1,532	Hedging	JP Morgan Chase New York	(30)
	19/10/2021	EUR	114,639	USD	135,533	Hedging	JP Morgan Chase New York	(2,622)
	19/10/2021	EUR	1,312	USD	1,551	Hedging	JP Morgan Chase New York	(30)
	19/10/2021	EUR	1,310	USD	1,549	Hedging	JP Morgan Chase New York	(30)
	19/10/2021	EUR	1,306	USD	1,544	Hedging	JP Morgan Chase New York	(30)
	19/10/2021	USD	66	EUR	56	Hedging	JP Morgan Chase New York	1
	19/10/2021	USD	5,809	EUR	4,950	Hedging	JP Morgan Chase New York	70
	19/10/2021	USD	66	EUR	56	Hedging	JP Morgan Chase New York	1
	19/10/2021	USD	66	EUR	56	Hedging	JP Morgan Chase New York	1
	19/10/2021	USD	66	EUR	56	Hedging	JP Morgan Chase New York	1

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Emerging Market ESG Equities								
<i>(continued)</i>	19/10/2021	EUR	31	USD	37	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	2,779	USD	3,263	Hedging	JP Morgan Chase New York	(41)
	19/10/2021	EUR	32	USD	37	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	32	USD	37	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	32	USD	37	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	62	EUR	53	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	4,874	EUR	4,173	Hedging	JP Morgan Chase New York	36
	19/10/2021	USD	56	EUR	48	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	56	EUR	48	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	63	EUR	54	Hedging	JP Morgan Chase New York	0
								USD (2,673)
Threadneedle (Lux) - Global Focus								
	19/10/2021	EUR	52,678,576	USD	62,279,615	Hedging	JP Morgan Chase New York	(1,205,022)
	19/10/2021	EUR	57,792	USD	68,324	Hedging	JP Morgan Chase New York	(1,322)
	19/10/2021	CHF	1,403,306	USD	1,524,239	Hedging	JP Morgan Chase New York	(19,191)
	19/10/2021	EUR	175,729	USD	207,673	Hedging	JP Morgan Chase New York	(3,936)
	19/10/2021	EUR	139,470	USD	164,823	Hedging	JP Morgan Chase New York	(3,124)
	19/10/2021	EUR	20,406	USD	24,116	Hedging	JP Morgan Chase New York	(457)
	19/10/2021	EUR	19,271	USD	22,795	Hedging	JP Morgan Chase New York	(453)
	19/10/2021	EUR	78,514	USD	92,874	Hedging	JP Morgan Chase New York	(1,847)
	19/10/2021	USD	11,510	EUR	9,731	Hedging	JP Morgan Chase New York	229
	19/10/2021	EUR	200,578	USD	237,203	Hedging	JP Morgan Chase New York	(4,656)
	19/10/2021	USD	13,954	EUR	11,800	Hedging	JP Morgan Chase New York	274
	19/10/2021	EUR	379,476	USD	448,766	Hedging	JP Morgan Chase New York	(8,809)
	19/10/2021	EUR	81,089	USD	95,443	Hedging	JP Morgan Chase New York	(1,430)
	19/10/2021	USD	7,289	EUR	6,193	Hedging	JP Morgan Chase New York	109
	19/10/2021	EUR	104,464	USD	122,956	Hedging	JP Morgan Chase New York	(1,842)
	19/10/2021	EUR	15,253	USD	17,912	Hedging	JP Morgan Chase New York	(228)
	19/10/2021	EUR	21,765	USD	25,559	Hedging	JP Morgan Chase New York	(325)
	19/10/2021	USD	2,357,689	EUR	2,008,918	Hedging	JP Morgan Chase New York	28,575
	19/10/2021	USD	394,596	EUR	336,224	Hedging	JP Morgan Chase New York	4,782
	19/10/2021	USD	1,259,179	EUR	1,072,910	Hedging	JP Morgan Chase New York	15,261
	19/10/2021	USD	1,367	EUR	1,165	Hedging	JP Morgan Chase New York	17
	19/10/2021	USD	30,459	CHF	28,239	Hedging	JP Morgan Chase New York	173
	19/10/2021	EUR	558,505	USD	655,189	Hedging	JP Morgan Chase New York	(7,668)
	19/10/2021	EUR	5,075	USD	5,954	Hedging	JP Morgan Chase New York	(70)
	19/10/2021	EUR	2,386	USD	2,799	Hedging	JP Morgan Chase New York	(33)
	19/10/2021	EUR	68,972	USD	80,906	Hedging	JP Morgan Chase New York	(941)
	19/10/2021	EUR	33,024	USD	38,738	Hedging	JP Morgan Chase New York	(451)
	19/10/2021	EUR	161,792	USD	189,786	Hedging	JP Morgan Chase New York	(2,208)
	19/10/2021	USD	49,720	EUR	42,356	Hedging	JP Morgan Chase New York	613
	19/10/2021	EUR	23,301	USD	27,352	Hedging	JP Morgan Chase New York	(337)
	19/10/2021	EUR	101,154	USD	118,900	Hedging	JP Morgan Chase New York	(1,624)
	19/10/2021	EUR	109,965	USD	129,256	Hedging	JP Morgan Chase New York	(1,765)
	19/10/2021	EUR	2,000	USD	2,351	Hedging	JP Morgan Chase New York	(32)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Global Focus								
<i>(continued)</i>	19/10/2021	EUR	317,500	USD	372,047	Hedging	JP Morgan Chase New York	(3,944)
	19/10/2021	EUR	19,990	USD	23,424	Hedging	JP Morgan Chase New York	(248)
	19/10/2021	EUR	717,977	USD	841,328	Hedging	JP Morgan Chase New York	(8,919)
	19/10/2021	EUR	22,097	USD	25,864	Hedging	JP Morgan Chase New York	(245)
	19/10/2021	EUR	100,182	USD	117,261	Hedging	JP Morgan Chase New York	(1,112)
	19/10/2021	EUR	757	USD	886	Hedging	JP Morgan Chase New York	(8)
	19/10/2021	USD	3,257,773	EUR	2,789,196	Hedging	JP Morgan Chase New York	24,021
	19/10/2021	USD	549,035	EUR	470,065	Hedging	JP Morgan Chase New York	4,048
	19/10/2021	USD	1,759,337	EUR	1,506,285	Hedging	JP Morgan Chase New York	12,972
	19/10/2021	USD	1,870	EUR	1,601	Hedging	JP Morgan Chase New York	14
	19/10/2021	USD	41,860	CHF	38,913	Hedging	JP Morgan Chase New York	126
	19/10/2021	USD	1,338	EUR	1,145	Hedging	JP Morgan Chase New York	10
	19/10/2021	EUR	17,373	USD	20,287	Hedging	JP Morgan Chase New York	(145)
	19/10/2021	EUR	98,411,098	USD	116,347,210	Hedging	JP Morgan Chase New York	(2,251,154)
	19/10/2021	EUR	16,226,106	USD	19,183,427	Hedging	JP Morgan Chase New York	(371,172)
	19/10/2021	USD	1,767,407	EUR	1,513,521	Hedging	JP Morgan Chase New York	12,653
	19/10/2021	EUR	60,417	USD	70,197	Hedging	JP Morgan Chase New York	(150)
	19/10/2021	EUR	4,447	USD	5,167	Hedging	JP Morgan Chase New York	(11)
	19/10/2021	EUR	476,114	USD	553,182	Hedging	JP Morgan Chase New York	(1,184)
								USD (3,802,186)
Threadneedle (Lux) - Global Emerging Market Equities								
	19/10/2021	EUR	959,886	USD	1,134,832	Hedging	JP Morgan Chase New York	(21,957)
	19/10/2021	EUR	1,482,074	USD	1,752,192	Hedging	JP Morgan Chase New York	(33,903)
	19/10/2021	EUR	651,798	USD	770,593	Hedging	JP Morgan Chase New York	(14,910)
	19/10/2021	EUR	1,500	USD	1,773	Hedging	JP Morgan Chase New York	(34)
	19/10/2021	USD	1,289	EUR	1,089	Hedging	JP Morgan Chase New York	26
	19/10/2021	EUR	493	USD	582	Hedging	JP Morgan Chase New York	(11)
	19/10/2021	EUR	3,159	USD	3,710	Hedging	JP Morgan Chase New York	(47)
	19/10/2021	USD	44,547	EUR	37,957	Hedging	JP Morgan Chase New York	540
	19/10/2021	USD	69,070	EUR	58,852	Hedging	JP Morgan Chase New York	837
	19/10/2021	USD	30,100	EUR	25,648	Hedging	JP Morgan Chase New York	365
	19/10/2021	USD	6,135	EUR	5,229	Hedging	JP Morgan Chase New York	72
	19/10/2021	USD	18,605	EUR	15,861	Hedging	JP Morgan Chase New York	216
	19/10/2021	EUR	16,401	USD	19,239	Hedging	JP Morgan Chase New York	(224)
	19/10/2021	EUR	22,754	USD	26,715	Hedging	JP Morgan Chase New York	(334)
	19/10/2021	EUR	35,850	USD	42,091	Hedging	JP Morgan Chase New York	(527)
	19/10/2021	EUR	16,200	USD	19,020	Hedging	JP Morgan Chase New York	(238)
	19/10/2021	USD	59,257	EUR	50,569	Hedging	JP Morgan Chase New York	628
	19/10/2021	USD	32,617	EUR	27,925	Hedging	JP Morgan Chase New York	240
	19/10/2021	USD	53,773	EUR	46,039	Hedging	JP Morgan Chase New York	396
	19/10/2021	USD	24,061	EUR	20,600	Hedging	JP Morgan Chase New York	177
								USD (68,688)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Global Equity Income								
	19/10/2021	SGD	5,374,283	USD	4,001,849	Hedging	JP Morgan Chase New York	(43,341)
	19/10/2021	SGD	803,198	USD	598,085	Hedging	JP Morgan Chase New York	(6,477)
	19/10/2021	SGD	594,372	USD	442,587	Hedging	JP Morgan Chase New York	(4,793)
	19/10/2021	AUD	85,368	USD	62,618	Hedging	JP Morgan Chase New York	(948)
	19/10/2021	EUR	54,139	USD	64,006	Hedging	JP Morgan Chase New York	(1,238)
	19/10/2021	EUR	852	USD	1,007	Hedging	JP Morgan Chase New York	(19)
	19/10/2021	USD	500	SGD	671	Hedging	JP Morgan Chase New York	6
	19/10/2021	USD	77,926	SGD	104,573	Hedging	JP Morgan Chase New York	901
	19/10/2021	SGD	2,000	USD	1,490	Hedging	JP Morgan Chase New York	(17)
	19/10/2021	SGD	100	USD	75	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	USD	111,686	SGD	150,934	Hedging	JP Morgan Chase New York	513
	19/10/2021	USD	17,019	SGD	23,000	Hedging	JP Morgan Chase New York	78
	19/10/2021	USD	12,565	SGD	16,980	Hedging	JP Morgan Chase New York	58
	19/10/2021	USD	1,781	AUD	2,449	Hedging	JP Morgan Chase New York	12
	19/10/2021	USD	1,820	EUR	1,551	Hedging	JP Morgan Chase New York	22
	19/10/2021	USD	29	EUR	25	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	118,065	SGD	159,720	Hedging	JP Morgan Chase New York	421
	19/10/2021	SGD	99	USD	73	Hedging	JP Morgan Chase New York	0
	19/10/2021	SGD	7,603	USD	5,615	Hedging	JP Morgan Chase New York	(15)
	19/10/2021	SGD	121	USD	89	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	692	SGD	940	Hedging	JP Morgan Chase New York	0
	19/10/2021	SGD	138	USD	101	Hedging	JP Morgan Chase New York	0
	19/10/2021	SGD	67	USD	49	Hedging	JP Morgan Chase New York	0
								USD (54,838)
Threadneedle (Lux) - Global Smaller Companies								
	19/10/2021	CHF	1,027	EUR	943	Hedging	JP Morgan Chase New York	7
	19/10/2021	GBP	3,363,852	EUR	3,942,690	Hedging	JP Morgan Chase New York	(30,462)
	19/10/2021	CHF	21,290,500	EUR	19,555,498	Hedging	JP Morgan Chase New York	139,566
	19/10/2021	GBP	812	EUR	951	Hedging	JP Morgan Chase New York	(7)
	19/10/2021	EUR	38,607	GBP	32,941	Hedging	JP Morgan Chase New York	296
	19/10/2021	EUR	4,394	GBP	3,752	Hedging	JP Morgan Chase New York	30
	19/10/2021	GBP	3,375	EUR	3,947	Hedging	JP Morgan Chase New York	(22)
	19/10/2021	GBP	2,300	EUR	2,691	Hedging	JP Morgan Chase New York	(16)
	19/10/2021	EUR	8,805	CHF	9,583	Hedging	JP Morgan Chase New York	(60)
	19/10/2021	EUR	9,681	GBP	8,270	Hedging	JP Morgan Chase New York	63
	19/10/2021	GBP	2,406	EUR	2,803	Hedging	JP Morgan Chase New York	(6)
	19/10/2021	EUR	26,086	CHF	28,384	Hedging	JP Morgan Chase New York	(171)
	19/10/2021	GBP	3,360	EUR	3,908	Hedging	JP Morgan Chase New York	0
	19/10/2021	CHF	57,089	EUR	52,768	Hedging	JP Morgan Chase New York	42
	19/10/2021	EUR	1,961	GBP	1,687	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	EUR	973	GBP	832	Hedging	JP Morgan Chase New York	5
	19/10/2021	GBP	500	EUR	583	Hedging	JP Morgan Chase New York	(2)
	19/10/2021	EUR	6,780	CHF	7,344	Hedging	JP Morgan Chase New York	(14)
	19/10/2021	GBP	15,940	EUR	18,664	Hedging	JP Morgan Chase New York	(126)
	19/10/2021	EUR	24	CHF	26	Hedging	JP Morgan Chase New York	0

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Global Smaller Companies								
(continued)	19/10/2021	EUR	99,506	GBP	85,891	Hedging	JP Morgan Chase New York	(387)
	19/10/2021	EUR	501,312	CHF	544,420	Hedging	JP Morgan Chase New York	(2,311)
	19/10/2021	EUR	24	GBP	21	Hedging	JP Morgan Chase New York	0
	19/10/2021	GBP	2,631	EUR	3,049	Hedging	JP Morgan Chase New York	10
	19/10/2021	CHF	18,586	EUR	17,146	Hedging	JP Morgan Chase New York	47
	19/10/2021	GBP	58,458	EUR	67,548	Hedging	JP Morgan Chase New York	439
								EUR 106,920
Threadneedle (Lux) - American								
	19/10/2021	EUR	85,774,291	USD	101,407,256	Hedging	JP Morgan Chase New York	(1,962,086)
	19/10/2021	EUR	2,692,313	USD	3,183,006	Hedging	JP Morgan Chase New York	(61,587)
	19/10/2021	EUR	28,554,267	USD	33,758,482	Hedging	JP Morgan Chase New York	(653,179)
	19/10/2021	EUR	21,286,512	USD	25,166,128	Hedging	JP Morgan Chase New York	(486,929)
	19/10/2021	EUR	2,924,005	USD	3,456,925	Hedging	JP Morgan Chase New York	(66,887)
	19/10/2021	EUR	720,725	USD	852,083	Hedging	JP Morgan Chase New York	(16,487)
	19/10/2021	EUR	875	USD	1,035	Hedging	JP Morgan Chase New York	(20)
	19/10/2021	EUR	177,224	USD	209,440	Hedging	JP Morgan Chase New York	(3,969)
	19/10/2021	EUR	3,259	USD	3,852	Hedging	JP Morgan Chase New York	(73)
	19/10/2021	USD	23,331	EUR	19,743	Hedging	JP Morgan Chase New York	442
	19/10/2021	EUR	18,231	USD	21,545	Hedging	JP Morgan Chase New York	(408)
	19/10/2021	USD	24,875	EUR	21,029	Hedging	JP Morgan Chase New York	494
	19/10/2021	EUR	1,913	USD	2,263	Hedging	JP Morgan Chase New York	(45)
	19/10/2021	USD	2,836	EUR	2,397	Hedging	JP Morgan Chase New York	56
	19/10/2021	EUR	458,246	USD	541,920	Hedging	JP Morgan Chase New York	(10,637)
	19/10/2021	USD	1,745	EUR	1,476	Hedging	JP Morgan Chase New York	34
	19/10/2021	EUR	23,724	USD	28,056	Hedging	JP Morgan Chase New York	(551)
	19/10/2021	USD	12,485	EUR	10,558	Hedging	JP Morgan Chase New York	245
	19/10/2021	USD	65,447	EUR	55,604	Hedging	JP Morgan Chase New York	980
	19/10/2021	USD	3,983	EUR	3,384	Hedging	JP Morgan Chase New York	60
	19/10/2021	EUR	224	USD	264	Hedging	JP Morgan Chase New York	(4)
	19/10/2021	EUR	80,231	USD	94,218	Hedging	JP Morgan Chase New York	(1,199)
	19/10/2021	USD	29,296	EUR	24,947	Hedging	JP Morgan Chase New York	373
	19/10/2021	EUR	9,672	USD	11,358	Hedging	JP Morgan Chase New York	(145)
	19/10/2021	USD	2,754,460	EUR	2,346,995	Hedging	JP Morgan Chase New York	33,384
	19/10/2021	USD	85,549	EUR	72,894	Hedging	JP Morgan Chase New York	1,037
	19/10/2021	USD	904,989	EUR	771,115	Hedging	JP Morgan Chase New York	10,968
	19/10/2021	USD	675,040	EUR	575,182	Hedging	JP Morgan Chase New York	8,181
	19/10/2021	USD	93,402	EUR	79,585	Hedging	JP Morgan Chase New York	1,132
	19/10/2021	USD	22,834	EUR	19,456	Hedging	JP Morgan Chase New York	277
	19/10/2021	USD	28	EUR	24	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	235,901	USD	276,738	Hedging	JP Morgan Chase New York	(3,239)
	19/10/2021	EUR	503	USD	590	Hedging	JP Morgan Chase New York	(7)
	19/10/2021	EUR	7,434	USD	8,721	Hedging	JP Morgan Chase New York	(102)
	19/10/2021	EUR	147,431	USD	172,940	Hedging	JP Morgan Chase New York	(2,012)
	19/10/2021	EUR	9,970	USD	11,695	Hedging	JP Morgan Chase New York	(136)
	19/10/2021	EUR	365,280	USD	428,483	Hedging	JP Morgan Chase New York	(4,984)
	19/10/2021	EUR	171,322	USD	201,107	Hedging	JP Morgan Chase New York	(2,480)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - American								
<i>(continued)</i>	19/10/2021	USD	9,200	EUR	7,838	Hedging	JP Morgan Chase New York	113
	19/10/2021	USD	51,778	EUR	44,110	Hedging	JP Morgan Chase New York	638
	19/10/2021	EUR	148,213	USD	174,214	Hedging	JP Morgan Chase New York	(2,379)
	19/10/2021	EUR	3,580	USD	4,208	Hedging	JP Morgan Chase New York	(57)
	19/10/2021	EUR	23,072	USD	27,119	Hedging	JP Morgan Chase New York	(370)
	19/10/2021	EUR	151,566	USD	177,606	Hedging	JP Morgan Chase New York	(1,883)
	19/10/2021	EUR	830	USD	973	Hedging	JP Morgan Chase New York	(10)
	19/10/2021	USD	2,188	EUR	1,868	Hedging	JP Morgan Chase New York	23
	19/10/2021	EUR	133,574	USD	156,345	Hedging	JP Morgan Chase New York	(1,482)
	19/10/2021	EUR	647	USD	757	Hedging	JP Morgan Chase New York	(7)
	19/10/2021	EUR	5,701	USD	6,673	Hedging	JP Morgan Chase New York	(63)
	19/10/2021	EUR	100	USD	117	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	EUR	134,890	USD	157,517	Hedging	JP Morgan Chase New York	(1,128)
	19/10/2021	EUR	98	USD	114	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	EUR	2,197	USD	2,566	Hedging	JP Morgan Chase New York	(18)
	19/10/2021	USD	4,907	EUR	4,202	Hedging	JP Morgan Chase New York	35
	19/10/2021	USD	8,333	EUR	7,172	Hedging	JP Morgan Chase New York	18
	19/10/2021	USD	30,796	EUR	26,505	Hedging	JP Morgan Chase New York	66
	19/10/2021	EUR	11,556	USD	13,427	Hedging	JP Morgan Chase New York	(29)
	19/10/2021	USD	2,353	EUR	2,025	Hedging	JP Morgan Chase New York	5
								USD (3,226,033)
Threadneedle (Lux) - American Select								
	19/10/2021	EUR	802,186	USD	948,390	Hedging	JP Morgan Chase New York	(18,350)
	19/10/2021	EUR	508,795	USD	601,526	Hedging	JP Morgan Chase New York	(11,639)
	19/10/2021	EUR	733,015	USD	866,612	Hedging	JP Morgan Chase New York	(16,768)
	19/10/2021	EUR	874	USD	1,033	Hedging	JP Morgan Chase New York	(20)
	19/10/2021	EUR	371,829	USD	439,598	Hedging	JP Morgan Chase New York	(8,506)
	19/10/2021	EUR	12,140	USD	14,353	Hedging	JP Morgan Chase New York	(278)
	19/10/2021	EUR	262,258	USD	310,057	Hedging	JP Morgan Chase New York	(5,999)
	19/10/2021	USD	318	EUR	269	Hedging	JP Morgan Chase New York	6
	19/10/2021	EUR	46	USD	54	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	USD	30,246	EUR	25,772	Hedging	JP Morgan Chase New York	367
	19/10/2021	USD	19,267	EUR	16,417	Hedging	JP Morgan Chase New York	234
	19/10/2021	USD	27,497	EUR	23,430	Hedging	JP Morgan Chase New York	333
	19/10/2021	USD	33	EUR	28	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	14,008	EUR	11,936	Hedging	JP Morgan Chase New York	170
	19/10/2021	USD	456	EUR	388	Hedging	JP Morgan Chase New York	6
	19/10/2021	USD	9,847	EUR	8,391	Hedging	JP Morgan Chase New York	119
	19/10/2021	USD	1,927	EUR	1,642	Hedging	JP Morgan Chase New York	24
	19/10/2021	EUR	33	USD	39	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	34	USD	39	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	USD	281,023	EUR	239,081	Hedging	JP Morgan Chase New York	3,835
	19/10/2021	EUR	4,463	USD	5,242	Hedging	JP Morgan Chase New York	(67)
	19/10/2021	EUR	34	USD	39	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	250	USD	292	Hedging	JP Morgan Chase New York	(2)
								USD (56,537)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - American Smaller Companies	19/10/2021	EUR	9,742	USD	11,438	Hedging	JP Morgan Chase New York	(143)
	19/10/2021	EUR	7,168	USD	8,426	Hedging	JP Morgan Chase New York	(115)
	19/10/2021	EUR	19,975	USD	23,407	Hedging	JP Morgan Chase New York	(248)
	19/10/2021	EUR	5,085	USD	5,908	Hedging	JP Morgan Chase New York	(13)
	19/10/2021	EUR	1,779,909	USD	2,104,310	Hedging	JP Morgan Chase New York	(40,716)
	19/10/2021	EUR	350,095	USD	413,902	Hedging	JP Morgan Chase New York	(8,008)
	19/10/2021	EUR	5,624,890	USD	6,650,065	Hedging	JP Morgan Chase New York	(128,670)
	19/10/2021	EUR	319,233	USD	377,416	Hedging	JP Morgan Chase New York	(7,302)
	19/10/2021	EUR	9,562	USD	11,311	Hedging	JP Morgan Chase New York	(225)
	19/10/2021	USD	9,391	EUR	7,941	Hedging	JP Morgan Chase New York	184
	19/10/2021	EUR	102	USD	120	Hedging	JP Morgan Chase New York	(2)
	19/10/2021	USD	43,535	EUR	37,095	Hedging	JP Morgan Chase New York	528
	19/10/2021	USD	8,579	EUR	7,310	Hedging	JP Morgan Chase New York	104
	19/10/2021	USD	135,896	EUR	115,793	Hedging	JP Morgan Chase New York	1,647
	19/10/2021	USD	7,722	EUR	6,580	Hedging	JP Morgan Chase New York	94
	19/10/2021	USD	4,786	EUR	4,080	Hedging	JP Morgan Chase New York	56
	19/10/2021	EUR	54,329	USD	63,787	Hedging	JP Morgan Chase New York	(799)
	19/10/2021	EUR	10,640	USD	12,492	Hedging	JP Morgan Chase New York	(156)
	19/10/2021	EUR	171,389	USD	201,225	Hedging	JP Morgan Chase New York	(2,520)
								USD (186,304)
Threadneedle (Lux) - Asia Contrarian Equity	19/10/2021	SGD	862,978	USD	642,599	Hedging	JP Morgan Chase New York	(6,960)
	19/10/2021	SGD	1,251	USD	932	Hedging	JP Morgan Chase New York	(10)
	19/10/2021	EUR	795	USD	940	Hedging	JP Morgan Chase New York	(18)
	19/10/2021	SGD	1,625	USD	1,211	Hedging	JP Morgan Chase New York	(14)
	19/10/2021	SGD	250	USD	186	Hedging	JP Morgan Chase New York	(2)
	19/10/2021	USD	18,722	SGD	25,196	Hedging	JP Morgan Chase New York	163
	19/10/2021	USD	27	SGD	36	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	27	EUR	23	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	4,357	SGD	5,864	Hedging	JP Morgan Chase New York	37
	19/10/2021	USD	16,227	SGD	21,929	Hedging	JP Morgan Chase New York	75
	19/10/2021	USD	24	SGD	32	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	24	EUR	20	Hedging	JP Morgan Chase New York	0
	19/10/2021	SGD	23,935	USD	17,718	Hedging	JP Morgan Chase New York	(88)
	19/10/2021	SGD	35	USD	26	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	22	USD	26	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	153,442	SGD	207,776	Hedging	JP Morgan Chase New York	401
	19/10/2021	USD	11,080	SGD	15,036	Hedging	JP Morgan Chase New York	6
	19/10/2021	USD	20	SGD	27	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	20	EUR	18	Hedging	JP Morgan Chase New York	0
								USD (6,410)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Asia Equities								
	19/10/2021	EUR	785	USD	928	Hedging	JP Morgan Chase New York	(18)
	19/10/2021	EUR	784	USD	927	Hedging	JP Morgan Chase New York	(17)
	19/10/2021	USD	21	EUR	18	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	21	EUR	18	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	24	EUR	21	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	24	EUR	21	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	18	USD	21	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	18	USD	21	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	19	EUR	16	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	19	EUR	16	Hedging	JP Morgan Chase New York	0
								USD (35)
Threadneedle (Lux) - US Contrarian Core Equities								
	19/10/2021	EUR	(1,406,016)	USD	1,406,016	Hedging	JP Morgan Chase New York	(27,204)
	19/10/2021	EUR	(11,003,940)	USD	11,003,940	Hedging	JP Morgan Chase New York	(212,911)
	19/10/2021	CHF	(1,041)	USD	1,041	Hedging	JP Morgan Chase New York	(13)
	19/10/2021	GBP	(1,029)	USD	1,029	Hedging	JP Morgan Chase New York	(28)
	19/10/2021	EUR	(7,704)	USD	7,704	Hedging	JP Morgan Chase New York	(149)
	19/10/2021	SGD	(109,624,970)	USD	109,624,970	Hedging	JP Morgan Chase New York	(1,187,242)
	19/10/2021	USD	(47,065)	EUR	47,065	Hedging	JP Morgan Chase New York	1,054
	19/10/2021	EUR	(1,673)	USD	1,673	Hedging	JP Morgan Chase New York	(32)
	19/10/2021	EUR	(1,377)	USD	1,377	Hedging	JP Morgan Chase New York	(27)
	19/10/2021	USD	(2,343)	EUR	2,343	Hedging	JP Morgan Chase New York	54
	19/10/2021	USD	(5,389)	EUR	5,389	Hedging	JP Morgan Chase New York	95
	19/10/2021	USD	(11,038)	EUR	11,038	Hedging	JP Morgan Chase New York	165
	19/10/2021	EUR	(575)	USD	575	Hedging	JP Morgan Chase New York	(7)
	19/10/2021	USD	(30,834)	EUR	30,834	Hedging	JP Morgan Chase New York	439
	19/10/2021	USD	(251,253)	EUR	251,253	Hedging	JP Morgan Chase New York	3,574
	19/10/2021	USD	(26)	CHF	26	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	(20)	GBP	20	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	(177)	EUR	177	Hedging	JP Morgan Chase New York	3
	19/10/2021	USD	(3,941,776)	SGD	3,941,776	Hedging	JP Morgan Chase New York	13,400
	19/10/2021	USD	(1,787)	EUR	1,787	Hedging	JP Morgan Chase New York	25
	19/10/2021	EUR	(733)	USD	733	Hedging	JP Morgan Chase New York	(9)
	19/10/2021	USD	(13,950)	EUR	13,950	Hedging	JP Morgan Chase New York	202
	19/10/2021	EUR	(28,317)	USD	28,317	Hedging	JP Morgan Chase New York	(355)
	19/10/2021	EUR	(233,361)	USD	233,361	Hedging	JP Morgan Chase New York	(2,922)
	19/10/2021	CHF	(22)	USD	22	Hedging	JP Morgan Chase New York	0
	19/10/2021	GBP	(22)	USD	22	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	(163)	USD	163	Hedging	JP Morgan Chase New York	(2)
	19/10/2021	SGD	(2,341,553)	USD	2,341,553	Hedging	JP Morgan Chase New York	(11,680)
	19/10/2021	USD	(12,910)	EUR	12,910	Hedging	JP Morgan Chase New York	207
	19/10/2021	EUR	(554)	USD	554	Hedging	JP Morgan Chase New York	(6)
	19/10/2021	EUR	(10,127)	USD	10,127	Hedging	JP Morgan Chase New York	(96)
	19/10/2021	USD	(22,487)	EUR	22,487	Hedging	JP Morgan Chase New York	194
	19/10/2021	USD	(183,675)	EUR	183,675	Hedging	JP Morgan Chase New York	1,582
	19/10/2021	USD	(19)	CHF	19	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	(15)	GBP	15	Hedging	JP Morgan Chase New York	0

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - US Contrarian Core Equities								
(continued)	19/10/2021	USD	(168)	EUR	168	Hedging	JP Morgan Chase New York	1
	19/10/2021	USD	(2,872,056)	SGD	2,872,056	Hedging	JP Morgan Chase New York	1,065
	19/10/2021	EUR	(117)	USD	117	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	EUR	(4,186)	USD	4,186	Hedging	JP Morgan Chase New York	(30)
	19/10/2021	EUR	(3,305)	USD	3,305	Hedging	JP Morgan Chase New York	(7)
								USD (1,420,661)
Threadneedle (Lux) - US Disciplined Core Equities								
	19/10/2021	EUR	888	USD	1,050	Hedging	JP Morgan Chase New York	(20)
	19/10/2021	EUR	3,237	USD	3,827	Hedging	JP Morgan Chase New York	(74)
	19/10/2021	EUR	1,185,514	USD	1,401,583	Hedging	JP Morgan Chase New York	(27,118)
	19/10/2021	CHF	974	USD	1,058	Hedging	JP Morgan Chase New York	(13)
	19/10/2021	EUR	898	USD	1,062	Hedging	JP Morgan Chase New York	(21)
	19/10/2021	CHF	985	USD	1,070	Hedging	JP Morgan Chase New York	(13)
	19/10/2021	EUR	895	USD	1,058	Hedging	JP Morgan Chase New York	(20)
	19/10/2021	EUR	2,939	USD	3,474	Hedging	JP Morgan Chase New York	(66)
	19/10/2021	EUR	2,150	USD	2,543	Hedging	JP Morgan Chase New York	(51)
	19/10/2021	USD	31	EUR	26	Hedging	JP Morgan Chase New York	1
	19/10/2021	EUR	3,836	USD	4,515	Hedging	JP Morgan Chase New York	(68)
	19/10/2021	EUR	370	USD	434	Hedging	JP Morgan Chase New York	(6)
	19/10/2021	USD	26	EUR	22	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	95	EUR	81	Hedging	JP Morgan Chase New York	1
	19/10/2021	USD	34,884	EUR	29,724	Hedging	JP Morgan Chase New York	423
	19/10/2021	USD	26	CHF	24	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	26	EUR	22	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	26	CHF	24	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	26	EUR	22	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	467	EUR	398	Hedging	JP Morgan Chase New York	5
	19/10/2021	EUR	3,150	USD	3,695	Hedging	JP Morgan Chase New York	(43)
	19/10/2021	EUR	988	USD	1,159	Hedging	JP Morgan Chase New York	(14)
	19/10/2021	CHF	19	USD	21	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	18	USD	21	Hedging	JP Morgan Chase New York	0
	19/10/2021	CHF	20	USD	21	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	130	EUR	111	Hedging	JP Morgan Chase New York	2
	19/10/2021	EUR	18	USD	21	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	66	USD	77	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	EUR	24,406	USD	28,588	Hedging	JP Morgan Chase New York	(292)
	19/10/2021	EUR	358	USD	419	Hedging	JP Morgan Chase New York	(4)
	19/10/2021	USD	24	EUR	20	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	86	EUR	74	Hedging	JP Morgan Chase New York	1
	19/10/2021	USD	31,873	EUR	27,288	Hedging	JP Morgan Chase New York	235
	19/10/2021	USD	23	CHF	22	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	23	EUR	20	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	24	CHF	22	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	688,261	EUR	592,375	Hedging	JP Morgan Chase New York	1,472
								USD (25,684)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Pan European ESG Equities								
	19/10/2021	SGD	8,664,146	EUR	5,455,750	Hedging	JP Morgan Chase New York	48,654
	19/10/2021	USD	46,314	EUR	39,174	Hedging	JP Morgan Chase New York	773
	19/10/2021	USD	269,579	EUR	228,021	Hedging	JP Morgan Chase New York	4,500
	19/10/2021	EUR	1,896	SGD	3,006	Hedging	JP Morgan Chase New York	(14)
	19/10/2021	SGD	2,882	EUR	1,816	Hedging	JP Morgan Chase New York	15
	19/10/2021	SGD	28,634	EUR	18,054	Hedging	JP Morgan Chase New York	137
	19/10/2021	SGD	12,391	EUR	7,821	Hedging	JP Morgan Chase New York	51
	19/10/2021	EUR	1,962	SGD	3,106	Hedging	JP Morgan Chase New York	(12)
	19/10/2021	EUR	187,357	SGD	297,198	Hedging	JP Morgan Chase New York	(1,456)
	19/10/2021	EUR	1,340	USD	1,573	Hedging	JP Morgan Chase New York	(16)
	19/10/2021	EUR	7,823	USD	9,182	Hedging	JP Morgan Chase New York	(96)
	19/10/2021	EUR	17,927	SGD	28,421	Hedging	JP Morgan Chase New York	(129)
	19/10/2021	EUR	23,342	SGD	37,040	Hedging	JP Morgan Chase New York	(190)
	19/10/2021	SGD	184,612	EUR	116,675	Hedging	JP Morgan Chase New York	611
	19/10/2021	USD	991	EUR	845	Hedging	JP Morgan Chase New York	9
	19/10/2021	USD	5,757	EUR	4,912	Hedging	JP Morgan Chase New York	54
	19/10/2021	SGD	12,637	EUR	7,967	Hedging	JP Morgan Chase New York	61
	19/10/2021	USD	5,000	EUR	4,259	Hedging	JP Morgan Chase New York	53
	19/10/2021	SGD	215	EUR	136	Hedging	JP Morgan Chase New York	1
	19/10/2021	SGD	19,200	EUR	12,101	Hedging	JP Morgan Chase New York	97
	19/10/2021	EUR	528	SGD	837	Hedging	JP Morgan Chase New York	(4)
	19/10/2021	EUR	198,765	SGD	315,087	Hedging	JP Morgan Chase New York	(1,413)
	19/10/2021	EUR	1,434	USD	1,675	Hedging	JP Morgan Chase New York	(11)
	19/10/2021	EUR	8,526	USD	9,958	Hedging	JP Morgan Chase New York	(63)
	19/10/2021	SGD	5,128	EUR	3,235	Hedging	JP Morgan Chase New York	23
	19/10/2021	EUR	27,822	USD	32,489	Hedging	JP Morgan Chase New York	(201)
	19/10/2021	SGD	41,677	EUR	26,362	Hedging	JP Morgan Chase New York	116
								EUR 51,550
Threadneedle (Lux) - Pan European Small Cap Opportunities								
	19/10/2021	SGD	41,306,418	EUR	26,010,354	Hedging	JP Morgan Chase New York	231,956
	19/10/2021	CHF	19,476	EUR	17,889	Hedging	JP Morgan Chase New York	128
	19/10/2021	USD	546,772	EUR	462,482	Hedging	JP Morgan Chase New York	9,125
	19/10/2021	USD	4,466	EUR	3,778	Hedging	JP Morgan Chase New York	75
	19/10/2021	SGD	14,127	EUR	8,908	Hedging	JP Morgan Chase New York	67
	19/10/2021	CHF	7,580	EUR	6,970	Hedging	JP Morgan Chase New York	42
	19/10/2021	SGD	16,172	EUR	10,188	Hedging	JP Morgan Chase New York	86
	19/10/2021	SGD	74,100	EUR	46,722	Hedging	JP Morgan Chase New York	355
	19/10/2021	EUR	12,219	SGD	19,359	Hedging	JP Morgan Chase New York	(80)
	19/10/2021	SGD	5,658	EUR	3,573	Hedging	JP Morgan Chase New York	21
	19/10/2021	EUR	713,282	SGD	1,131,455	Hedging	JP Morgan Chase New York	(5,543)
	19/10/2021	EUR	678	CHF	738	Hedging	JP Morgan Chase New York	(5)
	19/10/2021	EUR	12,690	USD	14,893	Hedging	JP Morgan Chase New York	(156)
	19/10/2021	EUR	104	USD	122	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	SGD	30,816	EUR	19,438	Hedging	JP Morgan Chase New York	140
	19/10/2021	EUR	18,457	SGD	29,288	Hedging	JP Morgan Chase New York	(150)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Pan European Small Cap Opportunities								
(continued)	19/10/2021	EUR	2,678	SGD	4,248	Hedging	JP Morgan Chase New York	(21)
	19/10/2021	USD	13,450	EUR	11,458	Hedging	JP Morgan Chase New York	143
	19/10/2021	SGD	940,514	EUR	593,143	Hedging	JP Morgan Chase New York	4,373
	19/10/2021	CHF	615	EUR	567	Hedging	JP Morgan Chase New York	2
	19/10/2021	USD	12,474	EUR	10,624	Hedging	JP Morgan Chase New York	135
	19/10/2021	SGD	17,292	EUR	10,922	Hedging	JP Morgan Chase New York	63
	19/10/2021	SGD	47,648	EUR	30,029	Hedging	JP Morgan Chase New York	242
	19/10/2021	EUR	686,334	SGD	1,087,136	Hedging	JP Morgan Chase New York	(4,334)
	19/10/2021	EUR	655	CHF	711	Hedging	JP Morgan Chase New York	(2)
	19/10/2021	EUR	12,286	USD	14,354	Hedging	JP Morgan Chase New York	(95)
	19/10/2021	SGD	23,302	EUR	14,705	Hedging	JP Morgan Chase New York	99
	19/10/2021	EUR	818,938	SGD	1,298,200	Hedging	JP Morgan Chase New York	(5,822)
	19/10/2021	EUR	782	CHF	849	Hedging	JP Morgan Chase New York	(4)
	19/10/2021	EUR	14,606	USD	17,060	Hedging	JP Morgan Chase New York	(109)
	19/10/2021	EUR	658	USD	769	Hedging	JP Morgan Chase New York	(5)
	19/10/2021	SGD	8,883	EUR	5,603	Hedging	JP Morgan Chase New York	40
	19/10/2021	SGD	103,354	EUR	65,375	Hedging	JP Morgan Chase New York	287
								EUR 231,052
Threadneedle (Lux) - Pan European Smaller Companies								
	19/10/2021	EUR	8,552	CHF	9,307	Hedging	JP Morgan Chase New York	(57)
	19/10/2021	EUR	83,297	USD	97,758	Hedging	JP Morgan Chase New York	(1,023)
	19/10/2021	USD	16,500	EUR	14,065	Hedging	JP Morgan Chase New York	167
	19/10/2021	USD	99,808	EUR	85,086	Hedging	JP Morgan Chase New York	1,001
	19/10/2021	USD	160,000	EUR	136,303	Hedging	JP Morgan Chase New York	1,702
	19/10/2021	EUR	9,240	CHF	10,004	Hedging	JP Morgan Chase New York	(15)
	19/10/2021	CHF	95,740	EUR	88,224	Hedging	JP Morgan Chase New York	341
	19/10/2021	USD	926,081	EUR	788,770	Hedging	JP Morgan Chase New York	10,001
	19/10/2021	CHF	317,391	EUR	292,477	Hedging	JP Morgan Chase New York	1,130
	19/10/2021	USD	500,761	EUR	426,513	Hedging	JP Morgan Chase New York	5,408
	19/10/2021	CHF	7,325	EUR	6,750	Hedging	JP Morgan Chase New York	26
	19/10/2021	EUR	103,109	CHF	111,863	Hedging	JP Morgan Chase New York	(371)
	19/10/2021	EUR	920,700	USD	1,075,679	Hedging	JP Morgan Chase New York	(7,106)
	19/10/2021	EUR	339,994	CHF	368,858	Hedging	JP Morgan Chase New York	(1,223)
	19/10/2021	EUR	492,631	USD	575,555	Hedging	JP Morgan Chase New York	(3,802)
	19/10/2021	EUR	7,840	CHF	8,506	Hedging	JP Morgan Chase New York	(28)
	19/10/2021	EUR	93,563	USD	109,313	Hedging	JP Morgan Chase New York	(722)
	19/10/2021	EUR	544,206	USD	635,631	Hedging	JP Morgan Chase New York	(4,045)
	19/10/2021	EUR	8,569	CHF	9,306	Hedging	JP Morgan Chase New York	(40)
	19/10/2021	EUR	102,079	USD	119,228	Hedging	JP Morgan Chase New York	(759)
	19/10/2021	EUR	188,236	USD	219,812	Hedging	JP Morgan Chase New York	(1,358)
	19/10/2021	EUR	22,368	CHF	24,247	Hedging	JP Morgan Chase New York	(62)
	19/10/2021	EUR	4,391	CHF	4,760	Hedging	JP Morgan Chase New York	(12)
	19/10/2021	CHF	4,082,862	EUR	3,750,142	Hedging	JP Morgan Chase New York	26,764
	19/10/2021	USD	39,007,536	EUR	32,994,126	Hedging	JP Morgan Chase New York	650,985
	19/10/2021	CHF	13,629,811	EUR	12,519,092	Hedging	JP Morgan Chase New York	89,347

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Pan European Smaller Companies								
(continued)	19/10/2021	USD	21,209,524	EUR	17,939,859	Hedging	JP Morgan Chase New York	353,960
	19/10/2021	CHF	448,943	EUR	412,358	Hedging	JP Morgan Chase New York	2,943
	19/10/2021	USD	4,025,798	EUR	3,405,180	Hedging	JP Morgan Chase New York	67,185
	19/10/2021	CHF	10,222	EUR	9,406	Hedging	JP Morgan Chase New York	50
	19/10/2021	USD	102,372	EUR	86,566	Hedging	JP Morgan Chase New York	1,733
	19/10/2021	EUR	109,295	CHF	118,715	Hedging	JP Morgan Chase New York	(524)
	19/10/2021	EUR	13,335	USD	15,770	Hedging	JP Morgan Chase New York	(267)
	19/10/2021	EUR	124,359	CHF	135,077	Hedging	JP Morgan Chase New York	(596)
	19/10/2021	USD	50,000	EUR	42,480	Hedging	JP Morgan Chase New York	646
	19/10/2021	CHF	23,767	EUR	21,837	Hedging	JP Morgan Chase New York	149
	19/10/2021	EUR	92,693	CHF	100,874	Hedging	JP Morgan Chase New York	(622)
	19/10/2021	EUR	814,268	USD	955,634	Hedging	JP Morgan Chase New York	(9,997)
	19/10/2021	EUR	305,753	CHF	332,740	Hedging	JP Morgan Chase New York	(2,053)
	19/10/2021	EUR	438,808	USD	514,990	Hedging	JP Morgan Chase New York	(5,388)
	19/10/2021	USD	95,135	EUR	81,030	Hedging	JP Morgan Chase New York	1,027
	19/10/2021	USD	50,000	EUR	42,538	Hedging	JP Morgan Chase New York	589
	19/10/2021	CHF	13,448	EUR	12,411	Hedging	JP Morgan Chase New York	30
	19/10/2021	EUR	19,040	CHF	20,626	Hedging	JP Morgan Chase New York	(40)
	19/10/2021	USD	5,000	EUR	4,272	Hedging	JP Morgan Chase New York	41
	19/10/2021	EUR	8,252	CHF	8,939	Hedging	JP Morgan Chase New York	(17)
	19/10/2021	USD	260,000	EUR	222,131	Hedging	JP Morgan Chase New York	2,126
	19/10/2021	EUR	111,813	CHF	121,428	Hedging	JP Morgan Chase New York	(515)
	19/10/2021	EUR	1,001,921	USD	1,170,241	Hedging	JP Morgan Chase New York	(7,449)
	19/10/2021	EUR	371,316	CHF	403,246	Hedging	JP Morgan Chase New York	(1,712)
								EUR 1,167,548
Threadneedle (Lux) - European Select								
	19/10/2021	USD	485,764	EUR	410,879	Hedging	JP Morgan Chase New York	8,107
	19/10/2021	USD	1,064	EUR	900	Hedging	JP Morgan Chase New York	18
	19/10/2021	GBP	6,699	EUR	7,851	Hedging	JP Morgan Chase New York	(61)
	19/10/2021	GBP	10,206,287	EUR	11,962,545	Hedging	JP Morgan Chase New York	(92,428)
	19/10/2021	SGD	49,599,371	EUR	31,232,366	Hedging	JP Morgan Chase New York	278,525
	19/10/2021	USD	7,206,727	EUR	6,095,736	Hedging	JP Morgan Chase New York	120,271
	19/10/2021	SGD	992	EUR	625	Hedging	JP Morgan Chase New York	5
	19/10/2021	EUR	175	USD	207	Hedging	JP Morgan Chase New York	(3)
	19/10/2021	EUR	25,988	GBP	22,191	Hedging	JP Morgan Chase New York	180
	19/10/2021	SGD	4,959	EUR	3,124	Hedging	JP Morgan Chase New York	26
	19/10/2021	SGD	2,975	EUR	1,876	Hedging	JP Morgan Chase New York	14
	19/10/2021	EUR	20,966	USD	24,795	Hedging	JP Morgan Chase New York	(420)
	19/10/2021	GBP	16,514	EUR	19,333	Hedging	JP Morgan Chase New York	(126)
	19/10/2021	SGD	875	EUR	553	Hedging	JP Morgan Chase New York	3
	19/10/2021	EUR	85	GBP	73	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	1,984	EUR	1,691	Hedging	JP Morgan Chase New York	20
	19/10/2021	SGD	99	EUR	63	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	16,345	GBP	14,005	Hedging	JP Morgan Chase New York	57

Notes to the Financial Statements

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9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - European Select <i>(continued)</i>								
	19/10/2021	EUR	1,479	SGD	2,346	Hedging	JP Morgan Chase New York	(12)
	19/10/2021	EUR	8,474	USD	9,901	Hedging	JP Morgan Chase New York	(65)
	19/10/2021	EUR	19	USD	22	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	161	GBP	137	Hedging	JP Morgan Chase New York	1
	19/10/2021	EUR	241,437	GBP	206,062	Hedging	JP Morgan Chase New York	1,783
	19/10/2021	EUR	638,935	SGD	1,012,056	Hedging	JP Morgan Chase New York	(4,035)
	19/10/2021	EUR	125,025	USD	146,070	Hedging	JP Morgan Chase New York	(965)
	19/10/2021	GBP	1,995	EUR	2,336	Hedging	JP Morgan Chase New York	(16)
	19/10/2021	SGD	1,254,159	EUR	791,436	Hedging	JP Morgan Chase New York	5,342
	19/10/2021	USD	26	EUR	22	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	10,860	USD	12,684	Hedging	JP Morgan Chase New York	(81)
	19/10/2021	EUR	24	USD	28	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	206	GBP	177	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	EUR	312,505	GBP	269,747	Hedging	JP Morgan Chase New York	(1,216)
	19/10/2021	EUR	840,604	SGD	1,332,544	Hedging	JP Morgan Chase New York	(5,975)
	19/10/2021	EUR	160,587	USD	187,565	Hedging	JP Morgan Chase New York	(1,194)
	19/10/2021	EUR	27,264	GBP	23,522	Hedging	JP Morgan Chase New York	(92)
	19/10/2021	EUR	3,002	GBP	2,598	Hedging	JP Morgan Chase New York	(20)
	19/10/2021	SGD	992	EUR	627	Hedging	JP Morgan Chase New York	3
								EUR 307,645
Threadneedle (Lux) - European Smaller Companies								
	19/10/2021	CHF	479,769	EUR	440,672	Hedging	JP Morgan Chase New York	3,145
	19/10/2021	CHF	12,050,950	EUR	11,068,895	Hedging	JP Morgan Chase New York	78,996
	19/10/2021	CHF	1,814	EUR	1,666	Hedging	JP Morgan Chase New York	12
	19/10/2021	EUR	11,466	CHF	12,478	Hedging	JP Morgan Chase New York	(77)
	19/10/2021	EUR	286,359	CHF	311,635	Hedging	JP Morgan Chase New York	(1,923)
	19/10/2021	EUR	43	CHF	47	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	34,610	CHF	37,443	Hedging	JP Morgan Chase New York	(28)
	19/10/2021	CHF	10,389	EUR	9,574	Hedging	JP Morgan Chase New York	37
	19/10/2021	CHF	261,360	EUR	240,844	Hedging	JP Morgan Chase New York	931
	19/10/2021	CHF	39	EUR	36	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	12,620	CHF	13,691	Hedging	JP Morgan Chase New York	(45)
	19/10/2021	EUR	315,108	CHF	341,859	Hedging	JP Morgan Chase New York	(1,133)
	19/10/2021	EUR	48	CHF	52	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	13,109	CHF	14,236	Hedging	JP Morgan Chase New York	(60)
	19/10/2021	EUR	328,107	CHF	356,321	Hedging	JP Morgan Chase New York	(1,513)
	19/10/2021	EUR	50	CHF	54	Hedging	JP Morgan Chase New York	0
								EUR 78,342
Threadneedle (Lux) - Asian Equity Income								
	19/10/2021	EUR	2,097,222	USD	2,479,455	Hedging	JP Morgan Chase New York	(47,974)
	19/10/2021	EUR	963,263	USD	1,138,824	Hedging	JP Morgan Chase New York	(22,035)
	19/10/2021	GBP	190,088	USD	263,404	Hedging	JP Morgan Chase New York	(7,093)
	19/10/2021	EUR	48	USD	57	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	USD	65,765	EUR	55,839	Hedging	JP Morgan Chase New York	1,025
	19/10/2021	USD	30,138	EUR	25,589	Hedging	JP Morgan Chase New York	470

Notes to the Financial Statements

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9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Asian Equity Income (continued)								
	19/10/2021	USD	6,945	GBP	5,033	Hedging	JP Morgan Chase New York	158
	19/10/2021	EUR	3,159	USD	3,710	Hedging	JP Morgan Chase New York	(47)
	19/10/2021	USD	93,131	EUR	79,354	Hedging	JP Morgan Chase New York	1,128
	19/10/2021	USD	42,648	EUR	36,339	Hedging	JP Morgan Chase New York	517
	19/10/2021	USD	9,795	GBP	7,166	Hedging	JP Morgan Chase New York	133
	19/10/2021	EUR	96	USD	113	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	USD	543	EUR	462	Hedging	JP Morgan Chase New York	7
	19/10/2021	EUR	55,846	USD	65,568	Hedging	JP Morgan Chase New York	(821)
	19/10/2021	EUR	25,669	USD	30,138	Hedging	JP Morgan Chase New York	(377)
	19/10/2021	GBP	5,058	USD	6,940	Hedging	JP Morgan Chase New York	(120)
	19/10/2021	USD	549	EUR	467	Hedging	JP Morgan Chase New York	7
	19/10/2021	USD	48,056	EUR	41,144	Hedging	JP Morgan Chase New York	354
	19/10/2021	USD	21,914	EUR	18,762	Hedging	JP Morgan Chase New York	162
	19/10/2021	USD	5,016	GBP	3,706	Hedging	JP Morgan Chase New York	19
	19/10/2021	EUR	150	USD	175	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	USD	10,516	EUR	9,051	Hedging	JP Morgan Chase New York	23
	19/10/2021	EUR	12,930	USD	15,023	Hedging	JP Morgan Chase New York	(32)
								USD (74,499)
Threadneedle (Lux) - Global Technology								
	19/10/2021	EUR	1,135,649	USD	1,342,629	Hedging	JP Morgan Chase New York	(25,977)
	19/10/2021	EUR	40,086,668	USD	47,392,744	Hedging	JP Morgan Chase New York	(916,982)
	19/10/2021	EUR	81,841,725	USD	96,757,952	Hedging	JP Morgan Chase New York	(1,872,128)
	19/10/2021	EUR	1,318,743	USD	1,559,093	Hedging	JP Morgan Chase New York	(30,166)
	19/10/2021	CHF	2,306,029	USD	2,504,756	Hedging	JP Morgan Chase New York	(31,536)
	19/10/2021	EUR	29,990	USD	35,442	Hedging	JP Morgan Chase New York	(672)
	19/10/2021	USD	52,322	EUR	44,274	Hedging	JP Morgan Chase New York	991
	19/10/2021	USD	271,850	EUR	230,034	Hedging	JP Morgan Chase New York	5,150
	19/10/2021	EUR	24,990	USD	29,561	Hedging	JP Morgan Chase New York	(588)
	19/10/2021	EUR	567	USD	671	Hedging	JP Morgan Chase New York	(13)
	19/10/2021	USD	8,113	EUR	6,859	Hedging	JP Morgan Chase New York	161
	19/10/2021	EUR	8,337	USD	9,859	Hedging	JP Morgan Chase New York	(194)
	19/10/2021	EUR	173	USD	204	Hedging	JP Morgan Chase New York	(3)
	19/10/2021	EUR	50,439	USD	59,368	Hedging	JP Morgan Chase New York	(889)
	19/10/2021	EUR	21,346	USD	25,067	Hedging	JP Morgan Chase New York	(319)
	19/10/2021	EUR	26,883	USD	31,569	Hedging	JP Morgan Chase New York	(402)
	19/10/2021	USD	36,832	EUR	31,383	Hedging	JP Morgan Chase New York	446
	19/10/2021	USD	1,226,370	EUR	1,044,955	Hedging	JP Morgan Chase New York	14,863
	19/10/2021	USD	2,477,061	EUR	2,110,632	Hedging	JP Morgan Chase New York	30,021
	19/10/2021	USD	40,058	EUR	34,132	Hedging	JP Morgan Chase New York	485
	19/10/2021	USD	64,238	CHF	59,555	Hedging	JP Morgan Chase New York	365
	19/10/2021	EUR	199	USD	233	Hedging	JP Morgan Chase New York	(3)
	19/10/2021	EUR	86,273	USD	101,208	Hedging	JP Morgan Chase New York	(1,185)
	19/10/2021	EUR	113,161	USD	132,751	Hedging	JP Morgan Chase New York	(1,554)
	19/10/2021	EUR	15,458	USD	18,132	Hedging	JP Morgan Chase New York	(211)
	19/10/2021	USD	25,511	EUR	21,732	Hedging	JP Morgan Chase New York	314
	19/10/2021	EUR	17,537	USD	20,585	Hedging	JP Morgan Chase New York	(254)
	19/10/2021	EUR	31,864	USD	37,411	Hedging	JP Morgan Chase New York	(468)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Global Technology								
<i>(continued)</i>	19/10/2021	EUR	1,069,918	USD	1,256,172	Hedging	JP Morgan Chase New York	(15,728)
	19/10/2021	EUR	2,178,911	USD	2,558,220	Hedging	JP Morgan Chase New York	(32,030)
	19/10/2021	EUR	35,150	USD	41,269	Hedging	JP Morgan Chase New York	(517)
	19/10/2021	CHF	61,567	USD	66,593	Hedging	JP Morgan Chase New York	(563)
	19/10/2021	EUR	34,755	USD	40,852	Hedging	JP Morgan Chase New York	(558)
	19/10/2021	EUR	49,975	USD	58,561	Hedging	JP Morgan Chase New York	(621)
	19/10/2021	USD	43,078	EUR	36,762	Hedging	JP Morgan Chase New York	456
	19/10/2021	USD	13,554	EUR	11,579	Hedging	JP Morgan Chase New York	128
	19/10/2021	USD	18,613	EUR	15,902	Hedging	JP Morgan Chase New York	176
	19/10/2021	USD	45,811	EUR	39,222	Hedging	JP Morgan Chase New York	338
	19/10/2021	USD	1,479,209	EUR	1,266,449	Hedging	JP Morgan Chase New York	10,908
	19/10/2021	USD	2,993,076	EUR	2,562,571	Hedging	JP Morgan Chase New York	22,070
	19/10/2021	USD	48,328	EUR	41,377	Hedging	JP Morgan Chase New York	356
	19/10/2021	USD	77,821	CHF	72,342	Hedging	JP Morgan Chase New York	234
	19/10/2021	EUR	15,629	USD	18,251	Hedging	JP Morgan Chase New York	(131)
	19/10/2021	EUR	91,412	USD	106,746	Hedging	JP Morgan Chase New York	(764)
	19/10/2021	EUR	99,750	USD	116,482	Hedging	JP Morgan Chase New York	(834)
	19/10/2021	EUR	11,889	USD	13,813	Hedging	JP Morgan Chase New York	(30)
	19/10/2021	EUR	54,346	USD	63,142	Hedging	JP Morgan Chase New York	(135)
	19/10/2021	USD	1,270	EUR	1,093	Hedging	JP Morgan Chase New York	3
								USD (2,847,990)
Threadneedle (Lux) - UK Equities								
	19/10/2021	CHF	117,429	GBP	92,046	Hedging	JP Morgan Chase New York	1,357
	19/10/2021	EUR	8,597,453	GBP	7,335,235	Hedging	JP Morgan Chase New York	57,116
	19/10/2021	EUR	7,627,526	GBP	6,507,706	Hedging	JP Morgan Chase New York	50,672
	19/10/2021	USD	997,540	GBP	719,884	Hedging	JP Morgan Chase New York	19,919
	19/10/2021	EUR	3,249,641	GBP	2,772,552	Hedging	JP Morgan Chase New York	21,589
	19/10/2021	CHF	32,438	GBP	25,426	Hedging	JP Morgan Chase New York	375
	19/10/2021	EUR	639,225	GBP	545,378	Hedging	JP Morgan Chase New York	4,247
	19/10/2021	EUR	4,161,772	GBP	3,550,770	Hedging	JP Morgan Chase New York	27,648
	19/10/2021	CHF	84,316	GBP	66,091	Hedging	JP Morgan Chase New York	974
	19/10/2021	USD	4,420,993	GBP	3,190,449	Hedging	JP Morgan Chase New York	88,285
	19/10/2021	EUR	93,864	GBP	80,083	Hedging	JP Morgan Chase New York	624
	19/10/2021	CHF	67,380	GBP	52,815	Hedging	JP Morgan Chase New York	778
	19/10/2021	USD	333,072	GBP	240,365	Hedging	JP Morgan Chase New York	6,651
	19/10/2021	EUR	859	GBP	733	Hedging	JP Morgan Chase New York	6
	19/10/2021	CHF	949	GBP	744	Hedging	JP Morgan Chase New York	11
	19/10/2021	USD	1,025	GBP	740	Hedging	JP Morgan Chase New York	20
	19/10/2021	EUR	859	GBP	733	Hedging	JP Morgan Chase New York	6
	19/10/2021	CHF	949	GBP	744	Hedging	JP Morgan Chase New York	11
	19/10/2021	USD	1,025	GBP	740	Hedging	JP Morgan Chase New York	20
	19/10/2021	GBP	142,356	EUR	166,839	Hedging	JP Morgan Chase New York	(1,098)
	19/10/2021	EUR	13,835	GBP	11,804	Hedging	JP Morgan Chase New York	91
	19/10/2021	EUR	4,149	GBP	3,540	Hedging	JP Morgan Chase New York	27
	19/10/2021	GBP	106,011	EUR	124,243	Hedging	JP Morgan Chase New York	(817)
	19/10/2021	EUR	5,300	GBP	4,526	Hedging	JP Morgan Chase New York	32

Notes to the Financial Statements

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9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - UK Equities								
<i>(continued)</i>	19/10/2021	EUR	22,917	GBP	19,569	Hedging	JP Morgan Chase New York	136
	19/10/2021	EUR	1,106	GBP	945	Hedging	JP Morgan Chase New York	7
	19/10/2021	EUR	8,131	GBP	6,943	Hedging	JP Morgan Chase New York	48
	19/10/2021	EUR	5,200	GBP	4,446	Hedging	JP Morgan Chase New York	25
	19/10/2021	GBP	188,419	EUR	220,348	Hedging	JP Morgan Chase New York	(1,043)
	19/10/2021	EUR	7,857	GBP	6,716	Hedging	JP Morgan Chase New York	40
	19/10/2021	GBP	7,558	EUR	8,842	Hedging	JP Morgan Chase New York	(45)
	19/10/2021	EUR	9,459	GBP	8,085	Hedging	JP Morgan Chase New York	48
	19/10/2021	GBP	4,821	EUR	5,644	Hedging	JP Morgan Chase New York	(32)
	19/10/2021	GBP	48,921	EUR	57,270	Hedging	JP Morgan Chase New York	(322)
	19/10/2021	GBP	2,754	CHF	3,491	Hedging	JP Morgan Chase New York	(23)
	19/10/2021	GBP	213,834	EUR	249,136	Hedging	JP Morgan Chase New York	(381)
	19/10/2021	GBP	192,651	EUR	224,456	Hedging	JP Morgan Chase New York	(344)
	19/10/2021	GBP	21,440	USD	29,306	Hedging	JP Morgan Chase New York	(294)
	19/10/2021	GBP	81,820	EUR	95,328	Hedging	JP Morgan Chase New York	(146)
	19/10/2021	GBP	757	CHF	960	Hedging	JP Morgan Chase New York	(6)
	19/10/2021	GBP	16,379	EUR	19,084	Hedging	JP Morgan Chase New York	(29)
	19/10/2021	GBP	102,667	EUR	119,617	Hedging	JP Morgan Chase New York	(183)
	19/10/2021	GBP	1,966	CHF	2,492	Hedging	JP Morgan Chase New York	(16)
	19/10/2021	GBP	94,913	USD	129,734	Hedging	JP Morgan Chase New York	(1,302)
	19/10/2021	GBP	2,378	EUR	2,771	Hedging	JP Morgan Chase New York	(4)
	19/10/2021	GBP	1,571	CHF	1,991	Hedging	JP Morgan Chase New York	(13)
	19/10/2021	GBP	7,149	USD	9,772	Hedging	JP Morgan Chase New York	(98)
	19/10/2021	GBP	22	EUR	25	Hedging	JP Morgan Chase New York	0
	19/10/2021	GBP	22	CHF	28	Hedging	JP Morgan Chase New York	0
	19/10/2021	GBP	22	USD	30	Hedging	JP Morgan Chase New York	0
	19/10/2021	GBP	22	EUR	25	Hedging	JP Morgan Chase New York	0
	19/10/2021	GBP	22	CHF	28	Hedging	JP Morgan Chase New York	0
	19/10/2021	GBP	22	USD	30	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	10,800	GBP	9,267	Hedging	JP Morgan Chase New York	19
	19/10/2021	EUR	3,890	GBP	3,344	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	16,890	GBP	14,522	Hedging	JP Morgan Chase New York	1
	19/10/2021	EUR	1,864	GBP	1,603	Hedging	JP Morgan Chase New York	0
	19/10/2021	CHF	2,664	GBP	2,112	Hedging	JP Morgan Chase New York	6
	19/10/2021	EUR	192,223	GBP	165,088	Hedging	JP Morgan Chase New York	191
	19/10/2021	EUR	169,051	GBP	145,187	Hedging	JP Morgan Chase New York	168
	19/10/2021	USD	22,766	GBP	16,675	Hedging	JP Morgan Chase New York	209
	19/10/2021	EUR	72,463	GBP	62,234	Hedging	JP Morgan Chase New York	72
	19/10/2021	CHF	737	GBP	585	Hedging	JP Morgan Chase New York	2
	19/10/2021	EUR	14,468	GBP	12,426	Hedging	JP Morgan Chase New York	14
	19/10/2021	EUR	92,192	GBP	79,178	Hedging	JP Morgan Chase New York	92
	19/10/2021	CHF	1,917	GBP	1,520	Hedging	JP Morgan Chase New York	5
	19/10/2021	USD	100,943	GBP	73,936	Hedging	JP Morgan Chase New York	926
	19/10/2021	EUR	2,134	GBP	1,833	Hedging	JP Morgan Chase New York	2
	19/10/2021	CHF	1,532	GBP	1,215	Hedging	JP Morgan Chase New York	4
	19/10/2021	USD	7,606	GBP	5,571	Hedging	JP Morgan Chase New York	70
	19/10/2021	EUR	20	GBP	17	Hedging	JP Morgan Chase New York	0

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - UK Equities								
<i>(continued)</i>	19/10/2021	CHF	22	GBP	17	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	23	GBP	17	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	20	GBP	17	Hedging	JP Morgan Chase New York	0
	19/10/2021	CHF	22	GBP	17	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	23	GBP	17	Hedging	JP Morgan Chase New York	0
	19/10/2021	GBP	5,832	EUR	6,780	Hedging	JP Morgan Chase New York	3
	19/10/2021	GBP	27,119	EUR	31,525	Hedging	JP Morgan Chase New York	13
	19/10/2021	CHF	30,518	GBP	24,085	Hedging	JP Morgan Chase New York	189
	19/10/2021	GBP	2,326	EUR	2,720	Hedging	JP Morgan Chase New York	(13)
	19/10/2021	EUR	14,909	GBP	12,750	Hedging	JP Morgan Chase New York	70
	19/10/2021	GBP	13,785	EUR	16,119	Hedging	JP Morgan Chase New York	(75)
	19/10/2021	GBP	16,942	EUR	19,773	Hedging	JP Morgan Chase New York	(59)
	19/10/2021	GBP	3,228	EUR	3,767	Hedging	JP Morgan Chase New York	(11)
	19/10/2021	GBP	3,883	EUR	4,547	Hedging	JP Morgan Chase New York	(26)
	19/10/2021	EUR	92,956	GBP	79,387	Hedging	JP Morgan Chase New York	539
	19/10/2021	EUR	15,190	GBP	12,972	Hedging	JP Morgan Chase New York	88
	19/10/2021	USD	28,000	GBP	20,430	Hedging	JP Morgan Chase New York	336
	19/10/2021	GBP	125,367	EUR	145,239	Hedging	JP Morgan Chase New York	486
	19/10/2021	GBP	10,845	EUR	12,564	Hedging	JP Morgan Chase New York	42
	19/10/2021	GBP	1,021	EUR	1,183	Hedging	JP Morgan Chase New York	3
	19/10/2021	EUR	12,415	GBP	10,711	Hedging	JP Morgan Chase New York	(36)
	19/10/2021	GBP	79,820	EUR	92,232	Hedging	JP Morgan Chase New York	516
								GBP 278,413
Threadneedle (Lux) - UK Equity Income								
	19/10/2021	EUR	4,641,359	GBP	3,959,947	Hedging	JP Morgan Chase New York	30,836
	19/10/2021	EUR	30,172	GBP	25,743	Hedging	JP Morgan Chase New York	200
	19/10/2021	EUR	2,659,900	GBP	2,269,393	Hedging	JP Morgan Chase New York	17,672
	19/10/2021	CHF	120,721	GBP	94,627	Hedging	JP Morgan Chase New York	1,395
	19/10/2021	USD	5,653,559	GBP	4,079,942	Hedging	JP Morgan Chase New York	112,899
	19/10/2021	SGD	1,390	GBP	747	Hedging	JP Morgan Chase New York	12
	19/10/2021	EUR	657,415	GBP	560,898	Hedging	JP Morgan Chase New York	4,368
	19/10/2021	EUR	870	GBP	742	Hedging	JP Morgan Chase New York	6
	19/10/2021	EUR	2,252,891	GBP	1,922,137	Hedging	JP Morgan Chase New York	14,967
	19/10/2021	USD	1,471,006	GBP	1,061,565	Hedging	JP Morgan Chase New York	29,375
	19/10/2021	USD	1,042	GBP	752	Hedging	JP Morgan Chase New York	21
	19/10/2021	EUR	3,784,617	GBP	3,228,986	Hedging	JP Morgan Chase New York	25,143
	19/10/2021	CHF	336,107	GBP	263,456	Hedging	JP Morgan Chase New York	3,883
	19/10/2021	USD	876,856	GBP	632,791	Hedging	JP Morgan Chase New York	17,510
	19/10/2021	CHF	476,442	GBP	373,457	Hedging	JP Morgan Chase New York	5,504
	19/10/2021	CHF	958	GBP	751	Hedging	JP Morgan Chase New York	11
	19/10/2021	USD	3,721,598	GBP	2,685,725	Hedging	JP Morgan Chase New York	74,318
	19/10/2021	EUR	2,043,718	GBP	1,743,674	Hedging	JP Morgan Chase New York	13,577
	19/10/2021	USD	27,392	GBP	19,768	Hedging	JP Morgan Chase New York	547
	19/10/2021	EUR	502,562	GBP	428,779	Hedging	JP Morgan Chase New York	3,339
	19/10/2021	GBP	189,565	EUR	222,169	Hedging	JP Morgan Chase New York	(1,462)
	19/10/2021	EUR	3,988	GBP	3,403	Hedging	JP Morgan Chase New York	26

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - UK Equity Income (continued)								
	19/10/2021	EUR	7,274	GBP	6,207	Hedging	JP Morgan Chase New York	48
	19/10/2021	EUR	1,573	GBP	1,342	Hedging	JP Morgan Chase New York	10
	19/10/2021	EUR	2,530	GBP	2,160	Hedging	JP Morgan Chase New York	15
	19/10/2021	GBP	63,321	EUR	74,156	Hedging	JP Morgan Chase New York	(441)
	19/10/2021	GBP	3,427	EUR	4,007	Hedging	JP Morgan Chase New York	(19)
	19/10/2021	GBP	3,434	EUR	4,020	Hedging	JP Morgan Chase New York	(23)
	19/10/2021	USD	341	GBP	248	Hedging	JP Morgan Chase New York	5
	19/10/2021	USD	500,000	GBP	365,745	Hedging	JP Morgan Chase New York	5,069
	19/10/2021	EUR	10,000	GBP	8,581	Hedging	JP Morgan Chase New York	17
	19/10/2021	USD	175,979	GBP	128,727	Hedging	JP Morgan Chase New York	1,784
	19/10/2021	GBP	5,489	EUR	6,385	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	22,645	GBP	19,470	Hedging	JP Morgan Chase New York	1
	19/10/2021	USD	184	GBP	135	Hedging	JP Morgan Chase New York	2
	19/10/2021	EUR	1,258	GBP	1,082	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	GBP	102,061	EUR	118,643	Hedging	JP Morgan Chase New York	48
	19/10/2021	GBP	10	EUR	11	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	19,313	GBP	16,516	Hedging	JP Morgan Chase New York	90
	19/10/2021	GBP	110,824	EUR	129,594	Hedging	JP Morgan Chase New York	(605)
	19/10/2021	EUR	1	GBP	1	Hedging	JP Morgan Chase New York	0
	19/10/2021	GBP	28,263	EUR	33,094	Hedging	JP Morgan Chase New York	(192)
	19/10/2021	GBP	2,554	USD	3,500	Hedging	JP Morgan Chase New York	(42)
	19/10/2021	GBP	96,942	USD	131,204	Hedging	JP Morgan Chase New York	(363)
	19/10/2021	GBP	17	SGD	32	Hedging	JP Morgan Chase New York	0
	19/10/2021	GBP	13,018	EUR	15,082	Hedging	JP Morgan Chase New York	50
	19/10/2021	GBP	18	EUR	20	Hedging	JP Morgan Chase New York	0
	19/10/2021	GBP	24,990	EUR	28,966	Hedging	JP Morgan Chase New York	84
	19/10/2021	EUR	16,000	GBP	13,847	Hedging	JP Morgan Chase New York	(89)
	19/10/2021	GBP	1	EUR	1	Hedging	JP Morgan Chase New York	0
	19/10/2021	GBP	2,916	EUR	3,370	Hedging	JP Morgan Chase New York	19
	19/10/2021	USD	60,008	GBP	44,698	Hedging	JP Morgan Chase New York	(194)
	19/10/2021	GBP	4,926	EUR	5,691	Hedging	JP Morgan Chase New York	32
	19/10/2021	EUR	30,687	GBP	26,557	Hedging	JP Morgan Chase New York	(172)
								GBP 359,280
Threadneedle (Lux) - American Absolute Alpha								
	19/10/2021	EUR	671,893	USD	794,351	Hedging	JP Morgan Chase New York	(15,370)
	19/10/2021	CHF	9,986	USD	10,847	Hedging	JP Morgan Chase New York	(137)
	19/10/2021	GBP	20,811	USD	28,838	Hedging	JP Morgan Chase New York	(777)
	19/10/2021	EUR	102,307	USD	120,954	Hedging	JP Morgan Chase New York	(2,340)
	19/10/2021	EUR	854,460	USD	1,010,191	Hedging	JP Morgan Chase New York	(19,546)
	19/10/2021	GBP	1,941,132	USD	2,689,818	Hedging	JP Morgan Chase New York	(72,428)
	19/10/2021	GBP	10,874,143	USD	15,068,257	Hedging	JP Morgan Chase New York	(405,735)
	19/10/2021	GBP	40,711	USD	56,413	Hedging	JP Morgan Chase New York	(1,519)
	19/10/2021	EUR	846	USD	1,001	Hedging	JP Morgan Chase New York	(19)
	19/10/2021	EUR	500	USD	591	Hedging	JP Morgan Chase New York	(12)
	19/10/2021	USD	5,872	EUR	5,001	Hedging	JP Morgan Chase New York	75

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - American Absolute Alpha								
(continued)	19/10/2021	CHF	10,048	USD	10,894	Hedging	JP Morgan Chase New York	(117)
	19/10/2021	USD	573	EUR	487	Hedging	JP Morgan Chase New York	8
	19/10/2021	USD	9,642	CHF	8,913	Hedging	JP Morgan Chase New York	83
								USD (517,834)
Threadneedle (Lux) - Credit Opportunities								
	19/10/2021	USD	2,724,237	EUR	2,304,268	Hedging	JP Morgan Chase New York	45,464
	19/10/2021	GBP	453,450	EUR	531,477	Hedging	JP Morgan Chase New York	(4,106)
	19/10/2021	GBP	10,777,431	EUR	12,631,969	Hedging	JP Morgan Chase New York	(97,600)
	19/10/2021	GBP	2,587,164	EUR	3,032,353	Hedging	JP Morgan Chase New York	(23,429)
	19/10/2021	GBP	1,354,138	EUR	1,587,153	Hedging	JP Morgan Chase New York	(12,263)
	19/10/2021	GBP	728	EUR	853	Hedging	JP Morgan Chase New York	(7)
	19/10/2021	GBP	113,169	EUR	132,643	Hedging	JP Morgan Chase New York	(1,025)
	19/10/2021	GBP	164	EUR	192	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	EUR	3	GBP	2	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	10,088	GBP	8,614	Hedging	JP Morgan Chase New York	70
	19/10/2021	EUR	60	GBP	51	Hedging	JP Morgan Chase New York	0
	19/10/2021	GBP	460	EUR	538	Hedging	JP Morgan Chase New York	(3)
	19/10/2021	EUR	37,938	USD	44,654	Hedging	JP Morgan Chase New York	(577)
	19/10/2021	EUR	1,857	GBP	1,587	Hedging	JP Morgan Chase New York	11
	19/10/2021	EUR	3,185	GBP	2,721	Hedging	JP Morgan Chase New York	21
	19/10/2021	EUR	102	GBP	88	Hedging	JP Morgan Chase New York	0
	19/10/2021	GBP	14	EUR	16	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	62	GBP	54	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	1,954	GBP	1,680	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	43	GBP	37	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	3,338	GBP	2,872	Hedging	JP Morgan Chase New York	(2)
	19/10/2021	EUR	720	GBP	616	Hedging	JP Morgan Chase New York	4
	19/10/2021	EUR	2	GBP	2	Hedging	JP Morgan Chase New York	0
	19/10/2021	GBP	17,971	EUR	20,973	Hedging	JP Morgan Chase New York	(73)
	19/10/2021	EUR	41	GBP	35	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	14,615	GBP	12,482	Hedging	JP Morgan Chase New York	99
	19/10/2021	EUR	14,645	GBP	12,634	Hedging	JP Morgan Chase New York	(49)
	19/10/2021	EUR	54,342	GBP	46,882	Hedging	JP Morgan Chase New York	(183)
	19/10/2021	GBP	7,819	EUR	9,035	Hedging	JP Morgan Chase New York	59
	27/10/2021	EUR	244,713,334	GBP	209,340,878	Trading	Barclays	1,280,663
	27/10/2021	EUR	150,622,881	USD	176,769,597	Trading	Barclays	(1,823,487)
								EUR (636,414)
Threadneedle (Lux) - Global Investment Grade Credit Opportunities								
	19/10/2021	USD	1,000	EUR	846	Hedging	JP Morgan Chase New York	17
	19/10/2021	CHF	922	EUR	847	Hedging	JP Morgan Chase New York	6
	19/10/2021	GBP	723	EUR	848	Hedging	JP Morgan Chase New York	(7)
	19/10/2021	USD	1,006	EUR	851	Hedging	JP Morgan Chase New York	17
	19/10/2021	GBP	729	EUR	855	Hedging	JP Morgan Chase New York	(7)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Global Investment Grade Credit Opportunities								
(continued)	19/10/2021	SEK	8,566	EUR	842	Hedging	JP Morgan Chase New York	3
	19/10/2021	NOK	8,576	EUR	840	Hedging	JP Morgan Chase New York	8
	19/10/2021	NOK	8,591	EUR	841	Hedging	JP Morgan Chase New York	8
	19/10/2021	GBP	41,528,032	EUR	48,674,009	Hedging	JP Morgan Chase New York	(376,078)
	19/10/2021	USD	1,003	EUR	849	Hedging	JP Morgan Chase New York	17
	19/10/2021	CHF	928	EUR	853	Hedging	JP Morgan Chase New York	6
	19/10/2021	USD	1,000	EUR	846	Hedging	JP Morgan Chase New York	17
	19/10/2021	GBP	726	EUR	850	Hedging	JP Morgan Chase New York	(7)
	19/10/2021	USD	999	EUR	845	Hedging	JP Morgan Chase New York	17
	19/10/2021	GBP	726	EUR	851	Hedging	JP Morgan Chase New York	(7)
	19/10/2021	USD	1,005	EUR	850	Hedging	JP Morgan Chase New York	17
	19/10/2021	GBP	733	EUR	859	Hedging	JP Morgan Chase New York	(7)
	27/10/2021	EUR	11,864,298	USD	13,910,160	Trading	Barclays	(131,838)
	27/10/2021	EUR	13,328,826	GBP	11,400,437	Trading	Barclays	71,795
	27/10/2021	GBP	68,893	EUR	79,969	Trading	JP Morgan Chase New York	143
								EUR (435,880)
Threadneedle (Lux) - Pan European Absolute Alpha								
	19/10/2021	USD	54,326	EUR	45,951	Hedging	JP Morgan Chase New York	907
	19/10/2021	GBP	852,236	EUR	998,886	Hedging	JP Morgan Chase New York	(7,718)
	19/10/2021	GBP	11,323,149	EUR	13,271,592	Hedging	JP Morgan Chase New York	(102,542)
	19/10/2021	GBP	776	EUR	910	Hedging	JP Morgan Chase New York	(7)
	19/10/2021	CHF	79,116	EUR	72,669	Hedging	JP Morgan Chase New York	519
	19/10/2021	GBP	238	EUR	278	Hedging	JP Morgan Chase New York	(2)
	19/10/2021	EUR	173,326	GBP	150,000	Hedging	JP Morgan Chase New York	(1,128)
								EUR (109,971)
Threadneedle (Lux) - American Extended Alpha								
	19/10/2021	EUR	2,382,594	USD	2,816,839	Hedging	JP Morgan Chase New York	(54,502)
	19/10/2021	EUR	6,828	USD	8,073	Hedging	JP Morgan Chase New York	(156)
	19/10/2021	EUR	11,048	USD	13,061	Hedging	JP Morgan Chase New York	(253)
	19/10/2021	USD	2	EUR	1	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	765	USD	905	Hedging	JP Morgan Chase New York	(18)
	19/10/2021	EUR	6	USD	7	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	98,299	EUR	83,758	Hedging	JP Morgan Chase New York	1,191
	19/10/2021	USD	282	EUR	240	Hedging	JP Morgan Chase New York	3
	19/10/2021	USD	457	EUR	390	Hedging	JP Morgan Chase New York	6
	19/10/2021	EUR	453	USD	531	Hedging	JP Morgan Chase New York	(6)
	19/10/2021	EUR	30	USD	35	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	37	USD	43	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	EUR	31	USD	36	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	6,751	USD	7,843	Hedging	JP Morgan Chase New York	(17)
								USD (53,753)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Global Extended Alpha								
	19/10/2021	EUR	2,352,999	USD	2,781,849	Hedging	JP Morgan Chase New York	(53,825)
	19/10/2021	EUR	281,398	USD	332,685	Hedging	JP Morgan Chase New York	(6,437)
	19/10/2021	USD	73,581	EUR	62,696	Hedging	JP Morgan Chase New York	892
	19/10/2021	USD	8,831	EUR	7,524	Hedging	JP Morgan Chase New York	107
	19/10/2021	USD	75,676	EUR	64,791	Hedging	JP Morgan Chase New York	558
	19/10/2021	USD	9,084	EUR	7,777	Hedging	JP Morgan Chase New York	67
								USD (58,638)
Threadneedle (Lux) - Enhanced Commodities								
	19/10/2021	EUR	2,662,169	USD	3,147,368	Hedging	JP Morgan Chase New York	(60,897)
	19/10/2021	CHF	1,521,478	USD	1,652,595	Hedging	JP Morgan Chase New York	(20,807)
	19/10/2021	GBP	764,147	USD	1,058,876	Hedging	JP Morgan Chase New York	(28,512)
	19/10/2021	EUR	1,482,489	USD	1,752,683	Hedging	JP Morgan Chase New York	(33,912)
	19/10/2021	EUR	5,979,577	USD	7,069,397	Hedging	JP Morgan Chase New York	(136,783)
	19/10/2021	GBP	62,831,058	USD	87,064,746	Hedging	JP Morgan Chase New York	(2,344,352)
	19/10/2021	SGD	2,813,232	USD	2,094,815	Hedging	JP Morgan Chase New York	(22,687)
	19/10/2021	GBP	1,521,542	USD	2,108,395	Hedging	JP Morgan Chase New York	(56,772)
	19/10/2021	EUR	28,792	USD	34,039	Hedging	JP Morgan Chase New York	(659)
	19/10/2021	CHF	945	USD	1,027	Hedging	JP Morgan Chase New York	(13)
	19/10/2021	USD	279	GBP	201	Hedging	JP Morgan Chase New York	7
	19/10/2021	USD	1,075	EUR	(910)	Hedging	JP Morgan Chase New York	20
	19/10/2021	GBP	14,843	USD	20,558	Hedging	JP Morgan Chase New York	(544)
	19/10/2021	USD	86,328	SGD	115,849	Hedging	JP Morgan Chase New York	998
	19/10/2021	GBP	2,352	USD	3,258	Hedging	JP Morgan Chase New York	(86)
	19/10/2021	USD	577	GBP	417	Hedging	JP Morgan Chase New York	15
	19/10/2021	USD	13,180	EUR	11,142	Hedging	JP Morgan Chase New York	262
	19/10/2021	USD	3,197	GBP	2,308	Hedging	JP Morgan Chase New York	85
	19/10/2021	SGD	57,374	USD	42,754	Hedging	JP Morgan Chase New York	(494)
	19/10/2021	USD	70,679	GBP	51,021	Hedging	JP Morgan Chase New York	1,883
	19/10/2021	EUR	47,016	USD	55,473	Hedging	JP Morgan Chase New York	(964)
	19/10/2021	CHF	26,870	USD	29,171	Hedging	JP Morgan Chase New York	(353)
	19/10/2021	GBP	13,508	USD	18,664	Hedging	JP Morgan Chase New York	(450)
	19/10/2021	EUR	26,141	USD	30,843	Hedging	JP Morgan Chase New York	(536)
	19/10/2021	EUR	105,746	USD	124,769	Hedging	JP Morgan Chase New York	(2,169)
	19/10/2021	GBP	1,115,391	USD	1,541,124	Hedging	JP Morgan Chase New York	(37,148)
	19/10/2021	SGD	48,486	USD	36,119	Hedging	JP Morgan Chase New York	(406)
	19/10/2021	GBP	26,190	USD	36,187	Hedging	JP Morgan Chase New York	(872)
	19/10/2021	EUR	510	USD	602	Hedging	JP Morgan Chase New York	(10)
	19/10/2021	CHF	17	USD	18	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	1,122	USD	1,327	Hedging	JP Morgan Chase New York	(26)
	19/10/2021	GBP	100	USD	139	Hedging	JP Morgan Chase New York	(3)
	19/10/2021	USD	6,658	EUR	5,630	Hedging	JP Morgan Chase New York	131
	19/10/2021	USD	17,902	EUR	15,138	Hedging	JP Morgan Chase New York	351
	19/10/2021	USD	15,369	GBP	11,113	Hedging	JP Morgan Chase New York	385
	19/10/2021	SGD	3,546	USD	2,644	Hedging	JP Morgan Chase New York	(32)
	19/10/2021	GBP	10,050	USD	13,899	Hedging	JP Morgan Chase New York	(348)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Enhanced Commodities (continued)								
	19/10/2021	USD	32,574	EUR	27,658	Hedging	JP Morgan Chase New York	508
	19/10/2021	USD	17,088	CHF	15,833	Hedging	JP Morgan Chase New York	107
	19/10/2021	USD	10,930	GBP	7,922	Hedging	JP Morgan Chase New York	248
	19/10/2021	USD	18,089	EUR	15,359	Hedging	JP Morgan Chase New York	282
	19/10/2021	USD	72,605	EUR	61,647	Hedging	JP Morgan Chase New York	1,133
	19/10/2021	USD	896,809	GBP	650,009	Hedging	JP Morgan Chase New York	20,347
	19/10/2021	USD	21,241	SGD	28,586	Hedging	JP Morgan Chase New York	186
	19/10/2021	USD	21,167	GBP	15,342	Hedging	JP Morgan Chase New York	480
	19/10/2021	USD	351	EUR	298	Hedging	JP Morgan Chase New York	5
	19/10/2021	USD	11	CHF	10	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	6,120	EUR	5,200	Hedging	JP Morgan Chase New York	92
	19/10/2021	GBP	2,890	USD	3,980	Hedging	JP Morgan Chase New York	(83)
	19/10/2021	EUR	4,434	USD	5,219	Hedging	JP Morgan Chase New York	(78)
	19/10/2021	USD	1,028,827	GBP	747,103	Hedging	JP Morgan Chase New York	21,444
	19/10/2021	GBP	500	USD	689	Hedging	JP Morgan Chase New York	(14)
	19/10/2021	USD	35,029	EUR	29,890	Hedging	JP Morgan Chase New York	375
	19/10/2021	USD	18,501	CHF	17,242	Hedging	JP Morgan Chase New York	9
	19/10/2021	USD	11,753	GBP	8,586	Hedging	JP Morgan Chase New York	175
	19/10/2021	USD	19,486	EUR	16,628	Hedging	JP Morgan Chase New York	209
	19/10/2021	USD	78,305	EUR	66,817	Hedging	JP Morgan Chase New York	838
	19/10/2021	USD	949,672	GBP	693,809	Hedging	JP Morgan Chase New York	14,151
	19/10/2021	USD	22,857	SGD	30,914	Hedging	JP Morgan Chase New York	87
	19/10/2021	USD	22,690	GBP	16,577	Hedging	JP Morgan Chase New York	338
	19/10/2021	USD	379	EUR	323	Hedging	JP Morgan Chase New York	4
	19/10/2021	USD	12	CHF	11	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	225,247	EUR	191,809	Hedging	JP Morgan Chase New York	2,866
	19/10/2021	USD	1,768	EUR	1,505	Hedging	JP Morgan Chase New York	23
	19/10/2021	USD	9,305	GBP	6,768	Hedging	JP Morgan Chase New York	179
	19/10/2021	SGD	10,192	USD	7,559	Hedging	JP Morgan Chase New York	(52)
	19/10/2021	GBP	2,095	USD	2,880	Hedging	JP Morgan Chase New York	(55)
	19/10/2021	USD	48,905	EUR	41,671	Hedging	JP Morgan Chase New York	593
	19/10/2021	USD	25,635	CHF	23,766	Hedging	JP Morgan Chase New York	146
	19/10/2021	USD	16,467	GBP	12,047	Hedging	JP Morgan Chase New York	223
	19/10/2021	USD	23,721	EUR	20,212	Hedging	JP Morgan Chase New York	288
	19/10/2021	USD	108,985	EUR	92,863	Hedging	JP Morgan Chase New York	1,321
	19/10/2021	USD	1,326,578	GBP	970,519	Hedging	JP Morgan Chase New York	17,945
	19/10/2021	USD	32,051	SGD	43,314	Hedging	JP Morgan Chase New York	147
	19/10/2021	USD	31,747	GBP	23,226	Hedging	JP Morgan Chase New York	429
	19/10/2021	USD	527	EUR	449	Hedging	JP Morgan Chase New York	6
	19/10/2021	USD	16	CHF	15	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	245	USD	288	Hedging	JP Morgan Chase New York	(3)
	19/10/2021	USD	7,416	EUR	6,322	Hedging	JP Morgan Chase New York	87
	19/10/2021	USD	50,410	SGD	68,125	Hedging	JP Morgan Chase New York	232
	19/10/2021	GBP	5,450	USD	7,451	Hedging	JP Morgan Chase New York	(102)
	19/10/2021	USD	40,706	EUR	34,701	Hedging	JP Morgan Chase New York	473
	19/10/2021	USD	587	EUR	500	Hedging	JP Morgan Chase New York	7

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Enhanced Commodities								
<i>(continued)</i>								
	19/10/2021	EUR	1,157	USD	1,357	Hedging	JP Morgan Chase New York	(16)
	19/10/2021	USD	521	GBP	382	Hedging	JP Morgan Chase New York	6
	19/10/2021	USD	16,126	GBP	11,819	Hedging	JP Morgan Chase New York	189
	19/10/2021	EUR	30,734	USD	36,027	Hedging	JP Morgan Chase New York	(394)
	19/10/2021	CHF	17,901	USD	19,375	Hedging	JP Morgan Chase New York	(177)
	19/10/2021	GBP	9,020	USD	12,315	Hedging	JP Morgan Chase New York	(152)
	19/10/2021	EUR	15,042	USD	17,633	Hedging	JP Morgan Chase New York	(193)
	19/10/2021	EUR	70,243	USD	82,339	Hedging	JP Morgan Chase New York	(901)
	19/10/2021	GBP	734,270	USD	1,002,472	Hedging	JP Morgan Chase New York	(12,394)
	19/10/2021	SGD	31,743	USD	23,510	Hedging	JP Morgan Chase New York	(129)
	19/10/2021	GBP	17,463	USD	23,842	Hedging	JP Morgan Chase New York	(295)
	19/10/2021	EUR	340	USD	398	Hedging	JP Morgan Chase New York	(4)
	19/10/2021	CHF	11	USD	12	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	47,732	EUR	40,663	Hedging	JP Morgan Chase New York	588
	19/10/2021	USD	38,861	CHF	35,844	Hedging	JP Morgan Chase New York	418
	19/10/2021	EUR	43	USD	50	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	USD	9,665	GBP	7,083	Hedging	JP Morgan Chase New York	115
	19/10/2021	USD	2,466	SGD	3,332	Hedging	JP Morgan Chase New York	12
	19/10/2021	GBP	212	USD	289	Hedging	JP Morgan Chase New York	(3)
	19/10/2021	USD	19,087	GBP	13,887	Hedging	JP Morgan Chase New York	363
	19/10/2021	EUR	299	USD	351	Hedging	JP Morgan Chase New York	(5)
	19/10/2021	GBP	19,769	USD	27,173	Hedging	JP Morgan Chase New York	(517)
	19/10/2021	SGD	33,483	USD	24,860	Hedging	JP Morgan Chase New York	(197)
	19/10/2021	USD	14,000	GBP	10,186	Hedging	JP Morgan Chase New York	266
	19/10/2021	EUR	44,884	USD	52,575	Hedging	JP Morgan Chase New York	(537)
	19/10/2021	CHF	25,808	USD	27,851	Hedging	JP Morgan Chase New York	(172)
	19/10/2021	GBP	13,227	USD	18,085	Hedging	JP Morgan Chase New York	(250)
	19/10/2021	EUR	22,282	USD	26,100	Hedging	JP Morgan Chase New York	(267)
	19/10/2021	EUR	103,823	USD	121,613	Hedging	JP Morgan Chase New York	(1,243)
	19/10/2021	GBP	1,084,040	USD	1,482,158	Hedging	JP Morgan Chase New York	(20,455)
	19/10/2021	SGD	47,322	USD	34,968	Hedging	JP Morgan Chase New York	(113)
	19/10/2021	GBP	25,741	USD	35,195	Hedging	JP Morgan Chase New York	(486)
	19/10/2021	EUR	502	USD	588	Hedging	JP Morgan Chase New York	(6)
	19/10/2021	CHF	16	USD	18	Hedging	JP Morgan Chase New York	0
	19/10/2021	EUR	98	USD	115	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	EUR	2,125	USD	2,490	Hedging	JP Morgan Chase New York	(26)
	19/10/2021	SGD	10,168	USD	7,509	Hedging	JP Morgan Chase New York	(20)
	19/10/2021	GBP	100	USD	137	Hedging	JP Morgan Chase New York	(2)
	19/10/2021	EUR	47,483	USD	55,476	Hedging	JP Morgan Chase New York	(425)
	19/10/2021	CHF	27,357	USD	29,471	Hedging	JP Morgan Chase New York	(131)
	19/10/2021	GBP	13,837	USD	18,948	Hedging	JP Morgan Chase New York	(290)
	19/10/2021	EUR	23,553	USD	27,517	Hedging	JP Morgan Chase New York	(211)
	19/10/2021	EUR	110,025	USD	128,545	Hedging	JP Morgan Chase New York	(984)
	19/10/2021	GBP	1,147,399	USD	1,571,190	Hedging	JP Morgan Chase New York	(24,057)
	19/10/2021	SGD	50,448	USD	37,229	Hedging	JP Morgan Chase New York	(71)
	19/10/2021	GBP	27,138	USD	37,161	Hedging	JP Morgan Chase New York	(569)

Notes to the Financial Statements

(continued)

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

(continued)

Portfolio	Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the portfolio base currency
Threadneedle (Lux) - Enhanced Commodities								
<i>(continued)</i>	19/10/2021	EUR	532	USD	622	Hedging	JP Morgan Chase New York	(5)
	19/10/2021	CHF	17	USD	19	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	828	EUR	707	Hedging	JP Morgan Chase New York	8
	19/10/2021	GBP	410	USD	562	Hedging	JP Morgan Chase New York	(9)
	19/10/2021	EUR	734	USD	859	Hedging	JP Morgan Chase New York	(8)
	19/10/2021	USD	191	GBP	139	Hedging	JP Morgan Chase New York	3
	19/10/2021	SGD	31,082	USD	22,958	Hedging	JP Morgan Chase New York	(64)
	19/10/2021	GBP	162	USD	223	Hedging	JP Morgan Chase New York	(4)
	19/10/2021	CHF	1,321	USD	1,423	Hedging	JP Morgan Chase New York	(6)
	19/10/2021	USD	4,447	EUR	3,808	Hedging	JP Morgan Chase New York	32
	19/10/2021	USD	1,438	EUR	1,231	Hedging	JP Morgan Chase New York	10
	19/10/2021	GBP	99	USD	135	Hedging	JP Morgan Chase New York	(1)
	19/10/2021	USD	21,825	SGD	29,630	Hedging	JP Morgan Chase New York	1
	19/10/2021	GBP	4,654	USD	6,299	Hedging	JP Morgan Chase New York	(24)
	19/10/2021	USD	37,709	EUR	32,496	Hedging	JP Morgan Chase New York	34
	19/10/2021	USD	20,018	CHF	18,696	Hedging	JP Morgan Chase New York	(34)
	19/10/2021	USD	12,795	GBP	9,514	Hedging	JP Morgan Chase New York	(33)
	19/10/2021	USD	18,742	EUR	16,151	Hedging	JP Morgan Chase New York	17
	19/10/2021	USD	86,578	EUR	74,609	Hedging	JP Morgan Chase New York	78
	19/10/2021	USD	1,050,541	GBP	781,119	Hedging	JP Morgan Chase New York	(2,707)
	19/10/2021	USD	25,213	SGD	34,336	Hedging	JP Morgan Chase New York	(78)
	19/10/2021	USD	24,934	GBP	18,539	Hedging	JP Morgan Chase New York	(64)
	19/10/2021	USD	419	EUR	361	Hedging	JP Morgan Chase New York	0
	19/10/2021	USD	13	CHF	12	Hedging	JP Morgan Chase New York	0
	19/10/2021	GBP	173	USD	232	Hedging	JP Morgan Chase New York	1
	19/10/2021	USD	931	EUR	802	Hedging	JP Morgan Chase New York	2
	19/10/2021	EUR	2,122,186	USD	2,465,700	Hedging	JP Morgan Chase New York	(5,277)
	19/10/2021	USD	2,029,415	GBP	1,511,643	Hedging	JP Morgan Chase New York	(8,862)
	19/10/2021	SGD	27,797	USD	20,429	Hedging	JP Morgan Chase New York	46
	19/10/2021	GBP	23,026	USD	30,913	Hedging	JP Morgan Chase New York	135
								USD (2,740,648)

Notes to the Financial Statements

(continued)

10 NET UNREALISED GAIN / (LOSS) ON SWAPS

As at September 30, 2021, Threadneedle (Lux) - Global Corporate Bond had the following Credit Default Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value USD	% of Net Assets
CDS	JPMorgan	Airbus SE	Sell	EUR	1,300,000	20/06/2025	36,410	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	13,300,000	20/06/2026	(1,796,821)	(0.33)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	22,750,000	20/06/2026	(687,696)	(0.13)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	6,725,000	20/06/2026	(908,543)	(0.17)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Sell	EUR	2,200,000	20/06/2026	297,219	0.05
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Sell	EUR	5,000,000	20/06/2026	151,142	0.03
CDS	JPMorgan	Lloyds Banking Group	Buy	EUR	3,300,000	20/06/2026	(36,542)	(0.01)
CDS	Goldman Sachs	Scottish & Southern Energy plc	Buy	EUR	1,400,000	20/06/2026	(34,823)	(0.01)
CDS	Goldman Sachs	Banco Bilbao Vizcaya	Buy	EUR	1,200,000	20/06/2026	(25,693)	(0.00)
CDS	Barclays	Banco BPM SPA	Buy	EUR	74,000	20/06/2022	(2,717)	(0.00)
CDS	Barclays	Banco BPM SPA	Buy	EUR	150,000	20/06/2022	(5,507)	(0.00)
CDS	Barclays	Banco BPM SPA	Buy	EUR	295,000	20/06/2022	(10,830)	(0.00)
CDS	Barclays	Banco BPM SPA	Buy	EUR	185,000	20/06/2022	(6,792)	(0.00)
CDS	JPMorgan	BCP Finance Bank	Buy	EUR	55,000	20/06/2022	(1,353)	(0.00)
CDS	JPMorgan	BCP Finance Bank	Buy	EUR	55,000	20/06/2022	(1,353)	(0.00)
CDS	Barclays	Banca BPM SPA	Buy	EUR	146,000	20/06/2022	(5,360)	(0.00)
CDS	JPMorgan	BCP Finance Bank	Buy	EUR	60,000	20/06/2022	(1,476)	(0.00)
CDS	JPMorgan	BCP Finance Bank	Buy	EUR	80,000	20/06/2022	(1,968)	(0.00)
CDS	JPMorgan	Banco BPM SPA	Buy	EUR	580,000	20/12/2023	(56,238)	(0.01)
CDS	JPMorgan	Banco BPM SPA	Buy	EUR	200,000	20/12/2023	(19,393)	(0.00)
CDS	Goldman Sachs	Banco Commercial Portugues SA	Buy	EUR	50,000	20/12/2023	(1,230)	(0.00)
CDS	JPMorgan	Glencore International	Sell	EUR	1,100,000	20/06/2026	228,092	0.04
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Sell	EUR	17,750,000	20/06/2026	536,554	0.10
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 36	Buy	EUR	17,750,000	20/12/2026	(537,179)	(0.10)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 36	Buy	EUR	17,825,000	20/12/2026	(2,438,632)	(0.44)
CDS	Goldman Sachs	Fortum OYJ	Buy	EUR	1,900,000	20/12/2026	(63,909)	(0.01)
CDS	Goldman Sachs	Veolia Environment	Buy	EUR	2,000,000	20/12/2026	(85,520)	(0.02)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Sell	EUR	17,825,000	20/06/2026	2,408,145	0.44
CDS	JPMorgan	Telia Co AB	Buy	EUR	2,500,000	20/12/2026	(105,850)	(0.02)
CDS	JPMorgan	Swedbank AB	Buy	EUR	2,330,000	20/12/2026	(99,924)	(0.02)
CDS	Barclays	Standard Chartered plc	Buy	EUR	4,740,000	20/12/2026	(107,209)	(0.02)
							USD (3,384,996)	(0.62)

As at September 30, 2021, Threadneedle (Lux) - European Corporate Bond had the following Credit Default Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value EUR	% of Net Assets
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	17,230,000	20/06/2026	(449,403)	(0.35)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	2,950,000	20/06/2026	(343,883)	(0.27)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	4,600,000	20/06/2026	(119,980)	(0.09)

Notes to the Financial Statements

(continued)

10 NET UNREALISED GAIN / (LOSS) ON SWAPS

(continued)

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value EUR	% of Net Assets
CDS	JPMorgan	Glencore International	Sell	EUR	400,000	20/06/2026	71,567	0.05
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 36	Buy	EUR	2,950,000	20/12/2026	(348,236)	(0.27)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 36	Buy	EUR	21,830,000	20/12/2026	(570,047)	(0.46)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Sell	EUR	21,830,000	20/06/2026	569,383	0.45
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Sell	EUR	2,950,000	20/06/2026	343,883	0.27
							EUR (846,716)	(0.67)

As at September 30, 2021, Threadneedle (Lux) - European Short-Term High Yield Bond had the following Credit Default Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value EUR	% of Net Assets
CDS	JPMorgan	ITRAXX Europe Crossover Series 31	Sell	EUR	933,340	20/06/2022	27,465	0.03
CDS	Goldman Sachs	Cellnex Telecom SA	Sell	EUR	300,000	20/06/2022	10,581	0.01
							EUR 38,046	0.04

As at September 30, 2021, Threadneedle (Lux) - European Strategic Bond had the following Credit Default Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value EUR	% of Net Assets
CDS	JPMorgan	Banco BPM SPA	Buy	EUR	325,000	20/12/2023	(27,191)	(0.01)
CDS	JPMorgan	Airbus SE	Sell	EUR	900,000	20/06/2025	21,750	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	30,520,000	20/06/2026	(796,040)	(0.36)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	18,600,000	20/06/2026	(2,168,210)	(0.97)
CDS	Morgan Stanley	CDX.NA.IG.36	Buy	USD	8,730,000	20/06/2026	(181,358)	(0.08)
CDS	Morgan Stanley	ITRAXX FINUB 35	Buy	EUR	4,340,000	20/06/2026	(4,713)	(0.00)
CDS	Morgan Stanley	CDX.NA.IG.36	Buy	USD	9,000,000	20/06/2026	(186,967)	(0.08)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	5,000,000	20/06/2026	(130,413)	(0.06)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	4,000,000	20/06/2026	(466,282)	(0.21)
CDS	JPMorgan	Barclays plc	Buy	EUR	1,700,000	20/06/2026	(8,519)	(0.00)
CDS	JPMorgan	Lloyds Banking Group	Buy	EUR	1,700,000	20/06/2026	(16,243)	(0.01)
CDS	Goldman Sachs	SSE plc	Buy	EUR	1,870,000	20/06/2026	(40,134)	(0.02)
CDS	Goldman Sachs	Banco Bilbao Vizcaya	Buy	EUR	800,000	20/06/2026	(14,779)	(0.01)
CDS	Barclays	Banco BPM SPA	Buy	EUR	61,000	20/06/2022	(1,932)	(0.00)
CDS	Barclays	Banco BPM SPA	Buy	EUR	120,000	20/06/2022	(3,801)	(0.00)
CDS	Barclays	Banco BPM SPA	Buy	EUR	245,000	20/06/2022	(7,761)	(0.00)
CDS	Barclays	Banco BPM SPA	Buy	EUR	150,000	20/06/2022	(4,751)	(0.00)
CDS	Barclays	Coöperatieve Rabobank U.A.	Buy	EUR	900,000	20/12/2026	(10,421)	(0.00)
CDS	JPMorgan	BCP Finance Bank	Buy	EUR	165,000	20/06/2022	(3,502)	(0.00)
CDS	JPMorgan	BCP Finance Bank	Buy	EUR	165,000	20/06/2022	(3,502)	(0.00)
CDS	Barclays	Banco BPM SPA	Buy	EUR	124,000	20/06/2022	(3,928)	(0.00)
CDS	JPMorgan	BCP Finance Bank	Buy	EUR	165,000	20/06/2022	(3,502)	(0.00)
CDS	JPMorgan	BCP Finance Bank	Buy	EUR	235,000	20/06/2022	(4,988)	(0.00)
CDS	JPMorgan	Glencore International	Sell	EUR	600,000	20/06/2026	107,350	0.05
CDS	JPMorgan	General Motors Company	Buy	USD	800,000	20/06/2023	(53,878)	(0.02)
CDS	Morgan Stanley	ITRAXX FINUB 36	Buy	EUR	4,340,000	20/12/2026	20,962	0.01
CDS	Morgan Stanley	ITRAXX FINUB 35	Sell	EUR	4,340,000	20/06/2026	4,713	0.00

Notes to the Financial Statements

(continued)

10 NET UNREALISED GAIN / (LOSS) ON SWAPS

(continued)

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value EUR	% of Net Assets
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 36	Buy	EUR	35,520,000	20/12/2026	(927,533)	(0.41)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Sell	EUR	35,520,000	20/06/2026	926,453	0.41
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 36	Buy	EUR	22,600,000	20/12/2026	(2,667,846)	(1.19)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Sell	EUR	22,600,000	20/06/2026	2,634,491	1.18
CDS	Goldman Sachs	Fortum OYJ	Buy	EUR	2,200,000	20/12/2026	(63,851)	(0.03)
CDS	Goldman Sachs	Veolia Environment	Buy	EUR	1,750,000	20/12/2026	(64,567)	(0.03)
CDS	JPMorgan	Electricite DE	Buy	EUR	1,300,000	20/12/2026	(32,864)	(0.01)
CDS	JPMorgan	Diamler AG	Buy	EUR	537,500	20/12/2026	(13,416)	(0.01)
CDS	JPMorgan	Tesco plc	Buy	EUR	2,200,000	20/12/2026	(34,212)	(0.02)
CDS	Barclays	Standard Chartered plc	Buy	EUR	2,190,000	20/12/2026	(42,740)	(0.02)
CDS	JPMorgan	Telia Co AB	Buy	EUR	1,700,000	20/12/2026	(62,106)	(0.03)
CDS	JPMorgan	Swedbank AB	Buy	EUR	2,160,000	20/12/2026	(79,929)	(0.05)
							EUR (4,416,160)	(1.97)

As at September 30, 2021, Threadneedle (Lux) - Global Dynamic Real Return had the following Credit Default Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value USD	% of Net Assets
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Sell	EUR	3,600,000	20/06/2026	486,357	0.92
CDS	Morgan Stanley	CDX.NA.IG.36	Sell	USD	3,890,000	20/06/2026	93,656	0.18
CDS	Morgan Stanley	CDX.NA.IG.36	Buy	USD	550,000	20/06/2026	(13,242)	(0.03)
CDS	Morgan Stanley	CDX.NA.IG.36	Buy	USD	3,340,000	20/06/2026	(80,414)	(0.15)
CDS	Morgan Stanley	CDX.NA.IG.37	Sell	USD	3,340,000	20/12/2026	79,704	0.15
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 36	Sell	EUR	3,600,000	20/12/2026	492,515	0.94
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	3,600,000	20/06/2026	(486,358)	(0.92)
							USD 572,218	1.09

As at September 30, 2021, Threadneedle (Lux) - Global Multi Asset Income had the following Credit Default Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value USD	% of Net Assets
CDS	Barclays	Banco BPM SPA	Buy	EUR	100,000	20/12/2023	(12,302)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	3,150,000	20/06/2026	(95,219)	(0.06)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	100,000	20/06/2026	(13,510)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Sell	EUR	870,000	20/06/2026	26,299	0.02
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	75,000	20/06/2026	(10,132)	(0.01)
CDS	JPMorgan	Barclays plc	Buy	EUR	80,000	20/06/2026	(465)	(0.00)
CDS	Goldman Sachs	SSE plc	Buy	EUR	70,000	20/06/2026	(1,741)	(0.00)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	80,000	20/06/2026	(10,808)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	400,000	20/06/2026	(12,091)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Sell	EUR	400,000	20/06/2026	12,091	0.01

Notes to the Financial Statements

(continued)

10 NET UNREALISED GAIN / (LOSS) ON SWAPS

(continued)

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value USD	% of Net Assets
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Sell	EUR	900,000	20/06/2026	27,206	0.02
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Sell	EUR	2,250,000	20/06/2026	68,014	0.04
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 36	Buy	EUR	2,250,000	20/12/2026	(68,094)	(0.04)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 36	Buy	EUR	255,000	20/12/2026	(34,886)	(0.02)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Sell	EUR	255,000	20/06/2026	34,450	0.02
CDS	Goldman Sachs	Fortum OYJ	Buy	EUR	90,000	20/12/2026	(3,027)	(0.00)
CDS	Goldman Sachs	Veolia Environment	Buy	EUR	70,000	20/12/2026	(2,993)	(0.00)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 36	Sell	EUR	870,000	20/12/2026	26,329	0.02
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	870,000	20/06/2026	(26,299)	(0.02)
CDS	JPMorgan	Telia Co AB	Buy	EUR	90,000	20/12/2026	(3,811)	(0.00)
CDS	Barclays	Standard Chartered plc	Buy	EUR	130,000	20/12/2026	(2,940)	(0.00)
							USD (103,929)	(0.06)

As at September 30, 2021, Threadneedle (Lux) - American Absolute Alpha had the following Total Return Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Pay/Receive	Currency	Notional amount	Maturity Date	Unrealised gain/(loss) in the portfolio base currency	% of Net Assets
TRS	Bank of America Merrill Lynch	North America Equity Basket	Pay performance of the underlying basket of 21 equities and receive US-1M-LIBOR.	USD	3,871,104	20/04/2022	43,450	0.19
TRS	UBS	North America Equity Basket	Pay performance of the underlying basket of 23 equities and receive US-1M-LIBOR.	USD	4,541,802	26/06/2023	(9,074)	(0.04)
							USD 34,376	0.15

As at September 30, 2021, Threadneedle (Lux) - Credit Opportunities had the following Credit Default Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value EUR	% of Net Assets
CDS	Barclays	Banco BPM SPA	Buy	EUR	100,000	20/06/2022	(3,168)	(0.00)
CDS	Citigroup Global Markets	Societe Generale SA	Buy	EUR	19,000,000	20/06/2026	(370,425)	(0.03)
CDS	Barclays	Banco BPM SPA	Buy	EUR	2,855,000	20/06/2022	(90,436)	(0.01)
CDS	Barclays	Banco BPM SPA	Buy	EUR	5,810,000	20/06/2022	(184,039)	(0.02)
CDS	Barclays	Banco BPM SPA	Buy	EUR	3,645,000	20/06/2022	(115,460)	(0.01)
CDS	Barclays	Banco BPM SPA	Buy	EUR	1,477,000	20/06/2022	(46,786)	(0.00)
CDS	JPMorgan	BCP Finance Bank	Buy	EUR	3,765,000	20/06/2022	(79,919)	(0.01)
CDS	JPMorgan	BCP Finance Bank	Buy	EUR	3,765,000	20/06/2022	(79,919)	(0.01)
CDS	JPMorgan	BCP Finance Bank	Buy	EUR	3,765,000	20/06/2022	(79,919)	(0.01)
CDS	Barclays	Banco BPM SPA	Buy	EUR	2,853,000	20/06/2022	(90,372)	(0.01)
CDS	JPMorgan	BCP Finance Bank	Buy	EUR	5,185,000	20/06/2022	(110,061)	(0.01)

Notes to the Financial Statements

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10 NET UNREALISED GAIN / (LOSS) ON SWAPS

(continued)

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value EUR	% of Net Assets
CDS	JPMorgan	General Motors Company	Buy	USD	21,150,000	20/12/2022	(1,032,324)	(0.09)
CDS	Goldman Sachs	Arcelormittal	Buy	EUR	7,500,000	20/12/2023	(723,012)	(0.06)
CDS	Barclays	Banco BPM SPA	Buy	EUR	1,000,000	20/06/2022	(31,676)	(0.00)
CDS	JPMorgan	Airbus SE	Sell	EUR	3,950,000	20/06/2025	95,456	0.01
CDS	Citigroup Global Markets	Barclays plc	Buy	EUR	7,300,000	20/06/2026	(36,584)	(0.00)
CDS	Morgan Stanley	CDX.NA.IG.36	Buy	USD	262,650,000	20/06/2026	(5,456,321)	(0.46)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	97,450,000	20/06/2026	(2,541,747)	(0.22)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	155,650,000	20/06/2026	(18,144,189)	(1.54)
CDS	Morgan Stanley	ITRAXX FINSR 35	Buy	EUR	22,180,000	20/06/2026	(517,830)	(0.04)
CDS	Morgan Stanley	ITRAXX FINUB 35	Buy	EUR	25,090,000	20/06/2026	(27,249)	(0.00)
CDS	Morgan Stanley	CDX.NA.IG.36	Buy	USD	39,000,000	20/06/2026	(810,190)	(0.07)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	23,500,000	20/06/2026	(2,739,405)	(0.23)
CDS	Goldman Sachs	Coöperatieve Rabobank U.A.	Buy	EUR	14,200,000	20/06/2026	(192,625)	(0.02)
CDS	JPMorgan	Banco Commercial Portugues	Buy	EUR	500,000	20/06/2022	(10,613)	(0.00)
CDS	Bank of America Merrill Lynch	Barclays plc	Buy	EUR	9,830,000	20/06/2026	(236,610)	(0.02)
CDS	Bank of America Merrill Lynch	Lloyds Banking Group	Buy	EUR	12,220,000	20/06/2026	(337,745)	(0.03)
CDS	JPMorgan	Barclays plc	Buy	EUR	5,990,000	20/06/2026	(30,019)	(0.00)
CDS	JPMorgan	Lloyds Banking Group	Buy	EUR	24,700,000	20/06/2026	(235,997)	(0.02)
CDS	Goldman Sachs	Monitchem Holdco 3 S.A.	Buy	EUR	10,000,000	20/06/2026	(1,421,913)	(0.12)
CDS	Citigroup Global Markets	Sanofi SA	Buy	EUR	8,900,000	20/06/2026	(332,208)	(0.03)
CDS	JPMorgan	Henkel AG & Co	Buy	EUR	17,700,000	20/06/2026	(701,843)	(0.06)
CDS	Goldman Sachs	Banco Bilbao Vizcaya	Buy	EUR	9,700,000	20/06/2026	(179,199)	(0.02)
CDS	Barclays	Coöperatieve Rabobank U.A.	Buy	EUR	4,600,000	20/12/2026	(53,265)	(0.00)
CDS	Barclays	Banco BPM SPA	Buy	EUR	400,000	20/06/2022	(12,671)	(0.00)
CDS	JPMorgan	General Motors Company	Buy	USD	600,000	20/12/2022	(29,286)	(0.00)
CDS	JPMorgan	Banco Commercial Portugues	Buy	EUR	900,000	20/06/2022	(19,104)	(0.00)
CDS	JPMorgan	General Motors Company	Buy	USD	1,200,000	20/12/2022	(58,572)	(0.00)
CDS	Morgan Stanley	ITRAXX FINUB 35	Sell	EUR	25,090,000	20/06/2026	27,249	0.00
CDS	Morgan Stanley	ITRAXX FINUB 36	Buy	EUR	25,090,000	20/12/2026	121,185	0.01
CDS	Morgan Stanley	ITRAXX FINSR 36	Buy	EUR	22,180,000	20/12/2026	(502,472)	(0.04)
CDS	Morgan Stanley	ITRAXX FINSR 35	Sell	EUR	22,180,000	20/06/2026	517,830	0.04
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 36	Buy	EUR	97,450,000	20/12/2026	(2,544,708)	(0.21)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Sell	EUR	97,450,000	20/06/2026	2,541,747	0.22
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 36	Buy	EUR	179,150,000	20/12/2026	(21,147,982)	(1.80)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Sell	EUR	179,150,000	20/06/2026	20,883,594	1.77

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10 NET UNREALISED GAIN / (LOSS) ON SWAPS

(continued)

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value EUR	% of Net Assets
CDS	Goldman Sachs	Veolia Environment	Buy	EUR	16,100,000	20/12/2026	(594,018)	(0.05)
CDS	JPMorgan	Electricite DE	Buy	EUR	6,250,000	20/12/2026	(158,002)	(0.01)
CDS	JPMorgan	Bayerische Motoren Werke AG	Buy	EUR	10,860,000	20/12/2026	(317,621)	(0.03)
CDS	JPMorgan	Diamler AG	Buy	EUR	19,355,000	20/12/2026	(483,091)	(0.04)
CDS	BNP Paribas	British Telecommunications plc	Buy	EUR	15,000,000	20/12/2026	(134,918)	(0.01)
CDS	JPMorgan	Tesco plc	Buy	EUR	16,700,000	20/12/2026	(259,703)	(0.02)
CDS	JPMorgan	Telia Co AB	Buy	EUR	15,800,000	20/12/2026	(577,225)	(0.05)
CDS	Barclays	Standard Chartered plc	Buy	EUR	13,500,000	20/12/2026	(263,463)	(0.02)
CDS	JPMorgan	Swedbank AB	Buy	EUR	18,560,000	20/12/2026	(686,794)	(0.06)
CDS	Goldman Sachs	HSBC Holdings	Buy	EUR	4,115,000	20/12/2026	(91,958)	(0.01)
CDS	Bank of America Merrill Lynch	ING Groep NV	Buy	EUR	18,300,000	20/12/2026	(148,334)	(0.01)
CDS	Goldman Sachs	HSBC Holdings	Buy	EUR	22,210,000	20/12/2026	36,428	0.00
CDS	Barclays	Natwest Group	Buy	EUR	10,540,000	20/12/2026	(85,787)	(0.01)
CDS	Citigroup Global Markets	Westpac banking Corp.	Buy	USD	23,030,000	20/12/2026	(709,295)	(0.06)
							EUR (41,644,583)	(3.53)

As at September 30, 2021, Threadneedle (Lux) - Global Investment Grade Credit Opportunities had the following Credit Default Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value EUR	% of Net Assets
CDS	Citigroup Global Markets	Tesco plc	Buy	EUR	60,000	20/06/2023	(792)	(0.00)
CDS	Citigroup Global Markets	Societe Generale SA	Buy	EUR	1,000,000	20/06/2026	(19,496)	(0.03)
CDS	JPMorgan	Pearson PLC	Buy	EUR	40,000	20/06/2023	(558)	(0.00)
CDS	JPMorgan	Banca Popolare Di Milano	Buy	EUR	30,000	20/06/2023	(2,021)	(0.00)
CDS	JPMorgan	Banco Commercial Portugues	Buy	EUR	30,000	20/06/2023	(1,146)	(0.00)
CDS	Citigroup Global Markets	Tesco plc	Buy	EUR	80,000	20/06/2023	(1,056)	(0.00)
CDS	JPMorgan	Airbus SE	Sell	EUR	350,000	20/06/2025	8,458	0.02
CDS	JPMorgan	Tesco plc	Buy	EUR	60,000	20/06/2023	(792)	(0.00)
CDS	Citigroup Global Markets	Barclays plc	Buy	EUR	700,000	20/06/2026	(3,508)	(0.01)
CDS	Morgan Stanley	CDX.NA.IG.36	Buy	USD	9,750,000	20/06/2026	(202,548)	(0.36)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	7,320,000	20/06/2026	(190,924)	(0.34)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Buy	EUR	2,910,000	20/06/2026	(339,220)	(0.61)
CDS	Morgan Stanley	ITRAXX FINUB 35	Buy	EUR	3,810,000	20/06/2026	(4,138)	(0.01)
CDS	Morgan Stanley	CDX.NA.IG.36	Buy	USD	2,000,000	20/06/2026	(41,548)	(0.07)
CDS	Morgan Stanley	ITRAXX FINSR 35	Buy	EUR	1,250,000	20/06/2026	(29,183)	(0.05)
CDS	Morgan Stanley	CDX.NA.IG.36	Buy	USD	3,500,000	20/06/2026	(72,709)	(0.13)
CDS	Goldman Sachs	Coöperatieve Rabobank U.A.	Buy	EUR	1,300,000	20/06/2026	(17,635)	(0.03)
CDS	Bank of America Merrill Lynch	Barclays plc	Buy	EUR	350,000	20/06/2026	(8,425)	(0.02)

Notes to the Financial Statements

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10 NET UNREALISED GAIN / (LOSS) ON SWAPS

(continued)

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value EUR	% of Net Assets
CDS	Bank of America Merrill Lynch	Lloyds Banking Group	Buy	EUR	930,000	20/06/2026	(25,704)	(0.05)
CDS	JPMorgan	Barclays plc	Buy	EUR	590,000	20/06/2026	(2,957)	(0.01)
CDS	JPMorgan	Lloyds Banking Group	Buy	EUR	2,600,000	20/06/2026	(24,842)	(0.04)
CDS	JPMorgan	Henkel AG & Co	Buy	EUR	1,300,000	20/06/2026	(51,548)	(0.09)
CDS	JPMorgan	Natural Energy Group SA	Buy	EUR	800,000	20/06/2026	(19,059)	(0.03)
CDS	Citigroup Global Markets	Sanofi SA	Buy	EUR	1,100,000	20/06/2026	(41,059)	(0.07)
CDS	Goldman Sachs	SSE plc	Buy	EUR	960,000	20/06/2026	(20,604)	(0.04)
CDS	Goldman Sachs	Banco Bilbao Vizcaya	Buy	EUR	650,000	20/06/2026	(12,008)	(0.02)
CDS	JPMorgan	Banco Commercial Portugues SA	Buy	EUR	30,000	20/06/2023	(1,146)	(0.00)
CDS	JPMorgan	United Utilities Group	Buy	EUR	80,000	20/12/2023	(1,543)	(0.00)
CDS	JPMorgan	Banco BPM SPA	Buy	EUR	30,000	20/06/2023	(2,021)	(0.00)
CDS	JPMorgan	Banco BPM SPA	Buy	EUR	145,000	20/12/2023	(12,131)	(0.02)
CDS	Barclays	Tesco plc	Buy	EUR	100,000	20/12/2023	(1,606)	(0.00)
CDS	JPMorgan	Tesco plc	Buy	EUR	260,000	20/12/2023	(4,175)	(0.01)
CDS	JPMorgan	Banco BPM SPA	Buy	EUR	250,000	20/12/2023	(20,916)	(0.04)
CDS	Morgan Stanley	ITRAXX FINUB 36	Buy	EUR	3,810,000	20/12/2026	18,402	0.03
CDS	Morgan Stanley	ITRAXX FINUB 35	Sell	EUR	3,810,000	20/06/2026	4,138	0.01
CDS	Morgan Stanley	ITRAXX FINSR 35	Sell	EUR	1,250,000	20/06/2026	29,183	0.05
CDS	Morgan Stanley	ITRAXX FINSR 36	Buy	EUR	1,250,000	20/12/2026	(28,318)	(0.05)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Sell	EUR	7,320,000	20/06/2026	190,924	0.34
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 36	Buy	EUR	7,320,000	20/12/2026	(191,147)	(0.34)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 36	Buy	EUR	2,910,000	20/12/2026	(343,515)	(0.62)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 35	Sell	EUR	2,910,000	20/06/2026	339,220	0.61
CDS	Goldman Sachs	Fortum OYJ	Buy	EUR	850,000	20/12/2026	(24,670)	(0.04)
CDS	Goldman Sachs	Veolia Environment	Buy	EUR	830,000	20/12/2026	(30,623)	(0.05)
CDS	JPMorgan	Electricite DE	Buy	EUR	400,000	20/12/2026	(10,112)	(0.02)
CDS	JPMorgan	General Motors Company	Buy	USD	500,000	20/12/2026	(85,548)	(0.15)
CDS	JPMorgan	Bayerische Motoren Werke AG	Buy	EUR	600,000	20/12/2026	(17,548)	(0.03)
CDS	JPMorgan	Diamler AG	Buy	EUR	1,077,500	20/12/2026	(26,894)	(0.05)
CDS	JPMorgan	Tesco plc	Buy	EUR	450,000	20/12/2026	(6,998)	(0.01)
CDS	Barclays	Standard Chartered plc	Buy	EUR	1,300,000	20/12/2026	(25,371)	(0.05)
CDS	JPMorgan	Telia Co AB	Buy	EUR	900,000	20/12/2026	(32,880)	(0.06)
CDS	JPMorgan	Swedbank AB	Buy	EUR	850,000	20/12/2026	(31,453)	(0.07)
CDS	Barclays	Natwest Group	Buy	EUR	1,030,000	20/12/2026	(8,383)	(0.02)
CDS	Bank of America Merrill Lynch	ING Groep NV	Buy	EUR	1,840,000	20/12/2026	(14,914)	(0.03)
CDS	Goldman Sachs	HSBC Holdings	Buy	EUR	735,000	20/12/2026	(16,425)	(0.04)
CDS	Goldman Sachs	HSBC Holdings	Buy	EUR	1,570,000	20/12/2026	2,575	0.00
CDS	Citigroup Global Markets	Westpac banking Corp.	Buy	USD	1,700,000	20/12/2026	(52,357)	(0.09)
							EUR (1,531,274)	(2.74)

Notes to the Financial Statements

(continued)

10 NET UNREALISED GAIN / (LOSS) ON SWAPS

(continued)

As at September 30, 2021, Threadneedle (Lux) - Pan European Absolute Alpha had the following Total Return Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Pay/Receive	Currency	Notional amount	Maturity Date	Unrealised gain/(loss) in the portfolio base currency	% of Net Assets
TRS	Goldman Sachs	Equity Basket	Pay performance of the underlying basket of 5 equities and receive 1M TOIS -0.35%.	EUR	5,705,100	From 05/05/2027 to 24/10/2029	(9,023)	(0.01)
TRS	Goldman Sachs	Equity Basket	Pay performance of the underlying equity and receive 1M CIBOR -0.35%.	GBP	2,600,098	From 05/05/2027 to 24/10/2029	40,933	0.03
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 3 equities and receive 1M TOIS.	CHF	9,872,291	24/01/2022	86,959	0.06
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 6 equities and receive 1M CIBOR.	DKK	83,034,385	24/01/2022	305,316	0.21
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 27 equities and receive 1M EONIA.	EUR	45,924,957	24/01/2022	614,081	0.42
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 4 equities and receive 1M SONIA.	GBP	9,580,352	24/01/2022	117,084	0.08
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 4 equities and receive 1M NIBOR.	NOK	49,507,910	24/01/2022	18,400	0.01
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 13 equities and receive 1M STIBOR.	SEK	250,115,433	24/01/2022	329,713	0.22
							EUR 1,503,463	1.02

Notes to the Financial Statements

(continued)

10 NET UNREALISED GAIN / (LOSS) ON SWAPS

(continued)

As at September 30, 2021, Threadneedle (Lux) - American Extended Alpha had the following Total Return Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Pay/Receive	Currency	Notional amount	Maturity Date	Unrealised (loss) in the portfolio base currency	% of Net Assets
TRS	Bank of America Merrill Lynch	North America Equity Basket	Pay US-1M-LIBOR +0.30% and receive performance of the underlying basket of 5 equities. Pay performance of the underlying basket of 21 equities and receive US-1M-LIBOR.	USD	39,587,135	20/04/2022	(1,345,932)	(1.17)
TRS	UBS	North America Equity Basket	Pay performance of the underlying basket of 23 equities and receive US-1M-LIBOR.	USD	13,065,166	26/06/2023	(25,832)	(0.03)
							USD (1,371,764)	(1.20)

As at September 30, 2021, Threadneedle (Lux) - Global Extended Alpha had the following Total Return Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Pay/Receive	Currency	Notional amount	Maturity Date	Unrealised gain/(loss) in the portfolio base currency	% of Net Assets
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 2 equities and receive AUD 1M LIBOR +0.40%.	AUD	4,225,817	24/01/2022	(48,539)	(0.05)
TRS	UBS	Equity Basket	Pay 1M CIBOR +0.35% and receive performance of the underlying equity.	CHF	1,645,760	01/12/2022	(46,636)	(0.04)
TRS	UBS	Equity Basket	Pay DKDRA +0.30% and receive performance of the underlying basket of 2 equities.	DKK	2,432,685	24/01/2022	(14,928)	(0.01)
TRS	UBS	Equity Basket	Pay 1M EURIBOR +0.35% and receive performance of the underlying basket of 3 equities. Pay performance of the underlying equity and receive 1M-EONIA.	EUR	2,551,063	24/01/2022	(100,122)	(0.09)
TRS	UBS	Equity Basket	Pay GBP 1M-LIBOR and receive performance of the underlying equity. Pay performance of the underlying basket of 2 equities and receive GBP 1M LIBOR +0.40%.	GBP	3,194,291	24/01/2022	137,227	0.13
TRS	UBS	Equity Basket	Pay JPY 1M LIBOR and receive performance of the underlying equity.	HKD	6,143,798	24/01/2022	(40,377)	(0.04)

Notes to the Financial Statements

(continued)

10 NET UNREALISED GAIN / (LOSS) ON SWAPS

(continued)

Description	Counterparty	Underlying/Issuer	Pay/Receive	Currency	Notional amount	Maturity Date	Unrealised gain/(loss) in the portfolio base currency	% of Net Assets
TRS	UBS	Equity Basket	Pay JPY 1M LIBOR and receive performance of the underlying equity.	JPY	25,852,000	03/06/2024	(12,368)	(0.01)
TRS	UBS	Equity Basket	Pay US 1M LIBOR +0.35% and receive performance of the underlying basket of 26 equities. Pay performance of the underlying basket of 14 equities and receive US 1M LIBOR.	USD	58,700,008	24/01/2022	(1,879,388)	(1.75)
							USD (2,005,131)	(1.86)

As at September 30, 2021, Threadneedle (Lux) - Enhanced Commodities had the following Total Return Swaps contracts outstanding:

Description	Counterparty	Underlying/Issuer	Pay/Receive	Currency	Notional amount	Maturity Date	Unrealised gain/(loss) in the portfolio base currency	% of Net Assets
TRS	Citigroup	North America Commodities Basket	Pay 0.14% and receive performance of BCOMF3 Index.	USD	36,274,249	01/10/2021	354,846	0.09
TRS	Credit Suisse	North America Commodities Basket	Pay 0.25% and receive performance of BCOMF3 Index.	USD	34,282,743	01/10/2021	335,364	0.08
TRS	Goldman Sachs	North America Commodities Basket	Pay 0.11% and receive performance of BCOMF3 Index. Pay performance of the underlying basket of 3 indexes and receive 0.11%.	USD	118,407,714	01/10/2021	957,553	0.24
TRS	JPMorgan	North America Commodities Basket	Pay from 0% to 0.27% and receive performance of the underlying basket of 22 indexes. Pay performance of the underlying basket of 27 indexes.	USD	1,701,456,615	From 30/09/2021 to 01/10/2021	1,533,050	0.38
TRS	Macquarie	North America Commodities Basket	Pay 0.17% and receive performance of the underlying basket of 2 indexes. Pay performance of the underlying index.	USD	336,957,706	01/10/2021	(1,552,777)	(0.39)
							USD 1,628,036	0.40

Notes to the Financial Statements

(continued)

11 NET UNREALISED GAIN / (LOSS) ON FUTURES CONTRACTS

As at September 30, 2021, the counterparty to Futures contracts outstanding is UBS.

As at September 30, 2021, Threadneedle (Lux) - Global Corporate Bond had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the portfolio base currency	Maturity Date	Unrealised gain/(loss) in the portfolio base currency	% of Net Assets
Euro-BUND Future	Sales	(262)	EUR	(31,193,441)	08/12/2021	768,816	0.14
Euro-OAT Future	Sales	(29)	EUR	(3,882,306)	08/12/2021	96,796	0.02
Euro-BOBL Future	Sales	(290)	EUR	(34,592,629)	08/12/2021	263,453	0.05
Euro-BUXL 30 Year Future	Sales	(1)	EUR	(182,657)	08/12/2021	1,136	0.00
10-Year Australian Treasury Bond Future	Purchases	14	AUD	1,430,698	15/12/2021	(26,005)	(0.00)
10-Year MSE Canadian Treasury Bond Future	Purchases	56	CAD	4,365,730	20/12/2021	(160,919)	(0.03)
10-Year US Treasury Note Future	Purchases	166	USD	18,550,500	21/12/2021	(334,594)	(0.06)
US Treasury Bond Future	Purchases	51	USD	7,384,641	21/12/2021	(230,313)	(0.04)
10-Year US Ultra Treasury Note Future	Sales	(171)	USD	(17,580,938)	21/12/2021	476,594	0.09
US Ultra Treasury Bond Future	Sales	(28)	USD	(3,317,125)	21/12/2021	76,884	0.01
Long GILT Future	Sales	(152)	GBP	(27,350,471)	29/12/2021	812,979	0.14
US Treasury Bond Future	Purchases	444	USD	43,636,875	31/12/2021	(386,812)	(0.07)
US Treasury Bond Future	Purchases	34	USD	7,150,891	31/12/2021	(3,719)	(0.00)
						USD 1,354,296	0.25

As at September 30, 2021, Threadneedle (Lux) - European Corporate Bond had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the portfolio base currency	Maturity Date	Unrealised gain/(loss) in the portfolio base currency	% of Net Assets
Euro-BUND Future	Sales	(66)	EUR	(6,780,180)	08/12/2021	148,649	0.11
Euro-SCHATZ Future	Sales	(4)	EUR	(405,948)	08/12/2021	320	0.00
Euro-BUXL 30 Year Future	Sales	(3)	EUR	(472,818)	08/12/2021	4,175	0.00
10-Year US Treasury Note Future	Sales	(4)	USD	(385,694)	21/12/2021	6,957	0.01
US Treasury Bond Future	Sales	(5)	USD	(624,690)	21/12/2021	20,965	0.02
10-Year US Ultra Treasury Note Future	Sales	(12)	USD	(1,064,541)	21/12/2021	33,651	0.03
Long GILT Future	Sales	(4)	GBP	(621,036)	29/12/2021	18,960	0.01
						EUR 233,677	0.18

Notes to the Financial Statements

(continued)

11 NET UNREALISED GAIN / (LOSS) ON FUTURES CONTRACTS

(continued)

As at September 30, 2021, Threadneedle (Lux) - European Social Bond had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the portfolio base currency	Maturity Date	Unrealised gain/(loss) in the portfolio base currency	% of Net Assets
Euro-BUND Future	Sales	(96)	EUR	(9,862,080)	08/12/2021	116,968	0.03
Euro-BTP Future	Sales	(3)	EUR	(327,555)	08/12/2021	3,360	0.00
Short Euro-BTP Future	Sales	(1)	EUR	(100,869)	08/12/2021	70	0.00
10-Year US Treasury Note Future	Sales	(41)	USD	(3,953,363)	21/12/2021	71,306	0.02
Long GILT Future	Sales	(105)	GBP	(16,302,185)	29/12/2021	453,767	0.12
US Treasury Bond Future	Sales	(10)	USD	(848,020)	31/12/2021	7,820	0.00
US Treasury Bond Future	Sales	(4)	USD	(725,900)	31/12/2021	378	0.00
						EUR 653,669	0.17

As at September 30, 2021, Threadneedle (Lux) - European Strategic Bond had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the portfolio base currency	Maturity Date	Unrealised gain/(loss) in the portfolio base currency	% of Net Assets
Euro-BUND Future	Sales	(255)	EUR	(26,196,150)	08/12/2021	696,879	0.32
Euro-OAT Future	Purchases	13	EUR	1,501,656	08/12/2021	(38,740)	(0.02)
Euro-BOBL Future	Sales	(186)	EUR	(19,144,050)	08/12/2021	159,620	0.07
Euro-SCHATZ Future	Sales	(9)	EUR	(913,383)	08/12/2021	810	0.00
Euro-BUXL 30 Year Future	Sales	(25)	EUR	(3,940,150)	08/12/2021	164,084	0.07
10-Year US Treasury Note Future	Sales	(36)	USD	(3,471,246)	21/12/2021	60,184	0.03
US Treasury Bond Future	Sales	(3)	USD	(374,814)	21/12/2021	12,154	0.01
10-Year US Ultra Treasury Note Future	Sales	(18)	USD	(1,596,812)	21/12/2021	48,778	0.02
US Ultra Treasury Bond Future	Sales	(8)	USD	(817,766)	21/12/2021	53,443	0.02
Long GILT Future	Sales	(151)	GBP	(23,444,095)	29/12/2021	695,681	0.31
						EUR 1,852,893	0.83

As at September 30, 2021, Threadneedle (Lux) - Emerging Market Corporate Bonds had the following Futures contract outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the portfolio base currency	Maturity Date	Unrealised gain/(loss) in the portfolio base currency	% of Net Assets
10-Year US Treasury Note Future	Sales	(48)	USD	(5,364,000)	21/12/2021	89,164	0.18
						USD 89,164	0.18

Notes to the Financial Statements

(continued)

11 NET UNREALISED GAIN / (LOSS) ON FUTURES CONTRACTS

(continued)

As at September 30, 2021, Threadneedle (Lux) - Emerging Market Debt had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the portfolio base currency	Maturity Date	Unrealised gain/(loss) in the portfolio base currency	% of Net Assets
10-Year US Ultra Treasury Note Future	Sales	(6)	USD	(616,875)	21/12/2021	19,078	0.04
US Ultra Treasury Bond Future	Sales	(6)	USD	(710,813)	21/12/2021	45,891	0.11
						USD 64,969	0.15

As at September 30, 2021, Threadneedle (Lux) - Global Emerging Market Short-Term Bonds had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the portfolio base currency	Maturity Date	Unrealised gain/(loss) in the portfolio base currency	% of Net Assets
10-Year US Treasury Note Future	Sales	(65)	USD	(7,263,750)	21/12/2021	130,508	0.12
US Treasury Bond Future	Purchases	105	USD	10,319,531	31/12/2021	(92,695)	(0.09)
						USD 37,813	0.03

As at September 30, 2021, Threadneedle (Lux) - Flexible Asian Bond had the following Futures contract outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the portfolio base currency	Maturity Date	Unrealised gain/(loss) in the portfolio base currency	% of Net Assets
10-Year US Treasury Note Future	Sales	(22)	USD	(2,458,500)	21/12/2021	44,172	0.07
						USD 44,172	0.07

As at September 30, 2021, Threadneedle (Lux) - Euro Dynamic Real Return had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the portfolio base currency	Maturity Date	Unrealised gain/(loss) in the portfolio base currency	% of Net Assets
SGX MSCI Taiwan Index Future	Purchases	14	USD	806,454	28/10/2021	(21,915)	(0.07)
TOPIX Index	Purchases	8	JPY	1,256,207	09/12/2021	10,517	0.03
KOSPI 200 Index	Purchases	12	KRW	877,785	09/12/2021	(38,368)	(0.11)
S&P 500 Future	Purchases	1	USD	185,416	17/12/2021	(6,521)	(0.02)
FTSE 100 Index	Purchases	8	GBP	658,358	17/12/2021	3,723	0.01
						EUR (52,564)	(0.16)

Notes to the Financial Statements

(continued)

11 NET UNREALISED GAIN / (LOSS) ON FUTURES CONTRACTS

(continued)

As at September 30, 2021, Threadneedle (Lux) - Global Dynamic Real Return had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the portfolio base currency	Maturity Date	Unrealised gain/(loss) in the portfolio base currency	% of Net Assets
SGX MSCI Taiwan Index Future	Purchases	4	USD	267,040	28/10/2021	(7,257)	(0.01)
TOPIX Index	Purchases	22	JPY	4,003,674	09/12/2021	33,520	0.06
KOSPI 200 Index	Purchases	3	KRW	254,327	09/12/2021	(11,117)	(0.02)
S&P 500 Future	Sales	(71)	USD	(15,257,013)	17/12/2021	573,326	1.08
Euro Stoxx Future	Sales	(39)	EUR	(1,829,658)	17/12/2021	45,086	0.09
FTSE 100 Index	Purchases	9	GBP	858,380	17/12/2021	8,434	0.02
						USD 641,992	1.22

As at September 30, 2021, Threadneedle (Lux) - Global Multi Asset Income had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the portfolio base currency	Maturity Date	Unrealised gain/(loss) in the portfolio base currency	% of Net Assets
Euro-BUND Future	Sales	(8)	EUR	(952,471)	08/12/2021	25,681	0.02
Euro-OAT Future	Sales	(1)	EUR	(133,873)	08/12/2021	1,811	0.00
Euro-BOBL Future	Sales	(8)	EUR	(954,279)	08/12/2021	5,679	0.00
10-Year MSE Canadian Treasury Bond Future	Purchases	2	CAD	155,919	20/12/2021	(5,747)	(0.00)
10-Year US Treasury Note Future	Purchases	2	USD	223,500	21/12/2021	(3,656)	(0.00)
US Treasury Bond Future	Sales	(2)	USD	(289,594)	21/12/2021	9,391	0.01
US Ultra Treasury Bond Future	Sales	(3)	USD	(355,406)	21/12/2021	23,883	0.01
Long GILT Future	Sales	(3)	GBP	(539,812)	29/12/2021	16,480	0.01
US Treasury Bond Future	Purchases	1	USD	98,281	31/12/2021	(883)	(0.00)
US Treasury Bond Future	Purchases	2	USD	420,641	31/12/2021	(219)	(0.00)
						USD 72,420	0.05

As at September 30, 2021, Threadneedle (Lux) - American Absolute Alpha had the following Futures contract outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the portfolio base currency	Maturity Date	Unrealised gain/(loss) in the portfolio base currency	% of Net Assets
S&P 500 Future	Sales	(44)	USD	(9,455,050)	17/12/2021	407,990	1.78
						USD 407,990	1.78

Notes to the Financial Statements

(continued)

11 NET UNREALISED GAIN / (LOSS) ON FUTURES CONTRACTS

(continued)

As at September 30, 2021, Threadneedle (Lux) - Credit Opportunities had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the portfolio base currency	Maturity Date	Unrealised gain/(loss) in the portfolio base currency	% of Net Assets
Euro-BUND Future	Sales	(584)	EUR	(59,994,320)	08/12/2021	1,564,187	0.13
Euro-OAT Future	Sales	(127)	EUR	(14,670,024)	08/12/2021	365,760	0.03
Euro-BOBL Future	Sales	(1,303)	EUR	(134,111,275)	08/12/2021	1,129,080	0.10
Euro-BUXL 30 Year Future	Sales	(56)	EUR	(8,825,936)	08/12/2021	323,851	0.03
10-Year US Treasury Note Future	Sales	(267)	USD	(25,745,071)	21/12/2021	464,362	0.04
US Treasury Bond Future	Sales	(88)	USD	(10,994,542)	21/12/2021	368,976	0.03
10-Year US Ultra Treasury Note Future	Sales	(351)	USD	(31,137,830)	21/12/2021	984,296	0.08
US Ultra Treasury Bond Future	Sales	(9)	USD	(919,987)	21/12/2021	61,822	0.01
Long GILT Future	Sales	(873)	GBP	(135,541,025)	29/12/2021	4,121,993	0.35
						EUR 9,384,327	0.80

As at September 30, 2021, Threadneedle (Lux) - Global Investment Grade Credit Opportunities Fund had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the portfolio base currency	Maturity Date	Unrealised gain/(loss) in the portfolio base currency	% of Net Assets
Euro-BUND Future	Sales	(49)	EUR	(5,033,770)	08/12/2021	129,587	0.23
Euro-OAT Future	Sales	(15)	EUR	(1,732,680)	08/12/2021	43,200	0.08
Euro-BOBL Future	Sales	(73)	EUR	(7,513,525)	08/12/2021	62,810	0.11
Euro-SCHATZ Future	Sales	(2)	EUR	(202,974)	08/12/2021	160	0.00
Euro-BUXL 30 Year Future	Sales	(4)	EUR	(630,424)	08/12/2021	24,375	0.04
10-Year US Treasury Note Future	Sales	(13)	USD	(1,253,505)	21/12/2021	22,609	0.04
US Treasury Bond Future	Sales	(7)	USD	(874,566)	21/12/2021	29,350	0.05
10-Year US Ultra Treasury Note Future	Sales	(35)	USD	(3,104,912)	21/12/2021	98,149	0.18
US Ultra Treasury Bond Future	Sales	(1)	USD	(102,221)	21/12/2021	6,869	0.01
Long GILT Future	Sales	(57)	GBP	(8,849,758)	29/12/2021	263,425	0.48
						EUR 680,534	1.22

Notes to the Financial Statements

(continued)

11 NET UNREALISED GAIN / (LOSS) ON FUTURES CONTRACTS

(continued)

As at September 30, 2021, Threadneedle (Lux) - Enhanced Commodities had the following Futures contract outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the portfolio base currency	Maturity Date	Unrealised gain/(loss) in the portfolio base currency	% of Net Assets
90 Day Eurodollar Future	Sales	(500)	USD	(124,818,750)	14/03/2022	(43,750)	(0.01)
						USD (43,750)	(0.01)

12 OPTIONS AT MARKET VALUE

As at September 30, 2021, Threadneedle (Lux) - Global Multi Asset Income had the following Options outstanding:

Description	Counterparty	Strike	Currency	Contracts	Maturity Date	Commitment in the portfolio base currency	Market value in the portfolio base currency	% of Net Assets
Options on Futures								
Call S&P 500 Index	UBS	4,530.000	USD	(89)	15/10/2021	1,203,404*	(18,423)	(0.01)
Call DJ Euro STOXX 50	UBS	4,225.000	EUR	(127)	15/10/2021	496,095*	(6,035)	(0.00)
Call FTSE 100 Index	UBS	7,150.000	GBP	(46)	15/10/2021	1,674,175*	(36,904)	(0.03)
							USD (61,362)	(0.04)

*The commitment on short call positions is unlimited.

13 POOLING

The SICAV may invest and manage all or any part of the assets established for two or more Portfolios ("Participating Portfolios") on a pooled basis. Any such asset pool shall be formed by transferring to it cash or other assets (subject to such assets being appropriate in respect of the investment policy of the pool concerned) from each of the Participating Portfolios.

The share of a Participating Portfolio in an asset pool shall be measured by reference to notional units of equal value in the asset pool.

As at September 30, 2021 the SICAV had no pooling of assets, however the Threadneedle (Lux) - Global Dynamic Real Return Portfolio, for investment management purposes, is split by asset class into multiple baskets solely held by itself.

14 CHANGES IN PORTFOLIO STATEMENTS COMPOSITION

Changes in the Portfolio Statements are available to Shareholders upon request and free of charge at the registered office of the SICAV.

15 DILUTION ADJUSTMENT

The Portfolios may suffer reduction of the Net Asset Value per Share due to dealing spreads, transaction costs and tax charges that arise when purchases and sales of underlying investments are undertaken by the Sub-Advisor to accommodate cash inflows and outflows; this is known as "dilution". A dilution adjustment may be applied to protect the Shareholders of the Portfolios by countering the impact of dilution (the "Dilution Adjustment"). If the net capital activity (including subscriptions, redemptions and conversions into a given Portfolio) on a given Valuation Date exceeds the threshold set by the Management Company from time to time for that Portfolio, the Net Asset Value of the Portfolio may be adjusted upwards or downwards to reflect the net inflows and net outflows respectively.

The Net Asset Value per Share of each Share Class in the Portfolio is calculated separately but any Dilution Adjustment will have an identical effect on the Net Asset Value per Share of each Share Class of the Portfolio. The amount of Dilution Adjustment will be set by the Management Company to reflect the estimated dealing spreads, transaction costs and tax charges that may be incurred by the Portfolio; these costs can vary with market conditions and the portfolio composition. The Dilution Adjustment may therefore be amended from time to time. Such Dilution Adjustments may vary from Portfolio to Portfolio and between daily net inflows and outflows but will not exceed 2% of the original Net Asset Value per Share (with the exception of the Threadneedle (Lux) - STANLIB Africa Equity* Portfolio, for which the amount of Dilution Adjustment will not exceed 5% of the original Net Asset Value per Share). A periodic review is undertaken in order to verify the appropriateness of the Dilution Adjustments being applied. In the usual course of business the application of Dilution Adjustment will be triggered mechanically and on a consistent basis, however the Management Company reserves the right to make a discretionary Dilution Adjustment if, in its

Notes to the Financial Statements

(continued)

15 DILUTION ADJUSTMENT

(continued)

opinion, it is in the interests of existing Shareholders to do so, including in the event of exceptional circumstances. Such exceptional circumstances include, but are not limited to, periods of elevated market volatility, and periods of depressed market liquidity.

The Dilution Adjustment may be applied across all Portfolios with the exception of the Threadneedle (Lux) - Enhanced Commodities Portfolio.

Estimates of the amount of Dilution Adjustment based on securities held in each Portfolio and market conditions at the time of the Prospectus dated July 2021 is published on the website www.columbiathreadneedle.com.

As at September 30, 2021, no Dilution Adjustment has been applied.

*See note 1.

16 TRANSACTION COSTS

For the reporting period, the SICAV incurred transaction costs relating to purchase or sale of transferable securities or money market instruments as follows:

Threadneedle (Lux) - Global Corporate Bond ¹	USD	n/a
Threadneedle (Lux) - European Corporate Bond ¹	EUR	n/a
Threadneedle (Lux) - European High Yield Bond	EUR	7,224
Threadneedle (Lux) - European Short-Term High Yield Bond ¹	EUR	n/a
Threadneedle (Lux) - European Social Bond ¹	EUR	n/a
Threadneedle (Lux) - European Strategic Bond ¹	EUR	n/a
Threadneedle (Lux) - Emerging Market Corporate Bonds ¹	USD	n/a
Threadneedle (Lux) - Emerging Market Debt ¹	USD	n/a
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds ¹	USD	n/a
Threadneedle (Lux) - US High Yield Bond ¹	USD	n/a
Threadneedle (Lux) - Flexible Asian Bond ¹	USD	n/a
Threadneedle (Lux) - Euro Dynamic Real Return	EUR	343
Threadneedle (Lux) - Global Dynamic Real Return	USD	9,586
Threadneedle (Lux) - Global Multi Asset Income	USD	20,557
Threadneedle (Lux) - Emerging Market ESG Equities	USD	3,123
Threadneedle (Lux) - Global Focus	USD	341,071
Threadneedle (Lux) - Global Emerging Market Equities	USD	52,318
Threadneedle (Lux) - Global Equity Income	USD	114,564
Threadneedle (Lux) - Global Select	USD	137,783
Threadneedle (Lux) - Global Smaller Companies	EUR	845,500
Threadneedle (Lux) - American	USD	118,237
Threadneedle (Lux) - American Select	USD	85,844
Threadneedle (Lux) - American Smaller Companies	USD	78,886
Threadneedle (Lux) - Asia Contrarian Equity	USD	224,331
Threadneedle (Lux) - Asia Equities	USD	301,951
Threadneedle (Lux) - US Contrarian Core Equities	USD	53,858
Threadneedle (Lux) - US Disciplined Core Equities	USD	9,279
Threadneedle (Lux) - Pan European ESG Equities	EUR	240,767
Threadneedle (Lux) - Pan European Equity Dividend	EUR	51,588
Threadneedle (Lux) - Pan European Small Cap Opportunities	EUR	184,022
Threadneedle (Lux) - Pan European Smaller Companies	EUR	289,228
Threadneedle (Lux) - European Select	EUR	577,091
Threadneedle (Lux) - European Smaller Companies	EUR	213,235
Threadneedle (Lux) - Asian Equity Income	USD	35,296
Threadneedle (Lux) - Global Technology	USD	90,296
Threadneedle (Lux) - UK Equities	GBP	377,172
Threadneedle (Lux) - UK Equity Income	GBP	174,434
Threadneedle (Lux) - STANLIB Africa Equity ²	USD	59,989
Threadneedle (Lux) - American Absolute Alpha	USD	3,719
Threadneedle (Lux) - Credit Opportunities ¹	EUR	n/a
Threadneedle (Lux) - Global Investment Grade Credit Opportunities ¹	EUR	n/a
Threadneedle (Lux) - Pan European Absolute Alpha	EUR	343,425

Notes to the Financial Statements

(continued)

16 TRANSACTION COSTS

(continued)

Threadneedle (Lux) - American Extended Alpha	USD	18,561
Threadneedle (Lux) - Global Extended Alpha	USD	55,933
Threadneedle (Lux) - Enhanced Commodities	USD	1,376

Transaction costs are included in the total cost of investment disclosed in the Portfolio Statements. The amount of transaction costs supported by the SICAV during the reporting period is included in the Statement of Operations and Changes in Net Assets under the heading "Net realised gain/(loss) on sales of investments" and "Change in net unrealised gain/(loss) on investments".

¹For fixed income securities, transaction costs are not separately identifiable from the purchase price of the security and therefore cannot be disclosed separately.

²See note 1.

17 COLLATERAL INFORMATION

The table below provides the cash collateral balances due from and due to brokers as at September 30, 2021:

Portfolios	Counterparty	Investment Type	Currency	Cash Collateral
Due from brokers - Collateral paid				
Threadneedle (Lux) - Global Corporate Bond	JPM Securities	Forwards and swaps	USD	110,000
Threadneedle (Lux) - Global Corporate Bond	Goldman Sachs	Swaps	USD	270,000
Threadneedle (Lux) - Global Corporate Bond	JPM Chase	Forwards and swaps	USD	10,490,000
Threadneedle (Lux) - European High Yield Bond	JPM Chase	Forwards	EUR	10,000
Threadneedle (Lux) - European High Yield Bond	Barclays	Forwards	EUR	370,000
Threadneedle (Lux) - European Short-Term High Yield Bond	JPM Securities	Forwards and swaps	EUR	50,000
Threadneedle (Lux) - European Short-Term High Yield Bond	JPM Chase	Forwards and swaps	EUR	1,350,000
Threadneedle (Lux) - European Social Bond	JPM Chase	Forwards	EUR	290,000
Threadneedle (Lux) - European Social Bond	Citigroup Global Markets	Forwards	EUR	270,000
Threadneedle (Lux) - European Strategic Bond	Goldman Sachs	Forwards and swaps	EUR	110,000
Threadneedle (Lux) - European Strategic Bond	JPM Securities	Forwards and swaps	EUR	220,000
Threadneedle (Lux) - Emerging Market Corporate Bonds	JPM Chase	Forwards	USD	660,000
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	JPM Chase	Forwards	USD	650,000
Threadneedle (Lux) - US High Yield Bond	JPM Chase	Forwards	USD	1,400,000
Threadneedle (Lux) - Flexible Asian Bond	JPM Chase	Forwards	USD	250,000
Threadneedle (Lux) - Global Dynamic Real Return	JPM Chase	Forwards	USD	280,000
Threadneedle (Lux) - Global Multi Asset Income	JPM Chase	Forwards and swaps	USD	1,710,000
Threadneedle (Lux) - Global Multi Asset Income	Barclays	Forwards and swaps	USD	10,000
Threadneedle (Lux) - Global Multi Asset Income	HSBC	Forwards	USD	10,000
Threadneedle (Lux) - Global Focus	JPM Chase	Forwards	USD	3,390,000
Threadneedle (Lux) - Global Equity Income	JPM Chase	Forwards	USD	20,000
Threadneedle (Lux) - American	JPM Chase	Forwards	USD	2,870,000
Threadneedle (Lux) - American Smaller Companies	JPM Chase	Forwards	USD	120,000
Threadneedle (Lux) - US Contrarian Core Equities	JPM Chase	Forwards	USD	1,340,000
Threadneedle (Lux) - Pan European ESG Equities	JPM Chase	Forwards	EUR	20,000
Threadneedle (Lux) - Global Technology	JPM Chase	Forwards	USD	2,560,000
Threadneedle (Lux) - American Absolute Alpha	UBS	Swaps	USD	160,000
Threadneedle (Lux) - American Absolute Alpha	JPM Chase	Forwards	USD	590,000
Threadneedle (Lux) - American Absolute Alpha	Bank of America Merrill Lynch	Swaps	USD	10,000
Threadneedle (Lux) - Credit Opportunities	JPM Chase	Forwards and swaps	EUR	170,000
Threadneedle (Lux) - Credit Opportunities	Goldman Sachs	Swaps	EUR	3,130,000
Threadneedle (Lux) - Credit Opportunities	JPM Securities	Forwards and swaps	EUR	4,830,000
Threadneedle (Lux) - Credit Opportunities	Citigroup Global Markets	Swaps	EUR	1,440,000
Threadneedle (Lux) - Credit Opportunities	Bank of America Merrill Lynch	Swaps	EUR	920,000
Threadneedle (Lux) - Global Investment Grade Credit Opportunities	Goldman Sachs	Swaps	EUR	110,000
Threadneedle (Lux) - Global Investment Grade Credit Opportunities	Citigroup Global Markets	Swaps	EUR	130,000

Notes to the Financial Statements

(continued)

17 COLLATERAL INFORMATION

(continued)

Portfolios	Counterparty	Investment Type	Currency	Cash Collateral
Threadneedle (Lux) - Global Investment Grade Credit Opportunities	JPM Securities	Forwards and swaps	EUR	300,000
Threadneedle (Lux) - Global Investment Grade Credit Opportunities	JPM Chase	Forwards and swaps	EUR	690,000
Threadneedle (Lux) - Pan European Absolute Alpha	JPM Chase	Forwards	EUR	160,000
Threadneedle (Lux) - American Extended Alpha	UBS	Swaps	USD	270,000
Threadneedle (Lux) - American Extended Alpha	Bank of America Merrill Lynch	Swaps	USD	1,089,000
Threadneedle (Lux) - Global Extended Alpha	UBS	Swaps	USD	2,860,000
Threadneedle (Lux) - Enhanced Commodities	Macquarie	Swaps	USD	1,740,000
Threadneedle (Lux) - Enhanced Commodities	JPM Chase	Forwards and swaps	USD	2,780,000
Due to brokers - Collateral received				
Threadneedle (Lux) - Global Corporate Bond	Barclays	Forwards and swaps	USD	2,320,000
Threadneedle (Lux) - European Corporate Bond	JPM Securities	Forwards and swaps	EUR	120,000
Threadneedle (Lux) - European Short-Term High Yield Bond	Barclays	Forwards	EUR	200,000
Threadneedle (Lux) - European Social Bond	HSBC	Forwards	EUR	320,000
Threadneedle (Lux) - European Strategic Bond	Barclays	Forwards and swaps	EUR	350,000
Threadneedle (Lux) - Global Multi Asset Income	Lloyds	Forwards	USD	470,000
Threadneedle (Lux) - Global Smaller Companies	JPM Chase	Forwards	EUR	90,000
Threadneedle (Lux) - Pan European Small Cap Opportunities	JPM Chase	Forwards	EUR	80,000
Threadneedle (Lux) - Pan European Smaller Companies	JPM Chase	Forwards	EUR	1,010,000
Threadneedle (Lux) - European Select	JPM Chase	Forwards	EUR	10,000
Threadneedle (Lux) - European Smaller Companies	JPM Chase	Forwards	EUR	10,000
Threadneedle (Lux) - UK Equities	JPM Chase	Forwards	GBP	330,000
Threadneedle (Lux) - UK Equity Income	JPM Chase	Forwards	GBP	210,000
Threadneedle (Lux) - Credit Opportunities	Barclays	Forwards and swaps	EUR	370,000
Threadneedle (Lux) - Pan European Absolute Alpha	Goldman Sachs	Swaps	EUR	740,000
Threadneedle (Lux) - Pan European Absolute Alpha	UBS	Swaps	EUR	3,860,000

As of September 30, 2021 there are no securities due from or due to brokers as collateral.

18 CROSS INVESTMENT IN PORTFOLIOS

As at September 30, 2021, the Threadneedle (Lux) - Euro Dynamic Real Return Portfolio invests in shares of the following Portfolios:

Cross Investment Portfolio	Currency	Market Value	% of Net Assets in Base Currency of the Cross Investment Portfolio
Threadneedle (Lux) - Enhanced Commodities	EUR	1,972,995	0.57
Threadneedle (Lux) - European Corporate Bond	EUR	2,614,853	2.06
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	EUR	747,607	0.80
Threadneedle (Lux) - Global Investment Grade Credit Opportunities	EUR	3,297,984	5.91
Threadneedle (Lux) - European High Yield Bond	EUR	2,260,957	0.41
Threadneedle (Lux) - European Short-Term High Yield Bond	EUR	3,272,845	3.19
Threadneedle (Lux) - Global Focus	EUR	2,627,446	0.14
Threadneedle (Lux) - Pan European Smaller Companies	EUR	1,297,411	0.06

As at September 30, 2021, the Threadneedle (Lux) - Global Dynamic Real Return Portfolio invests in shares of the following Portfolios:

Cross Investment Portfolio	Currency	Market Value	% of Net Assets in Base Currency of the Cross Investment Portfolio
Threadneedle (Lux) - Enhanced Commodities	USD	3,437,705	0.85
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	USD	133,374	0.12
Threadneedle (Lux) - European Short-Term High Yield Bond	USD	858,648	0.72

Notes to the Financial Statements

(continued)

18 CROSS INVESTMENT IN PORTFOLIOS

(continued)

As at September 30, 2021, the Threadneedle (Lux) - Global Multi Asset Income Portfolio invests in shares of the following Portfolios:

Cross Investment Portfolio	Currency	Market Value	% of Net Assets in Base Currency of the Cross Investment Portfolio
Threadneedle (Lux) - Asian Equity Income	USD	2,493,980	5.19
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	USD	4,161,714	3.85

The impact of the cross investment transactions has been eliminated from the aggregated Statement of Net Assets and the Statement of Changes in Net Assets.

Please also refer to note 2 xi) on asset management fee rebates.

19 TERM DEPOSITS

The table below provides the term deposits amounts held by the SICAV as at September 30, 2021:

Portfolios	Counterparty	Currency	Term Deposit Amount (in the portfolio base currency)
Threadneedle (Lux) - Euro Dynamic Real Return	BNP Paribas Paris	EUR	893,648
	Total	EUR	893,648
Threadneedle (Lux) - Global Dynamic Real Return	Mitsubishi UFJ Securities	USD	1,750,005
	Rabobank Nederland Utrecht	USD	1,750,005
	Total	USD	3,500,010
Threadneedle (Lux) - American Select	Mitsubishi UFJ Securities	USD	9,500,024
	Total	USD	9,500,024
Threadneedle (Lux) - American Absolute Alpha	National Bank of Abu Dhabi	USD	1,000,679
	Sumitomo Bank Ltd London	USD	750,088
	Total	USD	1,750,767
Threadneedle (Lux) - Credit Opportunities	Mitsubishi UFJ Securities	EUR	22,977,278
	Sumitomo Bank Ltd London	EUR	22,985,230
	Total	EUR	45,962,508
Threadneedle (Lux) - Global Extended Alpha	Mitsubishi UFJ Securities	USD	7,750,190
	Rabobank Nederland Utrecht	USD	8,500,237
	Total	USD	16,250,427

20 OTHER ASSETS/LIABILITIES

Other assets/liabilities include any fair value adjustment applied when certain markets were closed at period-end to avoid market timing, based on the fund level pricing procedure in place.

21 TOTAL EXPENSE RATIO (TER)

The Total Expense Ratio is calculated following the Swiss Funds & Asset Management Association (SFAMA) guideline.

The formula applied is the following:

The TER expresses the sum of all costs and commissions charged on an ongoing basis to each class of shares (Operating Expenses) taken retrospectively as a percentage of their net assets, and is calculated using the following formula:

$$\text{TER \%} = \frac{\text{Total Operating Expenses}}{\text{Average net assets}} \times 100$$

Where a fund invests more than 10% in other collective investment schemes (target funds), the calculation includes the fund's share of the expenses of the target funds less any rebates received.

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

The Total Expense Ratios for the period ended September 30, 2021 are as follows:

Portfolio	Class	TER/TER'	
Threadneedle (Lux) - Global Corporate Bond	AEC	0.85%	
	AEH	0.85%	
	AKH	0.91%	The current TER differs from the full year expected TER due to the small size of the class.
	ANH	0.85%	
	AU	0.85%	
	AUP	0.85%	
	DEC	1.60%	
	DEH	1.60%	
	DU	1.60%	
	DUP	1.60%	
	IEC	0.65%	
	IEH	0.65%	
	IEP	0.65%	
	IGC	0.65%	
	IGH	0.65%	
	IKH	0.65%	
	INH	0.70%	The current TER differs from the full year expected TER due to the small size of the class.
	IU	0.65%	
	IUP	0.65%	
	NEC	0.45%	
	NEH	0.45%	
	NGC	0.45%	
	NGH	0.45%	
	NU	0.45%	
	NUP	0.45%	
	XEH	0.10%	The current TER differs from the full year expected TER due to the small size of the class.
	XFH	0.05%	The current TER differs from the full year expected TER due to the small size of the class.
	XGH	0.15%	
	XU	0.06%	The current TER differs from the full year expected TER due to the small size of the class.
	ZEH	0.60%	
	ZFH	0.65%	The current TER differs from the full year expected TER due to the small size of the class.
	ZGH	0.60%	
	ZU	0.60%	
Threadneedle (Lux) - European Corporate Bond	AE	1.20%	
	ANH	1.26%	The current TER differs from the full year expected TER due to the small size of the class.
	IE	0.60%	
	IEP	0.60%	
	INH	0.60%	
	XE	0.06%	The current TER differs from the full year expected TER due to the small size of the class.
	XFH	0.06%	The current TER differs from the full year expected TER due to the small size of the class.
	XGH	0.05%	The current TER differs from the full year expected TER due to the small size of the class.
	XUH	0.07%	The current TER differs from the full year expected TER due to the small size of the class.

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	
Threadneedle (Lux) - European Corporate Bond (continued)	ZE	0.70%	
	ZFH	0.75%	The current TER differs from the full year expected TER due to the small size of the class.
	1E	1.19%	
	1G	1.19%	
	2E	0.58%	
	2G	0.58%	
	3G	0.69%	
	4E	0.08%	
	4G	0.08%	
	8E	0.62%	
	8G	0.62%	
	9G	0.65%	
Threadneedle (Lux) - European High Yield Bond	AE	1.62%	The current TER differs from the full year expected TER due to the small size of the class.
	AKH	1.65%	The current TER differs from the full year expected TER due to the small size of the class.
	ANH	1.63%	The current TER differs from the full year expected TER due to the small size of the class.
	IE	0.85%	
	IEP	0.85%	
	IKH	0.96%	The current TER differs from the full year expected TER due to the small size of the class.
	INH	0.95%	The current TER differs from the full year expected TER due to the small size of the class.
	XE	0.15%	
	ZE	0.90%	
	ZEP	0.90%	
	1E	1.38%	
	1EP	1.38%	
	1G	1.38%	
	1GP	1.38%	
	1UT	1.38%	
	2E	0.82%	
	2EP	0.77%	The current TER differs from the full year expected TER due to the small size of the class.
	2FH	0.82%	
	2G	0.82%	
	2GP	0.75%	The current TER differs from the full year expected TER due to the small size of the class.
	3E	0.77%	
	3EP	0.77%	
	3FC	0.77%	
	3FH	0.77%	
	3G	0.77%	
	3GP	0.77%	
	4E	0.07%	
	4G	0.07%	
	8E	0.86%	
	8EP	0.86%	
	8FH	0.86%	
	8G	0.86%	
	8GP	0.86%	
	9E	0.73%	
	9EP	0.73%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	
Threadneedle (Lux) - European High Yield Bond (continued)	9FC	0.73%	
	9FH	0.73%	
	9G	0.63%	The current TER differs from the full year expected TER due to the small size of the class.
	9GP	0.67%	The current TER differs from the full year expected TER due to the small size of the class.
Threadneedle (Lux) - European Short-Term High Yield Bond	AE	0.90%	
	AEP	0.90%	
	AKH	0.79%	The current TER differs from the full year expected TER due to the small size of the class.
	ANH	0.80%	The current TER differs from the full year expected TER due to the small size of the class.
	IE	0.50%	
	IEP	0.42%	The current TER differs from the full year expected TER due to the small size of the class.
	IGC	0.42%	The current TER differs from the full year expected TER due to the small size of the class.
	IGH	0.41%	The current TER differs from the full year expected TER due to the small size of the class.
	IKH	0.42%	The current TER differs from the full year expected TER due to the small size of the class.
	INH	0.43%	The current TER differs from the full year expected TER due to the small size of the class.
	XE	0.10%	
	XGC	0.10%	
	XGH	0.10%	
	ZE	0.55%	
	AE	0.55%	
	AEP	0.55%	
Threadneedle (Lux) - European Social Bond	AFH	0.48%	The current TER differs from the full year expected TER due to the small size of the class.
	AKH	0.44%	The current TER differs from the full year expected TER due to the small size of the class.
	ANH	0.45%	The current TER differs from the full year expected TER due to the small size of the class.
	ASC	0.55%	
	ASH	0.55%	
	AUC	0.50%	The current TER differs from the full year expected TER due to the small size of the class.
	AUH	0.50%	The current TER differs from the full year expected TER due to the small size of the class.
	ID	0.40%	
	IE	0.40%	
	IEP	0.40%	
	IFH	0.40%	
	IGH	0.40%	
	IKH	0.40%	
	INH	0.40%	
	ISC	0.57%	The current TER differs from the full year expected TER due to the small size of the class.
	ISH	0.57%	The current TER differs from the full year expected TER due to the small size of the class.
	IUC	0.40%	
	IUH	0.40%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	
Threadneedle (Lux) - European Social Bond	LE	0.40%	
(continued)	NEP	0.40%	
	ZD	0.45%	
	ZE	0.45%	
	ZEP	0.45%	
	ZFH	0.45%	
	ZGC	0.45%	
	ZGH	0.45%	
	ZUH	0.45%	
Threadneedle (Lux) - European Strategic Bond	AE	1.15%	
	AEP	1.15%	
	AKH	1.26%	The current TER differs from the full year expected TER due to the small size of the class.
	ANH	1.23%	The current TER differs from the full year expected TER due to the small size of the class.
	AUH	1.15%	
	DE	1.70%	
	DEP	1.70%	
	DUH	1.79%	The current TER differs from the full year expected TER due to the small size of the class.
	IE	0.55%	
	INH	0.44%	The current TER differs from the full year expected TER due to the small size of the class.
Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	1.65%	
	AEH	1.65%	
	AKH	1.65%	
	ANH	1.65%	
	ASH	1.65%	
	AU	1.65%	
	AUP	1.65%	
	DEC	1.75%	
	DEH	1.75%	
	DU	1.75%	
	IEC	0.85%	
	IEH	0.85%	
	IU	0.85%	
	W	1.30%	
	WEH	1.30%	
	XUP	0.05%	The current TER differs from the full year expected TER due to the small size of the class.
Threadneedle (Lux) - Emerging Market Debt	AEC	1.65%	
	AEH	1.65%	
	AKH	1.65%	
	ANH	1.65%	
	ASH	1.65%	
	AU	1.65%	
	AUP	1.65%	
	DEH	1.75%	
	DU	1.75%	
	IEH	0.85%	
	IU	0.94%	The current TER differs from the full year expected TER due to the small size of the class.
	SU	1.80%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	
Threadneedle (Lux) - Emerging Market Debt	SUP	1.80%	
(continued)	W	1.30%	
	XUP	0.05%	The current TER differs from the full year expected TER due to the small size of the class.
	ZU	0.90%	
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	1.60%	
	AEH	1.60%	
	AKH	1.60%	
	ANH	1.60%	
	ASC	1.60%	
	ASH	1.60%	
	AU	1.60%	
	AUP	1.60%	
	DEH	1.75%	
	DU	1.75%	
	IE	0.85%	
	IEH	0.85%	
	XU	0.15%	
	XUP	0.15%	
	ZEH	0.90%	
Threadneedle (Lux) - US High Yield Bond	AEC	1.55%	
	AEH	1.55%	
	AKH	1.55%	
	ANH	1.55%	
	ASH	1.55%	
	AU	1.55%	
	AUP	1.55%	
	DEC	1.75%	
	DEH	1.75%	
	DU	1.75%	
	IEC	0.65%	
	IEH	0.65%	
	IKH	0.65%	
	INH	0.65%	
	ISC	0.65%	
	IU	0.65%	
	TEH	0.65%	
	XUP	0.05%	The current TER differs from the full year expected TER due to the small size of the class.
	ZFH	0.90%	
	ZGH	0.90%	
	ZU	0.90%	
Threadneedle (Lux) - Flexible Asian Bond	AEH	1.15%	
	AKH	1.15%	
	AS	1.15%	
	ASC	1.15%	
	ASH	1.15%	
	AU	1.15%	
	AUP	1.15%	
	AVC	1.31%	The current TER differs from the full year expected TER due to the small size of the class.
	AVH	1.21%	
			The current TER differs from the full year expected TER due to the small size of the class.

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	
Threadneedle (Lux) - Flexible Asian Bond	DEH	1.45%	
(continued)			
	IEH	0.55%	
	IGH	0.55%	
	ISH	0.55%	
	IU	0.55%	
	XU	0.15%	
	ZU	0.65%	
	ZUP	0.65%	
Threadneedle (Lux) - Euro Dynamic Real Return	AE	1.63%	The Swiss TER includes the synthetic cost of holding underlying investments which during the period under review equates to 8bp's annualised.
	AEP	1.70%	The Swiss TER includes the synthetic cost of holding underlying investments which during the period under review equates to 8bp's annualised.
	DE	2.38%	The Swiss TER includes the synthetic cost of holding underlying investments which during the period under review equates to 8bp's annualised.
	IE	0.93%	The Swiss TER includes the synthetic cost of holding underlying investments which during the period under review equates to 8bp's annualised.
	IEP	0.98%	The Swiss TER includes the synthetic cost of holding underlying investments which during the period under review equates to 8bp's annualised.
	LE	0.78%	The Swiss TER includes the synthetic cost of holding underlying investments which during the period under review equates to 8bp's annualised.
	LEP	0.86%	The Swiss TER includes the synthetic cost of holding underlying investments which during the period under review equates to 8bp's annualised.
	ZE	1.13%	The Swiss TER includes the synthetic cost of holding underlying investments which during the period under review equates to 8bp's annualised.
	ZEP	1.13%	The Swiss TER includes the synthetic cost of holding underlying investments which during the period under review equates to 8bp's annualised.
Threadneedle (Lux) - Global Dynamic Real Return	AEC	1.65%	
	AEH	1.65%	
	AKH	1.65%	
	AU	1.65%	
	AUP	1.65%	
	DEH	2.30%	
	DU	2.30%	
	IEH	1.02%	The current TER differs from the full year expected TER due to the small size of the class.
	IGH	0.95%	
	IU	0.95%	
	W	1.75%	
Threadneedle (Lux) - Global Multi Asset Income	AE	1.55%	
	AEC	1.55%	
	AEH	1.55%	
	AEP	1.55%	
	AS	1.68%	The current TER differs from the full year expected TER due to the small size of the class.
	ASC	1.55%	
	ASH	1.55%	
	ASP	1.55%	
	AU	1.55%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	
Threadneedle (Lux) - Global Multi Asset Income	AUM	1.55%	
(continued)	AUP	1.55%	
	DEC	2.30%	
	DEH	2.30%	
	DEP	2.30%	
	DU	2.30%	
	DUP	2.30%	
	ZE	1.05%	
	ZEC	1.05%	
	ZEH	1.05%	
	ZFH	1.05%	
	ZU	1.05%	
	ZUP	1.05%	
Threadneedle (Lux) - Emerging Market ESG Equities	AE	1.80%	
	AEC	1.75%	The current TER differs from the full year expected TER due to the small size of the class.
	AEH	1.80%	
	AU	1.80%	
	AUP	1.80%	
	IE	0.86%	The current TER differs from the full year expected TER due to the small size of the class.
	IEH	0.86%	The current TER differs from the full year expected TER due to the small size of the class.
	IG	0.80%	
	IU	0.80%	
	LE	0.50%	
	LG	0.55%	The current TER differs from the full year expected TER due to the small size of the class.
	XU	0.20%	The current TER differs from the full year expected TER due to the small size of the class.
	ZE	1.05%	
	ZEC	1.00%	The current TER differs from the full year expected TER due to the small size of the class.
	ZEH	1.00%	The current TER differs from the full year expected TER due to the small size of the class.
	ZU	1.05%	
	ZUP	1.05%	
Threadneedle (Lux) - Global Focus	AEH	1.80%	
	AEP	1.80%	
	AU	1.80%	
	AUP	1.80%	
	DEH	2.55%	
	DU	2.55%	
	IE	0.95%	
	IEH	0.95%	
	IU	0.95%	
	IUP	0.95%	
	W	1.75%	
	XU	0.15%	
	ZE	1.05%	
	ZEH	1.05%	
	ZEP	1.05%	
	ZFH	1.05%	
	ZG	1.05%	
	ZU	1.05%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	
Threadneedle (Lux) - Global Emerging Market Equities	AEH	1.80%	
	AU	1.80%	
	DEH	2.55%	
	DU	2.55%	
	IE	0.95%	
	IEH	0.95%	
	IU	0.95%	
	ZU	1.10%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	1E	1.71%	
	1U	1.71%	
	2E	1.10%	
	2U	1.10%	
	8E	1.14%	
	8U	1.14%	
Threadneedle (Lux) - Global Equity Income	AEC	1.80%	
	AUP	1.80%	
	DEC	2.30%	
	DUP	2.30%	
	IU	1.02%	The current TER differs from the full year expected TER due to the small size of the class.
	TE	1.14%	The current TER differs from the full year expected TER due to the small size of the class.
	ZU	1.05%	
	1E	1.68%	
	1EP	1.68%	
	1SC	1.68%	
	1SH	1.68%	
	1ST	1.68%	
	1U	1.68%	
	1UP	1.68%	
	1VT	1.68%	
	2E	1.07%	
	2EP	1.07%	
	2U	1.07%	
	2UP	1.07%	
	3E	0.93%	
	3EP	0.93%	
	3U	0.93%	
	3UP	0.93%	
	8E	1.11%	
	8EP	1.11%	
	8U	1.11%	
	8UP	1.11%	
	9E	0.89%	
	9EP	0.89%	
	9U	0.89%	
	9UP	0.79%	The current TER differs from the full year expected TER due to the small size of the class.
Threadneedle (Lux) - Global Select	IU	0.95%	
	ZU	1.05%	
	1E	1.68%	
	1U	1.68%	
	2E	1.07%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'
Threadneedle (Lux) - Global Select	2U	1.07%
(continued)	3U	0.90%
	8E	1.11%
	8U	1.11%
	9U	0.86%
Threadneedle (Lux) - Global Smaller Companies	AE	1.80%
	AEP	1.80%
	AK	1.80%
	AUP	1.80%
	DE	2.30%
	IE	0.95%
	IEP	0.95%
	NE	0.75%
	XE	0.15%
	XFH	0.15%
	XG	0.15%
	XGH	0.15%
	XU	0.15%
	ZE	1.05%
	ZFH	1.05%
	ZG	1.05%
	ZGH	1.05%
	ZU	1.05%
Threadneedle (Lux) - American	AEH	1.80%
	AU	1.80%
	DEH	2.15%
	DU	2.15%
	IEH	0.90%
	IU	0.90%
	W	1.50%
	ZE	1.00%
	ZEH	1.00%
	ZU	1.00%
	1E	1.67%
	1EH	1.67%
	1EP	1.67%
	1U	1.67%
	2E	1.06%
	2U	1.06%
	3EH	0.88%
	3U	0.88%
	8E	1.10%
	8U	1.10%
	9EH	0.79%
	9U	0.84%
Threadneedle (Lux) - American Select	AD	1.80%
	AEH	1.80%
	AN	1.80%
	AU	1.80%
	DEH	2.55%
	DU	2.55%
	ID	1.00%
	IE	1.00%

The current TER differs from the full year expected TER due to the small size of the class.

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'
Threadneedle (Lux) - American Select	IEH	1.00%
(continued)	IN	1.00%
	W	1.75%
	ZEH	1.10%
	ZU	1.10%
	1E	1.67%
	1EH	1.67%
	1EP	1.67%
	1U	1.67%
	2EH	1.06%
	2U	1.06%
	3E	0.87%
	3U	0.87%
	8EH	1.10%
	8U	1.10%
	9E	0.83%
	9U	0.83%
Threadneedle (Lux) - American Smaller Companies	AEH	1.80%
	AU	1.80%
	DEH	2.30%
	DU	2.30%
	IE	0.95%
	IU	0.95%
	ZU	1.05%
	1E	1.68%
	1EP	1.68%
	1U	1.68%
	2U	1.07%
	3EH	0.93%
	3U	0.93%
	8U	1.11%
	9EH	0.89%
	9U	0.89%
Threadneedle (Lux) - Asia Contrarian Equity	AE	1.80%
	AF	1.80%
	AS	1.80%
	ASH	1.80%
	AU	1.80%
	DE	2.55%
	IF	0.95%
	ISH	0.95%
	IU	0.95%
	XU	0.15%
	XUP	0.15%
	ZE	1.05%
	ZEH	1.05%
	ZF	1.05%
	ZG	1.05%
	ZU	1.05%
Threadneedle (Lux) - Asia Equities	AE	1.80%
	AEH	1.88%
	DE	2.30%

The current TER differs from the full year expected TER due to the small size and the recent launch of the class.

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'
Threadneedle (Lux) - Asia Equities	DEH	2.30%
(continued)		
	IE	0.95%
	IU	0.95%
	ZU	1.05%
	1E	1.70%
	1U	1.70%
	2E	1.09%
	2U	1.09%
	3U	0.95%
	8E	1.13%
	8U	1.13%
	9U	0.91%
Threadneedle (Lux) - US Contrarian Core Equities	AEC	1.85%
	AEH	1.85%
	AU	1.85%
	AUP	1.85%
	DU	2.35%
	IU	1.05%
	XS	0.15%
	XSH	0.15%
	ZEH	1.10%
	ZFH	1.10%
	ZGH	1.10%
	ZU	1.10%
Threadneedle (Lux) - US Disciplined Core Equities	AE	0.70%
	AEH	0.70%
	AU	0.70%
	AUP	0.70%
	DE	0.90%
	DEH	0.90%
	DU	0.90%
	IE	0.35%
	IEC	0.35%
	IEH	0.35%
	IFH	0.35%
	IG	0.35%
	IU	0.35%
	NE	0.10%
	NG	0.20%
	NU	0.20%
	XG	0.10%
	ZEH	0.45%
	ZFH	0.45%
	ZU	0.45%
Threadneedle (Lux) - Pan European ESG Equities	AE	1.55%
	ASH	1.55%
	AUH	1.55%
	DE	1.75%
	IE	0.80%
	W	1.75%
	XE	0.15%

The current TER differs from the full year expected TER due to the small size of the class.

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	
Threadneedle (Lux) - Pan European ESG Equities (continued)	ZE	1.14%	The current TER differs from the full year expected TER due to the small size and the recent launch of the class.
	ZUH	1.00%	
	1E	1.53%	
	1EP	1.53%	
	1G	1.53%	
	1GP	1.53%	
	2E	1.08%	
	2G	1.08%	
	2U	1.08%	
	3E	0.94%	
	3G	0.94%	
	3GP	0.94%	
	4E	0.08%	
	4G	0.08%	
	8E	1.12%	
	8G	1.12%	
	8U	1.04%	The current TER differs from the full year expected TER due to the small size of the class.
	9E	0.90%	
	9G	0.90%	
	9GP	0.96%	The current TER differs from the full year expected TER due to the small size of the class.
Threadneedle (Lux) - Pan European Equity Dividend	AE	1.80%	
	AEP	1.80%	
	AUP	1.80%	
	DE	2.15%	
	DEP	2.15%	
	IE	0.91%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on September 1, 2021.
	IEP	0.82%	
			The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on September 1, 2021 and to the big variation of the average NAV.
	ZE	1.05%	
	ZEP	1.05%	
	1E	1.70%	
	1EP	1.70%	
	1G	1.70%	
	1GP	1.70%	
	2E	1.09%	
	2EP	1.03%	The current TER differs from the full year expected TER due to the small size of the class.
	2G	1.03%	
	2GP	1.03%	The current TER differs from the full year expected TER due to the small size of the class.
	3EP	0.95%	
	3G	0.95%	
	3GP	0.95%	
	4GP	0.09%	
	8E	1.13%	
	8EP	1.13%	
	8G	1.13%	
	8GP	1.13%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	
Threadneedle (Lux) - Pan European Equity Dividend	9EP	0.91%	
(continued)			
	9G	0.96%	The current TER differs from the full year expected TER due to the small size of the class.
	9GP	0.96%	The current TER differs from the full year expected TER due to the small size of the class.
Threadneedle (Lux) - Pan European Small Cap Opportunities	AE	1.85%	
	ASH	1.85%	
	AUH	1.85%	
	DE	2.75%	
	DUH	2.75%	
	IE	1.10%	
	W	1.90%	
	ZE	1.10%	
	ZFH	1.10%	
Threadneedle (Lux) - Pan European Smaller Companies	IE	0.95%	
	ZE	1.10%	
	1E	1.72%	
	1EP	1.72%	
	1FH	1.72%	
	1G	1.72%	
	1UH	1.72%	
	2E	1.07%	
	2G	1.07%	
	3E	0.91%	
	3EP	0.91%	
	3FH	0.91%	
	3G	0.91%	
	3GP	0.91%	
	3UH	0.91%	
	4E	0.07%	
	4G	0.07%	
	8E	1.11%	
	8G	1.11%	
	9E	0.87%	
	9EP	0.82%	The current TER differs from the full year expected TER due to the small size of the class.
	9FH	0.87%	
	9G	0.87%	
	9GP	0.82%	The current TER differs from the full year expected TER due to the small size of the class.
	9UH	0.87%	
Threadneedle (Lux) - European Select	AE	1.80%	
	AGH	1.80%	
	AUH	1.80%	
	DUH	2.35%	
	IE	0.95%	
	ZG	1.05%	
	ZGH	1.05%	
	1E	1.65%	
	1EP	1.65%	
	1SH	1.65%	
	1U	1.65%	
	1UH	1.65%	
	2E	1.06%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	
Threadneedle (Lux) - European Select	2EP	1.01%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
(continued)	3E	0.88%	
	3U	0.88%	
	8E	1.10%	
	8EP	1.10%	
	9E	0.84%	
	9U	0.84%	
Threadneedle (Lux) - European Smaller Companies	IE	0.95%	
	ZE	1.10%	
	1E	1.72%	
	1EP	1.72%	
	1FH	1.72%	
	2E	1.07%	
	3E	0.93%	
	3EP	0.93%	
	3FH	0.93%	
	8E	1.11%	
	9E	0.89%	
	9EP	0.89%	
	9FH	0.89%	
Threadneedle (Lux) - Asian Equity Income	AEH	1.80%	
	AU	1.80%	
	AUP	1.80%	
	DEH	2.55%	
	DU	2.55%	
	DUP	2.55%	
	IEP	0.95%	
	IU	1.00%	The current TER differs from the full year expected TER due to the small size of the class.
	W	2.00%	
	XU	0.15%	
	XUP	0.15%	
	ZG	1.05%	
	ZGH	1.05%	
	ZGP	1.05%	
	ZUP	1.05%	
Threadneedle (Lux) - Global Technology	AEH	1.95%	
	AS	1.95%	
	AU	1.95%	
	AUP	1.95%	
	BU	2.35%	
	DEH	2.30%	
	DU	2.30%	
	IE	1.05%	
	IEH	1.05%	
	IG	1.05%	
	IU	1.05%	
	ZEH	1.15%	
	ZFH	1.15%	
	ZG	1.15%	
	ZU	1.15%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	
Threadneedle (Lux) - UK Equities	AE	1.80%	
	AEH	1.80%	
	AFH	1.80%	
	AG	1.80%	
	AGP	1.75%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	DEH	2.60%	
	DG	2.60%	
	IE	0.85%	
	IEH	0.85%	
	IG	0.85%	
	IGP	0.85%	
	NEH	0.68%	
	NFH	0.68%	
	NG	0.63%	The current TER differs from the full year expected TER due to the small size of the class.
	NGP	0.63%	The current TER differs from the full year expected TER due to the small size of the class.
	NUH	0.63%	The current TER differs from the full year expected TER due to the small size of the class.
	TEH	0.72%	
	TFH	0.72%	
	TG	0.64%	The current TER differs from the full year expected TER due to the small size of the class.
	TGP	0.64%	The current TER differs from the full year expected TER due to the small size of the class.
	TUH	0.64%	The current TER differs from the full year expected TER due to the small size of the class.
	ZE	1.05%	
	ZEH	1.05%	
	ZFH	1.05%	
	ZG	1.05%	
	ZGP	1.05%	
	ZUH	1.05%	
	3EH	0.87%	
	3FH	0.87%	
	3UH	0.87%	
	9EH	0.83%	
	9EP	0.83%	
	9FH	0.83%	
	9G	0.83%	
	9UH	0.83%	
Threadneedle (Lux) - UK Equity Income	AE	1.80%	
	AEC	1.80%	
	AEH	1.80%	
	AG	1.80%	
	ASC	1.80%	
	AUC	1.80%	
	DE	2.55%	
	DEC	2.63%	The current TER differs from the full year expected TER due to the small size of the class.
	DEH	2.55%	
	DG	2.55%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	
Threadneedle (Lux) - UK Equity Income (continued)	DGP	2.62%	The current TER differs from the full year expected TER due to the small size of the class.
	IE	0.85%	
	IEH	0.85%	
	IG	0.85%	
	IGP	0.85%	
	IU	0.85%	
	IUH	0.72%	The current TER differs from the full year expected TER due to the small size of the class.
	LG	0.70%	
	LGP	0.70%	
	ZE	1.05%	
	ZEH	1.05%	
	ZFH	1.05%	
	ZG	1.05%	
	ZGP	1.05%	
	ZUH	1.05%	
	1EH	1.64%	
	1FH	1.64%	
	1UH	1.64%	
	3EH	0.88%	
	3FH	0.88%	
	3UH	0.88%	
	9EH	0.84%	
	9FH	0.84%	
	9G	0.84%	
	9UH	0.84%	
Threadneedle (Lux) - STANLIB Africa Equity*	IU	1.43%	The current TER differs from the full year expected TER due to the stop of asset management fees applied to this share class on June 18, 2021 and to the big variation of the average NAV.
	ZU	1.42%	The current TER differs from the full year expected TER due to the stop of asset management fees applied to this share class on June 18, 2021 and to the big variation of the average NAV.
Threadneedle (Lux) - American Absolute Alpha	AEH	1.80%	
	AFH	1.80%	
	AGH	1.80%	
	AU	1.80%	
	DEH	2.30%	
	DU	2.30%	
	IEH	0.95%	
	IGH	0.95%/1.25%	
	IU	0.95%/1.21%	
	XGH	0.15%	
	ZE	1.05%	
	ZEH	1.05%	
	ZGH	1.05%	
	ZU	1.05%/1.39%	
Threadneedle (Lux) - Credit Opportunities	AE	0.98%	The current TER differs from the full year expected TER due to the small size and the recent launch of the class.
	IE	0.49%	The current TER differs from the full year expected TER due to the small size and the recent launch of the class.
	ZE	0.78%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on September 1, 2021.

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	
Threadneedle (Lux) - Credit Opportunities	1E	1.17%	
(continued)			
	1EP	1.17%	
	1GH	1.17%	
	1UH	1.17%	
	2E	0.56%	
	2EP	0.45%	The current TER differs from the full year expected TER due to the small size of the class.
	2GC	0.56%	
	2GH	0.56%	
	4GH	0.06%	
	8E	0.60%	
	8EP	0.60%	
	8GC	0.60%	
	8GH	0.60%	
Threadneedle (Lux) - Global Investment Grade Credit Opportunities	AE	1.20%	
	AFH	1.13%	The current TER differs from the full year expected TER due to the small size of the class.
	AKH	1.20%	
	ANH	1.20%	
	AUH	1.20%	
	DE	1.75%	
	IE	0.55%	
	IEP	0.66%	The current TER differs from the full year expected TER due to the small size of the class.
	IGH	0.55%	
	INH	0.64%	The current TER differs from the full year expected TER due to the small size of the class.
	IU	0.64%	The current TER differs from the full year expected TER due to the small size of the class.
	IUH	0.62%	The current TER differs from the full year expected TER due to the small size of the class.
	JE	0.57%/0.65%	The current TER differs from the full year expected TER due to the small size of the class.
	JGH	0.45%/0.58%	
	JUH	0.54%/0.70%	The current TER differs from the full year expected TER due to the small size of the class.
	LE	0.40%	
	LEP	0.40%	
	LGH	0.40%	
	XE	0.15%	
	XGH	0.15%	
	XUH	0.15%	
	YE	0.67%/0.74%	The current TER differs from the full year expected TER due to the small size of the class.
	YGH	0.60%/0.75%	
	YUH	0.73%/0.87%	The current TER differs from the full year expected TER due to the small size of the class.
	ZE	0.70%	
	ZFH	0.70%	
	ZGH	0.70%	
	ZUH	0.75%	The current TER differs from the full year expected TER due to the small size of the class.
Threadneedle (Lux) - Pan European Absolute Alpha	AE	1.85%/1.74%	
	AEP	1.85%/1.70%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER ¹
Threadneedle (Lux) - Pan European Absolute Alpha	AUH	1.85%/2.00%
(continued)	DE	2.35%/1.89%
	IE	0.95%/0.88%
	IGH	0.95%/-0.80%
	LE	0.575%/0.44%
	XGH	0.15%
	ZE	1.05%/0.58%
	ZF	1.05%/0.73%
	ZFH	1.05%/1.14%
	ZGH	1.05%/0.12%
Threadneedle (Lux) - American Extended Alpha	AEH	1.80%
	AU	1.80%
	DEH	2.30%
	DU	2.30%
	IU	0.90%
	ZU	1.05%
	1E	1.69%
	1EH	1.69%
	1U	1.69%
	2E	0.83%
	2U	0.83%
	3U	0.94%
	8E	0.87%
	8U	0.87%
	9U	0.90%
Threadneedle (Lux) - Global Extended Alpha	AEH	1.80%
	AU	1.80%
	DEH	2.30%
	DU	2.30%
	IU	0.90%
	ZU	1.05%
	1E	1.69%
	1U	1.69%
	2E	0.83%
	2U	0.83%
	8E	0.87%
	8U	0.87%
Threadneedle (Lux) - Enhanced Commodities	AEH	2.05%
	AFH	2.05%
	AGH	2.05%
	ASH	2.05%
	AU	2.05%
	DEH	2.55%
	DU	2.55%
	IEH	1.00%
	IG	1.00%
	IGH	1.00%
	IU	1.00%
	NG	0.65%
	XU	0.15%
	ZEH	1.05%
	ZFH	1.05%
	ZGH	1.05%
	ZU	1.05%

¹ The TER is inclusive of performance fee.

* See note 1.

Notes to the Financial Statements

(continued)

22 SUBSEQUENT EVENT

As from December 1, 2021 the fees for the below classes of the Threadneedle (Lux) - Enhanced Commodities Portfolio have been reduced as follows:

Class	Until November 30, 2021			From December 1, 2021		
	Asset Management Fee	Operating Expenses	TER	Asset Management Fee	Operating Expenses	TER
A	1.75%	0.30%	2.05%	1.00%	0.25%	1.25%
D	2.25%	0.30%	2.55%	1.25%	0.25%	1.50%
I	0.80%	0.20%	1.00%	0.80%*	0.15%	0.95%
N	0.45%	0.20%	0.65%	0.45%*	0.15%	0.60%
Z	0.75%	0.30%	1.05%	0.75%*	0.25%	1.00%

*no change

23 OTHER INFORMATION

The coronavirus disease 2019 (COVID-19) public health crisis has become a pandemic that has resulted in, and may continue to result in, significant global economic and societal disruption and market volatility due to disruptions in market access, resource availability, facilities operations, imposition of tariffs, export controls and supply chain disruption, among others. Such disruptions may be caused, or exacerbated by, quarantines and travel restrictions, workforce displacement and loss in human and other resources. The uncertainty surrounding the magnitude, duration, reach, costs and effects of the global pandemic, as well as actions that have been or could be taken by governmental authorities or other third parties, present unknowns that are yet to unfold. The impacts, as well as the uncertainty over impacts to come, of COVID-19 - and any other infectious illness outbreaks, epidemics and pandemics that may arise in the future - could negatively affect global economies and markets in ways that cannot necessarily be foreseen. In addition, the impact of infectious illness outbreaks and epidemics in emerging market countries may be greater due to generally less established healthcare systems, governments and financial markets. Public health crises caused by the COVID-19 outbreak may exacerbate other pre-existing political, social and economic risks in certain countries or globally. The disruptions caused by COVID-19 could prevent the funds from executing advantageous investment decisions in a timely manner and negatively impact the funds' ability to achieve their investment objectives. Any such event(s) could have a significant adverse impact on the value and risk profile of the funds.

Shareholders' Information

The SICAV is an investment company organised as a "*Société d'Investissement à Capital Variable*" in the Grand Duchy of Luxembourg under the Law of August 10, 1915, as amended, and qualifies as an Undertaking for Collective Investment in Transferable Securities ("UCITS") under Part I of the law of December 17, 2010, as amended.

The SICAV was incorporated on February 10, 1995 for an unlimited period. The SICAV's articles of incorporation were first published in the *Recueil des Sociétés et Associations* of the Grand Duchy of Luxembourg on March 31, 1995 and were last amended effective on September 14, 2018.

The SICAV is registered under the Number R.C.S. Luxembourg B-50216.

The annual general meeting of Shareholders of the SICAV is held in Luxembourg as may be specified in the notice of meeting, within six months of the accounting year end. The annual general meeting may be held abroad if, in the absolute and final judgment of the Board, exceptional circumstances so require. Other meetings of Shareholders may be held at such place and period of notice as may be specified in the respective notices of meeting. Notices of general meetings are given in accordance with Luxembourg law and in accordance with applicable rules in the relevant countries where Shares are publicly offered for sale. Notices will specify the place and time of the meeting, the conditions of admission, the agenda, the quorum and voting requirements.

The accounting year of the SICAV terminates on March 31 in each year.

The annual report and audited financial statements and the unaudited semi-annual report are available at the registered office of the SICAV and at the principal office of each paying agent and distributor. The combined accounts of the SICAV are expressed in U.S. Dollars.

The Net Asset Value and the offer and redemption prices of the shares of the SICAV are made public at the registered office of the SICAV.

This report does not constitute an offer or a solicitation of an offer to buy shares in the SICAV. Subscriptions are accepted on the basis of the Prospectus and of the latest available annual report containing the audited financial statements as at March 31 and of the latest available semi-annual report as at September 30, if published thereafter.

Certain Portfolios and/or share classes contained within this report may not be authorised or offered for sale in every jurisdiction at this time.

Key Investor Information Document ("KIID") - Subscription requirements

The KIID is a pre-contractual document and investors will have to confirm that they have read the latest KIID before making a subscription. The Management Company has the right to reject a subscription if the investor does not confirm that they have read the latest KIID at the time of application. The latest KIID may be obtained from www.columbiathreadneedle.com.

Information for Investors in Switzerland

The annual report and audited financial statements, the unaudited semi-annual report, the report on changes in the Portfolio holdings for the year, the articles of incorporation, the Prospectus (Swiss version) and the KIID can be obtained upon simple request and free of charge at the offices of the Swiss Representative and paying agent of the SICAV, RBC Investor Services Bank S.A., Esch-sur-Alzette, Zurich Branch, Bleicherweg 7, 8027 Zurich, Switzerland, or at the registered office of the SICAV.

Past performance is no indication of current or future performance, and the performance data do not take account of the commissions and costs incurred on the issue and redemption of shares.

Securities Financing Transaction Regulation

The Securities Financing Transaction Regulation ("SFTR") introduces reporting requirements for securities financing transactions ("SFTs") and total return swaps. A SFT is defined as per Article 3(11) of the SFTR as:

- a repurchase/reverse repurchase agreement;
- securities or commodities lending and securities or commodities borrowing;
- a buy-sell back transaction or sell-buy back transaction; or
- a margin lending transaction.

As at September 30, 2021, the SICAV held total return swaps ("TRS") as type of instruments in scope of the SFTR.

Global data

Name of Portfolio	Type of asset	Unrealised gain and loss in the portfolio base currency and in absolute value	% of Net Assets
Threadneedle (Lux) - American Absolute Alpha	TRS	52,524	0.23
Threadneedle (Lux) - Pan European Absolute Alpha	TRS	1,521,509	1.04
Threadneedle (Lux) - American Extended Alpha	TRS	1,371,764	1.20
Threadneedle (Lux) - Global Extended Alpha	TRS	2,279,585	2.12
Threadneedle (Lux) - Enhanced Commodities	TRS	4,733,590	1.18

Data on collateral reuse

There was no collateral reuse during the period ended September 30, 2021.

Concentration data

All collateral received in respect of TRS as of September 30, 2021 is cash collateral. The ten largest issuers disclosure is therefore not applicable.

The following table provides details of the top ten counterparties (based on gross volume of outstanding transactions) in respect of TRS held per Portfolio as at September 30, 2021:

Name of Portfolio	Type of asset	Counterparty	Unrealised gain and loss in the portfolio base currency and in absolute value
Threadneedle (Lux) - American Absolute Alpha	TRS	Bank of America Merrill Lynch	43,450
		UBS	9,074
Threadneedle (Lux) - Pan European Absolute Alpha	TRS	UBS	1,471,553
		Goldman Sachs	49,956
Threadneedle (Lux) - American Extended Alpha	TRS	Bank of America Merrill Lynch	1,345,932
		UBS	25,832
Threadneedle (Lux) - Global Extended Alpha	TRS	UBS	2,279,585
		Macquarie	1,552,777
Threadneedle (Lux) - Enhanced Commodities	TRS	JPMorgan	1,533,050
		Goldman Sachs	957,553
		Citigroup Global Markets	354,846
		Credit Suisse	335,364

Safekeeping of collateral received

Cash collateral is received on each Portfolio's cash account at Citibank Europe plc, Luxembourg Branch.

Securities Financing Transaction Regulation

(continued)

The table below provides the term deposits amounts held by the SICAV as at September 30, 2021:

Name of Portfolio	Type of collateral	Counterparty	Currency of collateral	Amount of collateral
Threadneedle (Lux) - Pan European Absolute Alpha	Cash	UBS	EUR	3,860,000
		Goldman Sachs	EUR	740,000
		Total	EUR	4,600,000

Aggregate transaction data

Name of Portfolio	Type of collateral	Maturity tenor (collateral)	Currency of collateral	Maturity tenor (SFT/TRS)	Country of establishment (counterparty)	Settlement and clearing	Quality of collateral
Threadneedle (Lux) - American Absolute Alpha	Cash	Open maturity	USD	3 months to 1 year	UK	Bilateral	N/A - Cash
Threadneedle (Lux) - Pan European Absolute Alpha	Cash	Open maturity	EUR	3 months to 1 year/ more than 1 year	UK	Bilateral	N/A - Cash
Threadneedle (Lux) - American Extended Alpha	Cash	Open maturity	USD	3 months to 1 year/ more than 1 year	UK	Bilateral	N/A - Cash
Threadneedle (Lux) - Global Extended Alpha	Cash	Open maturity	USD	3 months to 1 year/ more than 1 year	UK	Bilateral	N/A - Cash
Threadneedle (Lux) - Enhanced Commodities	Cash	Open maturity	USD	less than 1 day/1 day	UK	Bilateral	N/A - Cash

Safekeeping of collateral granted

Cash and security collateral paid to the counterparties is delivered to segregated accounts at the counterparty.

The amount of collateral granted for TRS as at September 30, 2021 is as follows:

Name of Portfolio	Type of collateral	Counterparty	Currency of collateral	Amount of collateral	% of collateral held at period-end by category
Threadneedle (Lux) - American Absolute Alpha	Cash	UBS	USD	160,000	0.70
		Bank of America Merrill Lynch	USD	10,000	0.04
		Total	USD	170,000	0.74
Threadneedle (Lux) - American Extended Alpha	Cash	Bank of America Merrill Lynch	USD	1,089,000	0.95
		UBS	USD	270,000	0.24
		Total	USD	1,359,000	1.19
Threadneedle (Lux) - Global Extended Alpha	Cash	UBS	USD	2,860,000	2.66
		Total	USD	2,860,000	2.66
Threadneedle (Lux) - Enhanced Commodities	Cash	JPMorgan	USD	2,780,000*	0.69
		Macquarie	USD	1,740,000	0.43
		Total	USD	4,520,000	1.12

Return/Costs

Return and costs of TRS transactions as at September 30, 2021 are disclosed in the Statement of Operations and Changes in Net Assets of the relevant Portfolio under the headings "Interest expense on swaps", "Net realised gain/(loss) on swaps" and "Change in net unrealised gain/(loss) on swaps".

**This collateral amount may be related to transactions other than TRS which are not covered by SFTR disclosure.*

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Threadneedle (Lux) - Global Emerging Market Equities²
Threadneedle (Lux) - US Contrarian Core Equities
Threadneedle (Lux) - US Disciplined Core Equities
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Threadneedle (Lux) - European High Yield Bond
Threadneedle (Lux) - European Short-Term High Yield Bond
Threadneedle (Lux) - European Social Bond
Threadneedle (Lux) - European Strategic Bond
Threadneedle (Lux) - Emerging Market Corporate Bonds³
Threadneedle (Lux) - Emerging Market Debt³
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds³
Threadneedle (Lux) - Flexible Asian Bond⁴
Threadneedle (Lux) - Euro Dynamic Real Return
Threadneedle (Lux) - Global Dynamic Real Return
Threadneedle (Lux) - Global Multi Asset Income⁵
Threadneedle (Lux) - Global Focus
Threadneedle (Lux) - Global Equity Income
Threadneedle (Lux) - Global Select
Threadneedle (Lux) - Global Smaller Companies
Threadneedle (Lux) - American⁵
Threadneedle (Lux) - American Select⁵
Threadneedle (Lux) - American Smaller Companies⁵
Threadneedle (Lux) - Asia Equities⁴
Threadneedle (Lux) - Pan European ESG Equities⁵
Threadneedle (Lux) - Pan European Equity Dividend
Threadneedle (Lux) - Pan European Small Cap Opportunities
Threadneedle (Lux) - Pan European Smaller Companies
Threadneedle (Lux) - European Select
Threadneedle (Lux) - European Smaller Companies
Threadneedle (Lux) - Asian Equity Income⁴
Threadneedle (Lux) - UK Equities
Threadneedle (Lux) - UK Equity Income
Threadneedle (Lux) - American Absolute Alpha⁵
Threadneedle (Lux) - Credit Opportunities
Threadneedle (Lux) - Global Investment Grade Credit Opportunities
Threadneedle (Lux) - Pan European Absolute Alpha
Threadneedle (Lux) - American Extended Alpha
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¹Subject to the responsibility and oversight of Threadneedle Management Luxembourg S.A.

²Threadneedle Asset Management Limited makes investment recommendations to Columbia Management Investment Advisers, LLC and, therefore provides investment advice supported by research, to Columbia Management Investment Advisers, LLC.

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⁴Threadneedle Asset Management Limited may, subject to its own liability, delegate the discretionary investment management of part of the assets of the Portfolio to Threadneedle Investments Singapore (Pte.) Limited.

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⁷See note 1 on page 230.

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(continued)

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