

Threadneedle (Lux)

Interim Report and Unaudited Financial Statements
Société d'Investissement à Capital Variable
September 30, 2022

SICAV: A Luxembourg Undertaking for collective investment in transferable securities under part I of the law of December 17, 2010, as amended R.C.S. Luxembourg B-50.216

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*See note 22.

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

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Board of Directors

Claude Kremer
Independent non-executive Director
Luxembourg
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Julie Griffiths
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Annemarie Nicole Arens
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Joseph Patrick LaRocque
Independent non-executive Director
Maryland
United States of America

Thomas Seale
Independent non-executive Director
Luxembourg
Grand Duchy of Luxembourg

Aggregated Financial Statements for Threadneedle (Lux)

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2, 18	14,122,139,659
Cash at bank	2	194,512,978
Term deposits	2, 19	35,959,341
Receivable for investments sold		92,714,388
Subscriptions receivable		23,545,239
Interest receivable on swaps	2	5,651,792
Interest and dividends receivable, net		36,927,041
Net unrealised gain on forward currency exchange contracts	2, 9	2,276,571
Net unrealised gain on swaps	2, 10	21,786,589
Net unrealised gain on futures contracts	2, 11	25,515,125
Other assets		13,573,002
Total assets		14,574,601,725
Liabilities		
Bank overdrafts		(1,265,598)
Options sold at market value	2, 12	(26,262)
Payable for investments purchased		(77,081,288)
Redemptions payable		(112,291,126)
Interest payable on swaps	2	(1,897,888)
Dividend payable on swaps	2	(163,476)
Upfront payment received on swaps	2	(89,544)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(30,997,636)
Net unrealised (loss) on swaps	2, 10	(20,464,274)
Net unrealised (loss) on futures contracts	2, 11	(802,551)
Asset management fees payable	5	(12,663,621)
Performance fees payable	8	(13)
Tax payable	3	(277,816)
Other liabilities	20	(9,423,004)
Total liabilities		(267,444,097)
Total net assets		14,307,157,628

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		20,624,583,517
Income		
Dividends, net	2	122,966,761
Interest on bonds, net	2	48,839,323
Bank interest	2	918,656
Interest income on swaps		6,095,799
Interest income on futures contracts		71,276
Other income		1,171,927
Total income		180,063,742
Expenses		
Asset management fees	5	(83,656,058)
Performance fees	8	(13)
Bank interest	2	(450,579)
Dividends expenses on swaps		(1,191,304)
Interest expense on swaps		(15,520,848)
Interest expense on futures contracts		(76,827)
Operating expenses	3, 5	(15,842,975)
Miscellaneous fees	4	(1,983)
Total expenses		(116,740,587)
Net income from investments		63,323,155
Net realised (loss) on sales of investments		(259,713,390)
Net realised gain on swaps		8,272,976
Net realised gain on options		138,015
Net realised (loss) on forward currency exchange contracts		(113,083,594)
Net realised gain on futures contracts		60,929,718
Net realised gain on foreign exchange		162,821
Net realised gain on tax reclaim		207
Net realised (loss)		(303,293,247)
Change in net unrealised (loss) on investments		(3,333,401,079)
Change in net unrealised gain on swaps		5,603,873
Change in net unrealised gain on options		721,887
Change in net unrealised (loss) on forward currency exchange contracts		(51,431,731)
Change in net unrealised gain on futures contracts		1,297,635
Net change in unrealised (loss)		(3,377,209,415)
Net (decrease) in net assets as a result of operations		(3,617,179,507)
Movements in capital		
Subscriptions of shares		2,399,195,268
Redemptions of shares		(3,633,450,440)
Dividends	7	(18,955,681)
Total movements in capital		(1,253,210,853)
Exchange differences	2	(1,454,856,254)
Change in cross investments in Portfolios	18	7,820,725
Net assets at the end of the period		14,307,157,628

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

Threadneedle (Lux) - Global Corporate Bond

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	516,595,443
Cash at bank	2	30,536,053
Receivable for investments sold		995,512
Subscriptions receivable		1,977,544
Interest receivable on swaps	2	121,652
Interest and dividends receivable, net		4,533,770
Net unrealised gain on swaps	2, 10	1,304,468
Net unrealised gain on futures contracts	2, 11	2,797,218
Other assets		2,164,051
Total assets		561,025,711
Liabilities		
Payable for investments purchased		(8,248,352)
Redemptions payable		(2,007,361)
Interest payable on swaps	2	(138,893)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(12,597,165)
Asset management fees payable	5	(132,446)
Other liabilities		(51,591)
Total liabilities		(23,175,808)
Total net assets		537,849,903

NUMBER OF SHARES OUTSTANDING

Class AEC	1,510,778.045
Class AEH	1,041,738.203
Class AKH	70.000
Class ANH	788.000
Class AU	954,103.141
Class AUP	123,229.328
Class DEC	94,347.251
Class DEH	210,134.464
Class DU	186,351.221
Class DUP	61,335.235
Class IEC	324,329.724
Class IEH	1,497,259.270
Class IEP	74.000
Class IGC	616.000
Class IGH	1,435,966.609
Class IKH	80,378.000
Class INH	785.000
Class IU	151,236.244
Class IUP	405,439.916
Class NEC	199,831.610
Class NEH	131,013.495
Class NGC	27,587,623.352
Class NGH	2,580,610.730
Class NU	1,586,188.902
Class NUP	87,925.000
Class XEH	84.000
Class XFH	92.000
Class XGH	9,888,436.616
Class XU	100.000
Class ZEH	4,150,948.060
Class ZFH	93.000
Class ZGH	26,806.340
Class ZU	577,683.689

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		512,857,786
Income		
Dividends, net	2	125,164
Interest on bonds, net	2	6,991,537
Bank interest	2	56,470
Interest income on swaps		1,394,926
Other income		10
Total income		8,568,107
Expenses		
Asset management fees	5	(768,046)
Bank interest	2	(16,290)
Interest expense on swaps		(1,582,474)
Interest expense on futures contracts		(65,454)
Operating expenses	3, 5	(384,527)
Total expenses		(2,816,791)
Net income from investments		5,751,316
Net realised (loss) on sales of investments		(25,849,901)
Net realised (loss) on swaps		(769,400)
Net realised (loss) on forward currency exchange contracts		(25,713,656)
Net realised gain on futures contracts		4,289,446
Net realised gain on foreign exchange		249,910
Net realised (loss)		(47,793,601)
Change in net unrealised (loss) on investments		(86,089,472)
Change in net unrealised gain on swaps		2,791,595
Change in net unrealised (loss) on forward currency exchange contracts		(19,768,886)
Change in net unrealised gain on futures contracts		1,123,027
Net change in unrealised (loss)		(101,943,736)
Net (decrease) in net assets as a result of operations		(143,986,021)
Movements in capital		
Subscriptions of shares		231,271,813
Redemptions of shares		(57,984,419)
Dividends	7	(4,309,256)
Total movements in capital		168,978,138
Net assets at the end of the period		537,849,903

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	537,849,903	512,857,786	505,611,566

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, 2022	March 31, 2022	March 31, 2021
Class AEC	8.4402 ¹	9.8883 ¹	10.7710 ¹
Class AEH	9.8170 ¹	11.3032 ¹	12.0116 ¹
Class AKH	98.8728 ²	113.5556 ²	120.4075 ²
Class ANH	8.8506 ³	10.1321 ³	10.6766 ³
Class AU	11.2887	12.8471	13.5238
Class AUP	9.8021	11.3413	12.2255
Class DEC	7.6407 ¹	8.9807 ¹	9.8546 ¹
Class DEH	9.3241 ¹	10.7729 ¹	11.5352 ¹
Class DU	9.7617	11.1512	11.8269
Class DUP	8.6428	10.0429	10.9155
Class IEC	8.3071 ¹	9.7281 ¹	10.5732 ¹
Class IEH	10.0996 ¹	11.6146 ¹	12.3172 ¹
Class IEP	10.9096 ¹	11.0997 ¹	11.3003 ¹
Class IGC	8.6217 ⁴	10.0201 ⁴	10.8060 ⁴
Class IGH	10.8697 ⁴	12.4075 ⁴	13.0594 ⁴
Class IKH	101.7130 ²	116.6619 ²	123.3018 ²
Class INH	8.9336 ³	10.2127 ³	10.7232 ³
Class IU	11.6069	13.1938	13.8609
Class IUP	9.1119	10.5391	11.3406
Class NEC	8.3930 ¹	9.8160 ¹	10.6452 ¹
Class NEH	9.1951 ¹	10.5687 ¹	11.1857 ¹
Class NGC	8.4590 ⁴	9.8219 ⁴	10.5683 ⁴
Class NGH	9.5984 ⁴	10.9467 ⁴	11.4987 ⁴
Class NU	10.1142	11.4874	12.0441
Class NUP	9.1987	10.6244	11.4076
Class XEH	8.1294 ¹	9.3311 ¹	9.8476 ¹
Class XFH	8.0922 ⁵	9.2943 ⁵	9.8342 ⁵
Class XGH	9.4925 ⁴	10.8105 ⁴	11.3216 ⁴
Class XU	8.3465	9.4664	9.8938
Class ZEH	9.2662 ¹	10.6577 ¹	11.2951 ¹
Class ZFH	8.0051 ⁵	9.2148 ⁵	9.8121 ⁵
Class ZGH	10.8372 ⁴	12.3692 ⁴	13.0122 ⁴
Class ZU	11.5881	13.1713	13.8304

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, 2022

	Notes	2022 EUR
Assets		
Investment portfolio at market value	2	92,850,205
Cash at bank	2	717,923
Receivable for investments sold		773,248
Subscriptions receivable		102,132
Interest receivable on swaps	2	10,047
Interest and dividends receivable, net		712,326
Net unrealised gain on swaps	2, 10	242,331
Net unrealised gain on futures contracts	2, 11	427,927
Total assets		95,836,139
Liabilities		
Payable for investments purchased		(831,059)
Redemptions payable		(28,903)
Interest payable on swaps	2	(14,697)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(131,779)
Asset management fees payable	5	(26,528)
Other liabilities		(77,286)
Total liabilities		(1,110,252)
Total net assets		94,725,887

NUMBER OF SHARES OUTSTANDING

Class AE	96,047.592
Class ANH	825.000
Class IE	3,122,310.969
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	4,111.196
Class ZFH	92.000
Class 1E	5,944,350.103
Class 1G	139,061.087
Class 2E	2,144,289.301
Class 2G	69.000
Class 3G	474,996.770
Class 4E	254,218.937
Class 4G	3,182,976.410
Class 8E	376,518.119
Class 8G	118,420.207
Class 9G	70.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 EUR
Net assets at the beginning of the period		127,675,204
Income		
Interest on bonds, net	2	864,299
Bank interest	2	484
Interest income on swaps		60,522
Interest income on futures contracts		679
Other income		10
Total income		925,994
Expenses		
Asset management fees	5	(173,143)
Bank interest	2	(9,743)
Interest expense on swaps		(155,801)
Operating expenses	3, 5	(63,721)
Total expenses		(402,408)
Net income from investments		523,586
Net realised (loss) on sales of investments		(3,602,120)
Net realised (loss) on swaps		(86,982)
Net realised (loss) on forward currency exchange contracts		(1,271,699)
Net realised gain on futures contracts		1,654,912
Net realised gain on foreign exchange		40,910
Net realised (loss)		(3,264,979)
Change in net unrealised (loss) on investments		(9,691,152)
Change in net unrealised gain on swaps		597,178
Change in net unrealised (loss) on forward currency exchange contracts		(51,856)
Change in net unrealised (loss) on futures contracts		(346,166)
Net change in unrealised (loss)		(9,491,996)
Net (decrease) in net assets as a result of operations		(12,233,389)
Movements in capital		
Subscriptions of shares		7,157,716
Redemptions of shares		(27,873,638)
Dividends	7	(6)
Total movements in capital		(20,715,928)
Net assets at the end of the period		94,725,887

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
EUR	94,725,887	127,675,204	157,999,564

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

Threadneedle (Lux) - European Corporate Bond

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AE	8.9875	10.1243	10.7975
Class ANH	8.7832 ¹	9.8409 ¹	10.4217 ¹
Class IE	9.1998	10.3374	10.9588
Class IEP	8.1748	9.2711	–
Class INH	8.9443 ¹	9.9943 ¹	10.5063 ¹
Class XE	8.5348	9.5748	10.1073
Class XFH	8.4872 ²	9.5292 ²	10.0938 ²
Class XGH	8.6732 ³	9.6585 ³	10.1315 ³
Class XUH	8.7196 ⁴	9.6777 ⁴	10.1441 ⁴
Class ZE	9.1371	10.2805	10.9309
Class ZFH	8.3925 ²	9.4512 ²	10.0801 ²
Class 1E	1.2253	1.3811	1.4728
Class 1G	0.9897 ³	1.0743 ³	1.1548 ³
Class 2E	9.2094	10.3490	10.9688
Class 2G	8.9818 ³	9.7243 ³	10.3939 ³
Class 3G	1.1175 ³	1.2099 ³	1.2941 ³
Class 4E	9.3228	10.4502	11.0208
Class 4G	9.4202 ³	10.1679 ³	10.8094 ³
Class 8E	1.5425	1.7338	1.8383
Class 8G	1.3552 ³	1.4667 ³	1.5677 ³
Class 9G	8.9595 ³	9.7021 ³	10.3783 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.

Threadneedle (Lux) - European High Yield Bond

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 EUR
Assets		
Investment portfolio at market value	2	332,077,822
Cash at bank	2	199,090
Receivable for investments sold		6,643,908
Subscriptions receivable		238,863
Interest and dividends receivable, net		4,951,655
Net unrealised gain on forward currency exchange contracts	2, 9	539,109
Net unrealised gain on futures contracts	2, 11	135,364
Other assets		1,166
Total assets		344,786,977
Liabilities		
Payable for investments purchased		(2,492,889)
Redemptions payable		(306,088)
Asset management fees payable	5	(243,942)
Other liabilities		(42,370)
Total liabilities		(3,085,289)
Total net assets		341,701,688

NUMBER OF SHARES OUTSTANDING

Class AE	342.253
Class AKH	81.000
Class ANH	807.000
Class IE	4,538,309.318
Class IEP	5,883,133.696
Class IKH	80.000
Class INH	798.000
Class XE	77.000
Class ZE	39,985.677
Class ZEP	132,379.000
Class 1E	12,323,509.871
Class 1EP	1,091,443.252
Class 1G	258,703.143
Class 1GP	3,919.100
Class 1UT	179,082.702
Class 2E	47,095.000
Class 2EP	2,884.000
Class 2FH	6,834.346
Class 2G	68.000
Class 2GP	75.000
Class 3E	2,998,225.546
Class 3EP	2,220,744.571
Class 3FC	6,523.913
Class 3FH	27,927.294
Class 3G	782,600.372
Class 3GP	79,004.497
Class 4E	17,900.944
Class 4G	65.000
Class 8E	1,104,555.450
Class 8EP	5,555,524.634
Class 8FH	32,415.940
Class 8G	9,694.366
Class 8GP	5,021.867
Class 9E	717,447.778
Class 9EP	7,573.873
Class 9FC	92.741
Class 9FH	83.000
Class 9G	67.000
Class 9GP	75.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 EUR
Net assets at the beginning of the period		437,563,292
Income		
Dividends, net	2	16,235
Interest on bonds, net	2	7,737,677
Bank interest	2	6,639
Interest income on futures contracts		701
Other income		333
Total income		7,761,585
Expenses		
Asset management fees	5	(1,615,253)
Bank interest	2	(12,378)
Operating expenses	3, 5	(308,676)
Total expenses		(1,936,307)
Net income from investments		5,825,278
Net realised (loss) on sales of investments		(8,703,392)
Net realised gain on forward currency exchange contracts		612,219
Net realised gain on futures contracts		233,739
Net realised gain on foreign exchange		125,713
Net realised (loss)		(7,731,721)
Change in net unrealised (loss) on investments		(46,419,854)
Change in net unrealised (loss) on forward currency exchange contracts		(682,059)
Change in net unrealised gain on futures contracts		41,819
Net change in unrealised (loss)		(47,060,094)
Net (decrease) in net assets as a result of operations		(48,966,537)
Movements in capital		
Subscriptions of shares		19,677,846
Redemptions of shares		(66,528,326)
Dividends	7	(44,587)
Total movements in capital		(46,895,067)
Net assets at the end of the period		341,701,688

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
EUR	341,701,688	437,563,292	601,800,632

Threadneedle (Lux) - European High Yield Bond

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AE	9.4638	10.7825	11.2181
Class AKH	88.7937 ¹	101.0117 ¹	104.9357 ¹
Class ANH	9.0110 ²	10.2186 ²	10.5488 ²
Class IE	9.5314	10.8198	11.1683
Class IEP	8.2003	9.3088	9.9899
Class IKH	90.7965 ¹	102.8317 ¹	105.8588 ¹
Class INH	9.2121 ²	10.4003 ²	10.6479 ²
Class XE	9.3257	10.5517	10.8140
Class ZE	9.5074	10.7962	11.1495
Class ZEP	8.1802	9.2891	9.9735
Class 1E	9.3241	10.6162	11.0164
Class 1EP	8.0213	9.1329	9.8573
Class 1G	9.0942 ³	9.9707 ³	10.4297 ³
Class 1GP	7.8465 ³	8.6028 ³	9.3569 ³
Class 1UT	8.5319 ⁴	9.8080 ⁴	10.4752 ⁴
Class 2E	9.5392	10.8306	11.1761
Class 2EP	8.2354	9.3488	10.0267
Class 2FH	9.4042 ⁵	10.6851 ⁵	11.0615 ⁵
Class 2G	9.3004 ³	10.1723 ³	10.5872 ³
Class 2GP	8.0399 ³	8.7869 ³	9.4995 ³
Class 3E	9.5611	10.8528	11.1933
Class 3EP	8.2878	9.4075	10.0878
Class 3FC	8.1398 ⁵	9.2459 ⁵	9.9302 ⁵
Class 3FH	9.4235 ⁵	10.7045 ⁵	11.0760 ⁵
Class 3G	9.3247 ³	10.1921 ³	10.5964 ³
Class 3GP	7.9840 ³	8.7267 ³	9.4331 ³
Class 4E	9.8374	11.1273	11.3964
Class 4G	9.8149 ³	10.6900 ³	11.0365 ³
Class 8E	9.5233	10.8147	11.1642
Class 8EP	8.2307	9.3469	10.0322
Class 8FH	9.3877 ⁵	10.6685 ⁵	11.0486 ⁵
Class 8G	9.2904 ³	10.1593 ³	10.5718 ³
Class 8GP	8.0118 ³	8.7611 ³	9.4964 ³
Class 9E	9.5746	10.8653	11.2018
Class 9EP	8.3022	9.4214	10.0992
Class 9FC	8.2167 ⁵	9.3284 ⁵	10.0032 ⁵
Class 9FH	9.4492 ⁵	10.7239 ⁵	11.0918 ⁵
Class 9G	9.3566 ³	10.2232 ³	10.6161 ³
Class 9GP	8.0711 ³	8.8161 ³	9.5122 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, 2022

	Notes	2022 EUR
Assets		
Investment portfolio at market value	2	76,614,763
Cash at bank	2	3,619,370
Receivable for investments sold		276,826
Interest and dividends receivable, net		955,771
Other assets		188
Total assets		81,466,918
Liabilities		
Payable for investments purchased		(100,000)
Redemptions payable		(30,652)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(450,617)
Asset management fees payable	5	(7,349)
Other liabilities		(6,866)
Total liabilities		(595,484)
Total net assets		80,871,434

NUMBER OF SHARES OUTSTANDING

Class AE	3,463.195
Class AEP	167.669
Class AKH	82.000
Class ANH	82.000
Class IE	128,885.104
Class IEP	98,273.000
Class IGC	8.000
Class IGH	7.000
Class IKH	82.000
Class INH	816.000
Class XE	28,974.096
Class XGC	73,468.728
Class XGH	429,180.053
Class ZE	8.200

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AE	95.4264	102.3925	103.3869
Class AEP	86.4448	92.7591	97.3234
Class AKH	96.0847 ¹	102.9071 ¹	103.6634 ¹
Class ANH	98.0976 ²	104.6701 ²	104.8255 ²
Class IE	96.6586	103.5067	104.0942
Class IEP	87.5988	93.8051	97.9620
Class IGC	89.9581 ³	95.6430 ³	99.1215 ³
Class IGH	98.8163 ³	105.1039 ³	105.0674 ³
Class IKH	96.7861 ¹	103.4243 ¹	103.8150 ¹
Class INH	9.8336 ²	10.4750 ²	10.4542 ²
Class XE	97.9089	104.6355	104.8093
Class XGC	90.9119 ³	96.4461 ³	99.6631 ³
Class XGH	100.2094 ³	106.2932 ³	105.8053 ³
Class ZE	96.4451	103.3293	104.0037

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, 2022 to September 30, 2022

	Notes	2022 EUR
Net assets at the beginning of the period		108,281,110
Income		
Interest on bonds, net	2	1,802,136
Bank interest	2	2,895
Interest income on swaps		13,875
Other income		6
Total income		1,818,912
Expenses		
Asset management fees	5	(37,203)
Bank interest	2	(10,021)
Operating expenses	3, 5	(46,523)
Total expenses		(93,747)
Net income from investments		1,725,165
Net realised (loss) on sales of investments		(1,326,611)
Net realised (loss) on forward currency exchange contracts		(854,209)
Net realised (loss) on foreign exchange		(61,363)
Net realised (loss)		(2,242,183)
Change in net unrealised (loss) on investments		(7,039,143)
Change in net unrealised (loss) on swaps		(10,110)
Change in net unrealised (loss) on forward currency exchange contracts		(918,143)
Net change in unrealised (loss)		(7,967,396)
Net (decrease) in net assets as a result of operations		(8,484,414)
Movements in capital		
Subscriptions of shares		14,072,072
Redemptions of shares		(32,997,334)
Total movements in capital		(18,925,262)
Net assets at the end of the period		80,871,434

TOTAL NET ASSET VALUE

EUR	September 30, 2022	March 31, 2022	March 31, 2021
	80,871,434	108,281,110	87,774,729

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

Threadneedle (Lux) - European Social Bond

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 EUR
Assets		
Investment portfolio at market value	2	349,608,157
Cash at bank	2	1,973,575
Receivable for investments sold		1,783,869
Subscriptions receivable		107,370
Interest and dividends receivable, net		2,292,762
Net unrealised gain on futures contracts	2, 11	1,944,472
Total assets		357,710,205
Liabilities		
Payable for investments purchased		(1,984,660)
Redemptions payable		(544,168)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(743,211)
Asset management fees payable	5	(91,123)
Other liabilities		(37,045)
Total liabilities		(3,400,207)
Total net assets		354,309,998

NUMBER OF SHARES OUTSTANDING

Class AE	1,573,315.461
Class AEP	45,336.000
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	4,632,676.038
Class IEP	2,724,436.149
Class IFH	2,506,164.000
Class IGH	73.000
Class IKH	85.000
Class INH	839.000
Class ISC	100.000
Class ISH	100.000
Class IUC	72,211.804
Class IUH	100.000
Class LE	2,908,319.221
Class NEP	103,598.884
Class ZD	11,946,144.524
Class ZE	4,411,040.428
Class ZEP	581,208.140
Class ZFH	3,489.000
Class ZGC	4,910,548.192
Class ZGH	763,651.332
Class ZUH	1,505.141

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 EUR
Net assets at the beginning of the period		397,016,310
Income		
Interest on bonds, net	2	2,382,384
Bank interest	2	3,333
Interest income on futures contracts		5,108
Other income		176
Total income		2,391,001
Expenses		
Asset management fees	5	(578,090)
Bank interest	2	(14,464)
Operating expenses	3, 5	(224,241)
Total expenses		(816,795)
Net income from investments		1,574,206
Net realised (loss) on sales of investments		(7,892,185)
Net realised gain on forward currency exchange contracts		478,637
Net realised gain on futures contracts		3,269,781
Net realised (loss) on foreign exchange contracts		(641,566)
Net realised (loss)		(4,785,333)
Change in net unrealised (loss) on investments		(41,889,330)
Change in net unrealised (loss) on forward currency exchange contracts		(1,287,801)
Change in net unrealised gain on futures contracts		1,314,600
Net change in unrealised (loss)		(41,862,531)
Net (decrease) in net assets as a result of operations		(45,073,658)
Movements in capital		
Subscriptions of shares		43,495,943
Redemptions of shares		(40,074,482)
Dividends	7	(1,054,115)
Total movements in capital		2,367,346
Net assets at the end of the period		354,309,998

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
EUR	354,309,998	397,016,310	329,896,379

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, 2022	March 31, 2022	March 31, 2021
Class AE	8.2908	9.3388	9.9729
Class AEP	8.0999	9.1831	9.9137
Class AFH	8.2689 ¹	9.3172 ¹	9.9710 ¹
Class AKH	83.3709 ²	93.6342 ²	99.5278 ²
Class ANH	8.4409 ³	9.4392 ³	9.9762 ³
Class ASC	8.2836 ⁴	9.3030 ⁴	9.9703 ⁴
Class ASH	8.4428 ⁴	9.4156 ⁴	9.9784 ⁴
Class AUC	8.3006 ⁵	9.3072 ⁵	9.9704 ⁵
Class AUH	8.4584 ⁵	9.4257 ⁵	9.9792 ⁵
Class ID	8.4029 ⁶	9.4617 ⁶	10.0874 ⁶
Class IE	8.9619	10.0871	10.7559
Class IEP	8.3579	9.4700	10.2088
Class IFH	8.7028 ¹	9.8039 ¹	10.4909 ¹
Class IGH	8.4314 ⁷	9.4189 ⁷	9.9775 ⁷
Class IKH	84.4681 ²	94.8504 ²	100.7592 ²
Class INH	8.6651 ³	9.6877 ³	10.2330 ³
Class ISC	8.2928 ⁴	9.3048 ⁴	9.9703 ⁴
Class ISH	8.4487 ⁴	9.4173 ⁴	9.9784 ⁴
Class IUC	8.3055 ⁵	9.3112 ⁵	9.9711 ⁵
Class IUH	8.4701 ⁵	9.4334 ⁵	9.9799 ⁵
Class LE	8.9898	10.1185	10.7895
Class NEP	842.4806	954.3554	1028.6742
Class ZD	8.3884 ⁶	9.4477 ⁶	10.0776 ⁶
Class ZE	8.9328	10.0568	10.7290
Class ZEP	8.3132	9.4219	10.1616
Class ZFH	8.6887 ¹	9.7912 ¹	10.4827 ¹
Class ZGC	8.7021 ⁷	9.7886 ⁷	10.4934 ⁷
Class ZGH	8.9615 ⁷	10.0164 ⁷	10.6218 ⁷
Class ZUH	8.6824 ⁵	9.6718 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, 2022

	Notes	2022 EUR
Assets		
Investment portfolio at market value	2	143,171,603
Cash at bank	2	4,024,306
Subscriptions receivable		10,133
Interest receivable on swaps	2	69,908
Interest and dividends receivable, net		1,761,632
Net unrealised gain on swaps	2, 10	1,326,242
Net unrealised gain on futures contracts	2, 11	1,034,457
Total assets		151,398,281
Liabilities		
Payable for investments purchased		(130,117)
Redemptions payable		(808,719)
Interest payable on swaps	2	(106,129)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(388,822)
Asset management fees payable	5	(115,512)
Other liabilities		(22,054)
Total liabilities		(1,571,353)
Total net assets		149,826,928

NUMBER OF SHARES OUTSTANDING

Class AE	2,189,060.696
Class AEP	706,175.073
Class AKH	81.000
Class ANH	802.000
Class AUH	1,916.000
Class DE	950,980.011
Class DEP	1,524,160.641
Class DUH	87.000
Class IE	1,570,670.648
Class INH	792.000
Class ZE	85.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AE	26.9956	30.0762	31.0867
Class AEP	12.8246	14.5050	15.3978
Class AKH	92.1626 ¹	102.4839 ¹	105.8567 ¹
Class ANH	9.3983 ²	10.4094 ²	10.6864 ²
Class AUH	10.3097 ³	11.3753 ³	11.6784 ³
Class DE	25.0943	28.0352	29.1371
Class DEP	9.5423	10.8231	11.5522
Class DUH	10.0452 ³	11.1164 ³	11.4774 ³
Class IE	27.5317	30.5812	31.4196
Class INH	9.6092 ²	10.6102 ²	10.8071 ²
Class ZE	8.7091	9.6862	–

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, 2022 to September 30, 2022

	Notes	2022 EUR
Net assets at the beginning of the period		186,513,439
Income		
Interest on bonds, net	2	2,827,240
Bank interest	2	16,330
Interest income on swaps		274,189
Other income		26
Total income		3,117,785
Expenses		
Asset management fees	5	(765,492)
Bank interest	2	(23,388)
Interest expense on swaps		(948,343)
Interest expense on futures contracts		(1,291)
Operating expenses	3, 5	(175,336)
Total expenses		(1,913,850)
Net income from investments		1,203,935
Net realised (loss) on sales of investments		(3,924,165)
Net realised (loss) on swaps		(208,790)
Net realised (loss) on forward currency exchange contracts		(3,173,752)
Net realised gain on futures contracts		6,650,108
Net realised (loss) on foreign exchange		(284,659)
Net realised (loss)		(941,258)
Change in net unrealised (loss) on investments		(19,473,971)
Change in net unrealised gain on swaps		3,251,011
Change in net unrealised gain on forward currency exchange contracts		417,752
Change in net unrealised (loss) on futures contracts		(2,491,459)
Net change in unrealised (loss)		(18,296,667)
Net (decrease) in net assets as a result of operations		(18,033,990)
Movements in capital		
Subscriptions of shares		11,995,011
Redemptions of shares		(30,268,139)
Dividends	7	(379,393)
Total movements in capital		(18,652,521)
Net assets at the end of the period		149,826,928

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
EUR	149,826,928	186,513,439	234,144,701

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, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	32,540,613
Cash at bank	2	1,198,058
Receivable for investments sold		368,842
Subscriptions receivable		21,771
Interest and dividends receivable, net		412,011
Net unrealised gain on futures contracts	2, 11	231,125
Other assets		251
Total assets		34,772,671
Liabilities		
Redemptions payable		(36,309)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(595,654)
Asset management fees payable	5	(32,654)
Other liabilities		(4,827)
Total liabilities		(669,444)
Total net assets		34,103,227

NUMBER OF SHARES OUTSTANDING

Class AEC	525,900.231
Class AEH	244,361.548
Class AKH	80.000
Class ANH	792.000
Class ASH	7,301.436
Class AU	122,680.358
Class AUP	685,632.852
Class DEC	38,838.355
Class DEH	125,861.207
Class DU	191,591.262
Class IEC	214,086.000
Class IEH	412,721.740
Class IU	2,093.260
Class W	6,537.236
Class WEH	7,298.489
Class XUP	85.000
Class ZU	100.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AEC	9.9736 ¹	11.3376 ¹	12.9505 ¹
Class AEH	18.4466 ¹	20.5319 ¹	22.5246 ¹
Class AKH	87.2725 ²	96.8799 ²	105.9916 ²
Class ANH	8.8883 ³	9.8352 ³	10.6943 ³
Class ASH	12.4757 ⁴	13.7388 ⁴	14.9331 ⁴
Class AU	19.9104	21.9017	23.7934
Class AUP	6.5456	7.3555	8.3207
Class DEC	7.2184 ¹	8.2123 ¹	9.3896 ¹
Class DEH	14.1403 ¹	15.7465 ¹	17.2924 ¹
Class DU	15.4923	17.0502	18.5415
Class IEC	7.6144 ¹	8.6232 ¹	9.7778 ¹
Class IEH	26.3133 ¹	29.1681 ¹	31.7423 ¹
Class IU	10.2408	11.2198	12.0940
Class W	27.3381	30.0194	32.4983
Class WEH	18.1190 ¹	20.1302 ¹	22.0058 ¹
Class XUP	9.3956	10.5075	11.7343
Class ZU	8.3473	9.1419	–

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, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		40,997,023
Income		
Dividends, net	2	2,395
Interest on bonds, net	2	899,563
Bank interest	2	7,880
Interest income on futures contracts		185
Total income		910,023
Expenses		
Asset management fees	5	(207,713)
Bank interest	2	(138)
Operating expenses	3, 5	(43,362)
Total expenses		(251,213)
Net income from investments		658,810
Net realised (loss) on sales of investments		(642,416)
Net realised (loss) on forward currency exchange contracts		(2,749,106)
Net realised gain on futures contracts		420,142
Net realised gain on foreign exchange		11,370
Net realised (loss)		(2,960,010)
Change in net unrealised (loss) on investments		(3,962,313)
Change in net unrealised (loss) on forward currency exchange contracts		(901,186)
Change in net unrealised gain on futures contracts		38,552
Net change in unrealised (loss)		(4,824,947)
Net (decrease) in net assets as a result of operations		(7,126,147)
Movements in capital		
Subscriptions of shares		3,042,338
Redemptions of shares		(2,557,909)
Dividends	7	(252,078)
Total movements in capital		232,351
Net assets at the end of the period		34,103,227

TOTAL NET ASSET VALUE

USD	September 30, 2022	March 31, 2022	March 31, 2021
	34,103,227	40,997,023	47,451,659

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

Threadneedle (Lux) - Emerging Market Debt

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	25,732,663
Cash at bank	2	1,143,173
Subscriptions receivable		706
Interest and dividends receivable, net		385,234
Net unrealised gain on forward currency exchange contracts	2, 9	1,973
Net unrealised gain on futures contracts	2, 11	44,391
Total assets		27,308,140
Liabilities		
Redemptions payable		(39,538)
Asset management fees payable	5	(32,013)
Other liabilities		(4,735)
Total liabilities		(76,286)
Total net assets		27,231,854

NUMBER OF SHARES OUTSTANDING

Class AEC	48,098.151
Class AEH	12,570.979
Class AKH	82.000
Class ANH	818.000
Class ASH	2,362.302
Class AU	47,983.356
Class AUP	2,622,901.973
Class DEH	10,133.563
Class DU	20,448.378
Class IEH	18,075.686
Class IU	89.000
Class SU	425.524
Class SUP	44,347.049
Class W	4,779.568
Class XUP	89.000
Class ZU	76.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AEC	6.5435 ¹	8.0881 ¹	9.2177 ¹
Class AEH	20.4825 ¹	24.6916 ¹	26.8384 ¹
Class AKH	76.9750 ²	92.6360 ²	100.7566 ²
Class ANH	7.8235 ³	9.3882 ³	10.1328 ³
Class ASH	9.8373 ⁴	11.7200 ⁴	12.6134 ⁴
Class AU	61.9683	73.6637	79.1694
Class AUP	8.2416	10.0463	11.3182
Class DEH	15.1998 ¹	18.3325 ¹	19.9465 ¹
Class DU	44.0022	52.3331	56.3008
Class IEH	22.6788 ¹	27.2289 ¹	29.3633 ¹
Class IU	8.5798	10.1566	10.8581
Class SU	24.8290	29.5378	31.7934
Class SUP	7.9050	9.6466	10.8819
Class W	51.8493	61.5266	65.8940
Class XUP	8.1007	9.8204	10.9029
Class ZU	10.0195	11.8658	12.6758

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, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		35,175,906
Income		
Dividends, net	2	8,456
Interest on bonds, net	2	789,840
Bank interest	2	4,814
Interest income on futures contracts		56
Other income		1
Total income		803,167
Expenses		
Asset management fees	5	(208,808)
Bank interest	2	(474)
Operating expenses	3, 5	(41,456)
Total expenses		(250,738)
Net income from investments		552,429
Net realised (loss) on sales of investments		(1,011,492)
Net realised (loss) on forward currency exchange contracts		(43,375)
Net realised gain on futures contracts		141,101
Net realised (loss) on foreign exchange		(20,578)
Net realised (loss)		(934,344)
Change in net unrealised (loss) on investments		(5,159,215)
Change in net unrealised (loss) on forward currency exchange contracts		(25,232)
Change in net unrealised gain on futures contracts		3,603
Net change in unrealised (loss)		(5,180,844)
Net (decrease) in net assets as a result of operations		(5,562,759)
Movements in capital		
Subscriptions of shares		95,376
Redemptions of shares		(1,850,858)
Dividends	7	(625,811)
Total movements in capital		(2,381,293)
Net assets at the end of the period		27,231,854

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	27,231,854	35,175,906	45,515,822

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, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	59,537,179
Cash at bank	2	3,332,266
Receivable for investments sold		1,910,115
Subscriptions receivable		1,078
Interest and dividends receivable, net		865,987
Other assets		338
Total assets		65,646,963
Liabilities		
Payable for investments purchased		(606,920)
Redemptions payable		(127,955)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(629,263)
Net unrealised (loss) on futures contracts	2, 11	(1,586)
Asset management fees payable	5	(39,079)
Other liabilities		(7,940)
Total liabilities		(1,412,743)
Total net assets		64,234,220

NUMBER OF SHARES OUTSTANDING

Class AEC	2,552,510.346
Class AEH	195,018.948
Class AKH	85.000
Class ANH	835.000
Class ASC	526,281.577
Class ASH	39,349.162
Class AU	430,373.710
Class AUP	1,362,017.269
Class DEH	91,334.207
Class DU	131,361.971
Class IE	80,395.773
Class IEH	689,446.683
Class XU	2,086,029.492
Class XUP	348,831.221
Class ZEH	15,664.000
Class ZU	100.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AEC	4.0891 ¹	4.6270 ¹	5.3304 ¹
Class AEH	12.6515 ¹	13.9674 ¹	15.3274 ¹
Class AKH	83.1037 ²	91.6130 ²	100.3800 ²
Class ANH	8.5127 ³	9.3476 ³	10.1668 ³
Class ASC	5.6626 ⁴	6.3399 ⁴	7.2335 ⁴
Class ASH	9.6374 ⁴	10.5249 ⁴	11.4387 ⁴
Class AU	15.6813	17.1041	18.5735
Class AUP	4.4349	4.9572	5.6508
Class DEH	9.8347 ¹	10.8662 ¹	11.9416 ¹
Class DU	12.1779	13.2928	14.4565
Class IE	10.0654 ¹	9.6301 ¹	9.8260 ¹
Class IEH	14.6098 ¹	16.0698 ¹	17.5011 ¹
Class XU	9.8047	10.6176	11.3638
Class XUP	7.8049	8.6646	9.7360
Class ZEH	9.3743 ¹	10.3126 ¹	11.2373 ¹
Class ZU	8.4537	9.1782	–

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, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		91,108,424
Income		
Dividends, net	2	8,065
Interest on bonds, net	2	1,927,047
Bank interest	2	10,563
Interest income on futures contracts		131
Total income		1,945,806
Expenses		
Asset management fees	5	(257,375)
Bank interest	2	(259)
Operating expenses	3, 5	(75,802)
Total expenses		(333,436)
Net income from investments		1,612,370
Net realised (loss) on sales of investments		(3,841,252)
Net realised (loss) on forward currency exchange contracts		(2,841,336)
Net realised (loss) on futures contracts		(54,259)
Net realised (loss) on foreign exchange		(10,372)
Net realised (loss)		(6,747,219)
Change in net unrealised (loss) on investments		(4,524,216)
Change in net unrealised (loss) on forward currency exchange contracts		(963,447)
Change in net unrealised gain on futures contracts		60,177
Net change in unrealised (loss)		(5,427,486)
Net (decrease) in net assets as a result of operations		(10,562,335)
Movements in capital		
Subscriptions of shares		3,467,113
Redemptions of shares		(19,255,826)
Dividends	7	(523,156)
Total movements in capital		(16,311,869)
Net assets at the end of the period		64,234,220

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	64,234,220	91,108,424	115,675,743

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, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	138,253,693
Cash at bank	2	6,457,851
Subscriptions receivable		2,832,616
Interest and dividends receivable, net		2,311,384
Total assets		149,855,544
Liabilities		
Payable for investments purchased		(714,190)
Redemptions payable		(14,526)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(1,431,859)
Asset management fees payable	5	(72,635)
Other liabilities		(41,260)
Total liabilities		(2,274,470)
Total net assets		147,581,074

NUMBER OF SHARES OUTSTANDING

Class AEC	14,751.557
Class AEH	18,743.659
Class AKH	80.000
Class ANH	802.000
Class ASH	37,487.591
Class AU	97,244.940
Class AUP	218,419.662
Class DEC	21,240.834
Class DEH	20,428.530
Class DU	40,910.027
Class IEC	92.000
Class IEH	1,978,479.011
Class IKH	79.000
Class INH	789.000
Class ISC	253,673.453
Class IU	6,778,294.297
Class TEH	4,879.061
Class XUP	90.000
Class ZFH	82.000
Class ZGH	58.000
Class ZU	817,604.051

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		
		176,111,653
Income		
Interest on bonds, net	2	4,361,704
Bank interest	2	32,786
Total income		4,394,490
Expenses		
Asset management fees	5	(457,220)
Bank interest	2	(288)
Operating expenses	3, 5	(85,455)
Miscellaneous fees	4	(475)
Total expenses		(543,438)
Net income from investments		3,851,052
Net realised (loss) on sales of investments		(2,760,480)
Net realised (loss) on forward currency exchange contracts		(6,951,550)
Net realised (loss) on futures contracts		(4)
Net realised gain on foreign exchange		93,695
Net realised (loss)		(9,618,339)
Change in net unrealised (loss) on investments		(18,087,935)
Change in net unrealised (loss) on forward currency exchange contracts		(2,225,258)
Net change in unrealised (loss)		(20,313,193)
Net (decrease) in net assets as a result of operations		(26,080,480)
Movements in capital		
Subscriptions of shares		17,442,831
Redemptions of shares		(19,772,861)
Dividends	7	(120,069)
Total movements in capital		(2,450,099)
Net assets at the end of the period		147,581,074

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	147,581,074	176,111,653	210,577,608

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

Threadneedle (Lux) - US High Yield Bond

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AEC	10.0119 ¹	11.6239 ¹	12.5108 ¹
Class AEH	28.3361 ¹	32.0422 ¹	32.7344 ¹
Class AKH	90.8126 ²	102.5833 ²	104.5429 ²
Class ANH	9.1816 ³	10.3445 ³	10.4867 ³
Class ASH	13.5175 ⁴	15.1131 ⁴	15.3006 ⁴
Class AU	33.9711	37.8984	38.3288
Class AUP	10.9630	12.5588	13.3803
Class DEC	7.5373 ¹	8.7567 ¹	9.4471 ¹
Class DEH	20.3514 ¹	23.0395 ¹	23.5798 ¹
Class DU	24.3565	27.1995	27.5635
Class IEC	7.4220 ¹	8.5796 ¹	9.1542 ¹
Class IEH	28.5266 ¹	32.1076 ¹	32.5065 ¹
Class IKH	93.3908 ²	104.9731 ²	105.9750 ²
Class INH	9.4518 ³	10.5900 ³	10.6374 ³
Class ISC	8.1993 ⁴	9.3701 ⁴	—
Class IU	10.6741	11.8564	11.8836
Class TEH	10.1828 ¹	11.4601 ¹	11.6033 ¹
Class XUP	9.1808	10.4751	10.9963
Class ZFH	9.6650 ⁵	10.8909 ⁵	11.0919 ⁵
Class ZGH	10.8069 ⁶	12.0954 ⁶	12.2029 ⁶
Class ZU	12.4232	13.8130	13.8794

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.

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

Threadneedle (Lux) - Flexible Asian Bond

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	37,399,604
Cash at bank	2	2,278,706
Subscriptions receivable		9,564
Interest and dividends receivable, net		393,324
Net unrealised gain on futures contracts	2, 11	107,500
Other assets		193
Total assets		40,188,891
Liabilities		
Redemptions payable		(15,307)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(353,877)
Asset management fees payable	5	(11,586)
Other liabilities		(4,222)
Total liabilities		(384,992)
Total net assets		39,803,899

NUMBER OF SHARES OUTSTANDING

Class AEH	89,069.994
Class AKH	82.000
Class AS	852.619
Class ASC	4,627.029
Class ASH	41,550.134
Class AU	103,634.774
Class AUP	638,048.038
Class AVC	100.000
Class AVH	100.000
Class DEH	63,826.361
Class IEH	1,241,465.537
Class IGH	54.000
Class ISH	97.000
Class IU	41,197.659
Class XU	1,538,077.983
Class ZU	42,070.000
Class ZUP	92.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AEH	9.8698 ¹	11.1546 ¹	11.9604 ¹
Class AKH	85.4227 ²	96.2683 ²	102.8729 ²
Class AS	10.4746 ³	11.0373 ³	11.6426 ³
Class ASC	8.6340 ³	9.8517 ³	10.8641 ³
Class ASH	11.0472 ³	12.3554 ³	13.1327 ³
Class AU	11.3171	12.6431	13.4327
Class AUP	9.0244	10.2865	11.3378
Class AVC	8.1829 ⁴	9.3713 ⁴	10.3878 ⁴
Class AVH	9.6941 ⁴	10.8855 ⁴	11.6150 ⁴
Class DEH	9.5698 ¹	10.8323 ¹	11.6515 ¹
Class IEH	10.3813 ¹	11.6988 ¹	12.4708 ¹
Class IGH	11.1393 ⁵	12.4646 ⁵	13.1827 ⁵
Class ISH	11.6737 ³	13.0166 ³	13.7420 ³
Class IU	11.9280	13.2854	14.0310
Class XU	11.3367	12.6016	13.2554
Class ZU	11.9213	13.2836	14.0429
Class ZUP	8.7179	9.9161	10.8803

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, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		57,454,754
Income		
Interest on bonds, net	2	972,216
Bank interest	2	12,630
Interest income on futures contracts		84
Other income		1
Total income		984,931
Expenses		
Asset management fees	5	(76,919)
Bank interest	2	(835)
Operating expenses	3, 5	(37,556)
Total expenses		(115,310)
Net income from investments		869,621
Net realised (loss) on sales of investments		(1,342,993)
Net realised (loss) on forward currency exchange contracts		(1,409,638)
Net realised gain on futures contracts		168,375
Net realised (loss) on foreign exchange		(72,932)
Net realised (loss)		(2,657,188)
Change in net unrealised (loss) on investments		(5,129,255)
Change in net unrealised (loss) on forward currency exchange contracts		(529,168)
Change in net unrealised gain on futures contracts		41,443
Net change in unrealised (loss)		(5,616,980)
Net (decrease) in net assets as a result of operations		(7,404,547)
Movements in capital		
Subscriptions of shares		2,569,046
Redemptions of shares		(12,686,398)
Dividends	7	(128,956)
Total movements in capital		(10,246,308)
Net assets at the end of the period		39,803,899

TOTAL NET ASSET VALUE

USD	September 30, 2022	March 31, 2022	March 31, 2021
	39,803,899	57,454,754	68,819,183

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, 2022

	Notes	2022 EUR
Assets		
Investment portfolio at market value	2	27,757,732
Cash at bank	2	1,148,113
Term deposits	2, 19	4,240,325
Interest and dividends receivable, net		29,998
Net unrealised gain on forward currency exchange contracts	2, 9	42,384
Other assets		562
Total assets		33,219,114
Liabilities		
Net unrealised (loss) on futures contracts	2, 11	(530,478)
Asset management fees payable	5	(15,464)
Other liabilities		(5,611)
Total liabilities		(551,553)
Total net assets		32,667,561

NUMBER OF SHARES OUTSTANDING

Class AE	20,831.737
Class AEP	73.265
Class DE	26,142.753
Class IE	847,118.009
Class IEP	71.925
Class LE	2,168,343.267
Class LEP	71.870
Class ZE	71.748
Class ZEP	72.538

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AE	10.2982	11.5219	11.3495
Class AEP	10.1916	11.4169	11.2520
Class DE	9.9611	11.1869	11.1024
Class IE	10.6229	11.8436	11.5850
Class IEP	10.5488	11.7510	11.4878
Class LE	10.6948	11.9147	11.6371
Class LEP	10.6231	11.8287	11.5394
Class ZE	10.5248	11.7517	11.5196
Class ZEP	10.4372	11.6583	11.4285

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 EUR
Net assets at the beginning of the period		33,700,769
Income		
Interest on bonds, net	2	16,017
Bank interest	2	1,194
Total income		17,211
Expenses		
Asset management fees	5	(94,212)
Bank interest	2	(6,323)
Interest expense on futures contracts		(3,560)
Operating expenses	3, 5	(34,002)
Total expenses		(138,097)
Net (loss) from investments		(120,886)
Net realised gain on sales of investments		333,585
Net realised (loss) on forward currency exchange contracts		(65,265)
Net realised (loss) on futures contracts		(102,028)
Net realised gain on foreign exchange		16,951
Net realised gain		183,243
Change in net unrealised (loss) on investments		(2,846,463)
Change in net unrealised gain on forward currency exchange contracts		48,512
Change in net unrealised (loss) on futures contracts		(883,097)
Net change in unrealised (loss)		(3,681,048)
Net (decrease) in net assets as a result of operations		(3,618,691)
Movements in capital		
Subscriptions of shares		2,855,428
Redemptions of shares		(269,943)
Dividends	7	(2)
Total movements in capital		2,585,483
Net assets at the end of the period		32,667,561

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
EUR	32,667,561	33,700,769	31,879,013

Threadneedle (Lux) - Global Dynamic Real Return

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	31,009,501
Cash at bank	2	1,883,792
Subscriptions receivable		849
Interest receivable on swaps	2	10,542
Interest and dividends receivable, net		65,930
Net unrealised gain on futures contracts	2, 11	1,565,424
Other assets		10,192
Total assets		34,546,230
Liabilities		
Bank overdrafts		(13)
Redemptions payable		(51,046)
Interest payable on swaps	2	(6,409)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(218,671)
Net unrealised (loss) on swaps	2, 10	(121,100)
Asset management fees payable	5	(40,476)
Other liabilities		(8,424)
Total liabilities		(446,139)
Total net assets		34,100,091

NUMBER OF SHARES OUTSTANDING

Class AEC	62,412.866
Class AEH	296,832.411
Class AKH	74.000
Class AU	318,351.332
Class AUP	312,131.146
Class DEH	96,703.498
Class DU	180,212.866
Class IEH	73.000
Class IGH	12,133.135
Class IU	164,640.985
Class W	5,683.832
Class ZU	100.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AEC	11.2412 ¹	13.3778 ¹	14.0361 ¹
Class AEH	23.4349 ¹	27.7017 ¹	28.7145 ¹
Class AKH	91.6417 ²	108.2209 ²	112.0590 ²
Class AU	36.1036	42.0736	43.1173
Class AUP	13.3542	15.6687	16.2512
Class DEH	16.7548 ¹	19.8712 ¹	20.7320 ¹
Class DU	23.4329	27.3970	28.2598
Class IEH	9.2724 ¹	10.9147 ¹	11.2478 ¹
Class IGH	24.5503 ³	28.7174 ³	29.3439 ³
Class IU	27.0529	31.4158	31.9704
Class W	59.3627	69.2136	71.0014
Class ZU	8.1559	9.4818	—

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, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		44,823,256
Income		
Dividends, net	2	152,545
Interest on bonds, net	2	35,570
Bank interest	2	11,862
Interest income on swaps		110,840
Total income		310,817
Expenses		
Asset management fees	5	(268,017)
Bank interest	2	(7,131)
Interest expense on swaps		(32,936)
Interest expense on futures contracts		(6,620)
Operating expenses	3, 5	(55,803)
Total expenses		(370,507)
Net (loss) from investments		(59,690)
Net realised gain on sales of investments		529,044
Net realised gain on swaps		37,388
Net realised (loss) on forward currency exchange contracts		(2,030,797)
Net realised gain on futures contracts		528,333
Net realised (loss) on foreign exchange		(40,008)
Net realised (loss)		(976,040)
Change in net unrealised (loss) on investments		(8,378,720)
Change in net unrealised (loss) on swaps		(400,863)
Change in net unrealised (loss) on forward currency exchange contracts		(198,532)
Change in net unrealised gain on futures contracts		2,377,766
Net change in unrealised (loss)		(6,600,349)
Net (decrease) in net assets as a result of operations		(7,636,079)
Movements in capital		
Subscriptions of shares		1,320,940
Redemptions of shares		(4,372,432)
Dividends	7	(35,594)
Total movements in capital		(3,087,086)
Net assets at the end of the period		34,100,091

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	34,100,091	44,823,256	58,030,727

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, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	96,069,816
Cash at bank	2	5,571,496
Receivable for investments sold		696,878
Subscriptions receivable		19,577
Interest receivable on swaps	2	2,353
Interest and dividends receivable, net		686,773
Other assets		117,920
Total assets		103,164,813
Liabilities		
Options sold at market Value	2, 12	(26,262)
Payable for investments purchased		(347,011)
Redemptions payable		(89,722)
Interest payable on swaps	2	(2,612)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(389,911)
Net unrealised (loss) on swaps	2, 10	(1,029)
Net unrealised (loss) on futures contracts	2, 11	(281,282)
Asset management fees payable	5	(132,848)
Other liabilities		(26,778)
Total liabilities		(1,297,455)
Total net assets		101,867,358

NUMBER OF SHARES OUTSTANDING

Class AE	35,999.315
Class AEC	4,157,464.712
Class AEH	664,674.894
Class AEP	1,989,936.952
Class AS	100.000
Class ASC	18,029.592
Class ASH	639.122
Class ASP	5,317.898
Class AU	419,519.777
Class AUM	40,835.903
Class AUP	1,013,005.280
Class DEC	2,475,824.371
Class DEH	244,745.381
Class DEP	279,641.348
Class DU	355,393.298
Class DUP	1,383,006.414
Class ZE	73.000
Class ZEC	93.000
Class ZEH	17,855.390
Class ZFH	85.000
Class ZU	3,480.769
Class ZUP	100.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		142,600,557
Income		
Dividends, net	2	962,285
Interest on bonds, net	2	929,091
Bank interest	2	32,170
Interest income on swaps		37,325
Interest income on futures contracts		23,939
Other income		30
Total income		1,984,840
Expenses		
Asset management fees	5	(909,404)
Bank interest	2	(3,115)
Interest expense on swaps		(40,137)
Operating expenses	3, 5	(182,181)
Total expenses		(1,134,837)
Net income from investments		850,003
Net realised (loss) on sales of investments		(3,445,792)
Net realised gain on swaps		1,475
Net realised gain on options		138,015
Net realised (loss) on forward currency exchange contracts		(631,535)
Net realised gain on futures contracts		16,369
Net realised (loss) on foreign exchange		(538,325)
Net realised (loss)		(4,459,793)
Change in net unrealised (loss) on investments		(23,334,024)
Change in net unrealised gain on swaps		25,388
Change in net unrealised gain on options		721,887
Change in net unrealised (loss) on forward currency exchange contracts		(1,236,271)
Change in net unrealised (loss) on futures contracts		(957,843)
Net change in unrealised (loss)		(24,780,863)
Net (decrease) in net assets as a result of operations		(28,390,653)
Movements in capital		
Subscriptions of shares		4,594,537
Redemptions of shares		(15,227,645)
Dividends	7	(1,709,438)
Total movements in capital		(12,342,546)
Net assets at the end of the period		101,867,358

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	101,867,358	142,600,557	175,207,757

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, 2022	March 31, 2022	March 31, 2021
Class AE	11.4850 ¹	11.8451 ¹	11.1664 ¹
Class AEC	6.3947 ¹	7.7505 ¹	8.1761 ¹
Class AEH	15.0832 ¹	17.9084 ¹	18.0258 ¹
Class AEP	8.9374 ¹	9.4049 ¹	9.2989 ¹
Class AS	10.1176 ²	11.1952 ²	11.0946 ²
Class ASC	7.6163 ²	9.1249 ²	9.5406 ²
Class ASH	9.4443 ²	11.0880 ²	11.0586 ²
Class ASP	8.0989 ²	9.1289 ²	9.4660 ²
Class AU	17.5261	20.5295	20.4434
Class AUM	8.1290	9.7159	10.1632
Class AUP	7.6939	9.1953	9.6048
Class DEC	6.0183 ¹	7.3229 ¹	7.7834 ¹
Class DEH	8.5548 ¹	10.1960 ¹	10.3401 ¹
Class DEP	8.3429 ¹	8.8122 ¹	8.7797 ¹
Class DU	10.7311	12.6175	12.6591
Class DUP	6.9541	8.3429	8.7793
Class ZE	11.7969 ¹	12.1429 ¹	11.3949 ¹
Class ZEC	7.0958 ¹	8.5885 ¹	9.0180 ¹
Class ZEH	9.1448 ¹	10.8301 ¹	10.8464 ¹
Class ZFH	9.0044 ³	10.6752 ³	10.7251 ³
Class ZU	10.2943	12.0281	11.9183
Class ZUP	7.7604	9.2576	9.6307

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.

Threadneedle (Lux) - Emerging Market ESG Equities

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	4,447,498
Cash at bank	2	181,152
Interest and dividends receivable, net		4,358
Total assets		4,633,008
Liabilities		
Payable for investments purchased		(3,545)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(1,723)
Asset management fees payable	5	(2,822)
Other liabilities	20	(54,867)
Total liabilities		(62,957)
Total net assets		4,570,051

NUMBER OF SHARES OUTSTANDING

Class AE	100.000
Class AEC	100.000
Class AEH	9,321.033
Class AU	600.000
Class AUP	100.000
Class IE	100.000
Class IEH	100.000
Class IG	100.000
Class IU	100.000
Class LE	97,000.000
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, 2022	March 31, 2022	March 31, 2021
Class AE	8.6092 ¹	10.1300 ¹	13.1238 ¹
Class AEC	6.7622 ¹	9.3082 ¹	13.0744 ¹
Class AEH	6.9375 ¹	9.4264 ¹	13.1208 ¹
Class AU	7.2233	9.6534	13.2113
Class AUP	7.0487	9.5286	13.1684
Class IE	8.7767 ¹	10.2725 ¹	13.1851 ¹
Class IEH	7.0749 ¹	9.5604 ¹	13.1794 ¹
Class IG	8.4229 ²	9.4923 ²	12.2808 ²
Class IU	7.3715	9.7979	13.2780
Class LE	8.8330 ¹	10.3264 ¹	13.2092 ¹
Class LG	8.4743 ²	9.5344 ²	12.2989 ²
Class XU	7.4651	9.8914	13.3214
Class ZE	8.7444 ¹	10.2464 ¹	13.1739 ¹
Class ZEC	6.8633 ¹	9.4153 ¹	13.1241 ¹
Class ZEH	7.0419 ¹	9.5353 ¹	13.1675 ¹
Class ZU	7.3325	9.7613	13.2623
Class ZUP	7.1538	9.6378	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, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		6,094,426
Income		
Dividends, net	2	44,727
Bank interest	2	971
Total income		45,698
Expenses		
Asset management fees	5	(18,517)
Operating expenses	3, 5	(6,197)
Total expenses		(24,714)
Net income from investments		20,984
Net realised (loss) on sales of investments		(268,495)
Net realised (loss) on forward currency exchange contracts		(9,290)
Net realised (loss) on foreign exchange		(1,212)
Net realised (loss)		(278,997)
Change in net unrealised (loss) on investments		(1,264,054)
Change in net unrealised (loss) on forward currency exchange contracts		(2,779)
Net change in unrealised (loss)		(1,266,833)
Net (decrease) in net assets as a result of operations		(1,524,846)
Movements in capital		
Subscriptions of shares		508
Redemptions of shares		(2)
Dividends	7	(35)
Total movements in capital		471
Net assets at the end of the period		4,570,051

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	4,570,051	6,094,426	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, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	1,687,711,439
Cash at bank	2	8,144,017
Receivable for investments sold		4,288,393
Subscriptions receivable		2,967,689
Interest and dividends receivable, net		1,303,613
Other assets		669,566
Total assets		1,705,084,717
Liabilities		
Payable for investments purchased		(9,770,873)
Redemptions payable		(17,581,426)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(3,501,473)
Asset management fees payable	5	(1,660,118)
Other liabilities		(228,679)
Total liabilities		(32,742,569)
Total net assets		1,672,342,148

NUMBER OF SHARES OUTSTANDING

Class AEH	1,448,354.867
Class AEP	3,629,654.814
Class ASH	7,444.855
Class AU	6,981,717.551
Class AUP	39,901.217
Class DEH	606,400.872
Class DU	1,443,410.422
Class IE	6,688,192.964
Class IEH	2,819,269.687
Class IU	30,755,243.911
Class IUP	50,758.004
Class W	4,738.351
Class XU	3,533,311.120
Class ZE	3,847,347.023
Class ZEH	186,453.736
Class ZEP	3,618,503.576
Class ZFH	75.000
Class ZG	601,245.067
Class ZU	1,089,280.653

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		2,405,094,415
Income		
Dividends, net	2	10,096,568
Bank interest	2	38,379
Other income		370
Total income		10,135,317
Expenses		
Asset management fees	5	(10,881,251)
Bank interest	2	(4,606)
Operating expenses	3, 5	(2,197,107)
Total expenses		(13,082,964)
Net (loss) from investments		(2,947,647)
Net realised (loss) on sales of investments		(96,618,888)
Net realised (loss) on forward currency exchange contracts		(17,024,197)
Net realised gain on foreign exchange		150,930
Net realised (loss)		(113,492,155)
Change in net unrealised (loss) on investments		(430,577,986)
Change in net unrealised (loss) on forward currency exchange contracts		(5,375,657)
Net change in unrealised (loss)		(435,953,643)
Net (decrease) in net assets as a result of operations		(552,393,445)
Movements in capital		
Subscriptions of shares		360,169,146
Redemptions of shares		(539,545,124)
Dividends	7	(982,844)
Total movements in capital		(180,358,822)
Net assets at the end of the period		1,672,342,148

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	1,672,342,148	2,405,094,415	1,676,310,766

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

Threadneedle (Lux) - Global Focus

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AEH	45.6394 ¹	60.3566 ¹	57.4173 ¹
Class AEP	18.5321 ¹	21.3430 ¹	19.1012 ¹
Class ASH [#]	8.5282 ²	–	–
Class AU	79.1834	102.8279	96.5311
Class AUP	12.4753	16.3197	15.4283
Class DEH	32.5825 ¹	43.2512 ¹	41.4515 ¹
Class DU	40.6988	53.0512	50.1776
Class IE	18.2604 ¹	20.7896 ¹	18.3198 ¹
Class IEH	12.4479 ¹	16.3912 ¹	15.4630 ¹
Class IU	16.3780	21.1779	19.7127
Class IUP	12.9347	16.8469	15.7922
Class W	121.0611	157.1578	147.4604
Class XU	19.2438	24.7993	22.8996
Class ZE	20.5613 ¹	23.4189 ¹	20.6574 ¹
Class ZEH	8.9541 ¹	11.7932 ¹	11.1310 ¹
Class ZEP	19.2950 ¹	22.1355 ¹	19.6580 ¹
Class ZFH	8.9348 ³	11.7503 ³	11.1109 ³
Class ZG	21.0770 ⁴	23.1166 ⁴	20.5546 ⁴
Class ZU	19.8076	25.6233	23.8745

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.

[#]See note 1.

Threadneedle (Lux) - Global Emerging Market Equities

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	288,228,464
Cash at bank	2	15,804,343
Receivable for investments sold		10,706,029
Subscriptions receivable		1,877
Interest and dividends receivable, net		263,470
Other assets		6,682
Total assets		315,010,865
Liabilities		
Payable for investments purchased		(241,878)
Redemptions payable		(18,623,669)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(41,113)
Asset management fees payable	5	(78,995)
Tax payable	3	(189,204)
Other liabilities	20	(3,258,407)
Total liabilities		(22,433,266)
Total net assets		292,577,599

NUMBER OF SHARES OUTSTANDING

Class AEH	15,155.849
Class AU	29,610.242
Class DEH	45,458.037
Class DU	64,680.797
Class IE	13,585.133
Class IEH	41,037.327
Class IU	4,747,899.224
Class XU	27,310,657.425
Class ZU	138,296.669
Class 1E	3,431,079.859
Class 1U	2,194,811.720
Class 2E	2,016,097.894
Class 2U	53.000
Class 8E	390.015
Class 8U	1,604,460.143

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AEH	22.1949 ¹	29.8455 ¹	42.3802 ¹
Class AU	37.0251	48.9816	68.3931
Class DEH	15.6409 ¹	21.1131 ¹	30.1969 ¹
Class DU	25.6166	34.0169	47.8562
Class IE	10.2102 ¹	11.8421 ¹	15.5210 ¹
Class IEH	13.5377 ¹	18.1198 ¹	25.5028 ¹
Class IU	8.9320	11.7660	16.2895
Class XU	7.8133	10.2512	–
Class ZU	8.5396	11.2539	15.5962
Class 1E	1.2236 ¹	1.4248 ¹	1.8817 ¹
Class 1U	1.1985	1.5851	2.2113
Class 2E	11.2798 ¹	13.0947 ¹	17.1886 ¹
Class 2U	9.7504	12.8579	17.8242
Class 8E	1.3480 ¹	1.5656 ¹	2.0559 ¹
Class 8U	1.3210	1.7421	2.4165

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, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		
		134,106,881
Income		
Dividends, net	2	2,057,859
Bank interest	2	53,459
Other income		398,555
Total income		2,509,873
Expenses		
Asset management fees	5	(532,871)
Bank interest	2	(4,862)
Operating expenses	3, 5	(185,014)
Total expenses		(722,747)
Net income from investments		
		1,787,126
Net realised (loss) on sales of investments		
		(16,641,963)
Net realised (loss) on forward currency exchange contracts		
		(207,361)
Net realised (loss) on foreign exchange		
		(72,424)
Net realised (loss)		
		(16,921,748)
Change in net unrealised (loss) on investments		
		(66,442,202)
Change in net unrealised (loss) on forward currency exchange contracts		
		(63,687)
Net change in unrealised (loss)		
		(66,505,889)
Net (decrease) in net assets as a result of operations		
		(81,640,511)
Movements in capital		
		278,484,618
		(38,373,389)
Total movements in capital		
		240,111,229
Net assets at the end of the period		
		292,577,599

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	292,577,599	134,106,881	170,104,097

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

Threadneedle (Lux) - Global Equity Income

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	142,927,219
Cash at bank	2	1,127,760
Receivable for investments sold		3,910,124
Subscriptions receivable		102,922
Interest and dividends receivable, net		298,336
Other assets		127,093
Total assets		148,493,454
Liabilities		
Payable for investments purchased		(2,956,666)
Redemptions payable		(222,523)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(87,096)
Asset management fees payable	5	(132,415)
Other liabilities		(22,640)
Total liabilities		(3,421,340)
Total net assets		145,072,114

NUMBER OF SHARES OUTSTANDING

Class AEC	4,826.000
Class AUP	84.000
Class DEC	77.000
Class DUP	49,298.838
Class IU	476,375.000
Class TE	66.000
Class ZU	75.000
Class 1E	1,688,533.315
Class 1EP	1,460,709.711
Class 1SC	451,346.369
Class 1SH	44,189.722
Class 1ST	82,262.785
Class 1U	325,831.812
Class 1UP	406,800.920
Class 1VT	8,886.124
Class 2E	759,930.340
Class 2EP	72.000
Class 2U	75.000
Class 2UP	82.000
Class 3E	168,983.744
Class 3EP	7,197,960.737
Class 3U	17,230.767
Class 3UP	20,163.373
Class 8E	121,876.680
Class 8EP	236.808
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, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		215,918,713
Income		
Dividends, net	2	2,590,129
Bank interest	2	10,612
Other income		320
Total income		2,601,061
Expenses		
Asset management fees	5	(913,074)
Bank interest	2	(814)
Operating expenses	3, 5	(159,341)
Total expenses		(1,073,229)
Net income from investments		1,527,832
Net realised (loss) on sales of investments		(1,244,141)
Net realised (loss) on forward currency exchange contracts		(148,616)
Net realised gain on foreign exchange		32,429
Net realised (loss)		(1,360,328)
Change in net unrealised (loss) on investments		(39,351,346)
Change in net unrealised (loss) on forward currency exchange contracts		(133,354)
Net change in unrealised (loss)		(39,484,700)
Net (decrease) in net assets as a result of operations		(39,317,196)
Movements in capital		
Subscriptions of shares		8,559,256
Redemptions of shares		(37,917,811)
Dividends	7	(2,170,848)
Total movements in capital		(31,529,403)
Net assets at the end of the period		145,072,114

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	145,072,114	215,918,713	220,612,038

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

Threadneedle (Lux) - Global Equity Income

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AEC	8.3882 ¹	10.9032 ¹	10.8646 ¹
Class AUP	9.1725	11.7207	11.5197
Class DEC	8.2219 ¹	10.7205 ¹	10.7367 ¹
Class DUP	8.9871	11.5104	11.3689
Class IU	10.8144	13.5078	12.8194
Class TE	12.5937 ¹	13.8508 ¹	12.4675 ¹
Class ZU	10.7880	13.4839	12.8038
Class 1E	12.3216 ¹	13.6005 ¹	12.3011 ¹
Class 1EP	10.8056 ¹	12.1468 ¹	11.2887 ¹
Class 1SC	8.9421 ²	11.4630 ²	11.2960 ²
Class 1SH	10.2142 ²	12.8545 ²	12.3246 ²
Class 1ST	8.9724 ²	11.4849 ²	11.3150 ²
Class 1U	10.5360	13.2084	12.6191
Class 1UP	9.2237	11.7772	11.5601
Class 1VT	8.6223 ³	11.1290 ³	11.0336 ³
Class 2E	12.8533 ¹	14.1440 ¹	12.7149 ¹
Class 2EP	11.0864 ¹	12.4187 ¹	11.4725 ¹
Class 2U	10.7900	13.4831	12.8080
Class 2UP	9.4822	12.0644	11.7699
Class 3E	12.6907 ¹	13.9552 ¹	12.5276 ¹
Class 3EP	11.1271 ¹	12.4603 ¹	11.4904 ¹
Class 3U	10.8515	13.5528	12.8514
Class 3UP	9.5259	12.1163	11.8020
Class 8E	12.5959 ¹	13.8635 ¹	12.4677 ¹
Class 8EP	11.0247 ¹	12.3593 ¹	11.4170 ¹
Class 8U	10.7734	13.4674	12.7934
Class 8UP	9.4479	12.0275	11.7367
Class 9E	12.7308 ¹	13.9945 ¹	12.5555 ¹
Class 9EP	11.1677 ¹	12.4988 ¹	11.5171 ¹
Class 9U	10.8997	13.6064	12.8935
Class 9UP	9.5472	12.1372	11.8108

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.

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

Threadneedle (Lux) - Global Select

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	443,718,346
Cash at bank	2	5,954,106
Receivable for investments sold		659,873
Subscriptions receivable		46,223
Interest and dividends receivable, net		446,852
Other assets		237,670
Total assets		451,063,070
Liabilities		
Redemptions payable		(7,670,699)
Asset management fees payable	5	(517,426)
Other liabilities		(62,993)
Total liabilities		(8,251,118)
Total net assets		442,811,952

NUMBER OF SHARES OUTSTANDING

Class IU	60,653,811
Class ZU	1,378,995
Class 1E	21,840,783,557
Class 1U	64,951,565,910
Class 2E	53,000
Class 2U	227,107,043
Class 3U	9,272,667,540
Class 8E	70,711,592
Class 8U	20,907,499,480
Class 9U	1,888,251,794

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class IU	11.9277	15.7040	15.4100
Class ZU	11.8953	15.6678	15.3846
Class 1E	3.3339 ¹	3.8796 ¹	3.6305 ¹
Class 1U	3.2656	4.3160	4.2662
Class 2E	13.8386 ¹	16.0460 ¹	14.9212 ¹
Class 2U	11.8800	15.6533	15.3787
Class 3U	3.4987	4.6059	4.5175
Class 8E	4.9099 ¹	5.6972 ¹	5.3010 ¹
Class 8U	4.8092	6.3379	6.2292
Class 9U	11.9713	15.7566	15.4477

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, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		609,163,562
Income		
Dividends, net	2	3,062,417
Bank interest	2	15,134
Other income		43
Total income		3,077,594
Expenses		
Asset management fees	5	(3,351,616)
Bank interest	2	(864)
Operating expenses	3, 5	(408,115)
Total expenses		(3,760,595)
Net (loss) from investments		(683,001)
Net realised gain on sales of investments		1,483,240
Net realised gain on forward currency exchange contracts		5,227
Net realised (loss) on foreign exchange		(31,687)
Net realised gain		1,456,780
Change in net unrealised (loss) on investments		(146,564,637)
Net change in unrealised (loss)		(146,564,637)
Net (decrease) in net assets as a result of operations		(145,790,858)
Movements in capital		
Subscriptions of shares		50,422,633
Redemptions of shares		(70,983,385)
Total movements in capital		(20,560,752)
Net assets at the end of the period		442,811,952

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	442,811,952	609,163,562	605,915,496

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

Threadneedle (Lux) - Global Smaller Companies

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 EUR
Assets		
Investment portfolio at market value	2	1,530,670,471
Cash at bank	2	2,220,248
Receivable for investments sold		568,109
Subscriptions receivable		1,698,959
Interest and dividends receivable, net		1,310,467
Other assets		308,189
Total assets		1,536,776,443
Liabilities		
Payable for investments purchased		(721,638)
Redemptions payable		(7,919,216)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(81,913)
Asset management fees payable	5	(1,539,662)
Other liabilities		(354,320)
Total liabilities		(10,616,749)
Total net assets		1,526,159,694

NUMBER OF SHARES OUTSTANDING

Class AE	14,823,530.897
Class AEP	21,278,069.254
Class AK	1,135,227.908
Class AUP	69,666.394
Class DE	1,678,319.172
Class IE	5,823,148.398
Class IEP	2,499,605.488
Class NE	4,889,002.000
Class XE	1,529,301.228
Class XFH	78.000
Class XG	41.000
Class XGH	30.000
Class XU	5,717,517.656
Class ZE	1,939,327.674
Class ZFH	1,940,616.023
Class ZG	1,315,123.182
Class ZGH	70,015.147
Class ZU	8,183,858.845

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 EUR
Net assets at the beginning of the period		1,892,718,184
Income		
Dividends, net	2	6,905,003
Bank interest	2	18,842
Other income		1,372
Total income		6,925,217
Expenses		
Asset management fees	5	(9,802,773)
Bank interest	2	(8,572)
Operating expenses	3, 5	(2,258,468)
Total expenses		(12,069,813)
Net (loss) from investments		(5,144,596)
Net realised (loss) on sales of investments		(67,053,947)
Net realised gain on forward currency exchange contracts		1,689,261
Net realised (loss) on foreign exchange		(103,384)
Net realised (loss)		(65,468,070)
Change in net unrealised (loss) on investments		(251,939,284)
Change in net unrealised (loss) on forward currency exchange contracts		(365,719)
Net change in unrealised (loss)		(252,305,003)
Net (decrease) in net assets as a result of operations		(322,917,669)
Movements in capital		
Subscriptions of shares		212,861,939
Redemptions of shares		(256,502,760)
Total movements in capital		(43,640,821)
Net assets at the end of the period		1,526,159,694

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
EUR	1,526,159,694	1,892,718,184	2,108,588,124

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, 2022	March 31, 2022	March 31, 2021
Class AE	37.6816	45.6690	47.2890
Class AEP	12.3237	14.9359	15.5848
Class AK	107.2541 ¹	123.9807 ¹	126.8311 ¹
Class AUP	10.2507 ²	14.1101 ²	15.5516 ²
Class DE	28.5202	34.6525	36.0617
Class IE	55.2779	66.7097	68.4913
Class IEP	10.5010	12.6727	13.1106
Class NE	12.1607	14.6609	15.0223
Class XE	14.1456	17.0020	17.3169
Class XFH	9.3272 ³	11.2077 ³	11.4338 ³
Class XG	14.1313 ⁴	16.3517 ⁴	16.7790 ⁴
Class XGH	19.3397 ⁴	23.1206 ⁴	23.4350 ⁴
Class XU	7.7480 ²	10.5772 ²	11.3797 ²
Class ZE	13.5903	16.4090	16.8641
Class ZFH	13.3729 ³	16.1495 ³	16.6452 ³
Class ZG	13.5922 ⁴	15.8031 ⁴	16.3719 ⁴
Class ZGH	39.7950 ⁴	47.7950 ⁴	48.9276 ⁴
Class ZU	11.2887 ²	15.4806 ²	16.8058 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, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	959,938,729
Cash at bank	2	5,410,394
Receivable for investments sold		2,327,498
Subscriptions receivable		761,512
Interest and dividends receivable, net		764,284
Total assets		969,202,417
Liabilities		
Payable for investments purchased		(3,462,520)
Redemptions payable		(960,430)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(1,728,899)
Asset management fees payable	5	(925,314)
Other liabilities		(170,863)
Total liabilities		(7,248,026)
Total net assets		961,954,391

NUMBER OF SHARES OUTSTANDING

Class AEH	271,260.122
Class AU	1,827,682.037
Class DEH	45,459.082
Class DU	598,820.774
Class IEH	488,485.754
Class IU	5,645,680.937
Class W	1,598.035
Class ZE	372,362.642
Class ZEH	1,803,602.304
Class ZU	60.000
Class 1E	2,675,046.294
Class 1EH	184,260.396
Class 1EP	322,469.660
Class 1U	12,255,197.498
Class 2E	742,630.509
Class 2U	5,344,917.775
Class 3EH	45,378.315
Class 3U	202,355.699
Class 8E	435,682.553
Class 8U	1,965,724.413
Class 9EH	55.000
Class 9U	337,915.350

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		1,241,417,577
Income		
Dividends, net	2	5,547,239
Bank interest	2	27,321
Total income		5,574,560
Expenses		
Asset management fees	5	(5,722,185)
Bank interest	2	(923)
Operating expenses	3, 5	(1,046,158)
Total expenses		(6,769,266)
Net (loss) from investments		(1,194,706)
Net realised gain on sales of investments		8,411,830
Net realised (loss) on forward currency exchange contracts		(16,414,137)
Net realised gain on foreign exchange		340,991
Net realised (loss)		(7,661,316)
Change in net unrealised (loss) on investments		(260,291,193)
Change in net unrealised (loss) on forward currency exchange contracts		(3,623,311)
Net change in unrealised (loss)		(263,914,504)
Net (decrease) in net assets as a result of operations		(272,770,526)
Movements in capital		
Subscriptions of shares		271,422,139
Redemptions of shares		(278,114,799)
Total movements in capital		(6,692,660)
Net assets at the end of the period		961,954,391

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	961,954,391	1,241,417,577	1,120,251,631

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

Threadneedle (Lux) - American

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AEH	52.9591 ¹	67.7231 ¹	62.4805 ¹
Class AU	94.1072	118.2788	107.7058
Class DEH	38.9599 ¹	49.9448 ¹	46.2355 ¹
Class DU	36.4145	45.8481	41.8962
Class IEH	57.8306 ¹	73.6686 ¹	67.3710 ¹
Class IU	65.0867	81.4356	73.4915
Class W	125.7747	157.8424	143.3024
Class ZE	16.0847 ¹	17.7345 ¹	15.1672 ¹
Class ZEH	12.2932 ¹	15.6669 ¹	14.3367 ¹
Class ZU	13.6153	17.0528	15.4031
Class 1E	15.3554 ¹	16.9814 ¹	14.6201 ¹
Class 1EH	11.9036 ¹	15.2219 ¹	14.0242 ¹
Class 1EP	14.5795 ¹	16.1234 ¹	14.0455 ¹
Class 1U	12.9916	16.3179	14.8399
Class 2E	15.7352 ¹	17.3483 ¹	14.8451 ¹
Class 2U	13.3109	16.6678	15.0659
Class 3EH	12.2798 ¹	15.6415 ¹	14.2960 ¹
Class 3U	13.4061	16.7719	15.1327
Class 8E	15.7087 ¹	17.3225 ¹	14.8290 ¹
Class 8U	13.2858	16.6398	15.0466
Class 9EH	12.3105 ¹	15.6785 ¹	14.3200 ¹
Class 9U	13.4218	16.7881	15.1413

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, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	303,977,560
Cash at bank	2	5,847,439
Receivable for investments sold		56,953
Subscriptions receivable		42,735
Interest and dividends receivable, net		359,246
Other assets		702
Total assets		310,284,635
Liabilities		
Redemptions payable		(391,368)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(36,447)
Asset management fees payable	5	(403,644)
Other liabilities		(46,608)
Total liabilities		(878,067)
Total net assets		309,406,568

NUMBER OF SHARES OUTSTANDING

Class AD	405.000
Class AEH	15,039.861
Class AN	524.000
Class AU	135,298.418
Class DEH	16,092.452
Class DU	99,274.793
Class ID	399.000
Class IE	54.000
Class IEH	12,173.822
Class IN	517.000
Class W	4,870.367
Class ZEH	53.000
Class ZU	6,667.516
Class 1E	13,329,882.672
Class 1EH	76,563.804
Class 1EP	378,890.049
Class 1U	38,754,766.906
Class 2EH	712.000
Class 2U	1,619.818
Class 3E	1,005,710.414
Class 3U	857,300.803
Class 8EH	4,562.812
Class 8U	2,073,419.125
Class 9E	50.000
Class 9U	2,961.152

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		413,688,020
Income		
Dividends, net	2	1,901,106
Bank interest	2	101,474
Total income		2,002,580
Expenses		
Asset management fees	5	(2,622,711)
Bank interest	2	(390)
Operating expenses	3, 5	(303,066)
Total expenses		(2,926,167)
Net (loss) from investments		(923,587)
Net realised (loss) on sales of investments		(15,850,705)
Net realised (loss) on forward currency exchange contracts		(209,122)
Net realised (loss) on foreign exchange		(93,470)
Net realised (loss)		(16,153,297)
Change in net unrealised (loss) on investments		(74,652,746)
Change in net unrealised (loss) on forward currency exchange contracts		(60,927)
Net change in unrealised (loss)		(74,713,673)
Net (decrease) in net assets as a result of operations		(91,790,557)
Movements in capital		
Subscriptions of shares		16,311,270
Redemptions of shares		(28,802,165)
Total movements in capital		(12,490,895)
Net assets at the end of the period		309,406,568

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	309,406,568	413,688,020	438,535,319

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

Threadneedle (Lux) - American Select

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AD	14.1607 ¹	16.1001 ¹	14.0643 ¹
Class AEH	32.9288 ²	43.2612 ²	40.4315 ²
Class AN	15.7114 ³	16.2724 ³	14.6605 ³
Class AU	30.9963	39.9888	36.9044
Class DEH	22.2725 ²	29.3649 ²	27.6535 ²
Class DU	27.0233	34.9947	32.5387
Class ID	14.5372 ¹	16.4501 ¹	14.2588 ¹
Class IE	14.5988 ²	16.5155 ²	14.3186 ²
Class IEH	35.3635 ²	46.2659 ²	42.8992 ²
Class IN	16.1128 ³	16.6107 ³	14.8493 ³
Class W	32.8067	42.3137	39.0305
Class ZEH	11.8945 ²	15.5785 ²	14.4664 ²
Class ZU	13.1814	16.9458	15.5296
Class 1E	5.4430 ²	6.1787 ²	5.3911 ²
Class 1EH	3.4963 ²	4.5896 ²	4.2840 ²
Class 1EP	5.2483 ²	5.9576 ²	5.2548 ²
Class 1U	5.3321	6.8745	6.3360
Class 2EH	12.3106 ²	16.1111 ²	14.9450 ²
Class 2U	13.3841	17.2032	15.7585
Class 3E	4.4848 ²	5.0705 ²	4.3890 ²
Class 3U	4.3934	5.6415	5.1582
Class 8EH	3.0904 ²	4.0452 ²	3.7559 ²
Class 8U	6.1824	7.9480	7.2838
Class 9E	15.6654 ²	17.7121 ²	15.3150 ²
Class 9U	13.5140	17.3500	15.8570

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, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	248,529,252
Cash at bank	2	3,841,984
Receivable for investments sold		1,926,223
Subscriptions receivable		95,624
Interest and dividends receivable, net		31,259
Other assets		604
Total assets		254,424,946
Liabilities		
Payable for investments purchased		(1,495,269)
Redemptions payable		(362,188)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(74,438)
Asset management fees payable	5	(264,375)
Other liabilities		(37,751)
Total liabilities		(2,234,021)
Total net assets		252,190,925

NUMBER OF SHARES OUTSTANDING

Class AEH	118,842.735
Class ASH	135.000
Class AU	82,336.497
Class DEH	25,716.464
Class DU	66,379.915
Class IE	1,141,831.579
Class IU	1,028,874.508
Class ZU	8,531.509
Class 1E	622,334.866
Class 1EP	1,062,003.808
Class 1U	6,483,293.615
Class 2U	1,553,681.525
Class 3EH	8,910.863
Class 3U	1,093,466.934
Class 8U	1,242,416.297
Class 9EH	34,949.211
Class 9U	2,885,788.783

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AEH	12.7963 ¹	16.5581 ¹	16.6368 ¹
Class ASH [#]	8.4701 ²	–	–
Class AU	13.9927	17.7793	17.6124
Class DEH	12.5447 ¹	16.2757 ¹	16.4357 ¹
Class DU	13.7259	17.4841	17.4069
Class IE	15.3508 ¹	17.1002 ¹	15.9009 ¹
Class IU	14.4719	18.3099	17.9845
Class ZU	14.4277	18.2631	17.9572
Class 1E	16.4781 ¹	18.4235 ¹	17.2570 ¹
Class 1EP	15.6292 ¹	17.4744 ¹	16.5639 ¹
Class 1U	14.0720	17.8692	17.6803
Class 2U	14.4146	18.2483	17.9455
Class 3EH	13.2591 ¹	17.0721 ¹	17.0018 ¹
Class 3U	14.4908	18.3319	18.0025
Class 8U	14.3986	18.2318	17.9365
Class 9EH	13.2920 ¹	17.1199 ¹	17.0449 ¹
Class 9U	14.5183	18.3630	18.0258

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.

[#]See note 1.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		336,365,358
Income		
Dividends, net	2	1,590,475
Bank interest	2	13,347
Total income		1,603,822
Expenses		
Asset management fees	5	(1,692,263)
Bank interest	2	(462)
Operating expenses	3, 5	(241,590)
Total expenses		(1,934,315)
Net (loss) from investments		(330,493)
Net realised (loss) on sales of investments		(4,988,610)
Net realised (loss) on forward currency exchange contracts		(1,179,758)
Net realised (loss) on foreign exchange		(66,787)
Net realised (loss)		(6,235,155)
Change in net unrealised (loss) on investments		(65,620,223)
Change in net unrealised (loss) on forward currency exchange contracts		(232,464)
Net change in unrealised (loss)		(65,852,687)
Net (decrease) in net assets as a result of operations		(72,418,335)
Movements in capital		
Subscriptions of shares		33,425,866
Redemptions of shares		(45,181,964)
Total movements in capital		(11,756,098)
Net assets at the end of the period		252,190,925

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	252,190,925	336,365,358	317,052,344

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

Threadneedle (Lux) - Asia Contrarian Equity

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	38,311,926
Cash at bank	2	813,956
Receivable for investments sold		401,063
Interest and dividends receivable, net		61,564
Other assets		1,576
Total assets		39,590,085
Liabilities		
Net unrealised (loss) on forward currency exchange contracts	2, 9	(5,193)
Asset management fees payable	5	(1,178)
Tax payable	3	(52,560)
Other liabilities	20	(801,838)
Total liabilities		(860,769)
Total net assets		38,729,316

NUMBER OF SHARES OUTSTANDING

Class AE	1,735.856
Class AF	51.000
Class AS	857.690
Class ASH	31,363.742
Class AU	11,410.792
Class DE	25,240.683
Class IF	49.000
Class ISH	71.000
Class IU	2,020.245
Class XU	1,520,135.544
Class XUP	2,557,578.913
Class ZE	45.000
Class ZEH	49.000
Class ZF	49.000
Class ZG	60.000
Class ZU	4,199.804

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AE	12.6457 ¹	15.4485 ¹	18.3066 ¹
Class AF	11.2253 ²	14.5713 ²	18.6638 ²
Class AS	8.7851 ³	11.4961 ³	14.2865 ³
Class ASH	10.2316 ³	14.2590 ³	17.9279 ³
Class AU	10.8113	15.0003	18.7762
Class DE	11.9222 ¹	14.6194 ¹	17.4547 ¹
Class IF	11.8847 ²	15.3389 ²	19.4667 ²
Class ISH	10.9647 ³	15.2033 ³	18.9488 ³
Class IU	11.5468	15.9526	19.7990
Class XU	8.8433	12.1685	14.9820
Class XUP	9.5959	13.4480	16.9577
Class ZE	13.3181 ¹	16.2137 ¹	19.0713 ¹
Class ZEH	9.8905 ¹	13.8883 ¹	17.5088 ¹
Class ZF	11.8411 ²	15.3088 ²	19.4570 ²
Class ZG	8.7442 ⁴	10.2500 ⁴	12.1521 ⁴
Class ZU	11.4994	15.8950	19.7473

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, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		
		95,614,006
Income		
Dividends, net	2	1,028,131
Bank interest	2	6,502
Other income	3	207,133
Total income		1,241,766
Expenses		
Asset management fees	5	(13,361)
Bank interest	2	(574)
Operating expenses	3, 5	(57,806)
Total expenses		(71,741)
Net income from investments		
		1,170,025
Net realised (loss) on sales of investments		(2,212,483)
Net realised (loss) on forward currency exchange contracts		(11,553)
Net realised gain on foreign exchange		47,870
Net realised (loss)		(2,176,166)
Change in net unrealised (loss) on investments		(18,830,573)
Change in net unrealised (loss) on forward currency exchange contracts		(8,354)
Net change in unrealised (loss)		(18,838,927)
Net (decrease) in net assets as a result of operations		(19,845,068)
Movements in capital		
Subscriptions of shares		10,497,711
Redemptions of shares		(47,064,181)
Dividends	7	(473,152)
Total movements in capital		(37,039,622)
Net assets at the end of the period		38,729,316

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	38,729,316	95,614,006	188,088,458

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

Threadneedle (Lux) - Asia Equities

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	100,602,292
Cash at bank	2	2,897,706
Receivable for investments sold		1,820,235
Subscriptions receivable		5,034
Interest and dividends receivable, net		99,274
Other assets		11,376
Total assets		105,435,917
Liabilities		
Payable for investments purchased		(637,441)
Redemptions payable		(64,422)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(25)
Asset management fees payable	5	(117,288)
Tax payable	3	(36,052)
Other liabilities	20	(1,990,720)
Total liabilities		(2,845,948)
Total net assets		102,589,969

NUMBER OF SHARES OUTSTANDING

Class AE	83.000
Class AEH	83.000
Class DE	83.000
Class DEH	83.000
Class IE	494,506.636
Class IU	127,417.800
Class ZU	19,857.424
Class 1E	1,456,206.475
Class 1U	22,605,700.679
Class 2E	55.000
Class 2U	1,608,014.516
Class 3U	4,530,252.421
Class 8E	674.963
Class 8U	1,667,879.236
Class 9U	128,460.751

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AE	7.4813 ¹	8.9696 ¹	—
Class AEH	5.8503 ¹	8.0913 ¹	—
Class DE	7.4353 ¹	8.9361 ¹	—
Class DEH	5.8146 ¹	8.0618 ¹	—
Class IE	10.7336 ¹	12.8045 ¹	14.5096 ¹
Class IU	9.8825	13.3897	16.0271
Class ZU	9.8512	13.3540	16.0024
Class 1E	2.6758 ¹	3.2041 ¹	3.6581 ¹
Class 1U	2.6211	3.5648	4.2991
Class 2E	11.4553 ¹	13.6717 ¹	15.5085 ¹
Class 2U	9.8399	13.3414	15.9916
Class 3U	2.3727	3.2148	3.8480
Class 8E	3.0688 ¹	3.6646 ¹	4.1593 ¹
Class 8U	3.0079	4.0790	4.8912
Class 9U	9.9052	13.4178	16.0542

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, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		
		142,380,978
Income		
Dividends, net	2	1,749,931
Bank interest	2	11,499
Other income	3	481,663
Total income		2,243,093
Expenses		
Asset management fees	5	(790,732)
Bank interest	2	(102)
Operating expenses	3, 5	(112,214)
Miscellaneous fees	4	(265)
Total expenses		(903,313)
Net income from investments		
		1,339,780
Net realised (loss) on sales of investments		
		(6,105,324)
Net realised (loss) on forward currency exchange contracts		
		(8,311)
Net realised (loss) on foreign exchange		
		(24,808)
Net realised (loss)		
		(6,138,443)
Change in net unrealised (loss) on investments		
		(32,089,701)
Change in net unrealised (loss) on forward currency exchange contracts		
		(41)
Net change in unrealised (loss)		
		(32,089,742)
Net (decrease) in net assets as a result of operations		
		(36,888,405)
Movements in capital		
Subscriptions of shares		
		17,557,162
Redemptions of shares		
		(20,459,766)
Total movements in capital		
		(2,902,604)
Net assets at the end of the period		
		102,589,969

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	102,589,969	142,380,978	343,930,526

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, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	232,889,000
Cash at bank	2	7,897,231
Subscriptions receivable		5,362
Interest and dividends receivable, net		112,713
Other assets		8
Total assets		240,904,314
Liabilities		
Payable for investments purchased		(530,518)
Redemptions payable		(34,130)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(1,464,165)
Asset management fees payable	5	(130,414)
Other liabilities		(55,948)
Total liabilities		(2,215,175)
Total net assets		238,689,139

NUMBER OF SHARES OUTSTANDING

Class AEC	52.844
Class AEH	22,890.234
Class AU	76,133.094
Class AUP	9,228.538
Class DU	10,614.833
Class IU	1,539,141.817
Class XS	69.000
Class XSH	5,242,486.638
Class ZEH	283,911.706
Class ZFH	48.000
Class ZGH	35.000
Class ZU	3,824,245.603

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AEC	14.4020 ¹	18.8839 ¹	17.5161 ¹
Class AEH	24.0430 ¹	31.2589 ¹	28.6186 ¹
Class AU	45.1654	57.7098	52.1802
Class AUP	16.2301	20.8998	19.1464
Class DU	22.3730	28.6587	26.0427
Class IU	65.6836	83.5904	74.9789
Class XS	17.0963 ²	20.4221 ²	18.0154 ²
Class XSH	16.2090 ²	20.6253 ²	18.3848 ²
Class ZEH	15.7692 ¹	20.4263 ¹	18.5596 ¹
Class ZFH	15.4378 ³	19.9729 ³	18.1775 ³
Class ZGH	16.5317 ⁴	21.2839 ⁴	19.2281 ⁴
Class ZU	18.2044	23.1731	20.7962

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, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		
Income		
Dividends, net	2	1,405,661
Bank interest	2	54,748
Total income		1,460,409
Expenses		
Asset management fees	5	(892,300)
Bank interest	2	(1,047)
Operating expenses	3, 5	(382,675)
Total expenses		(1,276,022)
Net income from investments		
Net realised gain		
Net realised gain on sales of investments		20,419,606
Net realised (loss) on forward currency exchange contracts		(3,250,018)
Net realised (loss) on foreign exchange		(527,123)
Net realised gain		16,642,465
Change in net unrealised (loss) on investments		(92,447,323)
Change in net unrealised (loss) on forward currency exchange contracts		(2,528,439)
Net change in unrealised (loss)		(94,975,762)
Net (decrease) in net assets as a result of operations		
Movements in capital		
Subscriptions of shares		29,995,833
Redemptions of shares		(92,225,606)
Dividends	7	(1,195)
Total movements in capital		(62,230,968)
Net assets at the end of the period		
238,689,139		

TOTAL NET ASSET VALUE

USD	September 30, 2022	March 31, 2022	March 31, 2021
	238,689,139	379,069,017	484,292,226

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, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	72,197,867
Cash at bank	2	555,265
Receivable for investments sold		2,200,788
Subscriptions receivable		7,232,258
Interest and dividends receivable, net		43,326
Total assets		82,229,504
Liabilities		
Payable for investments purchased		(2,193,679)
Redemptions payable		(189,481)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(587)
Asset management fees payable	5	(6,660)
Other liabilities		(71,488)
Total liabilities		(2,461,895)
Total net assets		79,767,609

NUMBER OF SHARES OUTSTANDING

Class AE	1,819.435
Class AEH	54.100
Class AU	59.094
Class AUP	63.640
Class DE	15,413.775
Class DEH	1,451.862
Class DU	991.997
Class IE	52.100
Class IEC	58.100
Class IEH	54.100
Class IFH	59.100
Class IG	17,732.109
Class IU	57.576
Class NE	15,147.650
Class NG	5,301,260.336
Class NU	99,771.866
Class XG	59.000
Class ZEH	54.100
Class ZFH	60.100
Class ZU	755.717

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		78,667,240
Income		
Dividends, net	2	450,684
Bank interest	2	1,317
Total income		452,001
Expenses		
Asset management fees	5	(38,353)
Operating expenses	3, 5	(37,565)
Total expenses		(75,918)
Net income from investments		376,083
Net realised (loss) on sales of investments		(1,273,985)
Net realised (loss) on forward currency exchange contracts		(35,354)
Net realised gain on foreign exchange		96,506
Net realised (loss)		(1,212,833)
Change in net unrealised (loss) on investments		(16,120,220)
Change in net unrealised (loss) on forward currency exchange contracts		(8,843)
Net change in unrealised (loss)		(16,129,063)
Net (decrease) in net assets as a result of operations		(16,965,813)
Movements in capital		
Subscriptions of shares		38,636,948
Redemptions of shares		(20,570,751)
Dividends	7	(15)
Total movements in capital		18,066,182
Net assets at the end of the period		79,767,609

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	79,767,609	78,667,240	26,554,871

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, 2022	March 31, 2022	March 31, 2021
Class AE	16.6818 ¹	18.2898 ¹	15.2404 ¹
Class AEH	12.9959 ¹	16.4623 ¹	14.6709 ¹
Class AU	14.6660	18.2540	16.0663
Class AUP	13.2095	16.5908	14.8613
Class DE	16.4987 ¹	18.1073 ¹	15.1186 ¹
Class DEH	12.8658 ¹	16.3108 ¹	14.5633 ¹
Class DU	14.5040	18.0794	15.9450
Class IE	16.9603 ¹	18.5659 ¹	15.4165 ¹
Class IEC	11.8743 ¹	15.1809 ¹	13.7286 ¹
Class IEH	13.2106 ¹	16.7198 ¹	14.8479 ¹
Class IFH	13.1037 ²	16.5489 ²	14.7157 ²
Class IG	14.0464 ³	14.8037 ³	12.3891 ³
Class IU	14.9340	18.5671	16.2814
Class NE	13.6839 ¹	14.9581 ¹	12.3904 ¹
Class NG	13.1508 ³	13.8493 ³	11.5750 ³
Class NU	11.3400	14.0857	12.3331
Class XG	13.2183 ³	13.9108 ³	11.6147 ³
Class ZEH	13.1599 ¹	16.6597 ¹	14.8103 ¹
Class ZFH	13.0275 ²	16.4549 ²	14.6448 ²
Class ZU	14.8532	18.4729	16.2192

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, 2022

	Notes	2022 EUR
Assets		
Investment portfolio at market value	2	375,190,310
Cash at bank	2	2,615,597
Receivable for investments sold		5,897,101
Subscriptions receivable		166,499
Interest and dividends receivable, net		271,242
Net unrealised gain on forward currency exchange contracts	2, 9	40,737
Other assets		699,058
Total assets		384,880,544
Liabilities		
Payable for investments purchased		(6,650,820)
Redemptions payable		(731,631)
Asset management fees payable	5	(234,921)
Other liabilities		(39,656)
Total liabilities		(7,657,028)
Total net assets		377,223,516

NUMBER OF SHARES OUTSTANDING

Class AE	147,037.797
Class ASH	878,393.050
Class AUH	4,638.883
Class DE	152,558.042
Class IE	2,788,887.550
Class W	30,997.242
Class XE	1,247,246.167
Class ZE	448,249.522
Class ZUH	2,325.637
Class 1E	3,005,356.630
Class 1EP	65.000
Class 1G	162,173.809
Class 1GP	59.000
Class 2E	7,362,953.001
Class 2G	472,877.889
Class 2U	73.000
Class 3E	31,534.362
Class 3G	237,767.860
Class 3GP	382.218
Class 4E	416,408.472
Class 4G	55.000
Class 8E	243,596.975
Class 8G	37,021.257
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, 2022 to September 30, 2022

	Notes	2022 EUR
Net assets at the beginning of the period		475,145,184
Income		
Dividends, net	2	8,896,427
Bank interest	2	1,866
Other income		170
Total income		8,898,463
Expenses		
Asset management fees	5	(1,502,345)
Bank interest	2	(10,407)
Operating expenses	3, 5	(291,535)
Total expenses		(1,804,287)
Net income from investments		7,094,176
Net realised (loss) on sales of investments		(2,760,827)
Net realised gain on forward currency exchange contracts		545,740
Net realised (loss) on foreign exchange		(75,058)
Net realised (loss)		(2,290,145)
Change in net unrealised (loss) on investments		(80,492,598)
Change in net unrealised gain on forward currency exchange contracts		54,562
Net change in unrealised (loss)		(80,438,036)
Net (decrease) in net assets as a result of operations		(75,634,005)
Movements in capital		
Subscriptions of shares		60,847,316
Redemptions of shares		(83,134,979)
Total movements in capital		(22,287,663)
Net assets at the end of the period		377,223,516

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
EUR	377,223,516	475,145,184	386,572,137

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, 2022	March 31, 2022	March 31, 2021
Class AE	69.1965	83.5781	78.4220
Class ASH	20.1503 ¹	24.0735 ¹	22.3960 ¹
Class AUH	24.3114 ²	28.9294 ²	26.8262 ²
Class DE	24.9090	30.1163	28.3149
Class IE	49.3096	59.3341	55.2576
Class W	57.9345	70.0340	65.8450
Class XE	57.7864	69.2730	64.0957
Class ZE	8.1583	9.8259	–
Class ZUH	15.9664 ²	18.9486 ²	17.4726 ²
Class 1E	11.0174	13.3070	12.4836
Class 1EP	10.5075	12.6891	12.2262
Class 1G	10.7457 ³	12.4978 ³	11.8186 ³
Class 1GP	10.2538 ³	11.9244 ³	11.5799 ³
Class 2E	11.2706	13.5821	12.6844
Class 2G	10.9918 ³	12.7552 ³	12.0079 ³
Class 2U	9.4693 ²	12.9544 ²	12.7712 ²
Class 3E	11.3339	13.6488	12.7289
Class 3G	11.0540 ³	12.8183 ³	12.0504 ³
Class 3GP	10.5586 ³	12.2439 ³	11.8079 ³
Class 4E	11.7403	14.0773	13.0161
Class 4G	11.4688 ³	13.2403 ³	12.3357 ³
Class 8E	11.2475	13.5570	12.6660
Class 8G	10.9744 ³	12.7375 ³	11.9961 ³
Class 8U	9.4495 ²	12.9310 ²	12.7491 ²
Class 9E	11.3858	13.7069	12.7770
Class 9G	11.0966 ³	12.8673 ³	12.0896 ³
Class 9GP	10.6113 ³	12.3004 ³	11.8602 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.

Threadneedle (Lux) - Pan European Equity Dividend

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 EUR
Assets		
Investment portfolio at market value	2	47,100,519
Cash at bank	2	830,251
Receivable for investments sold		703,976
Subscriptions receivable		9,773
Interest and dividends receivable, net		33,231
Other assets		266,376
Total assets		48,944,126
Liabilities		
Payable for investments purchased		(1,149,143)
Redemptions payable		(9,467)
Asset management fees payable	5	(38,609)
Other liabilities		(6,934)
Total liabilities		(1,204,153)
Total net assets		47,739,973

NUMBER OF SHARES OUTSTANDING

Class AE	550.646
Class AEP	34,358.326
Class AUP	80.000
Class DE	3,669.213
Class DEP	17,230.092
Class IE	284,090.796
Class IEP	860,036.000
Class ZE	65.000
Class ZEP	22,802.000
Class 1E	3,628,010.132
Class 1EP	10,613,927.366
Class 1G	169,704.240
Class 1GP	330,532.117
Class 2E	974,334.004
Class 2EP	72.000
Class 2G	58.000
Class 2GP	63.000
Class 3EP	71,251.006
Class 3G	43,316.653
Class 3GP	608,470.116
Class 4GP	5,181,531.118
Class 8E	253,521.001
Class 8EP	860,721.752
Class 8G	47,778.661
Class 8GP	474,371.238
Class 9EP	71.000
Class 9G	57.000
Class 9GP	63.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 EUR
Net assets at the beginning of the period		
60,925,035		
Income		
Dividends, net	2	1,687,062
Bank interest	2	311
Other income		87
Total income		1,687,460
Expenses		
Asset management fees	5	(254,601)
Bank interest	2	(3,553)
Operating expenses	3, 5	(41,477)
Total expenses		(299,631)
Net income from investments		
1,387,829		
Net realised (loss) on sales of investments		(1,506,136)
Net realised gain on forward currency exchange contracts		4,247
Net realised (loss) on foreign exchange		(17,024)
Net realised gain on tax reclaim		10
Net realised (loss)		(1,518,903)
Change in net unrealised (loss) on investments		(8,402,593)
Net change in unrealised (loss)		(8,402,593)
Net (decrease) in net assets as a result of operations		(8,533,667)
Movements in capital		
Subscriptions of shares		1,322,920
Redemptions of shares		(4,903,886)
Dividends	7	(1,070,429)
Total movements in capital		(4,651,395)
Net assets at the end of the period		47,739,973

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
EUR	47,739,973	60,925,035	72,471,914

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, 2022	March 31, 2022	March 31, 2021
Class AE	10.4519	12.2899	12.2123
Class AEP	8.8395	10.7997	11.1512
Class AUP	7.8599 ¹	10.9127 ¹	11.9099 ¹
Class DE	10.3020	12.1356	12.1020
Class DEP	8.7072	10.6571	11.0429
Class IE	10.8375	12.6707	12.4632
Class IEP	9.1679	11.1344	11.3788
Class ZE	10.7646	12.6183	12.4458
Class ZEP	9.1016	11.0767	11.3507
Class 1E	1.7069	2.0062	1.9917
Class 1EP	0.8767	1.0714	1.1057
Class 1G	1.4978 ²	1.6952 ²	1.6964 ²
Class 1GP	0.7706 ²	0.9066 ²	0.9428 ²
Class 2E	10.7528	12.5994	12.4322
Class 2EP	9.1129	11.0904	11.3572
Class 2G	10.7486 ²	12.1240 ²	12.0502 ²
Class 2GP	9.0865 ²	10.6484 ²	10.9938 ²
Class 3EP	1.4395	1.7509	1.7928
Class 3G	1.4593 ²	1.6454 ²	1.6343 ²
Class 3GP	1.2554 ²	1.4708 ²	1.5182 ²
Class 4GP	1.1200 ²	1.3081 ²	1.3394 ²
Class 8E	1.8927	2.2182	2.1897
Class 8EP	0.9609	1.1693	1.1990
Class 8G	1.6623 ²	1.8760 ²	1.8667 ²
Class 8GP	0.8426 ²	0.9875 ²	1.0208 ²
Class 9EP	9.1704	11.1480	11.4256
Class 9G	10.7975 ²	12.1739 ²	12.0857 ²
Class 9GP	9.1379 ²	10.6983 ²	11.0352 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, 2022

	Notes	2022 EUR
Assets		
Investment portfolio at market value	2	356,100,494
Cash at bank	2	957,266
Receivable for investments sold		10,439,372
Subscriptions receivable		205,496
Interest and dividends receivable, net		322,081
Net unrealised gain on forward currency exchange contracts	2, 9	25,839
Other assets		639,685
Total assets		368,690,233
Liabilities		
Redemptions payable		(7,247,773)
Asset management fees payable	5	(456,121)
Other liabilities		(126,580)
Total liabilities		(7,830,474)
Total net assets		360,859,759

NUMBER OF SHARES OUTSTANDING

Class AE	5,505,675.589
Class ASH	395,156.727
Class AUH	14,092.289
Class DE	1,154,312.229
Class DUH	1,177.000
Class IE	1,720,714.796
Class W	9,912.171
Class XE	88.000
Class ZE	3,051,677.260
Class ZFH	4,291.004

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AE	37.1398	50.4135	53.6034
Class ASH	25.8296 ¹	34.6658 ¹	36.5279 ¹
Class AUH	10.0303 ²	13.4075 ²	14.0753 ²
Class DE	33.0378	45.0490	48.3327
Class DUH	9.6528 ²	12.9610 ²	13.7346 ²
Class IE	47.1933	63.8189	67.3496
Class W	62.0794	84.2877	89.6657
Class XE	7.7344	10.4050	–
Class ZE	9.4912	12.8349	13.5449
Class ZFH	9.1279 ³	12.3467 ³	13.0545 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, 2022 to September 30, 2022

	Notes	2022 EUR
Net assets at the beginning of the period		
Income		
Dividends, net	2	6,311,237
Bank interest	2	772
Other income		6
Total income		6,312,015
Expenses		
Asset management fees	5	(3,364,265)
Bank interest	2	(12,002)
Operating expenses	3, 5	(799,755)
Total expenses		(4,176,022)
Net income from investments		
Net realised gain on sales of investments		2,840,946
Net realised gain on forward currency exchange contracts		764,646
Net realised gain on foreign exchange		124,249
Net realised gain		3,729,841
Change in net unrealised (loss) on investments		(154,788,779)
Change in net unrealised gain on forward currency exchange contracts		50,395
Net change in unrealised (loss)		(154,738,384)
Net (decrease) in net assets as a result of operations		(148,872,550)
Movements in capital		
Subscriptions of shares		19,395,590
Redemptions of shares		(183,261,229)
Total movements in capital		(163,865,639)
Net assets at the end of the period		360,859,759

TOTAL NET ASSET VALUE

EUR	September 30, 2022	March 31, 2022	March 31, 2021
	360,859,759	673,597,948	967,772,792

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, 2022

	Notes	2022 EUR
Assets		
Investment portfolio at market value	2	706,808,637
Cash at bank	2	6,354
Subscriptions receivable		37,818
Interest and dividends receivable, net		531,982
Net unrealised gain on forward currency exchange contracts	2, 9	651,637
Other assets		1,693,468
Total assets		709,729,896
Liabilities		
Redemptions payable		(1,717,507)
Asset management fees payable	5	(641,040)
Other liabilities		(99,122)
Total liabilities		(2,457,669)
Total net assets		707,272,227

NUMBER OF SHARES OUTSTANDING

Class IE	831,378.314
Class ZE	813,060.219
Class 1E	22,421,039.808
Class 1EP	731,941.932
Class 1FH	234,812.896
Class 1G	663,907.075
Class 1UH	1,754,821.928
Class 2E	15,098,456.283
Class 2G	56.000
Class 3E	14,486,174.578
Class 3EP	1,053,651.703
Class 3FH	660,134.197
Class 3G	2,027,150.524
Class 3GP	175,055.525
Class 3UH	806,765.449
Class 4E	1,842,223.296
Class 4G	1,832,020.560
Class 8E	4,064,063.587
Class 8G	492,416.803
Class 9E	7,529,762.295
Class 9EP	64.000
Class 9FH	16,227.059
Class 9G	926,888.277
Class 9GP	57.000
Class 9UH	129,324.441

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 EUR
Net assets at the beginning of the period		
		1,236,395,974
Income		
Dividends, net	2	13,569,784
Bank interest	2	1,882
Other income		281
Total income		13,571,947
Expenses		
Asset management fees	5	(4,706,492)
Bank interest	2	(15,190)
Operating expenses	3, 5	(727,951)
Total expenses		(5,449,633)
Net income from investments		
		8,122,314
Net realised (loss) on sales of investments		
		(15,132,918)
Net realised gain on forward currency exchange contracts		
		4,417,029
Net realised gain on foreign exchange		
		130,049
Net realised gain on tax reclaim		
		107
Net realised (loss)		
		(10,585,733)
Change in net unrealised (loss) on investments		
		(252,632,616)
Change in net unrealised gain on forward currency exchange contracts		
		943,257
Net change in unrealised (loss)		
		(251,689,359)
Net (decrease) in net assets as a result of operations		
		(254,152,778)
Movements in capital		
		27,986,347
Subscriptions of shares		
		(302,957,316)
Redemptions of shares		
		(274,970,969)
Total movements in capital		
		707,272,227
Net assets at the end of the period		
		707,272,227

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
EUR	707,272,227	1,236,395,974	1,980,272,935

Threadneedle (Lux) - Pan European Smaller Companies

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class IE	9.1663	12.1084	13.0732
Class ZE	8.8911	11.7537	12.7094
Class 1E	8.6710	11.4986	12.5109
Class 1EP	8.2454	10.9343	12.0777
Class 1FH	8.5928 ¹	11.3955 ¹	12.4182 ¹
Class 1G	8.4551 ²	10.7968 ²	11.8416 ²
Class 1UH	9.4000 ³	12.2785 ³	13.1915 ³
Class 2E	8.9027	11.7673	12.7202
Class 2G	8.6916 ²	11.0646 ²	12.0514 ²
Class 3E	8.9623	11.8366	12.7747
Class 3EP	8.5254	11.2596	12.3346
Class 3FH	8.8824 ¹	11.7317 ¹	12.6823 ¹
Class 3G	8.7383 ²	11.1130 ²	12.0901 ²
Class 3GP	8.3121 ²	10.5711 ²	11.6735 ²
Class 3UH	9.7121 ³	12.6338 ³	13.4644 ³
Class 4E	9.2754	12.1985	13.0550
Class 4G	10.1218 ²	12.8182 ²	13.8285 ²
Class 8E	8.8899	11.7527	12.7095
Class 8G	8.6685 ²	11.0354 ²	12.0297 ²
Class 9E	8.9781	11.8550	12.7895
Class 9EP	8.5527	11.2856	12.3547
Class 9FH	8.8972 ¹	11.7487 ¹	12.6978 ¹
Class 9G	8.7556 ²	11.1328 ²	12.1068 ²
Class 9GP	8.3455 ²	10.6036 ²	11.7010 ²
Class 9UH	9.7336 ³	12.6594 ³	13.4863 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, 2022

	Notes	2022 EUR
Assets		
Investment portfolio at market value	2	1,238,480,105
Cash at bank	2	1,158,049
Receivable for investments sold		23,676,070
Subscriptions receivable		155,173
Net unrealised gain on forward currency exchange contracts	2, 9	132,193
Other assets		3,419,419
Total assets		1,267,021,009
Liabilities		
Payable for investments purchased		(22,767,010)
Redemptions payable		(491,949)
Asset management fees payable	5	(1,428,329)
Other liabilities		(156,584)
Total liabilities		(24,843,872)
Total net assets		1,242,177,137

NUMBER OF SHARES OUTSTANDING

Class AE	130,497.439
Class AGH	3,835.978
Class AUH	65,714.182
Class DUH	66.000
Class IE	614,326.286
Class ZE	85.000
Class ZG	20,264.090
Class ZGH	175,693.096
Class 1E	73,525,306.848
Class 1EP	899,495.302
Class 1SH	2,127,337.481
Class 1U	31,258.807
Class 1UH	320,450.440
Class 2E	11,065,314.904
Class 2EP	57.000
Class 3E	1,899,997.587
Class 3U	525,317.385
Class 8E	2,217,245.968
Class 8EP	19,226.558
Class 9E	7,805,988.562
Class 9U	63.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 EUR
Net assets at the beginning of the period		
1,623,386,971		
Income		
Dividends, net	2	15,897,522
Bank interest	2	2,477
Other income		1,203
Total income		15,901,202
Expenses		
Asset management fees	5	(9,409,077)
Bank interest	2	(17,930)
Operating expenses	3, 5	(973,188)
Total expenses		(10,400,195)
Net income from investments		
5,501,007		
Net realised gain on sales of investments		39,661,113
Net realised gain on forward currency exchange contracts		2,129,443
Net realised gain on foreign exchange		98,389
Net realised gain		41,888,945
Change in net unrealised (loss) on investments		(304,816,237)
Change in net unrealised gain on forward currency exchange contracts		235,720
Net change in unrealised (loss)		(304,580,517)
Net (decrease) in net assets as a result of operations		(257,190,565)
Movements in capital		
Subscriptions of shares		69,006,936
Redemptions of shares		(193,026,205)
Total movements in capital		(124,019,269)
Net assets at the end of the period		1,242,177,137

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
EUR	1,242,177,137	1,623,386,971	1,641,460,241

Threadneedle (Lux) - European Select

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AE	25.1879	30.1120	29.4285
Class AGH	27.1454 ¹	32.2683 ¹	31.3771 ¹
Class AUH	29.0107 ²	34.1941 ²	33.0305 ²
Class DUH	12.0797 ²	14.2740 ²	13.8650 ²
Class IE	36.7601	43.7595	42.4042
Class ZE	7.6540	9.1184	–
Class ZG	12.7233 ¹	14.5919 ¹	14.2678 ¹
Class ZGH	28.1387 ¹	33.3203 ¹	32.1562 ¹
Class 1E	12.0294	14.3703	14.0231
Class 1EP	11.4195	13.6418	13.5040
Class 1SH	12.6496 ³	14.9506 ³	14.4595 ³
Class 1U	10.1767 ²	13.8075 ²	14.2325 ²
Class 1UH	12.9802 ²	15.2829 ²	14.7401 ²
Class 2E	12.3127	14.6652	14.2266
Class 2EP	11.7012	13.9345	13.7092
Class 3E	12.4010	14.7570	14.2900
Class 3U	10.4896 ²	14.1771 ²	14.5014 ²
Class 8E	12.2938	14.6457	14.2134
Class 8EP	11.6836	13.9187	13.7016
Class 9E	12.4198	14.7765	14.3031
Class 9U	10.5242 ²	14.2172 ²	14.5368 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, 2022

	Notes	2022 EUR
Assets		
Investment portfolio at market value	2	1,241,262,644
Cash at bank	2	2,106,529
Subscriptions receivable		263,511
Interest and dividends receivable, net		1,061,345
Other assets		3,108,121
Total assets		1,247,802,150
Liabilities		
Redemptions payable		(1,513,215)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(12,893)
Asset management fees payable	5	(1,487,808)
Other liabilities		(223,446)
Total liabilities		(3,237,362)
Total net assets		1,244,564,788

NUMBER OF SHARES OUTSTANDING

Class IE	279,441.771
Class ZE	536,598.703
Class 1E	89,568,085.570
Class 1EP	3,270,274.427
Class 1FH	61.000
Class 2E	3,234,796.689
Class 3E	4,865,317.950
Class 3EP	173,360.366
Class 3FH	724,700.982
Class 8E	4,841,674.734
Class 9E	8,433,996.528
Class 9EP	556,375.000
Class 9FH	221.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class IE	9.8098	12.6494	13.0435
Class ZE	10.9007	14.0668	14.5269
Class 1E	10.6389	13.7718	14.3106
Class 1EP	10.1429	13.1298	13.8388
Class 1FH	10.5453 ¹	13.6535 ¹	14.2143 ¹
Class 2E	10.9164	14.0850	14.5412
Class 3E	10.9505	14.1189	14.5559
Class 3EP	10.4589	13.4851	14.0994
Class 3FH	10.8776 ¹	14.0261 ¹	14.4944 ¹
Class 8E	10.9013	14.0682	14.5297
Class 9E	10.9917	14.1693	14.6020
Class 9EP	10.4837	13.5144	14.1156
Class 9FH	10.8803 ¹	14.0265 ¹	14.4918 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, 2022 to September 30, 2022

	Notes	2022 EUR
Net assets at the beginning of the period		1,772,635,200
Income		
Dividends, net	2	21,175,572
Bank interest	2	746
Other income		102
Total income		21,176,420
Expenses		
Asset management fees	5	(10,205,525)
Bank interest	2	(20,158)
Operating expenses	3, 5	(1,529,216)
Total expenses		(11,754,899)
Net income from investments		9,421,521
Net realised (loss) on sales of investments		(5,125,132)
Net realised gain on forward currency exchange contracts		588,306
Net realised gain on foreign exchange		24,859
Net realised gain on tax reclaim		74
Net realised (loss)		(4,511,893)
Change in net unrealised (loss) on investments		(389,706,627)
Change in net unrealised (loss) on forward currency exchange contracts		(100,976)
Net change in unrealised (loss)		(389,807,603)
Net (decrease) in net assets as a result of operations		(384,897,975)
Movements in capital		
Subscriptions of shares		66,957,371
Redemptions of shares		(210,129,808)
Total movements in capital		(143,172,437)
Net assets at the end of the period		1,244,564,788

TOTAL NET ASSET VALUE

EUR	September 30, 2022	March 31, 2022	March 31, 2021
	1,244,564,788	1,772,635,200	1,932,987,086

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

Threadneedle (Lux) - Asian Equity Income

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	41,422,819
Cash at bank	2	608,082
Receivable for investments sold		935,702
Subscriptions receivable		9,648
Interest and dividends receivable, net		74,088
Other assets		2,081
Total assets		43,052,420
Liabilities		
Payable for investments purchased		(342,650)
Redemptions payable		(21,989)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(79,930)
Asset management fees payable	5	(27,524)
Other liabilities	20	(898,034)
Total liabilities		(1,370,127)
Total net assets		41,682,293

NUMBER OF SHARES OUTSTANDING

Class AEH	28,398.092
Class AU	42,188.939
Class AUP	157,912.395
Class DEH	77,848.160
Class DU	41,395.893
Class DUP	59,097.036
Class IEP	1,048,049.465
Class IU	70.000
Class W	19,129.778
Class XU	1,341,544.014
Class XUP	251,482.953
Class ZG	51.000
Class ZGH	6,917.198
Class ZGP	56.000
Class ZU	100.000
Class ZUP	3,774.045

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AEH	33.8271 ¹	45.2875 ¹	49.6140 ¹
Class AU	86.9027	114.4216	123.7850
Class AUP	9.9676	13.4844	15.1272
Class DEH	23.7939 ¹	31.9765 ¹	35.2821 ¹
Class DU	41.8325	55.2874	60.2623
Class DUP	9.6690	13.1305	14.8423
Class IEP	11.8061 ¹	14.0025 ¹	14.7448 ¹
Class IU	10.0849	13.2161	14.1867
Class W	64.1621	84.5649	91.6683
Class XU	11.3198	14.7814	15.7291
Class XUP	10.5411	14.1419	15.6032
Class ZG	12.4815 ²	13.8913 ²	14.2390 ²
Class ZGH	19.4885 ²	25.8292 ²	27.9288 ²
Class ZGP	10.6876 ²	12.2208 ²	12.9909 ²
Class ZU	7.5269	9.8775	—
Class ZUP	11.6469	15.6966	17.4725

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, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		52,164,940
Income		
Dividends, net	2	1,054,580
Bank interest	2	5,249
Other income	3	79,788
Total income		1,139,617
Expenses		
Asset management fees	5	(174,510)
Bank interest	2	(158)
Operating expenses	3, 5	(51,022)
Miscellaneous fees	4	(49)
Total expenses		(225,739)
Net income from investments		913,878
Net realised (loss) on sales of investments		(915,871)
Net realised (loss) on forward currency exchange contracts		(403,071)
Net realised (loss) on foreign exchange		(11,412)
Net realised (loss)		(1,330,354)
Change in net unrealised (loss) on investments		(12,913,430)
Change in net unrealised (loss) on forward currency exchange contracts		(123,352)
Net change in unrealised (loss)		(13,036,782)
Net (decrease) in net assets as a result of operations		(13,453,258)
Movements in capital		
Subscriptions of shares		6,075,100
Redemptions of shares		(2,617,368)
Dividends	7	(487,121)
Total movements in capital		2,970,611
Net assets at the end of the period		41,682,293

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	41,682,293	52,164,940	52,863,212

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

Threadneedle (Lux) - Global Technology

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	515,909,390
Cash at bank	2	3,613,320
Subscriptions receivable		758,510
Interest and dividends receivable, net		272,981
Total assets		520,554,201
Liabilities		
Payable for investments purchased		(526,728)
Redemptions payable		(666,530)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(1,646,538)
Asset management fees payable	5	(657,556)
Other liabilities		(131,039)
Total liabilities		(3,628,391)
Total net assets		516,925,810

NUMBER OF SHARES OUTSTANDING

Class AEH	554,536.736
Class AS	702,053.096
Class AU	3,056,763.233
Class AUP	61,189.551
Class BU	58,486.322
Class DEH	158,771.868
Class DU	536,564.179
Class IE	938,108.073
Class IEH	1,710,876.000
Class IG	17,898.636
Class IU	9,020,900.867
Class ZEH	74,787.112
Class ZFH	42,370.627
Class ZG	22,235.555
Class ZU	1,044,688.087

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AEH	52.5525 ¹	73.7380 ¹	67.4347 ¹
Class AS	19.7922 ²	25.6949 ²	23.0106 ²
Class AU	71.5464	98.4809	88.8329
Class AUP	15.3033	21.0644	19.1460
Class BU	90.1336	124.3152	112.5857
Class DEH	15.0538 ¹	21.1515 ¹	19.4109 ¹
Class DU	104.7363	144.4193	130.7275
Class IE	14.4239 ¹	17.4019 ¹	14.7271 ¹
Class IEH	17.9542 ¹	25.0771 ¹	22.7318 ¹
Class IG	20.0285 ³	23.2680 ³	19.8499 ³
Class IU	12.7290	17.4419	15.5922
Class ZEH	14.8783 ¹	20.7904 ¹	18.8611 ¹
Class ZFH	17.4258 ⁴	24.2713 ⁴	22.0485 ⁴
Class ZG	19.9589 ³	23.1988 ³	19.8092 ³
Class ZU	32.8659	45.0572	40.3192

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, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		651,663,253
Income		
Dividends, net	2	1,774,792
Bank interest	2	55,678
Total income		1,830,470
Expenses		
Asset management fees	5	(4,184,656)
Bank interest	2	(455)
Operating expenses	3, 5	(807,103)
Total expenses		(4,992,214)
Net (loss) from investments		(3,161,744)
Net realised (loss) on sales of investments		(4,040,264)
Net realised (loss) on forward currency exchange contracts		(8,602,917)
Net realised (loss) on foreign exchange		(49,171)
Net realised (loss)		(12,692,352)
Change in net unrealised (loss) on investments		(177,863,603)
Change in net unrealised (loss) on forward currency exchange contracts		(2,613,520)
Net change in unrealised (loss)		(180,477,123)
Net (decrease) in net assets as a result of operations		(196,331,219)
Movements in capital		
Subscriptions of shares		148,014,174
Redemptions of shares		(86,420,398)
Total movements in capital		61,593,776
Net assets at the end of the period		516,925,810

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	516,925,810	651,663,253	537,276,170

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

Threadneedle (Lux) - UK Equities

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 GBP
Assets		
Investment portfolio at market value	2	252,509,772
Cash at bank	2	1,383,522
Receivable for investments sold		1,018,199
Subscriptions receivable		2,668,867
Interest and dividends receivable, net		573,114
Net unrealised gain on forward currency exchange contracts	2, 9	326,899
Total assets		258,480,373
Liabilities		
Bank overdrafts		(38,818)
Payable for investments purchased		(595,548)
Redemptions payable		(1,728,335)
Asset management fees payable	5	(170,603)
Other liabilities		(62,975)
Total liabilities		(2,596,279)
Total net assets		255,884,094

NUMBER OF SHARES OUTSTANDING

Class AE	124,313.240
Class AEH	161,226.116
Class AFH	7,192.000
Class AG	571,966.726
Class AGP	43,805.042
Class DEH	118,622.171
Class DG	3,155.252
Class IE	750,340.434
Class IEH	216,394.697
Class IG	2,182,027.458
Class IGP	597,584.296
Class NEH	66.000
Class NFH	73.000
Class NG	120,232.000
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	88.000
Class ZEH	77,919.254
Class ZFH	3,325.000
Class ZG	205,853.213
Class ZGP	1,325,583.731
Class ZUH	57,569.000
Class 3EH	2,121,697.683
Class 3FH	49,785.040
Class 3UH	1,860,367.359
Class 9EH	1,062.000
Class 9EP	2,589,832.979
Class 9FH	6,085.000
Class 9G	9,480,065.895
Class 9UH	87.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 GBP
Net assets at the beginning of the period		274,453,238
Income		
Dividends, net	2	5,048,893
Bank interest	2	6,536
Total income		5,055,429
Expenses		
Asset management fees	5	(1,056,498)
Bank interest	2	(484)
Operating expenses	3, 5	(221,037)
Total expenses		(1,278,019)
Net income from investments		3,777,410
Net realised (loss) on sales of investments		(2,130,724)
Net realised gain on forward currency exchange contracts		879,001
Net realised (loss) on foreign exchange		(30,096)
Net realised (loss)		(1,281,819)
Change in net unrealised (loss) on investments		(33,055,796)
Change in net unrealised gain on forward currency exchange contracts		363,740
Net change in unrealised (loss)		(32,692,056)
Net (decrease) in net assets as a result of operations		(30,196,465)
Movements in capital		
Subscriptions of shares		54,439,052
Redemptions of shares		(41,778,154)
Dividends	7	(1,033,577)
Total movements in capital		11,627,321
Net assets at the end of the period		255,884,094

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
GBP	255,884,094	274,453,238	296,943,244

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

Threadneedle (Lux) - UK Equities

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AE	7.9707 ¹	9.3165 ¹	9.2845 ¹
Class AEH	17.5542 ¹	19.9122 ¹	20.1489 ¹
Class AFH	8.5622 ²	9.7085 ²	9.8231 ²
Class AG	24.7462	27.8526	27.9800
Class AGP	17.6640	20.3018	21.0118
Class DEH	8.2439 ¹	9.3874 ¹	9.5731 ¹
Class DG	8.6081	9.7276	9.8507
Class IE	8.5719 ¹	9.9716 ¹	9.8435 ¹
Class IEH	26.7187 ¹	30.1611 ¹	30.2322 ¹
Class IG	36.3509	40.7193	40.5187
Class IGP	26.2219	29.9926	30.7471
Class NEH	10.9798 ¹	12.3773 ¹	12.3770 ¹
Class NFH	10.9837 ²	12.3772 ²	12.3746 ²
Class NG	11.1716	12.5034	12.4164
Class NGP	10.5258	12.0225	12.2963
Class NUH	11.3284 ³	12.6056 ³	12.4477 ³
Class TEH	10.9729 ¹	12.3724 ¹	12.3766 ¹
Class TFH	10.9744 ²	12.3703 ²	12.3738 ²
Class TG	11.1746	12.5042	12.4163
Class TGP	10.5175	12.0170	12.2962
Class TUH	11.3244 ³	12.6005 ³	12.4472 ³
Class ZE	8.1265 ¹	9.4643 ¹	9.3628 ¹
Class ZEH	10.9240 ¹	12.3480 ¹	12.4008 ¹
Class ZFH	10.5932 ²	11.9648 ²	12.0143 ²
Class ZG	24.0745	26.9947	26.9156
Class ZGP	9.4127	10.7776	11.0735
Class ZUH	9.8451 ³	10.9752 ³	10.8824 ³
Class 3EH	1.5594 ¹	1.7608 ¹	1.7651 ¹
Class 3FH	1.6765 ²	1.8918 ²	1.8962 ²
Class 3UH	1.9620 ³	2.1863 ³	2.1639 ³
Class 9EH	9.3449 ¹	10.5479 ¹	10.5716 ¹
Class 9EP	8.3824 ¹	9.9562 ¹	10.1260 ¹
Class 9FH	9.3325 ²	10.5292 ²	10.5498 ²
Class 9G	9.0213	10.1044	10.0527
Class 9UH	10.0876 ³	11.2422 ³	11.1280 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, 2022

	Notes	2022 GBP
Assets		
Investment portfolio at market value	2	218,935,110
Cash at bank	2	336,272
Subscriptions receivable		203,487
Interest and dividends receivable, net		599,833
Net unrealised gain on forward currency exchange contracts	2, 9	454,109
Total assets		220,528,811
Liabilities		
Redemptions payable		(1,059,683)
Asset management fees payable	5	(137,909)
Other liabilities		(47,476)
Total liabilities		(1,245,068)
Total net assets		219,283,743

NUMBER OF SHARES OUTSTANDING

Class AE	1,832,973.732
Class AEC	48,893.611
Class AEH	126,876.437
Class AG	579,952.681
Class ASC	133.600
Class AUC	531,322.637
Class DE	6,108.118
Class DEC	12,739.967
Class DEH	4,780.573
Class DG	24,865.456
Class DGP	808.187
Class IE	2,144,577.140
Class IEH	20,401.291
Class IG	520,446.259
Class IGP	1,421,010.526
Class IU	489,310.087
Class IUH	80.000
Class LG	391,618.526
Class LGP	12,075,350.164
Class ZE	180,178.072
Class ZEH	18,770.600
Class ZFH	10,046.000
Class ZG	169,715.774
Class ZGP	162,981.383
Class ZUH	125,597.184
Class 1EH	254,434.756
Class 1FH	29,291.102
Class 1UH	92,880.092
Class 3EH	135,339.622
Class 3FH	28,981.742
Class 3UH	246,707.532
Class 9EH	42,173.000
Class 9FH	81.000
Class 9G	711,914.313
Class 9UH	2,174.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 GBP
Net assets at the beginning of the period		232,631,300
Income		
Dividends, net	2	5,080,382
Bank interest	2	5,425
Total income		5,085,807
Expenses		
Asset management fees	5	(868,459)
Bank interest	2	(216)
Operating expenses	3, 5	(254,339)
Total expenses		(1,123,014)
Net income from investments		3,962,793
Net realised gain on sales of investments		765,489
Net realised gain on forward currency exchange contracts		1,390,828
Net realised gain on foreign exchange		103,953
Net realised gain		2,260,270
Change in net unrealised (loss) on investments		(27,769,454)
Change in net unrealised gain on forward currency exchange contracts		545,820
Net change in unrealised (loss)		(27,223,634)
Net (decrease) in net assets as a result of operations		(21,000,571)
Movements in capital		
Subscriptions of shares		50,296,249
Redemptions of shares		(39,520,748)
Dividends	7	(3,122,487)
Total movements in capital		7,653,014
Net assets at the end of the period		219,283,743

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
GBP	219,283,743	232,631,300	203,529,182

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, 2022	March 31, 2022	March 31, 2021
Class AE	11.0263 ¹	12.6812 ¹	11.6608 ¹
Class AEC	8.4759 ¹	9.6686 ¹	9.3261 ¹
Class AEH	10.3822 ¹	11.5877 ¹	10.8296 ¹
Class AG	11.0028	12.1852	11.2947
Class ASC	8.9557 ²	10.1013 ²	9.6533 ²
Class AUC	9.4348 ³	10.6068 ³	10.1151 ³
Class DE	10.5443 ¹	12.1725 ¹	11.2772 ¹
Class DEC	8.0629 ¹	9.2267 ¹	8.9790 ¹
Class DEH	9.9244 ¹	11.1182 ¹	10.4678 ¹
Class DG	10.5235	11.6992	10.9259
Class DGP	8.8847	10.0965	9.7473
Class IE	11.6664 ¹	13.3535 ¹	12.1630 ¹
Class IEH	10.9752 ¹	12.1998 ¹	11.2958 ¹
Class IG	11.6652	12.8573	11.8052
Class IGP	9.4995	10.7015	10.1383
Class IU	10.2029 ³	13.2640 ³	12.7617 ³
Class IUH	11.8760 ³	13.0077 ³	11.8874 ³
Class LG	11.7649	12.9575	11.8792
Class LGP	9.5615	10.7649	10.1870
Class ZE	11.5343 ¹	13.2156 ¹	12.0615 ¹
Class ZEH	10.8533 ¹	12.0729 ¹	11.2040 ¹
Class ZFH	10.6970 ⁴	11.8925 ⁴	11.0386 ⁴
Class ZG	11.5167	12.7064	11.6899
Class ZGP	9.8534	11.1107	10.5523
Class ZUH	12.1485 ³	13.3271 ³	12.2225 ³
Class 1EH	10.2935 ¹	11.4780 ¹	10.7111 ¹
Class 1FH	10.2328 ⁴	11.4101 ⁴	10.6537 ⁴
Class 1UH	11.1182 ³	12.2298 ³	11.2829 ³
Class 3EH	10.6058 ¹	11.7863 ¹	10.9193 ¹
Class 3FH	10.5389 ⁴	11.7136 ⁴	10.8540 ⁴
Class 3UH	11.4639 ³	12.5625 ³	11.5019 ³
Class 9EH	10.6198 ¹	11.7980 ¹	10.9227 ¹
Class 9FH	10.5379 ⁴	11.7077 ⁴	10.8516 ⁴
Class 9G	10.4273	11.4924	10.5508
Class 9UH	11.4671 ³	12.5653 ³	11.4992 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, 2022

	Notes	2022 USD
Assets		
Cash at bank	2	1,499,229
Interest and dividends receivable, net		484
Other assets		21,106
Total assets		1,520,819
Liabilities		
Other liabilities		(440)
Total liabilities		(440)
Total net assets		1,520,379

NUMBER OF SHARES OUTSTANDING

Class IU	398,459.064
Class ZU	12,351.905

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class IU	3.7009	3.8464	3.8047
Class ZU	3.7014	3.8469	3.8053

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		1,580,155
Income		
Bank interest	2	1,714
Total income		1,714
Expenses		
Operating expenses	3, 5	(2,743)
Total expenses		(2,743)
Net (loss) from investments		(1,029)
Net realised (loss) on sales of investments		(58,709)
Net realised (loss) on foreign exchange		(38)
Net realised (loss)		(58,747)
Net (decrease) in net assets as a result of operations		(59,776)
Net assets at the end of the period		1,520,379

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	1,520,379	1,580,155	6,857,182

*See note 22.

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

Threadneedle (Lux) - American Absolute Alpha

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	38,152,190
Cash at bank	2	804,431
Receivable for investments sold		106,648
Subscriptions receivable		121,876
Interest receivable on swaps	2	15,384
Interest and dividends receivable, net		22,988
Net unrealised gain on swaps	2, 10	1,059,295
Net unrealised gain on futures contracts	2, 11	2,090,428
Total assets		42,373,240
Liabilities		
Payable for investments purchased		(513,809)
Redemptions payable		(18,640)
Dividend payable on swaps	2	(23,359)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(574,899)
Asset management fees payable	5	(16,095)
Performance fees payable	8	(13)
Other liabilities		(5,575)
Total liabilities		(1,152,390)
Total net assets		41,220,850

NUMBER OF SHARES OUTSTANDING

Class AEH	46,864.276
Class AFH	764.000
Class AGH	751.881
Class AU	166,176.656
Class DEH	8,492.859
Class DU	76,857.427
Class IEH	110,271.141
Class IGH	79,457.937
Class IU	837,415.976
Class XGH	1,013,084.972
Class ZE	80.000
Class ZEH	83.000
Class ZGH	1,774.875
Class ZU	100.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AEH	14.6833 ¹	15.5801 ¹	15.3714 ¹
Class AFH	13.3577 ²	14.1612 ²	13.9949 ²
Class AGH	15.9117 ³	16.7573 ³	16.4018 ³
Class AU	16.8748	17.6966	17.2872
Class DEH	11.2952 ¹	12.0140 ¹	11.9135 ¹
Class DU	12.8821	13.5433	13.2965
Class IEH	21.5510 ¹	22.7694 ¹	22.2720 ¹
Class IGH	23.1115 ³	24.2352 ³	23.5814 ³
Class IU	24.4565	25.5384	24.8005
Class XGH	10.3831 ³	10.8426 ³	10.4372 ³
Class ZE	11.8096 ¹	11.0174 ¹	10.1161 ¹
Class ZEH	9.3843 ¹	9.9289 ¹	9.7263 ¹
Class ZGH	15.8576 ³	16.6367 ³	16.1525 ³
Class ZU	10.1644	10.6198	10.3329

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, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		
		24,741,485
Income		
Dividends, net	2	108,242
Bank interest	2	13,425
Interest income on swaps		67,647
Interest income on futures contracts		1,809
Total income		191,123
Expenses		
Asset management fees	5	(66,446)
Performance fees	8	(13)
Bank interest	2	(330)
Dividends expenses on swaps		(68,970)
Interest expense on swaps		(57,024)
Operating expenses	3, 5	(24,815)
Total expenses		(217,598)
Net (loss) from investments		
		(26,475)
Net realised (loss) on sales of investments		(497,563)
Net realised gain on swaps		1,384,249
Net realised (loss) on forward currency exchange contracts		(2,306,764)
Net realised gain on futures contracts		297,439
Net realised gain on foreign exchange		46,053
Net realised (loss)		(1,076,586)
Change in net unrealised (loss) on investments		(6,522,193)
Change in net unrealised gain on swaps		1,199,919
Change in net unrealised (loss) on forward currency exchange contracts		(793,521)
Change in net unrealised gain on futures contracts		2,985,088
Net change in unrealised (loss)		(3,130,707)
Net (decrease) in net assets as a result of operations		
		(4,233,768)
Movements in capital		
Subscriptions of shares		23,061,935
Redemptions of shares		(2,348,802)
Total movements in capital		20,713,133
Net assets at the end of the period		
		41,220,850

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	41,220,850	24,741,485	103,961,830

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

Threadneedle (Lux) - Credit Opportunities

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 EUR
Assets		
Investment portfolio at market value	2	588,077,891
Cash at bank	2	7,902,108
Term deposits	2, 19	25,005,695
Receivable for investments sold		873,406
Subscriptions receivable		181,033
Interest receivable on swaps	2	570,816
Interest and dividends receivable, net		7,569,828
Net unrealised gain on swaps	2, 10	15,529,597
Net unrealised gain on futures contracts	2, 11	14,646,519
Other assets		2,165
Total assets		660,359,058
Liabilities		
Payable for investments purchased		(3,807,855)
Redemptions payable		(32,834,589)
Interest payable on swaps	2	(870,828)
Upfront payment received on swaps	2	(83,095)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(571,480)
Asset management fees payable	5	(326,362)
Other liabilities		(52,870)
Total liabilities		(38,547,079)
Total net assets		621,811,979

NUMBER OF SHARES OUTSTANDING

Class AE	85.000
Class IE	85.000
Class ZE	95,018.437
Class 1E	12,087,291.081
Class 1EP	54,711.959
Class 1GH	167,602.993
Class 1UH	195,285.628
Class 2E	29,960,397.034
Class 2EP	432,990.926
Class 2GC	76.000
Class 2GH	7,497.154
Class 4GH	242,001.138
Class 8E	19,902,401.986
Class 8EP	124,630.995
Class 8GC	34,663.272
Class 8GH	688,646.775

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 EUR
Net assets at the beginning of the period		980,879,073
Income		
Dividends, net	2	12,553
Interest on bonds, net	2	14,498,868
Bank interest	2	18,970
Interest income on swaps		3,734,705
Interest income on futures contracts		37,108
Other income		314
Total income		18,302,518
Expenses		
Asset management fees	5	(2,286,015)
Bank interest	2	(213,670)
Interest expense on swaps		(11,162,982)
Operating expenses	3, 5	(357,421)
Total expenses		(14,020,088)
Net income from investments		4,282,430
Net realised (loss) on sales of investments		(17,408,721)
Net realised gain on swaps		3,293,509
Net realised (loss) on forward currency exchange contracts		(15,808,021)
Net realised gain on futures contracts		42,058,476
Net realised gain on foreign exchange		1,538,928
Net realised gain		13,674,171
Change in net unrealised (loss) on investments		(72,645,072)
Change in net unrealised gain on swaps		35,378,123
Change in net unrealised (loss) on forward currency exchange contracts		(5,079,287)
Change in net unrealised (loss) on futures contracts		(1,948,032)
Net change in unrealised (loss)		(44,294,268)
Net (decrease) in net assets as a result of operations		(26,337,667)
Movements in capital		
Subscriptions of shares		93,294,168
Redemptions of shares		(426,023,595)
Total movements in capital		(332,729,427)
Net assets at the end of the period		621,811,979

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
EUR	621,811,979	980,879,073	1,105,181,704

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

Threadneedle (Lux) - Credit Opportunities

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AE	9.4200	9.7720	–
Class IE	9.4772	9.8024	–
Class ZE	9.6589	9.9967	10.2122
Class 1E	9.5066	9.8622	10.1181
Class 1EP	8.4005	8.7147	9.2533
Class 1GH	9.8447 ¹	10.1307 ¹	10.3276 ¹
Class 1UH	10.1582 ²	10.4460 ²	10.6393 ²
Class 2E	9.7473	10.0810	10.2797
Class 2EP	8.5975	8.8919	9.3705
Class 2GC	8.8935 ¹	9.1211 ¹	9.5453 ¹
Class 2GH	10.0953 ¹	10.3563 ¹	10.4925 ¹
Class 4GH	10.3042 ¹	10.5443 ¹	10.6305 ¹
Class 8E	9.7275	10.0626	10.2650
Class 8EP	8.6030	8.8993	9.3952
Class 8GC	8.9091 ¹	9.1415 ¹	9.5801 ¹
Class 8GH	10.0826 ¹	10.3438 ¹	10.4843 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.

Threadneedle (Lux) - Global Investment Grade Credit Opportunities

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 EUR
Assets		
Investment portfolio at market value	2	28,640,320
Cash at bank	2	1,289,422
Interest receivable on swaps	2	14,973
Interest and dividends receivable, net		273,640
Net unrealised gain on swaps	2, 10	1,040,288
Net unrealised gain on futures contracts	2, 11	878,315
Other assets		10,893
Total assets		32,147,851
Liabilities		
Payable for investments purchased		(265,348)
Interest payable on swaps	2	(27,956)
Upfront payment received on swaps	2	(8,309)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(369,323)
Asset management fees payable	5	(974)
Other liabilities		(3,189)
Total liabilities		(675,099)
Total net assets		31,472,752

NUMBER OF SHARES OUTSTANDING

Class AE	374.659
Class AFH	92.200
Class AKH	84.000
Class ANH	830.000
Class AUH	572.957
Class DE	17,592.059
Class IE	217,877.632
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	2,262,571.117
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, 2022 to September 30, 2022

	Notes	2022 EUR
Net assets at the beginning of the period		44,628,404
Income		
Interest on bonds, net	2	524,067
Bank interest	2	3,353
Interest income on swaps		161,215
Interest income on futures contracts		2,412
Other income		10
Total income		691,057
Expenses		
Asset management fees	5	(6,513)
Bank interest	2	(12,235)
Interest expense on swaps		(408,272)
Operating expenses	3, 5	(25,438)
Total expenses		(452,458)
Net income from investments		238,599
Net realised (loss) on sales of investments		(522,176)
Net realised gain on swaps		78,816
Net realised (loss) on forward currency exchange contracts		(1,764,958)
Net realised gain on futures contracts		2,502,839
Net realised gain on foreign exchange		152,825
Net realised gain		447,346
Change in net unrealised (loss) on investments		(3,507,364)
Change in net unrealised gain on swaps		1,434,290
Change in net unrealised (loss) on forward currency exchange contracts		(347,055)
Change in net unrealised (loss) on futures contracts		(152,706)
Net change in unrealised (loss)		(2,572,835)
Net (decrease) in net assets as a result of operations		(1,886,890)
Movements in capital		
Subscriptions of shares		613,952
Redemptions of shares		(11,882,684)
Dividends	7	(30)
Total movements in capital		(11,268,762)
Net assets at the end of the period		31,472,752

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
EUR	31,472,752	44,628,404	53,361,804

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, 2022	March 31, 2022	March 31, 2021
Class AE	9.5779	9.9429	10.2349
Class AFH	9.4402 ¹	9.8101 ¹	10.1268 ¹
Class AKH	96.2522 ²	99.6323 ²	102.3358 ²
Class ANH	9.8433 ³	10.1446 ³	10.3661 ³
Class AUH	10.3561 ⁴	10.6635 ⁴	10.8977 ⁴
Class DE	9.3379	9.7208	10.0608
Class IE	9.8616	10.2044	10.4353
Class IEP	8.5871	9.0524	9.4983
Class IGH	10.2669 ⁵	10.5320 ⁵	10.6920 ⁵
Class INH	9.9909 ³	10.2572 ³	10.4013 ³
Class IU	8.5694 ⁴	10.0660 ⁴	10.8726 ⁴
Class IUH	10.6505 ⁴	10.9297 ⁴	11.0910 ⁴
Class JE	9.8501	10.1884	10.4159
Class JGH	10.2799 ⁵	10.5456 ⁵	10.6939 ⁵
Class JUH	10.6042 ⁴	10.8783 ⁴	11.0321 ⁴
Class LE	9.9262	10.2635	10.4800
Class LEP	8.7023	9.1580	9.5877
Class LGH	10.3554 ⁵	10.6048 ⁵	10.7382 ⁵
Class XE	10.2535	10.5895	10.7859
Class XGH	10.0480 ⁵	10.2913 ⁵	10.4148 ⁵
Class XUH	10.5155 ⁴	10.7628 ⁴	10.8737 ⁴
Class YE	9.7971	10.1443	10.3910
Class YGH	10.1933 ⁵	10.4650 ⁵	10.6432 ⁵
Class YUH	10.5274 ⁴	10.8066 ⁴	10.9872 ⁴
Class ZE	9.7755	10.1272	10.3835
Class ZFH	9.6364 ¹	9.9880 ¹	10.2620 ¹
Class ZGH	10.1997 ⁵	10.4758 ⁵	10.6642 ⁵
Class ZUH	10.5800 ⁴	10.8614 ⁴	11.0490 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.

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

Threadneedle (Lux) - Pan European Absolute Alpha

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 EUR
Assets		
Investment portfolio at market value	2	83,478,866
Cash at bank	2	2,039,560
Receivable for investments sold		7,451,284
Subscriptions receivable		24,030
Interest receivable on swaps	2	4,910,909
Interest and dividends receivable, net		23,050
Net unrealised gain on swaps	2, 10	697,184
Other assets		212,266
Total assets		98,837,149
Liabilities		
Bank overdrafts		(1,237,966)
Payable for investments purchased		(2,669,535)
Redemptions payable		(131,981)
Interest payable on swaps	2	(503,602)
Dividend payable on swaps	2	(36,769)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(134,404)
Asset management fees payable	5	(84,012)
Other liabilities		(22,286)
Total liabilities		(4,820,555)
Total net assets		94,016,594

NUMBER OF SHARES OUTSTANDING

Class AE	1,913,987.648
Class AEP	28,416.953
Class AUH	77.000
Class DE	2,125,469.418
Class IE	1,658,092.106
Class IGH	16,517.702
Class LE	1,401,504.591
Class XGH	783,616.969
Class ZE	170,281.038
Class ZF	76.000
Class ZFH	77.000
Class ZGH	57.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AE	11.0759	12.1389	11.9823
Class AEP	11.3021	12.3867	12.3580
Class AUH	12.1646 ¹	13.1642 ¹	12.8933 ¹
Class DE	10.7213	11.7798	11.7839
Class IE	11.5638	12.6164	12.5007
Class IGH	11.9745 ²	12.9699 ²	12.7513 ²
Class LE	11.7702	12.8174	12.6752
Class XGH	13.2529 ²	14.3002 ²	13.8662 ²
Class ZE	11.6044	12.6671	12.5092
Class ZF	9.9485 ³	11.5379 ³	12.2367 ³
Class ZFH	10.9021 ³	11.9019 ³	11.8267 ³
Class ZGH	12.0976 ²	13.1142 ²	12.7204 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, 2022 to September 30, 2022

	Notes	2022 EUR
Net assets at the beginning of the period		123,839,076
Income		
Dividends, net	2	2,155,688
Bank interest	2	449
Interest income on swaps		44,914
Total income		2,201,051
Expenses		
Asset management fees	5	(565,912)
Bank interest	2	(11,337)
Dividends expenses on swaps		(1,000,805)
Interest expense on swaps		(289,678)
Operating expenses	3, 5	(142,254)
Total expenses		(2,009,986)
Net income from investments		191,065
Net realised (loss) on sales of investments		(5,524,437)
Net realised gain on swaps		7,126,241
Net realised (loss) on forward currency exchange contracts		(216,972)
Net realised gain on foreign exchange		2,447
Net realised gain on tax reclaim		20
Net realised gain		1,387,299
Change in net unrealised (loss) on investments		(12,565,847)
Change in net unrealised gain on swaps		744,187
Change in net unrealised (loss) on forward currency exchange contracts		(135,351)
Net change in unrealised (loss)		(11,957,011)
Net (decrease) in net assets as a result of operations		(10,378,647)
Movements in capital		
Subscriptions of shares		4,756,026
Redemptions of shares		(24,199,861)
Total movements in capital		(19,443,835)
Net assets at the end of the period		94,016,594

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
EUR	94,016,594	123,839,076	235,387,755

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

Threadneedle (Lux) - American Extended Alpha

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	82,996,317
Cash at bank	2	526,993
Receivable for investments sold		382,152
Subscriptions receivable		7,919
Interest receivable on swaps	2	31,385
Interest and dividends receivable, net		66,268
Net unrealised gain on swaps	2, 10	970,489
Other assets		1,597
Total assets		84,983,120
Liabilities		
Payable for investments purchased		(1,141,006)
Redemptions payable		(325,801)
Interest payable on swaps	2	(11,540)
Dividend payable on swaps	2	(43,508)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(41,803)
Asset management fees payable	5	(97,998)
Other liabilities		(12,933)
Total liabilities		(1,674,589)
Total net assets		83,308,531

NUMBER OF SHARES OUTSTANDING

Class AEH	747.414
Class AU	1,957.786
Class DEH	219.748
Class DU	27,259.443
Class IU	176,332.124
Class ZU	57.000
Class 1E	3,293,257.868
Class 1EH	370,556.382
Class 1U	5,641,713.206
Class 2E	49.000
Class 2U	186.000
Class 3U	45,196.000
Class 8E	271,198.724
Class 8U	1,945,805.937
Class 9U	56.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AEH	12.3385 ¹	16.4272 ¹	14.7944 ¹
Class AU	13.3117	17.4066	15.4832
Class DEH	12.1062 ¹	16.1610 ¹	14.6365 ¹
Class DU	13.0607	17.1211	15.3058
Class IU	13.7613	17.9132	15.7911
Class ZU	13.6891	17.8411	15.7432
Class 1E	7.0572 ¹	8.1204 ¹	6.8306 ¹
Class 1EH	4.4940 ¹	5.9805 ¹	5.3803 ¹
Class 1U	6.9123	9.0336	8.0266
Class 2E	16.0515 ¹	18.3931 ¹	15.3339 ¹
Class 2U	13.8196	17.9863	15.8326
Class 3U	3.9245	5.1096	4.5061
Class 8E	7.8278 ¹	8.9701 ¹	7.4837 ¹
Class 8U	7.6212	9.9191	8.7414
Class 9U	13.7889	17.9452	15.8025

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, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		
		125,198,445
Income		
Dividends, net	2	478,197
Bank interest	2	14,773
Interest income on swaps		179,787
Total income		672,757
Expenses		
Asset management fees	5	(696,875)
Bank interest	2	(312)
Dividends expenses on swaps		(53,044)
Interest expense on swaps		(326,440)
Operating expenses	3, 5	(91,774)
Total expenses		(1,168,445)
Net (loss) from investments		
		(495,688)
Net realised (loss) on sales of investments		
		(3,519,666)
Net realised (loss) on swaps		
		(296,754)
Net realised (loss) on forward currency exchange contracts		
		(223,812)
Net realised (loss) on foreign exchange		
		(897)
Net realised (loss)		
		(4,041,129)
Change in net unrealised (loss) on investments		
		(25,123,812)
Change in net unrealised gain on swaps		
		1,500,525
Change in net unrealised (loss) on forward currency exchange contracts		
		(67,260)
Net change in unrealised (loss)		
		(23,690,547)
Net (decrease) in net assets as a result of operations		
		(28,227,364)
Movements in capital		
		4,126,243
		(17,788,793)
Total movements in capital		
		(13,662,550)
Net assets at the end of the period		
		83,308,531

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	83,308,531	125,198,445	112,622,890

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

Threadneedle (Lux) - Global Extended Alpha

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	66,647,034
Cash at bank	2	2,035,879
Term deposits	2, 19	7,308,478
Subscriptions receivable		16,916
Interest receivable on swaps	2	7,308
Interest and dividends receivable, net		62,248
Other assets		47,801
Total assets		76,125,664
Liabilities		
Bank overdrafts		(9,479)
Redemptions payable		(39,071)
Interest payable on swaps	2	(217,546)
Dividend payable on swaps	2	(60,588)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(3,778)
Net unrealised (loss) on swaps	2, 10	(1,373,513)
Asset management fees payable	5	(97,196)
Other liabilities		(12,484)
Total liabilities		(1,813,655)
Total net assets		74,312,009

NUMBER OF SHARES OUTSTANDING

Class AEH	52.000
Class AU	18,715.185
Class DEH	13,179.370
Class DU	618.597
Class IU	126,664.000
Class ZU	58.000
Class 1E	14,789,701.905
Class 1U	888,455.848
Class 2E	52.000
Class 2U	643.023
Class 8E	207,506.384
Class 8U	197,736.102

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AEH	11.0473 ¹	14.5886 ¹	15.0223 ¹
Class AU	11.8916	15.4367	15.6740
Class DEH	10.9214 ¹	14.4782 ¹	14.9762 ¹
Class DU	11.7374	15.2753	15.5884
Class IU	12.4163	16.0451	16.1456
Class ZU	12.2686	15.8776	15.9900
Class 1E	4.5780 ¹	5.2295 ¹	5.0213 ¹
Class 1U	4.4917	5.8275	5.9106
Class 2E	14.3515 ¹	16.3297 ¹	15.5305 ¹
Class 2U	12.3404	15.9419	16.0307
Class 8E	5.1045 ¹	5.8070 ¹	5.5302 ¹
Class 8U	5.0640	6.5431	6.5821

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, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		99,127,304
Income		
Dividends, net	2	392,082
Bank interest	2	75,446
Interest income on swaps		79,649
Total income		547,177
Expenses		
Asset management fees	5	(623,304)
Bank interest	2	(4,744)
Dividends expenses on swaps		(88,851)
Interest expense on swaps		(304,865)
Operating expenses	3, 5	(80,255)
Total expenses		(1,102,019)
Net (loss) from investments		(554,842)
Net realised (loss) on sales of investments		(776,019)
Net realised gain on swaps		1,276,355
Net realised (loss) on forward currency exchange contracts		(62,144)
Net realised (loss) on foreign exchange		(46,233)
Net realised gain		391,959
Change in net unrealised (loss) on investments		(19,046,774)
Change in net unrealised (loss) on swaps		(3,239,225)
Change in net unrealised (loss) on forward currency exchange contracts		(18,117)
Net change in unrealised (loss)		(22,304,116)
Net (decrease) in net assets as a result of operations		(22,466,999)
Movements in capital		
Subscriptions of shares		2,913,894
Redemptions of shares		(5,262,190)
Total movements in capital		(2,348,296)
Net assets at the end of the period		74,312,009

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	74,312,009	99,127,304	209,555,266

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

Threadneedle (Lux) - Enhanced Commodities

STATEMENT OF NET ASSETS

as at September 30, 2022

	Notes	2022 USD
Assets		
Investment portfolio at market value	2	335,735,697
Cash at bank	2	40,488,366
Subscriptions receivable		163,366
Interest and dividends receivable, net		24,660
Other assets		1,498
Total assets		376,413,587
Liabilities		
Redemptions payable		(6,414,201)
Interest payable on swaps	2	(28,673)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(2,667,386)
Net unrealised (loss) on swaps	2, 10	(18,968,632)
Asset management fees payable	5	(87,832)
Other liabilities		(36,376)
Total liabilities		(28,203,100)
Total net assets		348,210,487

NUMBER OF SHARES OUTSTANDING

Class AEH	326,058.311
Class AFH	246,441.729
Class AGH	65,250.229
Class ASH	1,188,832.304
Class AU	1,853,720.538
Class DEH	203,277.082
Class DU	532,234.945
Class IEH	345,151.815
Class IG	64.000
Class IGH	2,733,760.438
Class IU	143,286.070
Class NG	52,987.388
Class XU	11,454,921.832
Class ZEH	28,401.630
Class ZFH	160.000
Class ZGH	303,337.694
Class ZU	15,781.123

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2022 to September 30, 2022

	Notes	2022 USD
Net assets at the beginning of the period		547,084,733
Income		
Interest on bonds, net	2	1,903,849
Bank interest	2	156,175
Interest income on swaps		23,495
Total income		2,083,519
Expenses		
Asset management fees	5	(695,005)
Bank interest	2	(7,421)
Interest expense on swaps		(475,736)
Operating expenses	3, 5	(375,194)
Miscellaneous fees	4	(1,194)
Total expenses		(1,554,550)
Net income from investments		528,969
Net realised gain on sales of investments		533,918
Net realised (loss) on swaps		(3,355,504)
Net realised (loss) on forward currency exchange contracts		(11,472,545)
Net realised (loss) on foreign exchange		(432,349)
Net realised (loss)		(14,726,480)
Change in net unrealised (loss) on investments		(15,495)
Change in net unrealised (loss) on swaps		(36,825,763)
Change in net unrealised (loss) on forward currency exchange contracts		(3,874,305)
Net change in unrealised (loss)		(40,715,563)
Net (decrease) in net assets as a result of operations		(54,913,074)
Movements in capital		
Subscriptions of shares		75,859,873
Redemptions of shares		(219,821,045)
Total movements in capital		(143,961,172)
Net assets at the end of the period		348,210,487

TOTAL NET ASSET VALUE

	September 30, 2022	March 31, 2022	March 31, 2021
USD	348,210,487	547,084,733	528,893,598

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

Threadneedle (Lux) - Enhanced Commodities

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2022	March 31, 2022	March 31, 2021
Class AEH	10.9109 ¹	12.2529 ¹	8.4906 ¹
Class AFH	8.0309 ²	9.0157 ²	6.2739 ²
Class AGH	11.7954 ³	13.1736 ³	9.0951 ³
Class ASH	6.2369 ⁴	6.9266 ⁴	4.7702 ⁴
Class AU	13.1558	14.5604	10.0129
Class DEH	8.2372 ¹	9.2625 ¹	6.4457 ¹
Class DU	9.9366	11.0114	7.6039
Class IEH	16.2019 ¹	18.1687 ¹	12.4903 ¹
Class IG	16.4532 ³	15.4257 ³	10.0476 ³
Class IGH	17.4793 ³	19.4921 ³	13.3493 ³
Class IU	19.5150	21.5661	14.7124
Class NG	15.9426 ³	14.9110 ³	9.6735 ³
Class XU	20.8738	22.9751	15.5436
Class ZEH	6.8400 ¹	7.6710 ¹	5.2751 ¹
Class ZFH	6.5896 ²	7.3902 ²	5.1075 ²
Class ZGH	9.9994 ³	11.1531 ³	7.6437 ³
Class ZU	8.0437	8.8906	6.0682

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, 2022

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						
EUR	3,306,000	APA Infrastructure Limited 1.25% 15/03/2033	2,251,619	0.42	EUR	4,295,000	OP Corporate Bank plc 0.10% 16/11/2027	3,497,351	0.65	
EUR	1,000,000	Ausgrid Finance Pty Limited 0.88% 07/10/2031	703,770	0.13	Total Finland					
EUR	1,030,000	Ausgrid Finance Pty Limited 1.25% 30/07/2025	943,829	0.18	FRANCE					
USD	1,708,000	Ausgrid Finance Pty Limited 4.35% 01/08/2028	1,584,368	0.29	EUR	2,800,000	BPCE SA FRN 13/10/2046	1,846,837	0.34	
EUR	1,372,000	Goodman Australia 1.38% 27/09/2025	1,236,578	0.23	EUR	2,200,000	Electricite de France SA - Perp FRN	1,519,130	0.28	
USD	2,315,000	SGSP Australia Assets Pty 3.50% 07/07/2027	2,115,309	0.39	EUR	2,185,000	Faurecia SE 2.38% 15/06/2029	1,456,316	0.27	
Total Australia				8,835,473	1.64	EUR	1,200,000	RTE Reseau de Transport d'Electricite SADIR 0.63% 08/07/2032	873,298	0.16
BERMUDA				GERMANY						
USD	2,222,000	Bacardi Limited 5.30% 15/05/2048	1,910,314	0.36	EUR	800,000	Adler Real Estate AG 3.00% 27/04/2026	546,906	0.10	
Total Bermuda				1,910,314	0.36	EUR	1,500,000	Alstria office REIT-AG 0.50% 26/09/2025	1,205,565	0.22
CAYMAN ISLANDS				FRANCE						
USD	732,000	Alibaba Group Holding Limited 4.00% 06/12/2037	561,655	0.10	EUR	5,800,000	Amprion GmbH 0.63% 23/09/2033	3,931,910	0.74	
GBP	2,080,000	Southern Water Services Finance Limited 1.63% 30/03/2027	1,887,360	0.35	EUR	2,200,000	Amprion GmbH 3.97% 22/09/2032	2,120,085	0.39	
GBP	1,404,000	Southern Water Services Finance Limited 2.38% 28/05/2028	1,264,477	0.24	EUR	1,700,000	BASF SE 3.75% 29/06/2032	1,576,828	0.29	
GBP	2,060,000	Southern Water Services Finance Limited 3.00% 28/05/2037	1,565,401	0.29	EUR	1,600,000	Commerzbank AG FRN 29/12/2031	1,224,574	0.23	
USD	566,000	Tencent Holdings Limited 3.24% 03/06/2050	343,472	0.06	EUR	3,200,000	Commerzbank AG FRN 05/12/2030	2,858,234	0.53	
USD	1,008,000	Tencent Holdings Limited 3.60% 19/01/2028	909,395	0.17	EUR	388,000	Deutsche Bank AG FRN 10/06/2026	357,483	0.07	
USD	1,000,000	Tencent Holdings Limited 3.93% 19/01/2038	774,750	0.14	EUR	1,500,000	Deutsche Bank AG FRN 19/11/2030	1,114,144	0.20	
Total Cayman Islands				7,306,510	1.35	USD	1,610,000	Deutsche Bank AG FRN 28/05/2032	1,157,121	0.22
DENMARK				FRANCE						
EUR	476,000	Danske Bank AS FRN 15/05/2031	390,703	0.07	EUR	1,300,000	Deutsche Bank AG FRN 05/09/2030	1,199,052	0.22	
Total Denmark				390,703	0.07	EUR	349,000	Gruenthal GmbH 3.63% 15/11/2026	293,732	0.05
				FRANCE						
				EUR 1,600,000 Mahle GmbH 2.38% 14/05/2028				1,036,020	0.19	
				EUR 200,000 Vier Gas Transport GmbH 0.13% 10/09/2029				142,526	0.03	
				EUR 100,000 Vier Gas Transport GmbH 0.50% 10/09/2034				59,294	0.01	
				EUR 1,800,000 Vier Gas Transport GmbH 4.00% 26/09/2027				1,731,652	0.32	
				EUR 5,400,000 Vier Gas Transport GmbH 4.63% 26/09/2032				5,175,340	0.96	

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)				JERSEY - CHANNEL ISLANDS					
EUR	1,091,000	Volkswagen Financial Services AG 3.38% 06/04/2028	1,026,729	0.19	USD	1,447,000	Galaxy Pipeline Assets Bidco Limited 2.63% 31/03/2036	1,122,057	0.21
EUR	1,508,000	Volkswagen Leasing GmbH 0.63% 19/07/2029	1,148,716	0.21	USD	2,325,471	Galaxy Pipeline Assets Bidco Limited 2.94% 30/09/2040	1,777,678	0.32
EUR	1,100,000	Vonovia SE 1.50% 14/06/2041	588,313	0.11	EUR	1,376,000	Heathrow Funding Limited 1.13% 08/10/2030	1,035,896	0.19
EUR	2,500,000	Vonovia SE 1.88% 28/06/2028	2,084,198	0.39	EUR	1,200,000	Heathrow Funding Limited 1.88% 14/03/2034	831,557	0.15
	Total Germany		30,578,422	5.67		Total Jersey - Channel Islands		4,767,188	0.87
INDIA				LUXEMBOURG					
USD	1,830,000	Adani Ports & Special Economic Zone Limited 4.38% 03/07/2029	1,538,468	0.29	EUR	1,800,000	Aroundtown SA 0.00% 16/07/2026	1,394,640	0.26
USD	1,380,000	GMR Hyderabad International Airport 4.25% 27/10/2027	1,120,367	0.22	EUR	2,900,000	Aroundtown SA 0.38% 15/04/2027	2,154,435	0.40
	Total India		2,658,835	0.51	EUR	1,100,000	Aroundtown SA 1.45% 09/07/2028	811,957	0.15
IRELAND				NETHERLANDS					
EUR	2,330,000	AIB Group plc FRN 19/11/2029	2,062,144	0.38	EUR	302,000	Airbus SE 2.38% 09/06/2040	224,667	0.04
EUR	1,100,000	AIB Group plc FRN 30/05/2031	937,798	0.17	EUR	746,000	Akelius Residential Property Financing BV 0.75% 22/02/2030	522,578	0.10
EUR	1,882,000	Bank of Ireland Group plc FRN 11/08/2031	1,509,148	0.28					
EUR	3,000,000	Experian Europe Dac 1.56% 16/05/2031	2,417,426	0.45					
EUR	2,000,000	Glencore Capital Finance Dac 0.75% 01/03/2029	1,472,364	0.28					
	Total Ireland		8,398,880	1.56					
ITALY									
EUR	427,000	Aeroporti di Roma SpA 1.63% 02/02/2029	334,413	0.06					
EUR	598,000	Aeroporti di Roma SpA 1.75% 30/07/2031	420,830	0.08					
EUR	100,000	Aeroporti di Roma SpA 1.75% 30/07/2031	70,373	0.01					
EUR	950,000	Autostrade per l'Italia SpA 1.88% 26/09/2029	691,461	0.13					
EUR	801,000	Autostrade per l'Italia SpA 2.00% 04/12/2028	606,887	0.11					
EUR	1,684,000	Autostrade per l'Italia SpA 2.25% 25/01/2032	1,173,786	0.22					
EUR	749,000	Banca Monte dei Paschi di Siena SpA 1.88% 09/01/2026	596,108	0.11					
EUR	673,000	ENI SpA - Perp FRN	499,500	0.09					
EUR	559,000	Nexi SpA 1.63% 30/04/2026	469,259	0.09					
	Total Italy		4,862,617	0.90					

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)			
NETHERLANDS (continued)				SPAIN			
EUR	800,000 Diageo Capital BV 1.88% 08/06/2034	641,648	0.12	GBP	1,800,000 Banco Santander SA FRN 30/08/2028	1,832,042	0.34
EUR	1,090,000 Diageo Capital BV 1.88% 08/06/2034	874,246	0.16	EUR	309,000 Nortegas Energia Distribucion SA 2.07% 28/09/2027	270,194	0.05
EUR	3,970,000 Digital Dutch Finco BV 1.50% 15/03/2030	2,989,373	0.56		Total Spain	2,102,236	0.39
EUR	900,000 Digital Intrepid Holding BV 1.38% 18/07/2032	599,568	0.11	SWEDEN			
EUR	1,193,000 Digital Intrepid Holding BV 1.38% 18/07/2032	794,760	0.15	EUR	2,254,000 Sagax AB 1.13% 30/01/2027	1,769,725	0.33
GBP	2,414,000 E.ON International Finance BV 6.25% 03/06/2030	2,603,689	0.48	EUR	573,000 Sagax AB 2.00% 17/01/2024	540,076	0.10
USD	1,025,000 ING Groep NV FRN 28/03/2033	870,115	0.16		Total Sweden	2,309,801	0.43
EUR	1,869,000 Nederlandse Gasunie NV 3.38% 11/07/2034	1,691,383	0.31	SWITZERLAND			
EUR	400,000 Nederlandse Gasunie NV 3.38% 11/07/2034	361,987	0.07	EUR	1,814,000 Credit Suisse AG 0.25% 01/09/2028	1,348,907	0.25
EUR	2,410,000 Sagax Euro MTN BV 0.75% 26/01/2028	1,699,419	0.32	USD	4,404,000 Credit Suisse Group AG FRN 14/05/2032	3,095,668	0.58
GBP	820,000 Shell International Finance BV 1.75% 10/09/2052	426,259	0.08	USD	1,000,000 Credit Suisse Group AG FRN 01/04/2031	787,492	0.15
EUR	1,040,000 Stedin Holding NV 0.50% 14/11/2029	807,893	0.15	USD	330,000 Credit Suisse Group AG - Perp FRN	304,293	0.06
EUR	1,391,000 Stedin Holding NV 2.38% 03/06/2030	1,225,954	0.23	EUR	2,697,000 UBS AG 0.50% 31/03/2031	1,980,379	0.37
EUR	400,000 Stedin Holding NV 2.38% 03/06/2030	352,539	0.07	USD	530,000 UBS Group AG - Perp FRN	450,426	0.08
EUR	3,300,000 Stedin Holding NV - Perp FRN	2,571,451	0.48	USD	900,000 UBS Group AG - Perp FRN	856,125	0.16
EUR	1,000,000 Telefonica Europe BV - Perp FRN	698,145	0.13	USD	768,000 UBS Group Funding Switzerland AG - Perp FRN	728,122	0.14
EUR	500,000 Telefonica Europe BV - Perp FRN	464,105	0.09		Total Switzerland	9,551,412	1.79
EUR	3,883,000 TenneT Holding BV - Perp FRN	3,448,102	0.65	UNITED KINGDOM			
EUR	872,000 Thermo Fisher Scientific Finance I BV 1.63% 18/10/2041	566,879	0.11	EUR	1,201,000 Anglo American Capital plc 4.75% 21/09/2032	1,138,785	0.21
EUR	2,100,000 Triodos Bank NV FRN 05/02/2032	1,673,799	0.31	USD	691,000 Anglo American Capital plc 4.75% 16/03/2052	531,682	0.10
EUR	2,100,000 Universal Music Group NV 3.75% 30/06/2032	1,924,849	0.36	USD	7,579,000 Bae Systems plc 3.40% 15/04/2030	6,575,990	1.23
EUR	900,000 Vonovia Finance BV 1.00% 28/01/2041	430,610	0.08	USD	2,457,000 Barclays plc FRN 24/11/2032	1,775,415	0.33
	Total Netherlands	28,464,018	5.32	USD	2,063,000 Barclays plc FRN 09/08/2033	1,878,800	0.35
NORWAY				GBP	509,000 BAT International Finance plc 2.25% 26/06/2028	420,855	0.08
EUR	1,754,000 DNB Bank ASA FRN 21/09/2027	1,683,620	0.31	EUR	2,023,000 BP Capital Markets plc - Perp FRN	1,766,591	0.33
	Total Norway	1,683,620	0.31	USD	2,001,000 BP Capital Markets plc - Perp FRN	1,857,178	0.35
				EUR	2,459,000 British American Tobacco plc - Perp FRN	1,782,207	0.33
				GBP	750,000 Broadgate Financing plc 5.00% 05/10/2031	763,972	0.14

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)					
UNITED STATES (continued)				UNITED STATES (continued)					
USD	4,451,000	Berkshire Hathaway Finance Corp 3.85% 15/03/2052	3,417,193	0.63	USD	930,000	Georgia Power Company 5.13% 15/05/2052	844,776	0.16
USD	844,000	Berkshire Hathaway Finance Corp 4.25% 15/01/2049	702,472	0.13	USD	327,000	Goodman USA Finance Three 3.70% 15/03/2028	296,648	0.06
USD	2,011,000	Boeing Company 3.95% 01/08/2059	1,257,182	0.23	USD	3,245,000	HCA Inc. 5.88% 01/02/2029	3,162,151	0.59
USD	950,000	Boeing Company 5.93% 01/05/2060	818,147	0.15	USD	228,000	Intel Corp. 4.75% 25/03/2050	196,891	0.04
USD	693,000	Bristol-Myers Squibb Company 3.70% 15/03/2052	533,696	0.10	USD	762,000	Intel Corp. 4.90% 05/08/2052	673,886	0.13
USD	1,025,000	Broadcom Inc. 4.15% 15/11/2030	887,949	0.17	EUR	1,119,000	IQVIA Inc. 1.75% 15/03/2026	950,909	0.18
USD	1,133,000	Charter Communications Operating LLC 3.90% 01/06/2052	703,883	0.13	EUR	400,000	IQVIA Inc. 2.25% 15/01/2028	315,795	0.06
USD	1,663,000	Charter Communications Operating LLC 3.95% 30/06/2062	993,764	0.19	EUR	330,000	IQVIA Inc. 2.88% 15/09/2025	304,754	0.06
USD	3,020,000	Citigroup Inc. FRN 31/03/2031	2,717,213	0.51	USD	1,710,000	JPMorgan Chase & Company FRN 04/02/2032	1,264,933	0.24
USD	343,000	Commonwealth Edison Company 4.00% 01/03/2049	274,861	0.05	USD	3,423,000	JPMorgan Chase & Company FRN 08/11/2032	2,597,015	0.48
USD	250,000	Conagra Brands Inc. 5.40% 01/11/2048	216,890	0.04	USD	6,743,000	JPMorgan Chase & Company FRN 22/04/2032	5,224,394	0.97
USD	303,000	Consolidated Edison Company of New York Inc. 3.95% 01/04/2050	234,642	0.04	USD	1,358,000	JPMorgan Chase & Company FRN 25/01/2033	1,065,703	0.20
USD	150,000	CSX Corp. 3.80% 01/11/2046	115,025	0.02	USD	1,591,000	Kinder Morgan Energy Partners LP 5.00% 01/03/2043	1,295,592	0.24
USD	726,000	CSX Corp. 3.80% 15/04/2050	547,919	0.10	GBP	3,700,000	Kraft Heinz Foods Company 4.13% 01/07/2027	3,663,488	0.68
EUR	995,000	Eli Lilly & Company 1.38% 14/09/2061	501,760	0.09	USD	312,000	Kraft Heinz Foods Company 4.38% 01/06/2046	245,245	0.05
USD	960,000	Emera USA Finance LP 4.75% 15/06/2046	751,688	0.14	USD	2,351,000	Lowe's Companies Inc. 5.80% 15/09/2062	2,168,645	0.41
USD	1,902,000	Enterprise Products Operating LLC 4.45% 15/02/2043	1,533,876	0.29	EUR	6,572,000	Netflix Inc. 3.63% 15/06/2030	5,526,657	1.04
USD	3,515,000	Eversource Energy 2.55% 15/03/2031	2,813,449	0.52	EUR	2,443,000	Netflix Inc. 3.88% 15/11/2029	2,119,778	0.39
USD	1,972,000	Eversource Energy 3.38% 01/03/2032	1,666,609	0.31	USD	1,425,000	Nisource Inc. 4.38% 15/05/2047	1,135,737	0.21
USD	580,000	Eversource Energy 3.45% 15/01/2050	404,069	0.08	USD	4,327,000	Nisource Inc. 4.80% 15/02/2044	3,637,068	0.68
USD	441,000	Eversource Energy 3.45% 15/01/2050	307,232	0.06	USD	563,000	Nisource Inc. 5.00% 15/06/2052	492,345	0.09
USD	2,196,000	Eversource Energy 4.20% 27/06/2024	2,162,858	0.40	USD	2,192,000	Oracle Corp. 2.88% 25/03/2031	1,722,090	0.32
EUR	700,000	Fidelity National Information Services Inc 1.50% 21/05/2027	613,831	0.11	USD	1,176,000	Oracle Corp. 3.60% 01/04/2040	798,216	0.15
EUR	917,000	Fidelity National Information Services Inc 1.50% 21/05/2027	804,119	0.15	USD	1,200,000	Oracle Corp. 3.65% 25/03/2041	817,770	0.15
USD	1,750,000	General Motors Financial Company Inc. 2.40% 15/10/2028	1,384,336	0.26	USD	3,342,000	Pacific Gas and Electric Company 4.95% 01/07/2050	2,471,749	0.46
USD	491,000	Georgia Power Company 3.70% 30/01/2050	355,111	0.07	USD	640,000	Piedmont Natural Gas Company Inc. 3.35% 01/06/2050	426,374	0.08
					USD	524,000	Plains All American Pipeline LP 3.55% 15/12/2029	436,694	0.08
					USD	1,839,000	Plains All American Pipeline LP 4.70% 15/06/2044	1,322,249	0.25
					USD	726,000	PPL Electric Utilities Corp 4.15% 15/06/2048	600,781	0.11
					USD	1,565,000	Relx Capital Inc. 3.50% 16/03/2023	1,554,840	0.29
					USD	1,340,000	Relx Capital Inc. 4.75% 20/05/2032	1,255,844	0.23

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)				Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
UNITED STATES (continued)				GERMANY					
USD	460,000	Southern California Edison Company 3.65% 01/02/2050	316,390	0.06	EUR	1,700,000	Germany (Govt of) 0.00% 15/08/2052	898,719	0.17
USD	654,000	Southern California Edison Company 4.13% 01/03/2048	487,983	0.09	EUR	2,780,000	Kreditanstalt fuer Wiederaufbau 0.00% 15/09/2028	2,338,116	0.43
EUR	1,105,000	Southern Company FRN 15/09/2081	761,243	0.14	GBP	6,000,000	Kreditanstalt fuer Wiederaufbau 1.00% 15/12/2022	6,665,705	1.24
EUR	615,000	Thermo Fisher Scientific Inc. 1.88% 01/10/2049	380,163	0.07			Total Germany	9,902,540	1.84
GBP	1,300,000	Time Warner Cable Inc. 5.75% 02/06/2031	1,271,383	0.24					
USD	934,000	T-Mobile USA Inc. 2.63% 15/02/2029	774,384	0.14					
USD	1,760,000	T-Mobile USA Inc. 2.88% 15/02/2031	1,416,214	0.26					
USD	1,440,000	T-Mobile USA Inc. 3.40% 15/10/2052	956,225	0.18					
USD	1,693,000	T-Mobile USA Inc. 5.80% 15/09/2062	1,579,163	0.29					
USD	566,000	TSMC Arizona Corp. 2.50% 25/10/2031	450,694	0.08					
USD	1,618,000	UnitedHealth Group Inc. 4.95% 15/05/2062	1,458,094	0.27					
USD	3,601,000	Verizon Communications Inc. 4.40% 01/11/2034	3,173,585	0.59					
USD	1,790,000	Williams Partners LP 2.60% 15/03/2031	1,406,904	0.26					
USD	1,136,000	Williams Partners LP 4.85% 01/03/2048	946,737	0.18					
		Total United States	124,058,311	23.12					
VIRGIN ISLANDS (BRITISH)				JAPAN					
USD	879,000	Gold Fields Orogen Holdings BVI Limited 6.13% 15/05/2029	828,370	0.15	JPY	191,000,000	Japan (Govt of) Thirty Year Bond 0.40% 20/06/2049	1,049,751	0.20
		Total Virgin Islands (British)	828,370	0.15			Total Japan	1,049,751	0.20
Total Bonds				SUPRANATIONAL					
			330,534,348	61.47	EUR	2,300,000	International Bank for Reconstruction & Development 0.00% 15/01/2027	2,006,514	0.37
Supranationals, Governments and Local Public Authorities, Debt Instruments				UNITED KINGDOM					
CANADA				UNITED STATES					
CAD	5,008,000	Canada (Govt of) 1.00% 01/09/2026	3,321,089	0.62	USD	7,685,000	United States Treasury N/B 0.38% 15/07/2024	7,178,871	1.33
CAD	2,857,000	Canada (Govt of) 2.75% 01/12/2048	1,937,477	0.36	USD	17,800,000	United States Treasury N/B 0.38% 30/09/2027	14,846,313	2.76
		Total Canada	5,258,566	0.98	USD	13,904,000	United States Treasury N/B 1.13% 15/08/2040	8,623,738	1.60
					USD	2,108,000	United States Treasury N/B 1.25% 15/05/2050	1,183,774	0.22
					USD	10,200,000	United States Treasury N/B 2.00% 15/11/2041	7,305,749	1.36
					USD	212,000	United States Treasury N/B 2.00% 15/02/2050	146,098	0.03

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 dealt in on another regulated market and recently issued transferable securities (continued)							
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				Bonds (continued)							
UNITED STATES (continued)				UNITED STATES (continued)							
USD	35,033,000	United States Treasury N/B 2.75% 30/04/2027	33,067,865	6.14	USD	1,380,000	Verizon Communications Inc. 2.36% 15/03/2032	1,065,638	0.20		
USD	23,036,100	United States Treasury N/B 2.88% 30/04/2029	21,502,760	4.00	USD	6,297,000	Warnermedia Holdings Inc. 5.14% 15/03/2052	4,589,864	0.85		
USD	5,178,000	United States Treasury N/B 2.88% 15/05/2032	4,784,391	0.89	USD	2,589,000	Warnermedia Holdings Inc. 5.39% 15/03/2062	1,882,629	0.35		
		Total United States	98,639,559	18.33			Total United States	18,598,471	3.45		
Total Supranationals, Governments and Local Public Authorities, Debt Instruments				129,591,943	24.09	Total Bonds					
Total Transferable securities and money market instruments admitted to an official exchange listing				460,126,291	85.56	Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					
						24,944,817					
						4.63					
						Other transferable securities and money market instruments					
						Bonds					
						AUSTRALIA					
						USD	1,347,000	APA Infrastructure Limited 4.25% 15/07/2027	1,249,147	0.23	
		Total Australia	5,693,519	1.05			Total Australia	1,249,147	0.23		
						CANADA					
						CAD	1,980,000	Rogers Communications Inc. 3.65% 31/03/2027	1,348,009	0.25	
		Total Australia	5,693,519	1.05			Total Canada	1,348,009	0.25		
						DENMARK					
						USD	4,727,000	Danske Bank AS 1.55% 10/09/2027	3,970,058	0.74	
		Total Netherlands	652,827	0.13			Total Denmark	3,970,058	0.74		
						FRANCE					
						USD	2,384,000	BNP Paribas SA FRN 15/09/2029	1,871,477	0.35	
						USD	1,300,000	BNP Paribas SA FRN 20/01/2033	991,654	0.18	
		Total Netherlands	652,827	0.13			USD	1,816,000	BPCE SA 2.70% 01/10/2029	1,498,767	0.28
						USD	567,000	BPCE SA FRN 19/07/2033	525,503	0.10	
		Total United States	1,701,000	0.26			Total France	4,887,401	0.91		
						ITALY					
						USD	300,000	Intesa Sanpaolo SpA 4.00% 23/09/2029	247,381	0.05	
		Total United States	1,205,000	0.18			Total Italy	247,381	0.05		
		Total United States	5,013,000	0.77							
		Total United States	2,800,000	0.42							
		Total United States	608,000	0.08							
		Total United States	2,267,000	0.34							

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*	
Other transferable securities and money market instruments (continued)				Undertakings for collective investments in transferable securities				
Bonds (continued)				Funds				
NORWAY				IRELAND				
USD	2,317,000	DNB Bank ASA 1.13% 16/09/2026	2,024,082	0.38	6,922	BlackRock ICS US Dollar Liquidity Fund	6,922	0.00
		Total Norway	2,024,082	0.38		Total Ireland	6,922	0.00
PORTUGAL				Total Funds				
EUR	200,000	Banco Espirito Santo SA 0.00% 21/01/2099**	17,634	0.00		Total Undertakings for collective investments in transferable securities	6,922	0.00
		Total Portugal	17,634	0.00		Total value of investments	516,595,443	96.05
UNITED STATES				(Total cost: USD 645,933,436)				
USD	879,000	American Transmission Systems Inc. 2.65% 15/01/2032	690,652	0.13	<i>*Minor differences due to rounding.</i>			
USD	2,033,000	Broadcom Inc. 2.45% 15/02/2031	1,535,518	0.28	<i>**Fair valued security.</i>			
USD	784,000	Goodman US Finance Five LLC 4.63% 04/05/2032	720,506	0.13				
USD	568,000	Guardian Life Insurance Company of America 4.85% 24/01/2077	467,090	0.09				
USD	2,112,000	Jersey Central Power & Light Company 2.75% 01/03/2032	1,676,160	0.31				
USD	1,406,000	Metropolitan Edison Company 4.30% 15/01/2029	1,314,165	0.24				
USD	3,200,000	Metropolitan Life Global Funding I 1.55% 07/01/2031	2,411,945	0.45				
USD	493,000	New York Life Insurance Company 4.45% 04/04/2069	397,688	0.07				
USD	3,530,000	Northwestern Mutual Life Insurance Company 3.45% 30/03/2051	2,448,471	0.46				
USD	394,000	Northwestern Mutual Life Insurance Company 3.85% 30/09/2047	298,491	0.06				
USD	495,000	Peachtree Fund Trust 3.98% 15/02/2025	477,847	0.09				
USD	2,522,000	Roche Holdings Inc. 1.93% 13/12/2028	2,118,564	0.39				
USD	1,850,000	Stellantis Finance US Inc. 6.38% 12/09/2032	1,721,117	0.32				
USD	1,689,000	Teachers Insurance & Annuity Association of America 4.90% 15/09/2044	1,495,487	0.28				
		Total United States	17,773,701	3.30				
Total Bonds			31,517,413	5.86				
Total Other transferable securities and money market instruments			31,517,413	5.86				

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

Threadneedle (Lux) - European Corporate Bond

Portfolio Statement

as at September 30, 2022

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				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds				Bonds (continued)					
AUSTRALIA				FRANCE					
EUR	323,000	APA Infrastructure Limited 1.25% 15/03/2033	224,555	0.24	EUR	235,000	AXA SA FRN 10/03/2043	204,358	0.22
EUR	239,000	Ausgrid Finance Pty Limited 0.88% 07/10/2031	171,695	0.18	EUR	200,000	Banque Federative du Credit Mutuel SA 3.63% 14/09/2032	190,890	0.20
EUR	212,000	Ausgrid Finance Pty Limited 0.88% 07/10/2031	152,298	0.16	EUR	200,000	BPCE SA 0.25% 14/01/2031	146,289	0.15
EUR	1,218,000	Ausgrid Finance Pty Limited 1.25% 30/07/2025	1,139,285	1.20	EUR	800,000	BPCE SA FRN 13/10/2046	538,629	0.57
EUR	444,000	AusNet Services Holdings Pty Limited 0.63% 25/08/2030	334,361	0.35	EUR	500,000	Credit Agricole SA 1.00% 03/07/2029	416,144	0.44
EUR	500,000	Australia & New Zealand Banking Group Limited FRN 05/05/2031	420,987	0.44	EUR	600,000	Credit Agricole SA 1.13% 24/02/2029	508,648	0.54
EUR	787,000	Goodman Australia 1.38% 27/09/2025	724,055	0.76	EUR	400,000	Credit Agricole SA 2.50% 29/08/2029	366,815	0.39
EUR	561,000	National Australia Bank Limited 2.13% 24/05/2028	517,334	0.55	EUR	700,000	Danone SA 2.60% 28/06/2023	699,216	0.74
		Total Australia	3,684,570	3.88	EUR	200,000	Electricite de France SA 1.00% 29/11/2033	140,547	0.15
					EUR	200,000	Electricite de France SA 2.00% 09/12/2049	114,169	0.12
					EUR	600,000	Electricite de France SA - Perp FRN	422,914	0.45
					EUR	200,000	Elo Saca 3.25% 23/07/2027	179,220	0.19
					EUR	528,000	Faurecia SE 2.38% 15/06/2029	359,226	0.38
					EUR	300,000	La Banque Postale SA FRN 26/01/2031	255,478	0.27
BELGIUM					EUR	400,000	Orange SA 2.38% 18/05/2032	359,301	0.38
EUR	756,000	Anheuser-Busch InBev SA/NV 3.70% 02/04/2040	688,812	0.73	EUR	95,000	RCI Banque SA 4.88% 21/09/2028	91,991	0.10
EUR	152,000	Anheuser-Busch InBev SA/NV 3.70% 02/04/2040	138,491	0.15	EUR	900,000	RTE Reseau de Transport d'Electricite SADIR 0.63% 08/07/2032	668,579	0.71
EUR	500,000	Argenta Spaarbank NV FRN 08/02/2029	406,537	0.43	EUR	600,000	RTE Reseau de Transport d'Electricite SADIR 0.75% 12/01/2034	426,885	0.45
EUR	400,000	Belfius Bank SA - Perp FRN	281,005	0.30	EUR	200,000	RTE Reseau de Transport d'Electricite SADIR 1.50% 27/09/2030	167,880	0.18
EUR	1,300,000	Elia Transmission Belgium SA 0.88% 28/04/2030	1,042,029	1.10	EUR	1,100,000	Sanef SA 1.88% 16/03/2026	1,031,611	1.09
EUR	400,000	VGP NV 1.63% 17/01/2027	321,366	0.34	EUR	1,100,000	Schneider Electric SE 0.25% 09/09/2024	1,052,232	1.11
		Total Belgium	2,878,240	3.05	EUR	600,000	Suez SA 1.88% 24/05/2027	545,507	0.58
					EUR	500,000	TotalEnergies SE - Perp FRN	391,028	0.41
							Total France	9,277,557	9.82
BERMUDA									
USD	500,000	Bacardi Limited 5.30% 15/05/2048	438,793	0.46					
		Total Bermuda	438,793	0.46					
DENMARK									
EUR	157,000	Danske Bank AS FRN 15/05/2031	131,543	0.14	GERMANY				
		Total Denmark	131,543	0.14	EUR	1,200,000	Allianz SE FRN 08/07/2050	937,052	0.98
					EUR	600,000	Alstria office REIT-AG 0.50% 26/09/2025	492,243	0.52
FINLAND					EUR	900,000	Amprion GmbH 0.63% 23/09/2033	622,798	0.66
EUR	1,357,000	OP Corporate Bank plc 0.10% 16/11/2027	1,127,937	1.19	EUR	400,000	Amprion GmbH 3.97% 22/09/2032	393,477	0.42
		Total Finland	1,127,937	1.19					

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)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
GERMANY (continued)				ITALY					
EUR	400,000	BASF SE 3.75% 29/06/2032	378,725	0.40	EUR	241,000	Aeroporti di Roma SpA 1.63% 08/06/2027	210,232	0.22
EUR	200,000	Bayer AG 0.63% 12/07/2031	144,679	0.15					
EUR	500,000	Bayer AG 1.00% 12/01/2036	319,350	0.34	EUR	214,000	Aeroporti di Roma SpA 1.75% 30/07/2031	153,726	0.16
EUR	600,000	Commerzbank AG FRN 05/12/2030	547,051	0.58	EUR	283,000	Assicurazioni Generali SpA 5.00% 08/06/2048	264,687	0.28
EUR	400,000	Commerzbank AG FRN 21/03/2028	388,568	0.41	EUR	220,000	Autostrade per l'Italia SpA 1.75% 01/02/2027	184,651	0.19
EUR	800,000	Deutsche Bank AG FRN 19/11/2030	606,553	0.64	EUR	149,000	Autostrade per l'Italia SpA 2.00% 04/12/2028	115,237	0.12
EUR	200,000	Deutsche Bank AG FRN 05/09/2030	188,302	0.20	EUR	358,000	Autostrade per l'Italia SpA 2.25% 25/01/2032	254,717	0.27
EUR	361,000	E.ON SE 2.88% 26/08/2028	342,410	0.36	EUR	211,000	Banca Monte dei Paschi di Siena SpA 1.88% 09/01/2026	171,417	0.18
EUR	300,000	Eurogrid GmbH 0.74% 21/04/2033	216,795	0.23	EUR	195,000	ENI SpA - Perp FRN	147,735	0.16
EUR	200,000	Eurogrid GmbH 0.74% 21/04/2033	144,530	0.15	EUR	309,000	Snam SpA 0.00% 15/08/2025	278,511	0.29
EUR	600,000	Eurogrid GmbH 1.63% 03/11/2023	591,601	0.62	EUR	350,000	Terna Rete Elettrica Nazionale SpA - Perp FRN	268,805	0.28
EUR	122,000	Gruenthal GmbH 3.63% 15/11/2026	104,813	0.11			Total Italy	2,049,718	2.15
EUR	734,000	Kreditanstalt fuer Wiederaufbau 0.01% 05/05/2027	654,513	0.69					
EUR	400,000	Mahle GmbH 2.38% 14/05/2028	264,385	0.28	JAPAN				
EUR	100,000	Vier Gas Transport GmbH 0.13% 10/09/2029	72,743	0.08	EUR	656,000	Sumitomo Mitsui Banking Corp. 0.01% 10/09/2025	600,754	0.63
EUR	300,000	Vier Gas Transport GmbH 4.00% 26/09/2027	294,604	0.31			Total Japan	600,754	0.63
EUR	900,000	Vier Gas Transport GmbH 4.63% 26/09/2032	880,474	0.93					
EUR	52,000	Volkswagen Financial Services AG 3.38% 06/04/2028	49,953	0.05	JERSEY - CHANNEL ISLANDS				
EUR	115,000	Volkswagen Financial Services AG 3.38% 06/04/2028	110,473	0.12	EUR	315,000	Heathrow Funding Limited 1.13% 08/10/2030	242,068	0.26
EUR	800,000	Vonovia SE 1.50% 14/06/2041	436,752	0.46	EUR	517,000	Heathrow Funding Limited 1.88% 14/03/2034	365,705	0.38
EUR	600,000	Vonovia SE 1.88% 28/06/2028	510,598	0.54			Total Jersey - Channel Islands	607,773	0.64
		Total Germany	9,693,442	10.23	LUXEMBOURG				
					EUR	600,000	Aroundtown SA 0.38% 15/04/2027	455,005	0.48
IRELAND					EUR	900,000	Aroundtown SA 1.45% 09/07/2028	678,128	0.72
EUR	643,000	AIB Group plc FRN 19/11/2029	580,902	0.61	EUR	300,000	Aroundtown SA 1.63% 31/01/2028	235,842	0.25
EUR	270,000	AIB Group plc FRN 30/05/2031	234,968	0.25	EUR	410,000	Becton Dickinson Euro Finance Sarl 0.33% 13/08/2028	334,682	0.35
EUR	550,000	Bank of Ireland Group plc FRN 11/08/2031	450,198	0.48	EUR	110,000	Becton Dickinson Euro Finance Sarl 1.21% 12/02/2036	74,630	0.08
EUR	465,000	Experian Europe Dac 1.56% 16/05/2031	382,485	0.40	EUR	693,000	Becton Dickinson Euro Finance Sarl 1.34% 13/08/2041	419,509	0.44
		Total Ireland	1,648,553	1.74	EUR	1,100,000	Grand City Properties SA 0.13% 11/01/2028	818,590	0.87

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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)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
LUXEMBOURG (continued)				NETHERLANDS (continued)					
EUR	678,000	Medtronic Global Holdings SCA 1.38% 15/10/2040	449,192	0.47	EUR	339,000	Stedin Holding NV 2.38% 03/06/2030	304,983	0.32
EUR	542,000	Novartis Finance SA 0.00% 23/09/2028	448,722	0.47	EUR	867,000	Stedin Holding NV - Perp FRN	689,624	0.73
EUR	665,000	P3 Group Sarl 1.63% 26/01/2029	494,037	0.52	EUR	300,000	Telefonica Europe BV - Perp FRN	230,621	0.24
EUR	500,000	Selp Finance Sarl 3.75% 10/08/2027	462,169	0.49	EUR	600,000	Telefonica Europe BV - Perp FRN	568,494	0.61
		Total Luxembourg	4,870,506	5.14	EUR	485,000	TenneT Holding BV 1.63% 17/11/2026	456,333	0.48
NETHERLANDS				NETHERLANDS (continued)					
EUR	300,000	Airbus SE 2.38% 09/06/2040	227,815	0.24	EUR	753,000	TenneT Holding BV 2.13% 17/11/2029	685,340	0.72
EUR	361,000	Akelius Residential Property Financing BV 0.75% 22/02/2030	258,136	0.27	EUR	567,000	TenneT Holding BV - Perp FRN	513,955	0.54
EUR	174,000	Akelius Residential Property Financing BV 1.13% 11/01/2029	134,574	0.14	EUR	438,000	Thermo Fisher Scientific Finance I BV 1.63% 18/10/2041	290,655	0.31
EUR	265,000	Alliander NV 2.63% 09/09/2027	257,226	0.27	EUR	400,000	Triodos Bank NV FRN 05/02/2032	325,442	0.34
EUR	300,000	Allianz Finance II BV 0.00% 22/11/2026	263,883	0.28	EUR	548,000	Unilever Finance Netherlands BV 1.75% 16/11/2028	504,366	0.53
EUR	302,000	Diageo Capital BV 1.88% 08/06/2034	247,254	0.26	EUR	278,000	Universal Music Group NV 3.75% 30/06/2032	260,107	0.27
EUR	684,000	Digital Dutch Finco BV 1.50% 15/03/2030	525,744	0.56	EUR	700,000	Volkswagen International Finance NV 4.13% 16/11/2038	637,404	0.67
EUR	160,000	Digital Intrepid Holding BV 1.38% 18/07/2032	108,804	0.11	EUR	300,000	Vonovia Finance BV 1.00% 28/01/2041	146,518	0.15
EUR	345,000	Digital Intrepid Holding BV 1.38% 18/07/2032	234,609	0.25	EUR	249,000	Wolters Kluwer NV 3.00% 23/09/2026	246,121	0.26
EUR	482,000	Enexis Holding NV 0.63% 17/06/2032	358,456	0.38			Total Netherlands	14,745,184	15.55
EUR	556,000	Enexis Holding NV 0.63% 17/06/2032	413,488	0.44	NORWAY				
EUR	590,000	Enexis Holding NV 0.75% 02/07/2031	457,566	0.48	EUR	800,000	DNB Bank ASA FRN 23/02/2029	648,450	0.68
EUR	300,000	ING Groep NV FRN 01/02/2030	226,372	0.24			Total Norway	648,450	0.68
EUR	300,000	ING Groep NV FRN 29/09/2028	243,862	0.26	SPAIN				
EUR	300,000	ING Groep NV FRN 29/11/2030	230,046	0.24	GBP	500,000	Banco Santander SA FRN 30/08/2028	519,472	0.55
EUR	500,000	ING Groep NV FRN 16/02/2031	406,134	0.43			Total Spain	519,472	0.55
EUR	437,000	Nederlandse Gasunie NV 3.38% 11/07/2034	403,686	0.43	SWEDEN				
EUR	1,301,000	Relx Finance 1.00% 22/03/2024	1,261,431	1.33	EUR	560,000	Sagax AB 1.13% 30/01/2027	448,817	0.47
EUR	257,000	Rentokil Initial Finance BV 4.38% 27/06/2030	254,099	0.27	EUR	466,000	Swedbank AB 0.25% 02/11/2026	407,791	0.43
EUR	445,000	Royal Schiphol Group NV 0.75% 22/04/2033	318,668	0.34			Total Sweden	856,608	0.90
EUR	640,000	Sagax Euro MTN BV 0.75% 26/01/2028	460,673	0.49	SWITZERLAND				
EUR	345,000	Shell International Finance BV 1.88% 07/04/2032	295,417	0.31	EUR	414,000	Credit Suisse AG 0.25% 01/09/2028	314,249	0.33
EUR	1,636,000	Stedin Holding NV 0.50% 14/11/2029	1,297,278	1.36					

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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)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
SWITZERLAND (continued)				UNITED KINGDOM (continued)					
EUR	674,000	Credit Suisse Group AG 0.63% 18/01/2033	404,267	0.43	EUR	881,000	Nationwide Building Society 0.25% 14/09/2028	698,204	0.74
EUR	145,000	Credit Suisse Group AG 0.63% 18/01/2033	86,971	0.09	USD	898,000	Nationwide Building Society 1.50% 13/10/2026	780,613	0.82
EUR	200,000	Credit Suisse Group AG FRN 02/04/2032	155,155	0.16	EUR	570,000	NatWest Group plc FRN 26/02/2030	434,289	0.46
EUR	603,000	UBS AG 0.50% 31/03/2031	451,974	0.48	USD	850,000	NatWest Markets plc 1.60% 29/09/2026	738,874	0.78
	Total Switzerland		1,412,616	1.49	EUR	751,000	NGG Finance plc FRN 05/09/2082	596,168	0.63
					EUR	480,000	Thames Water Utilities Finance plc 0.19% 23/10/2023	460,954	0.49
UNITED KINGDOM					EUR	669,000	Thames Water Utilities Finance plc 0.88% 31/01/2028	553,472	0.58
EUR	213,000	Anglo American Capital plc 4.75% 21/09/2032	206,161	0.22	GBP	980,000	Virgin Money UK plc FRN 24/04/2026	986,961	1.04
EUR	181,000	Barclays plc FRN 12/05/2032	127,439	0.13	EUR	316,000	Western Power Distribution East Midlands plc 3.95% 20/09/2032	304,103	0.32
EUR	336,000	Barclays plc FRN 12/05/2032	236,571	0.25			Total United Kingdom	12,495,376	13.19
EUR	534,000	BP Capital Markets plc - Perp FRN	476,004	0.50	UNITED STATES				
EUR	415,000	British American Tobacco plc - Perp FRN	307,027	0.32	EUR	1,644,000	AbbVie Inc. 0.75% 18/11/2027	1,420,810	1.50
EUR	51,000	Cadent Finance plc 0.63% 19/03/2030	38,121	0.04	EUR	317,000	Ardagh Metal Packaging Finance LLC 2.00% 01/09/2028	242,997	0.26
EUR	489,000	Cadent Finance plc 0.63% 19/03/2030	365,512	0.39	EUR	341,000	AT&T Inc. 1.80% 14/09/2039	231,025	0.24
EUR	252,000	Cadent Finance plc 0.75% 11/03/2032	176,690	0.19	EUR	200,000	AT&T Inc. 1.80% 14/09/2039	135,498	0.14
GBP	521,448	Delamare Finance plc 5.55% 19/02/2029	577,166	0.61	EUR	437,000	AT&T Inc. 3.15% 04/09/2036	373,795	0.39
EUR	550,000	Diageo Finance plc 0.50% 19/06/2024	528,132	0.56	EUR	92,000	Bank of America Corp. FRN 22/03/2031	70,310	0.07
EUR	330,000	Diageo Finance plc 1.00% 22/04/2025	314,252	0.33	EUR	634,000	Bank of America Corp. FRN 22/03/2031	484,528	0.51
EUR	332,000	DS Smith plc 0.88% 12/09/2026	282,886	0.30	EUR	393,000	Bank of America Corp. FRN 27/04/2033	338,794	0.36
EUR	280,000	Glaxosmithkline Capital plc 0.00% 23/09/2023	272,294	0.29	EUR	265,000	Bank of America Corp. FRN 31/03/2029	256,298	0.27
EUR	571,000	HBOS plc FRN 18/03/2030	544,280	0.57	EUR	519,000	Berkshire Hathaway Finance Corp 1.50% 18/03/2030	435,813	0.46
USD	484,000	HSBC Holdings plc FRN 11/08/2033	439,966	0.46	EUR	278,000	Eli Lilly & Company 1.38% 14/09/2061	143,102	0.15
EUR	766,000	Imperial Brands Finance plc 3.38% 26/02/2026	724,682	0.77	EUR	185,000	Exxon Mobil Corp. 0.52% 26/06/2028	157,658	0.17
EUR	294,000	International Game Technology plc 3.50% 15/06/2026	263,050	0.28	EUR	251,000	Fidelity National Information Services Inc 1.50% 21/05/2027	224,674	0.24
EUR	328,000	Motability Operations Group plc 0.13% 20/07/2028	265,435	0.28	EUR	358,000	Fidelity National Information Services Inc 2.00% 21/05/2030	301,838	0.31
EUR	735,000	National Grid Electricity Transmission plc 0.82% 07/07/2032	530,473	0.56	EUR	343,000	Fiserv Inc. 1.63% 01/07/2030	280,594	0.30
EUR	368,000	National Grid Electricity Transmission plc 0.82% 07/07/2032	265,597	0.28	EUR	485,000	General Motors Financial Company Inc. 0.60% 20/05/2027	395,104	0.42

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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)				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)				SUPRANATIONAL (continued)					
EUR	402,000	Goldman Sachs Group Inc. 1.00% 18/03/2033	279,920	0.30	EUR	1,214,000	International Bank for Reconstruction & Development 0.00% 15/01/2027	1,081,091	1.14
EUR	327,000	IQVIA Inc. 1.75% 15/03/2026	283,652	0.30			Total Supranational	2,770,614	2.92
EUR	486,000	JPMorgan Chase & Company FRN 17/02/2033	345,672	0.36			Total Supranationals, Governments and Local Public Authorities, Debt Instruments	7,940,329	8.38
EUR	625,000	JPMorgan Chase & Company FRN 23/03/2030	541,197	0.57			Total Transferable securities and money market instruments admitted to an official exchange listing	85,492,142	90.23
EUR	505,000	Kraft Heinz Foods Company 2.25% 25/05/2028	455,016	0.48			Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities		
EUR	1,268,000	Netflix Inc. 3.63% 15/06/2030	1,088,462	1.15			Bonds		
EUR	488,000	Netflix Inc. 3.88% 15/11/2029	432,231	0.46			NETHERLANDS		
EUR	281,000	Thermo Fisher Scientific Inc. 1.88% 01/10/2049	177,309	0.19	USD	1,150,000	Vonovia Finance BV 5.00% 02/10/2023	1,167,912	1.24
EUR	570,000	Verizon Communications Inc. 0.75% 22/03/2032	424,179	0.45			Total Netherlands	1,167,912	1.24
EUR	10,000	Verizon Communications Inc. 1.13% 19/09/2035	6,969	0.01			Total Bonds	1,167,912	1.24
EUR	484,000	Verizon Communications Inc. 1.13% 19/09/2035	337,276	0.36			Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities	1,167,912	1.24
		Total United States	9,864,721	10.42			Other transferable securities and money market instruments		
Total Bonds			77,551,813	81.85			Bonds		
		Supranationals, Governments and Local Public Authorities, Debt Instruments					DENMARK		
		GERMANY			USD	1,085,000	Danske Bank AS 1.55% 10/09/2027	930,187	0.98
EUR	1,251,000	Germany (Govt of) 0.00% 09/10/2026	1,160,315	1.22			Total Denmark	930,187	0.98
EUR	966,000	Germany (Govt of) 0.00% 16/04/2027	885,909	0.94			FRANCE		
EUR	787,000	Germany (Govt of) 0.00% 15/08/2030	673,294	0.71	USD	930,000	Banque Federative du Credit Mutuel SA 1.60% 04/10/2026	813,913	0.86
EUR	1,300,000	Kreditanstalt fuer Wiederaufbau 0.00% 18/02/2025	1,232,498	1.30	USD	1,600,000	BPCE SA 2.70% 01/10/2029	1,347,929	1.42
EUR	1,259,000	Kreditanstalt fuer Wiederaufbau 0.05% 30/05/2024	1,217,699	1.29			Total France	2,161,842	2.28
		Total Germany	5,169,715	5.46					
		SUPRANATIONAL							
EUR	874,000	European Bank for Reconstruction & Development 0.00% 10/01/2024	847,138	0.89					
EUR	962,000	European Investment Bank 0.00% 15/11/2027	842,385	0.89					

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Threadneedle (Lux) - European Corporate Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	
Other transferable securities and money market instruments (continued)				
Bonds (continued)				
ITALY				
USD	500,000	Intesa Sanpaolo SpA 4.00% 23/09/2029	420,866	0.44
		Total Italy	420,866	0.44
NORWAY				
USD	1,950,000	DNB Bank ASA FRN 30/09/2025	1,814,219	1.93
		Total Norway	1,814,219	1.93
PORTUGAL				
EUR	600,000	Banco Espirito Santo SA 0.00% 21/01/2099**	54,000	0.06
		Total Portugal	54,000	0.06
UNITED KINGDOM				
EUR	350,000	Lehman Brothers UK Capital Funding III LP - Perp 3.88%**	0	0.00
		Total United Kingdom	0	0.00
UNITED STATES				
USD	800,000	Nestle Holdings Inc. 4.00% 12/09/2025	803,890	0.85
		Total United States	803,890	0.85
		Total Bonds	6,185,004	6.54
		Total Other transferable securities and money market instruments	6,185,004	6.54
Undertakings for collective investments in transferable securities				
Funds				
IRELAND				
	52	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	5,147	0.01
		Total Ireland	5,147	0.01
		Total Funds	5,147	0.01
		Total Undertakings for collective investments in transferable securities	5,147	0.01
		Total value of investments	92,850,205	98.02
(Total cost: EUR 108,944,524)				

*Minor differences due to rounding.

**Fair valued security.

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

Threadneedle (Lux) - European High Yield Bond

Portfolio Statement

as at September 30, 2022

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				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	2,898,500	0.84	EUR	894,000	Casino Guichard Perrachon SA 5.25% 15/04/2027	437,841	0.13
EUR	800,000	Solvay SA FRN 02/03/2169	672,973	0.20	EUR	783,000	Casino Guichard Perrachon SA 6.63% 15/01/2026	410,610	0.12
EUR	300,000	Solvay SA Perp FRN	290,359	0.08	EUR	1,500,000	Casino Guichard-Perrachon SA 4.50% 07/03/2024	1,010,063	0.30
		Total Belgium	3,861,832	1.12	EUR	433,000	Chrome Bidco SASU 3.50% 31/05/2028	345,274	0.10
CANADA					EUR	334,000	Chrome Holding SASU 5.00% 31/05/2029	254,833	0.07
EUR	1,089,000	Primo Water Holdings Inc. 3.88% 31/10/2028	901,060	0.26	EUR	928,000	CMA CGM SA 7.50% 15/01/2026	946,658	0.28
		Total Canada	901,060	0.26	EUR	51,000	CMA CGM SA 7.50% 15/01/2026	52,025	0.02
CAYMAN ISLANDS					EUR	2,545,000	Constellium SE 3.13% 15/07/2029	1,836,663	0.53
EUR	196,000	UPCB Finance VII 3.63% 15/06/2029	157,717	0.05	EUR	1,015,000	Crown European Holdings 2.63% 30/09/2024	970,317	0.28
		Total Cayman Islands	157,717	0.05	EUR	650,000	Crown European Holdings 3.38% 15/05/2025	619,565	0.18
CZECH REPUBLIC					EUR	587,000	Crown European Holdings SA 2.88% 01/02/2026	540,646	0.16
EUR	835,000	Allwyn International AS 4.13% 20/11/2024	799,705	0.23	EUR	2,200,000	Electricite de France SA - Perp FRN	1,550,686	0.45
		Total Czech Republic	799,705	0.23	EUR	1,600,000	Electricite de France SA - Perp FRN	1,229,220	0.36
FINLAND					EUR	400,000	Electricite de France SA - Perp FRN	273,541	0.08
EUR	531,000	Nokia Oyj 2.00% 11/03/2026	489,086	0.14	EUR	2,800,000	Electricite de France SA - Perp FRN	2,449,009	0.73
EUR	594,000	Teollisuuden Voima Oyj 1.38% 23/06/2028	474,524	0.14	EUR	1,700,000	Electricite de France SA - Perp FRN	1,586,180	0.46
EUR	339,000	Teollisuuden Voima Oyj 2.13% 04/02/2025	318,176	0.09	GBP	1,200,000	Electricite de France SA - Perp FRN	1,032,643	0.30
EUR	1,464,000	Teollisuuden Voima Oyj 2.63% 31/03/2027	1,330,117	0.39	EUR	1,016,000	Elior Group SA 3.75% 15/07/2026	781,574	0.23
		Total Finland	2,611,903	0.76	EUR	1,100,000	Elis SA 1.00% 03/04/2025	984,987	0.29
FRANCE					EUR	400,000	Elis SA 1.88% 15/02/2023	396,706	0.12
EUR	400,000	Accor SA - Perp FRN	352,870	0.10	EUR	100,000	Elis SA 4.13% 24/05/2027	92,421	0.03
EUR	1,065,000	Altice France SA 3.38% 15/01/2028	814,129	0.24	EUR	476,000	Emeria SASU 3.38% 31/03/2028	385,077	0.11
EUR	542,000	Altice France SA 4.00% 15/07/2029	412,643	0.12	EUR	4,184,000	Faurecia SE 2.38% 15/06/2027	3,085,828	0.89
EUR	561,000	Altice France SA 4.13% 15/01/2029	429,592	0.13	EUR	100,000	Faurecia SE 2.38% 15/06/2029	68,035	0.02
EUR	1,264,000	Altice France SA 4.25% 15/10/2029	962,306	0.28	EUR	1,685,000	Faurecia SE 2.75% 15/02/2027	1,298,791	0.38
EUR	1,081,000	Altice France SA 5.88% 01/02/2027	938,470	0.27	EUR	100,000	Faurecia SE 3.13% 15/06/2026	84,207	0.02
EUR	1,317,000	CAB Selas 3.38% 01/02/2028	1,012,576	0.30	EUR	1,059,000	Faurecia SE 3.75% 15/06/2028	804,181	0.24
EUR	500,000	Casino Guichard Perrachon SA 4.05% 05/08/2026	252,656	0.07	EUR	1,864,000	Getlink SE 3.50% 30/10/2025	1,708,312	0.50
					EUR	3,160,000	Iliad Holdings SAS 5.13% 15/10/2026	2,861,262	0.84
					EUR	882,000	Iliad Holdings SAS 5.63% 15/10/2028	760,039	0.22
					EUR	900,000	Iliad SA 0.75% 11/02/2024	848,978	0.25
					EUR	500,000	Iliad SA 1.50% 14/10/2024	467,116	0.14
					EUR	500,000	Iliad SA 1.88% 11/02/2028	399,303	0.12

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

Threadneedle (Lux) - European High Yield 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)					
FRANCE (continued)				GERMANY (continued)					
EUR	400,000	Iliad SA 2.38% 17/06/2026	353,934	0.10	EUR	2,600,000	Deutsche Lufthansa AG 2.88% 16/05/2027	2,036,389	0.60
EUR	578,000	Laboratoire Eimer Selas 5.00% 01/02/2029	416,342	0.12	EUR	2,200,000	Deutsche Lufthansa AG 3.00% 29/05/2026	1,854,556	0.54
EUR	1,379,000	Loxam SAS 3.25% 14/01/2025	1,247,178	0.36	EUR	1,200,000	Deutsche Lufthansa AG 3.75% 11/02/2028	949,991	0.28
EUR	429,000	Loxam SAS 3.75% 15/07/2026	363,888	0.11	EUR	874,000	Douglas GmbH 6.00% 08/04/2026	671,088	0.20
EUR	305,000	Loxam SAS 5.75% 15/07/2027	237,228	0.07	EUR	1,145,000	Gruenthal GmbH 3.63% 15/11/2026	983,694	0.29
EUR	200,000	Orano SA 3.38% 23/04/2026	187,177	0.05	EUR	804,000	Gruenthal GmbH 4.13% 15/05/2028	670,373	0.20
EUR	100,000	Orano SA 4.88% 23/09/2024	101,156	0.03	EUR	771,000	Gruenthal GmbH 4.13% 15/05/2028	642,857	0.19
EUR	554,000	Paprec Holding SA 3.50% 01/07/2028	426,955	0.12	EUR	1,343,000	HT Troplast AG 9.25% 15/07/2025	1,191,794	0.35
EUR	1,293,000	Paprec Holding SA 4.00% 31/03/2025	1,162,245	0.34	EUR	550,000	IHO Verwaltungs GmbH 3.88% 15/05/2027	423,718	0.12
EUR	1,138,000	Parts Europe SA 6.50% 16/07/2025	1,138,597	0.33	EUR	530,000	Ineos Styrolution Group GmbH 2.25% 16/01/2027	410,161	0.12
EUR	429,000	Picard Groupe SAS 3.88% 01/07/2026	360,392	0.11	EUR	500,000	Infineon Technologies AG - Perp FRN	458,423	0.13
EUR	500,000	Renault SA 1.25% 24/06/2025	434,912	0.13	EUR	500,000	Infineon Technologies AG - Perp FRN	438,123	0.13
EUR	400,000	Renault SA 2.00% 28/09/2026	323,237	0.09	EUR	2,200,000	Mahle GmbH 2.38% 14/05/2028	1,454,119	0.43
EUR	1,000,000	Renault SA 2.38% 25/05/2026	838,142	0.25	EUR	1,535,000	Novelis Sheet Ingot GmbH 3.38% 15/04/2029	1,215,711	0.36
EUR	400,000	Renault SA 2.50% 02/06/2027	319,335	0.09	EUR	1,344,000	PCF GmbH 4.75% 15/04/2026	1,088,330	0.32
EUR	600,000	Renault SA 2.50% 01/04/2028	469,331	0.14	EUR	1,318,000	Peach Property Finance GmbH 4.38% 15/11/2025	1,062,250	0.31
EUR	1,350,000	Rexel SA 2.13% 15/06/2028	1,055,496	0.31	EUR	434,000	Progroup AG 3.00% 31/03/2026	358,919	0.11
EUR	961,000	Rexel SA 2.13% 15/12/2028	738,469	0.22	EUR	900,000	Schaeffler AG 2.75% 12/10/2025	817,906	0.24
EUR	1,843,000	Solvay Finance SA - Perp FRN	1,829,991	0.54	EUR	1,900,000	Schaeffler AG 2.75% 12/10/2025	1,726,690	0.51
EUR	1,100,000	Spie SA 2.63% 18/06/2026	1,000,851	0.29	EUR	667,000	Schaeffler AG 2.88% 26/03/2027	572,229	0.17
EUR	2,900,000	Valeo 1.00% 03/08/2028	2,220,858	0.65	EUR	800,000	Schaeffler AG 3.38% 12/10/2028	655,699	0.19
EUR	500,000	Valeo SA 1.50% 18/06/2025	462,226	0.14	EUR	700,000	Schaeffler AG 3.38% 12/10/2028	573,737	0.17
EUR	600,000	Valeo SA 1.63% 18/03/2026	544,430	0.16	EUR	1,311,000	Techem Verwaltungsgesellschaft 674 mbH 2.00% 15/07/2025	1,152,107	0.34
EUR	300,000	Valeo SA 3.25% 22/01/2024	297,549	0.09	EUR	1,159,662	Techem Verwaltungsgesellschaft 674 mbH 6.00% 30/07/2026	1,046,080	0.31
EUR	1,100,000	Veolia Environnement SA - Perp FRN	952,200	0.28	EUR	753,000	Thyssenkrupp AG 1.88% 06/03/2023	739,436	0.22
EUR	1,400,000	Verallia SA 1.63% 14/05/2028	1,111,183	0.33	EUR	1,002,000	Thyssenkrupp AG 2.50% 25/02/2025	903,182	0.26
EUR	1,600,000	Verallia SA 1.88% 10/11/2031	1,099,720	0.32	EUR	1,968,000	Thyssenkrupp AG 2.88% 22/02/2024	1,848,974	0.54
	Total France	55,440,855	16.23		EUR	100,000	ZF Finance GmbH 2.75% 25/05/2027	79,671	0.02
GERMANY									
EUR	700,000	Adler Real Estate AG 1.88% 27/04/2023	573,696	0.17					
EUR	550,000	Adler Real Estate AG 2.13% 06/02/2024	430,632	0.13					
EUR	1,473,000	Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027	1,210,577	0.35					
EUR	163,000	Cheplapharm Arzneimittel GmbH 4.38% 15/01/2028	134,300	0.04					
EUR	598,000	Cheplapharm Arzneimittel GmbH 4.38% 15/01/2028	492,708	0.14					
EUR	500,000	Deutsche Lufthansa AG 2.88% 11/02/2025	448,629	0.13					

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

Threadneedle (Lux) - European High Yield 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	ZF Finance GmbH 3.00% 21/09/2025	798,501	0.23	EUR	188,000	Infrastrutture Wireless Italiane SpA 1.88% 08/07/2026	167,055	0.05		
EUR	500,000	ZF Finance GmbH 3.75% 21/09/2028	390,567	0.11	EUR	471,000	International Design Group SPA 6.50% 15/11/2025	429,844	0.13		
		Total Germany	30,505,817	8.95	EUR	178,000	Leonardo SpA 1.50% 07/06/2024	169,873	0.05		
IRELAND				ITALY (continued)							
EUR	3,436,000	Eircom Finance DAC 3.50% 15/05/2026	3,045,251	0.89	EUR	507,000	Leonardo SpA 2.38% 08/01/2026	467,751	0.14		
GBP	826,000	Virgin Media Vendor Financing Notes III 4.88% 15/07/2028	704,894	0.21	EUR	540,000	Leonardo SpA 4.88% 24/03/2025	542,531	0.16		
		Total Ireland	3,750,145	1.10	EUR	605,000	Lottomatica SpA 9.75% 30/09/2027	607,069	0.18		
ISLE OF MAN				ITALY (continued)							
EUR	1,057,000	Playtech plc 3.75% 12/10/2023	1,033,928	0.30	EUR	629,000	Marcolin SpA 6.13% 15/11/2026	555,158	0.16		
EUR	119,000	Playtech plc 4.25% 07/03/2026	108,167	0.03	EUR	2,478,000	Nexi SpA 1.63% 30/04/2026	2,123,395	0.62		
		Total Isle of Man	1,142,095	0.33	EUR	939,000	Nexi SpA 2.13% 30/04/2029	716,017	0.21		
ITALY				ITALY (continued)							
EUR	833,000	Atlantia SpA 1.63% 03/02/2025	757,100	0.22	EUR	1,000,000	Telecom Italia SpA 2.38% 12/10/2027	795,348	0.23		
EUR	625,000	Atlantia SpA 1.88% 12/02/2028	472,200	0.14	EUR	1,669,000	Telecom Italia SpA 2.75% 15/04/2025	1,543,330	0.45		
EUR	2,011,000	Autostrade per l'Italia SpA 1.75% 26/06/2026	1,761,031	0.52	EUR	275,000	Telecom Italia SpA 2.88% 28/01/2026	247,470	0.07		
EUR	1,363,000	Autostrade per l'Italia SpA 1.75% 01/02/2027	1,143,997	0.33	EUR	818,000	Telecom Italia SpA 3.63% 25/05/2026	752,597	0.22		
EUR	1,159,000	Autostrade per l'Italia SpA 1.88% 26/09/2029	861,106	0.25	EUR	1,064,000	Telecom Italia SpA 4.00% 11/04/2024	1,030,168	0.30		
EUR	1,805,000	Autostrade per l'Italia SpA 2.00% 04/12/2028	1,395,989	0.41	EUR	600,000	Telecom Italia SpA 5.25% 17/03/2025	463,731	0.14		
EUR	1,525,000	Autostrade per l'Italia SpA 2.00% 15/01/2030	1,146,762	0.34	GBP	950,000	Telecom Italia SpA 5.88% 19/05/2023	1,075,030	0.31		
EUR	609,000	Banca Monte dei Paschi di Siena SpA 1.88% 09/01/2026	494,754	0.14			Total Italy	24,844,734	7.27		
EUR	1,223,000	Banca Monte dei Paschi di Siena SpA 2.63% 28/04/2025	1,051,808	0.31	JAPAN						
EUR	826,000	Banca Monte dei Paschi di Siena SpA 3.63% 24/09/2024	752,977	0.22	EUR	530,000	SoftBank Group Corp 4.00% 20/04/2023	523,976	0.15		
EUR	1,478,000	Fis Fabbrica Italiana Sintetici SpA 5.63% 01/08/2027	1,237,556	0.36	EUR	852,000	SoftBank Group Corp 5.00% 15/04/2028	677,255	0.20		
EUR	730,000	Gamma Bidco SpA 5.13% 15/07/2025	659,727	0.19	EUR	1,046,000	Softbank Group Corp. 3.13% 19/09/2025	903,252	0.26		
EUR	522,000	Gamma Bidco SpA 6.25% 15/07/2025	483,063	0.14	EUR	493,000	Softbank Group Corp. 4.00% 19/09/2029	352,412	0.10		
EUR	1,184,000	IMA Industria Macchine Automatiche SpA 3.75% 15/01/2028	940,297	0.28	EUR	582,000	SoftBank Group Corp. 2.88% 06/01/2027	448,494	0.13		
				Total Japan				2,905,389	0.84		
				JERSEY - CHANNEL ISLANDS							
				EUR				1,439,000	Adient Global Holdings Limited 3.50% 15/08/2024	1,333,465	0.40
				EUR				2,687,000	Avis Budget Finance plc 4.75% 30/01/2026	2,467,902	0.73

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

Threadneedle (Lux) - European High Yield 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)			
JERSEY - CHANNEL ISLANDS (continued)				LUXEMBOURG (continued)			
EUR	849,000 Kane Bidco Limited 5.00% 14/01/2026	716,450	0.21	EUR	930,000 Loarre Investments Sarl 6.50% 15/05/2029	884,706	0.26
	Total Jersey - Channel Islands	4,517,817	1.34	EUR	684,000 Matterhorn Telecom SA 4.00% 15/11/2027	601,025	0.18
LUXEMBOURG				EUR	857,000 Sani/Ikos Financial Holdings 1 Sarl 5.63% 15/12/2026	809,780	0.24
EUR	1,600,000 Adler Group SA 1.88% 14/01/2026	824,418	0.24	EUR	258,000 Telecom Italia Finance SA 7.75% 24/01/2033	267,625	0.08
EUR	200,000 Adler Group SA 2.75% 13/11/2026	101,871	0.03	EUR	2,100,000 Telenet Finance Luxembourg Notes Sarl 3.50% 01/03/2028	1,762,280	0.51
EUR	1,600,000 Adler Group SA 3.25% 05/08/2025	883,917	0.26		Total Luxembourg	24,714,811	7.23
EUR	810,000 Altice Financing SA 2.25% 15/01/2025	714,426	0.21	NETHERLANDS			
EUR	1,293,000 Altice Financing SA 3.00% 15/01/2028	976,372	0.29	EUR	1,300,000 Abertis Finance BV - Perp FRN	972,297	0.28
EUR	1,481,000 Altice Finco SA 4.75% 15/01/2028	1,083,803	0.31	EUR	1,802,000 Ashland Services BV 2.00% 30/01/2028	1,443,981	0.42
EUR	3,152,000 Altice France Holding SA 8.00% 15/05/2027	2,400,521	0.70	EUR	100,000 Constellium NV 4.25% 15/02/2026	90,183	0.03
EUR	548,872 ARD Finance SA 5.00% 30/06/2027	375,975	0.11	EUR	1,717,000 Darling Global Finance BV 3.63% 15/05/2026	1,628,467	0.48
GBP	564,000 B&M European Value Retail SA 3.63% 15/07/2025	547,952	0.16	EUR	200,000 Dufry One BV 2.50% 15/10/2024	184,050	0.05
EUR	1,091,000 Canpack SA 2.38% 01/11/2027	871,822	0.26	EUR	472,000 Dufry One BV 3.38% 15/04/2028	361,862	0.11
EUR	604,000 Cirsa Finance International Sarl 4.50% 15/03/2027	484,925	0.14	EUR	1,053,000 Goodyear Europe BV 2.75% 15/08/2028	803,548	0.24
EUR	257,000 Cirsa Finance International Sarl 4.75% 22/05/2025	230,315	0.07	EUR	1,855,000 Intertrust Group BV 3.38% 15/11/2025	1,813,979	0.52
EUR	1,303,477 Cirsa Finance International Sarl 6.25% 20/12/2023	1,274,491	0.37	EUR	1,107,000 Lkq European Holdings BV 4.13% 01/04/2028	1,035,843	0.30
EUR	443,000 CPI Property Group SA - Perp FRN	285,490	0.08	EUR	1,322,000 Nobel Bidco BV 3.13% 15/06/2028	893,375	0.26
EUR	871,105 Gamma Bondco Sarl 8.13% 15/11/2026	719,939	0.21	EUR	200,000 Phoenix Pib Dutch Finance BV 2.38% 05/08/2025	187,406	0.05
EUR	539,000 Garfunkelux Holdingco 3 SA 6.75% 01/11/2025	420,759	0.12	EUR	624,000 PPF Telecom Group BV 2.13% 31/01/2025	578,654	0.17
GBP	857,000 Garfunkelux Holdingco 3 SA 7.75% 01/11/2025	765,059	0.22	EUR	500,000 PPF Telecom Group BV 3.13% 27/03/2026	453,761	0.13
EUR	1,284,000 Hanesbrands Inc. 3.50% 15/06/2024	1,193,119	0.35	EUR	459,000 PPF Telecom Group BV 3.25% 29/09/2027	394,384	0.12
EUR	3,946,000 InPost SA 2.25% 15/07/2027	2,975,593	0.86	EUR	612,000 PPF Telecom Group BV 3.50% 20/05/2024	597,885	0.17
EUR	460,000 Intralot Capital Lux 5.25% 15/09/2024	434,700	0.13	EUR	622,000 Q-Park Holding I BV 1.50% 01/03/2025	541,533	0.16
EUR	740,799 Lhmc Finco 2 Sarl 7.25% 02/10/2025	628,081	0.18	EUR	837,000 Repsol International Finance BV FRN 25/03/2075	788,523	0.23
EUR	1,780,000 Lincoln Financing Sarl 3.63% 01/04/2024	1,729,666	0.52	EUR	2,465,000 Repsol International Finance BV - Perp FRN	1,961,955	0.58
EUR	490,000 Loarre Investments Sarl FRN 15/05/2029	466,181	0.14	EUR	1,252,000 Repsol International Finance BV - Perp FRN	1,115,765	0.33

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

Threadneedle (Lux) - European High Yield 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)				
NETHERLANDS (continued)				NETHERLANDS (continued)				
EUR	462,000	Repsol International Finance BV - Perp FRN		EUR	600,000	ZF Europe Finance BV 3.00% 23/10/2029		
			411,728	0.12			433,826	
EUR	1,557,000	Repsol International Finance BV - Perp FRN	1,290,893	0.38	Total Netherlands			
EUR	949,939	Summer Bidco BV 9.00% 15/11/2025	701,509	0.21			38,524,101	
EUR	899,045	Summer Bidco BV 9.00% 15/11/2025	663,925	0.19			11.27	
EUR	600,000	Telefonica Europe BV - Perp FRN	461,241	0.13	PANAMA			
EUR	3,200,000	Telefonica Europe BV - Perp FRN	2,804,783	0.82	EUR	1,562,000	Carnival Corp. 7.63% 01/03/2026	1,221,702
EUR	3,500,000	Telefonica Europe BV - Perp FRN	3,316,218	0.98	Total Panama			
EUR	1,100,000	Telefonica Europe BV - Perp FRN	1,090,836	0.32			1,221,702	
EUR	1,631,000	TenneT Holding BV - Perp FRN	1,478,413	0.43	PORTUGAL			
EUR	495,000	TenneT Holding BV - Perp FRN	476,791	0.14	EUR	100,000	Edp - Energias de Portugal SA FRN 30/04/2079	95,786
EUR	715,000	Teva Pharmaceutical Finance Netherlands II BV 1.25% 31/03/2023	705,164	0.21	EUR	700,000	EDP - Energias de Portugal SA FRN 14/03/2082	547,730
EUR	525,000	Teva Pharmaceutical Finance Netherlands II BV 1.88% 31/03/2027	416,692	0.12	EUR	700,000	EDP - Energias de Portugal SA FRN 20/07/2080	603,361
EUR	1,391,000	Teva Pharmaceutical Finance Netherlands II BV 3.75% 09/05/2027	1,171,984	0.34	Total Portugal			
EUR	1,309,000	Teva Pharmaceutical Finance Netherlands II BV 4.38% 09/05/2030	1,031,560	0.30			1,246,877	
EUR	1,255,000	Teva Pharmaceutical Finance Netherlands II BV 4.50% 01/03/2025	1,183,693	0.35	ROMANIA			
EUR	1,110,000	Trivium Packaging Finance BV 3.75% 15/08/2026	1,001,881	0.29	EUR	1,100,000	RCS & RDS SA 2.50% 05/02/2025	966,751
EUR	1,097,000	United Group BV 3.13% 15/02/2026	836,752	0.24	EUR	400,000	RCS & RDS SA 3.25% 05/02/2028	307,350
EUR	346,000	United Group BV 4.63% 15/08/2028	246,088	0.07	Total Romania			
EUR	641,000	United Group BV 4.88% 01/07/2024	598,342	0.18			1,274,101	
EUR	214,000	United Group BV 5.25% 01/02/2030	150,807	0.04	SPAIN			
EUR	1,075,000	VZ Secured Financing BV 3.50% 15/01/2032	773,585	0.23	EUR	400,000	Banco de Sabadell SA FRN 24/03/2026	370,391
EUR	717,000	VZ Vendor Financing II BV 2.88% 15/01/2029	511,007	0.15	EUR	700,000	Banco de Sabadell SA FRN 08/09/2026	688,277
EUR	1,100,000	ZF Europe Finance BV 2.00% 23/02/2026	918,932	0.27	EUR	1,100,000	Cellnex Finance Company SA 1.00% 15/09/2027	877,816
					EUR	1,300,000	Cellnex Finance Company SA 1.25% 15/01/2029	967,210
					EUR	1,100,000	Cellnex Finance Company SA 1.50% 08/06/2028	863,973
					EUR	1,100,000	Cellnex Finance Company SA 2.00% 15/02/2033	720,308
					EUR	700,000	Cellnex Finance Company SA 2.25% 12/04/2026	632,311
					EUR	500,000	Cellnex Telecom SA 1.00% 20/04/2027	409,456
					EUR	500,000	Cellnex Telecom SA 1.88% 26/06/2029	378,762
					EUR	600,000	Cellnex Telecom SA 2.88% 18/04/2025	574,740

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

Threadneedle (Lux) - European High Yield 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)					
SPAIN (continued)				UNITED KINGDOM (continued)					
EUR	1,848,000	Grifols Escrow Issuer SA 3.88% 15/10/2028	1,370,615	0.40	GBP	1,561,000	Boparan Finance plc 7.63% 30/11/2025	1,166,001	0.34
EUR	881,000	Grifols SA 1.63% 15/02/2025	781,906	0.23	EUR	997,000	BP Capital Markets plc - Perp FRN	888,719	0.26
EUR	1,602,000	Grifols SA 2.25% 15/11/2027	1,250,552	0.37	EUR	686,000	BP Capital Markets plc - Perp FRN	555,144	0.16
EUR	1,032,000	Grifols SA 3.20% 01/05/2025	906,620	0.27	EUR	510,000	Centrica plc FRN 10/04/2075	484,877	0.14
EUR	400,000	International Consolidated Airlines Group SA 2.75% 25/03/2025	335,049	0.10	GBP	926,000	Co-Operative Bank Finance plc FRN 06/04/2027	954,720	0.28
EUR	1,382,000	Kaixo Bondco Telecom SA 5.13% 30/09/2029	1,091,519	0.32	GBP	835,000	Co-operative Group FRN 08/07/2026	835,289	0.24
EUR	3,669,000	Lorca Telecom Bondco SA 4.00% 18/09/2027	3,199,805	0.95	GBP	621,000	Co-Operative Group Limited 5.13% 17/05/2024	651,520	0.19
	Total Spain		15,419,310	4.54	GBP	1,512,000	Deuce Finco plc 5.50% 15/06/2027	1,293,758	0.38
					EUR	1,267,000	EC Finance plc 3.00% 15/10/2026	1,107,671	0.32
SWEDEN					USD	1,846,295	Enquest plc 7.00% 15/10/2023	1,735,225	0.51
EUR	1,540,000	Heimstaden Bostad AB FRN 01/05/2169	911,020	0.27	EUR	1,670,000	Ineos Finance plc 2.88% 01/05/2026	1,402,633	0.41
EUR	770,000	Heimstaden Bostad AB FRN 01/05/2170	455,510	0.13	EUR	474,000	Ineos Finance plc 3.38% 31/03/2026	406,384	0.12
EUR	1,559,000	Heimstaden Bostad AB - Perp FRN	1,134,390	0.33	EUR	396,000	Ineos Finance plc 3.38% 31/03/2026	339,511	0.10
EUR	1,420,000	Heimstaden Bostad AB - Perp FRN	948,903	0.28	EUR	98,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	80,937	0.02
EUR	1,074,000	Intrum AB 3.00% 15/09/2027	802,889	0.23	EUR	2,074,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	1,712,893	0.50
EUR	1,602,000	Intrum AB 3.50% 15/07/2026	1,289,689	0.38	GBP	1,358,000	Inspired Entertainment Financing plc 7.88% 01/06/2026	1,449,727	0.43
EUR	478,000	Intrum AB 4.88% 15/08/2025	425,307	0.12	EUR	1,483,000	International Game Technology plc 2.38% 15/04/2028	1,179,650	0.35
EUR	1,174,000	Intrum Justitia AB 3.13% 15/07/2024	1,075,140	0.31	EUR	324,000	International Game Technology plc 3.50% 15/07/2024	317,253	0.09
EUR	1,190,000	Samhallsbyggnadsbolaget i Norden AB - Perp FRN	505,488	0.15	EUR	1,925,000	International Game Technology plc 3.50% 15/06/2026	1,722,351	0.50
EUR	1,775,000	Verisure Holding AB 3.25% 15/02/2027	1,448,131	0.42	GBP	1,423,000	Iron Mountain UK plc 3.88% 15/11/2025	1,440,615	0.42
EUR	80,000	Verisure Holding AB 3.25% 15/02/2027	65,268	0.02	EUR	320,000	Jaguar Land Rover Automotive plc 2.20% 15/01/2024	285,169	0.08
EUR	386,000	Verisure Holding AB 3.88% 15/07/2026	332,702	0.10	GBP	687,000	Jaguar Land Rover Automotive plc 3.88% 01/03/2023	756,230	0.22
EUR	583,000	Verisure Holding AB 9.25% 15/10/2027	591,370	0.17	EUR	102,000	Jaguar Land Rover Automotive plc 4.50% 15/07/2028	66,638	0.02
EUR	1,932,000	Verisure Midholding A 5.25% 15/02/2029	1,428,265	0.42	EUR	602,000	Jaguar Land Rover Automotive plc 5.88% 15/11/2024	532,544	0.16
EUR	11,000	Verisure Midholding A 5.25% 15/02/2029	8,132	0.00	EUR	1,640,000	Jaguar Land Rover Automotive plc 6.88% 15/11/2026	1,285,058	0.38
	Total Sweden		11,422,204	3.33	GBP	578,000	Jerrold Finco plc 4.88% 15/01/2026	517,020	0.15
UNITED KINGDOM					EUR	1,457,000	BCP V Modular Services Finance II plc 4.75% 30/11/2028	1,176,823	0.34

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

Threadneedle (Lux) - European High Yield 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)					
UNITED KINGDOM (continued)				UNITED STATES (continued)					
GBP	1,376,000	Jerrold Finco plc 5.25% 15/01/2027	1,184,072	0.35	EUR	233,000	Ardagh Metal Packaging Finance LLC 3.00% 01/09/2029	167,048	0.05
GBP	1,417,000	Ladbrokes Group Finance plc 5.13% 08/09/2023	1,593,660	0.47	EUR	1,905,000	Avantor Funding Inc. 2.63% 01/11/2025	1,737,304	0.51
GBP	1,141,000	Marks & Spencer plc 3.75% 19/05/2026	1,048,967	0.30	EUR	150,000	Avantor Funding Inc. 3.88% 15/07/2028	129,987	0.04
GBP	490,000	Marks & Spencer plc 6.00% 12/06/2025	507,926	0.15	EUR	1,552,000	Catalent Pharma Solutions Inc. 2.38% 01/03/2028	1,203,013	0.35
EUR	896,000	Pinnacle Bidco plc 5.50% 15/02/2025	780,248	0.23	EUR	565,000	Ford Motor Credit Company LLC 1.36% 07/02/2025	501,461	0.15
GBP	1,229,000	Pinnacle Bidco plc 6.38% 15/02/2025	1,197,518	0.35	EUR	1,054,000	Ford Motor Credit Company LLC 1.74% 19/07/2024	972,948	0.28
GBP	650,000	Premier Foods Finance plc 3.50% 15/10/2026	593,727	0.17	EUR	1,599,000	Ford Motor Credit Company LLC 2.33% 25/11/2025	1,405,761	0.41
GBP	559,000	Punch Finance plc 6.13% 30/06/2026	514,033	0.15	EUR	271,000	Ford Motor Credit Company LLC 2.39% 17/02/2026	236,792	0.07
GBP	1,377,000	Santander UK plc - Perp 10.06% 15/11/2026	2,422,747	0.71	EUR	291,000	Ford Motor Credit Company LLC 2.39% 17/02/2026	254,267	0.07
EUR	1,411,000	Sherwood Financing plc 4.50% 15/10/2026	1,082,552	0.32	GBP	1,323,000	Ford Motor Credit Company LLC 2.75% 14/06/2024	1,360,147	0.40
EUR	508,000	Synthomer plc 3.88% 01/07/2025	416,762	0.12	EUR	1,813,000	Ford Motor Credit Company LLC 3.02% 06/03/2024	1,736,038	0.51
GBP	331,000	Travis Perkins plc 3.75% 17/02/2026	323,863	0.09	EUR	1,697,000	Ford Motor Credit Company LLC 3.25% 15/09/2025	1,539,133	0.45
EUR	829,000	Victoria plc 3.63% 26/08/2026	610,581	0.18	GBP	952,000	Ford Motor Credit Company LLC 4.54% 06/03/2025	971,866	0.28
EUR	1,572,000	Victoria plc 3.75% 15/03/2028	1,104,118	0.32	EUR	2,611,000	IQVIA Inc. 2.25% 15/01/2028	2,104,175	0.62
GBP	603,000	Virgin Media Secured Finance plc 4.25% 15/01/2030	503,631	0.15	EUR	139,000	IQVIA Inc. 2.25% 15/03/2029	106,441	0.03
GBP	866,000	Virgin Media Secured Finance plc 5.00% 15/04/2027	858,431	0.25	EUR	2,384,000	IQVIA Inc. 2.25% 15/03/2029	1,825,580	0.54
GBP	959,000	Virgin Media Secured Finance plc 5.25% 15/05/2029	869,116	0.25	EUR	1,236,000	IQVIA Inc. 2.88% 15/06/2028	1,010,943	0.30
EUR	1,860,000	Vmed O2 UK Financing I plc 3.25% 31/01/2031	1,408,805	0.41	EUR	586,000	MPT Operating Partnership 3.33% 24/03/2025	548,340	0.16
EUR	876,000	Vodafone Group plc FRN 27/08/2080	752,057	0.22	GBP	648,000	MPT Operating Partnership 3.69% 05/06/2028	547,695	0.16
EUR	1,516,000	Vodafone Group plc FRN 03/01/2079	1,464,656	0.43	EUR	2,690,000	Netflix Inc. 3.63% 15/05/2027	2,542,044	0.75
EUR	1,909,000	Vodafone Group plc FRN 03/10/2078	1,662,019	0.49	EUR	360,000	Netflix Inc. 3.63% 15/06/2030	309,027	0.09
GBP	335,000	Vodafone Group plc FRN 03/10/2078	328,449	0.10	EUR	666,000	Netflix Inc. 4.63% 15/05/2029	624,049	0.18
USD	1,727,000	Vodafone Group plc FRN 03/10/2078	1,680,247	0.49	USD	490,000	Occidental Petroleum Corp. 5.88% 01/09/2025	503,561	0.15
GBP	2,506,000	Zenith Finco plc 6.50% 30/06/2027	2,254,225	0.66	USD	310,000	Occidental Petroleum Corp. 6.38% 01/09/2028	317,645	0.09
		Total United Kingdom	49,506,770	14.47	USD	718,000	Occidental Petroleum Corp. 6.63% 01/09/2030	740,244	0.22
					USD	550,000	Occidental Petroleum Corp. 8.00% 15/07/2025	597,604	0.17
					USD	345,000	Occidental Petroleum Corp. 8.50% 15/07/2027	380,340	0.11
					USD	850,000	Occidental Petroleum Corp. 8.88% 15/07/2030	966,223	0.28
UNITED STATES									
EUR	1,468,000	Ardagh Metal Packaging Finance LLC 2.00% 01/09/2028	1,125,300	0.32					

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

Threadneedle (Lux) - European High Yield 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 (continued)					
Bonds (continued)				Bonds (continued)					
UNITED STATES (continued)				PORTUGAL (continued)					
EUR	966,000	Olympus Water USA 3.88% 01/10/2028	736,531	0.22	EUR	1,400,000	Banco Espirito Santo SA 4.75% 15/01/2023**	126,000	0.04
EUR	730,000	Spectrum Brands Inc. 4.00% 01/10/2026	626,318	0.18			Total Portugal	837,000	0.25
EUR	600,000	ZF North America Capital 2.75% 27/04/2023	592,511	0.17					
		Total United States	28,420,336	8.31					
		Total Bonds	303,189,281	88.73					
		Total Transferable securities and money market instruments admitted to an official exchange listing	303,189,281	88.73					
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				UNITED KINGDOM					
Bonds				EUR	644,000	BCP V Modular Services Finance II plc 6.75% 30/11/2029	449,673	0.13	
		Total United States	990,847	0.29	GBP	2,611,000	Bellis Acquisition Company 3.25% 16/02/2026	2,252,341	0.66
		Total Bonds	990,847	0.29	GBP	296,369	Bracken Midco1 plc 6.75% 01/11/2027	240,128	0.07
		Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities	990,847	0.29	GBP	3,181,000	Pinewood Finance Company Limited 3.25% 30/09/2025	3,120,651	0.91
Other transferable securities and money market instruments				GBP	297,000	Pinewood Finance Company Limited 3.63% 15/11/2027	274,073	0.08	
Bonds				GBP	989,000	Sherwood Financing plc 6.00% 15/11/2026	850,243	0.25	
		Total United States	990,847	0.29	GBP	885,000	Virgin Media Secured Finance plc 4.13% 15/08/2030	719,013	0.21
		Total Bonds	990,847	0.29	GBP	1,220,000	Vmed O2 UK Financing I plc 4.50% 15/07/2031	988,415	0.29
		Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities	990,847	0.29			Total United Kingdom	8,894,537	2.60
Other transferable securities and money market instruments				Total Bonds	10,595,740	3.10	Total Other transferable securities and money market instruments	10,595,740	3.10
Bonds				Undertakings for collective investments in transferable securities					
		Total United States	990,847	0.29	Funds				
		Total Bonds	990,847	0.29	IRELAND				
		Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities	990,847	0.29	1,760,155	BlackRock ICS Sterling Liquidity Fund	2,005,676	0.59	
Other transferable securities and money market instruments				144,213	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	14,140,105	4.13		
		Total United States	990,847	0.29	1,014,642	Insight Liquidity Funds plc	1,156,173	0.34	
		Total Bonds	990,847	0.29		Total Ireland	17,301,954	5.06	
		Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities	990,847	0.29	Total Funds	17,301,954	5.06		
GIBRALTAR				Total Undertakings for collective investments in transferable securities					
EUR	1,025,000	888 Acquisitions Limited 7.56% 15/07/2027	864,203	0.25	Total value of investments				
		Total Gibraltar	864,203	0.25	332,077,822				
		Total Bonds	864,203	0.25	(Total cost: EUR 394,743,777)				
		Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities	864,203	0.25					
PORTUGAL									
EUR	6,900,000	Banco Espirito Santo SA 0.00% 21/01/2099**	621,000	0.18					
EUR	1,000,000	Banco Espirito Santo SA 2.63% 31/12/2049**	90,000	0.03					

*Minor differences due to rounding.

**Fair valued security.

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, 2022

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				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds				Bonds (continued)					
BELGIUM				FRANCE (continued)					
EUR	200,000	House of Finance NV 4.38% 15/07/2026	201,311	0.25	EUR	300,000	Spie SA 3.13% 22/03/2024	294,213	0.36
					EUR	300,000	Valeo SA 3.25% 22/01/2024	297,549	0.37
		Total Belgium	201,311	0.25			Total France	10,792,714	13.34
CZECH REPUBLIC				GERMANY					
EUR	268,000	Allwyn International AS 4.13% 20/11/2024	256,672	0.32	EUR	800,000	Adler Real Estate AG 1.88% 27/04/2023	655,652	0.82
		Total Czech Republic	256,672	0.32	EUR	250,000	Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027	205,461	0.25
FINLAND									
EUR	540,000	Teollisuuden Voima Oyj 2.13% 04/02/2025	506,829	0.63	EUR	200,000	Demire Deutsche Mittelstand Real Estate AG 1.88% 15/10/2024	146,479	0.18
		Total Finland	506,829	0.63	EUR	300,000	Deutsche Lufthansa AG 1.63% 16/11/2023	289,025	0.36
FRANCE									
EUR	316,000	Altice France SA 2.13% 15/02/2025	277,643	0.34	EUR	200,000	Deutsche Lufthansa AG 2.00% 14/07/2024	187,977	0.23
EUR	1,356,000	Altice France SA 2.50% 15/01/2025	1,211,723	1.50	EUR	400,000	Deutsche Lufthansa AG 2.88% 11/02/2025	358,902	0.45
EUR	271,000	Banjay Entertainment Sasu 3.50% 01/03/2025	252,127	0.31	EUR	300,000	Deutsche Lufthansa AG 2.88% 16/05/2027	234,968	0.29
EUR	300,000	Casino Guichard-Perrachon SA 4.50% 07/03/2024	202,013	0.25	EUR	300,000	Deutsche Lufthansa AG 3.00% 29/05/2026	252,894	0.31
EUR	355,000	CMA CGM SA 7.50% 15/01/2026	362,138	0.45	EUR	726,000	Gruenthal GmbH 3.63% 15/11/2026	623,722	0.77
EUR	100,000	Crown European Holdings 3.38% 15/05/2025	95,318	0.12	EUR	660,000	HT Troplast AG 9.25% 15/07/2025	585,692	0.72
EUR	550,000	Elior Group SA 3.75% 15/07/2026	423,096	0.52	EUR	484,000	IHO Verwaltungs GmbH 3.63% 15/05/2025	426,726	0.53
EUR	500,000	Elis SA 2.88% 15/02/2026	465,551	0.58	EUR	529,000	PCF GmbH 4.75% 15/04/2026	428,368	0.53
EUR	271,000	Faurecia SE 2.63% 15/06/2025	237,771	0.29	EUR	100,000	Progroup AG 3.00% 31/03/2026	82,700	0.10
EUR	1,291,000	Faurecia SE 2.63% 15/06/2025	1,132,701	1.40	EUR	400,000	Schaeffler AG 2.75% 12/10/2025	363,514	0.45
EUR	250,000	Faurecia SE 2.75% 15/02/2027	192,699	0.24	EUR	146,000	SGL Carbon SE 4.63% 30/09/2024	140,240	0.17
EUR	1,428,000	Getlink SE 3.50% 30/10/2025	1,308,728	1.61	EUR	1,030,000	Techem Verwaltungsgesellschaft 674 mbH 2.00% 15/07/2025	905,164	1.12
EUR	1,206,000	Iliad Holdings SAS 5.13% 15/10/2026	1,091,989	1.35	EUR	464,000	Tele Columbus AG 3.88% 02/05/2025	379,179	0.47
EUR	200,000	Iliad SA 0.75% 11/02/2024	188,662	0.23	EUR	495,000	Thyssenkrupp AG 1.88% 06/03/2023	486,084	0.60
EUR	289,000	Iqera Group SAS 6.50% 30/09/2024	272,977	0.34	EUR	1,009,000	Thyssenkrupp AG 2.88% 22/02/2024	947,974	1.17
EUR	180,000	Kapla Holding SAS 3.38% 15/12/2026	150,672	0.19	EUR	500,000	TUI Cruises GmbH 6.50% 15/05/2026	382,617	0.47
EUR	381,000	Loxam SAS 3.25% 14/01/2025	344,579	0.43	EUR	100,000	ZF Finance GmbH 3.00% 21/09/2025	88,722	0.11
EUR	177,178	Loxam SAS 6.00% 15/04/2025	160,521	0.20			Total Germany	8,172,060	10.10
EUR	820,000	Paprec Holding SA 4.00% 31/03/2025	737,077	0.91					
EUR	713,000	Parts Europe SA 6.50% 16/07/2025	713,374	0.88					
EUR	405,000	Quatrim Sasu 5.88% 15/01/2024	379,593	0.47					

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

Threadneedle (Lux) - European Short-Term High Yield 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)					
IRELAND				JERSEY - CHANNEL ISLANDS (continued)					
EUR	1,283,000	Eircom Finance DAC 1.75% 01/11/2024	1,242,661	1.53	EUR	370,000	Avis Budget Finance plc 4.50% 15/05/2025	352,931	0.44
EUR	544,000	Eircom Finance DAC 3.50% 15/05/2026	482,135	0.60	EUR	233,000	Kane Bidco Limited 5.00% 15/02/2027	196,623	0.24
Total Ireland		1,724,796	2.13	Total Jersey - Channel Islands		2,157,153	2.67		
ISLE OF MAN				LUXEMBOURG					
EUR	1,476,000	Playtech plc 3.75% 12/10/2023	1,443,781	1.78	EUR	750,000	Altice Financing SA 2.25% 15/01/2025	661,506	0.82
EUR	110,000	Playtech plc 4.25% 07/03/2026	99,986	0.12	GBP	837,000	B&M European Value Retail SA 3.63% 15/07/2025	813,185	1.00
Total Isle of Man		1,543,767	1.90	EUR	100,000	Cirsa Finance International Sarl 4.75% 22/05/2025	89,617	0.11	
ITALY				EUR	529,882	Cirsa Finance International Sarl 6.25% 20/12/2023	518,099	0.64	
GBP	150,000	Aeroporti di Roma SpA 5.44% 20/02/2023	170,514	0.21	EUR	214,000	Gamma Bondco Sarl 8.13% 15/11/2026	176,864	0.22
EUR	400,000	Autostrade per l'Italia SpA 5.88% 09/06/2024	408,541	0.51	EUR	200,000	Garfunkelux Holdingco 3 SA 6.75% 01/11/2025	156,126	0.19
EUR	419,000	Fis Fabbrica Italiana Sintetici SpA 5.63% 01/08/2027	350,836	0.43	GBP	143,000	Garfunkelux Holdingco 3 SA 7.75% 01/11/2025	127,659	0.16
EUR	686,000	Gamma Bidco SpA 5.13% 15/07/2025	619,963	0.77	EUR	200,000	Hanesbrands Inc. 3.50% 15/06/2024	185,844	0.23
EUR	300,000	International Design Group SPA 6.50% 15/11/2025	273,786	0.34	EUR	493,000	HSE Finance Sarl 5.63% 15/10/2026	317,130	0.39
EUR	428,000	Nexi SpA 1.63% 30/04/2026	366,753	0.45	EUR	100,000	Lincoln Financing Sarl 3.63% 01/04/2024	97,172	0.12
EUR	1,028,000	Nexi SpA 1.75% 31/10/2024	994,547	1.23	EUR	800,000	Matterhorn Telecom SA 2.63% 15/09/2024	786,553	0.97
EUR	681,000	Rossini Sarl 6.75% 30/10/2025	661,192	0.83	EUR	375,000	PLT VII Finance sarl 4.63% 05/01/2026	337,081	0.42
EUR	277,000	Telecom Italia SpA 2.50% 19/07/2023	273,056	0.34	EUR	100,000	PLT VII Finance sarl 4.63% 05/01/2026	89,888	0.11
EUR	100,000	Telecom Italia SpA 2.75% 15/04/2025	92,470	0.11	EUR	222,000	Sani/Ikos Financial Holdings 1 Sarl 5.63% 15/12/2026	209,768	0.26
EUR	500,000	Telecom Italia SpA 4.00% 11/04/2024	484,101	0.60	Total Luxembourg		4,566,492	5.64	
Total Italy		4,695,759	5.82	MEXICO					
JAPAN				EUR	385,000	Petroleos Mexicanos 2.50% 24/11/2022	383,727	0.47	
EUR	130,000	SoftBank Group Corp 4.00% 20/04/2023	128,522	0.16	EUR	247,000	Petroleos Mexicanos 3.75% 21/02/2024	236,278	0.29
EUR	500,000	SoftBank Group Corp. 2.13% 06/07/2024	460,443	0.57	Total Mexico		620,005	0.76	
Total Japan		588,965	0.73	NETHERLANDS					
JERSEY - CHANNEL ISLANDS				EUR	610,000	Constellium NV 4.25% 15/02/2026	550,117	0.68	
EUR	1,047,000	Adient Global Holdings Limited 3.50% 15/08/2024	970,215	1.20					
EUR	664,000	Avis Budget Finance plc 4.13% 15/11/2024	637,384	0.79					

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

Threadneedle (Lux) - European Short-Term High Yield 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)					
NETHERLANDS (continued)				SPAIN (continued)					
EUR	475,000	Darling Global Finance BV 3.63% 15/05/2026	450,508	0.56	EUR	300,000	Cellnex Telecom SA 2.88% 18/04/2025	287,370	0.36
EUR	400,000	Intertrust Group BV 3.38% 15/11/2025	391,154	0.48	EUR	1,145,000	Gestamp Automocion SA 3.25% 30/04/2026	1,009,426	1.25
EUR	327,273	Kongsberg Actuation Systems BV 5.00% 15/07/2025	278,252	0.34	EUR	250,000	Grifols SA 1.63% 15/02/2025	221,880	0.27
EUR	485,000	OI European Group BV 3.13% 15/11/2024	451,910	0.56	EUR	1,580,000	Grifols SA 3.20% 01/05/2025	1,388,042	1.72
EUR	475,000	PPF Telecom Group BV 2.13% 31/01/2025	440,482	0.54	EUR	500,000	Grupo Antolin-Irausa SA 3.38% 30/04/2026	378,748	0.47
EUR	468,000	PPF Telecom Group BV 3.50% 20/05/2024	457,206	0.57	EUR	300,000	International Consolidated Airlines Group SA 2.75% 25/03/2025	251,287	0.31
EUR	246,000	Q-Park Holding I BV 1.50% 01/03/2025	214,176	0.26			Total Spain	4,191,929	5.19
EUR	100,000	Teva Pharmaceutical Finance Netherlands II BV 1.25% 31/03/2023	98,624	0.12			SWEDEN		
EUR	600,000	Teva Pharmaceutical Finance Netherlands II BV 4.50% 01/03/2025	565,909	0.70	EUR	777,000	Intrum AB 4.88% 15/08/2025	691,346	0.86
EUR	340,000	Trivium Packaging Finance BV 3.75% 15/08/2026	306,882	0.38	EUR	126,000	Intrum Justitia AB 3.13% 15/07/2024	115,390	0.14
EUR	650,000	United Group BV 3.13% 15/02/2026	495,796	0.62	EUR	1,482,000	Verisure Holding AB 3.50% 15/05/2023	1,482,380	1.83
EUR	440,000	United Group BV 4.88% 01/07/2024	410,719	0.51	EUR	100,000	Verisure Holding AB 9.25% 15/10/2027	101,436	0.13
		Total Netherlands	5,111,735	6.32			Total Sweden	2,390,552	2.96
		PANAMA					UNITED KINGDOM		
EUR	200,000	Carnival Corp. 7.63% 01/03/2026	156,428	0.19	GBP	300,000	Anglian Water Osprey Financing plc 5.00% 30/04/2023	340,074	0.42
EUR	212,000	Carnival Corp. 10.13% 01/02/2026	210,490	0.26	GBP	306,000	Boparan Finance plc 7.63% 30/11/2025	228,569	0.28
		Total Panama	366,918	0.45	GBP	145,000	Co-Operative Bank Finance plc FRN 06/04/2027	149,497	0.18
		ROMANIA			GBP	124,000	Co-operative Group FRN 08/07/2026	124,043	0.15
EUR	600,000	RCS & RDS SA 2.50% 05/02/2025	527,319	0.65	GBP	1,150,000	Co-Operative Group Limited 5.13% 17/05/2024	1,206,519	1.49
		Total Romania	527,319	0.65	EUR	289,000	EC Finance plc 3.00% 15/10/2026	252,657	0.31
		SPAIN			EUR	365,000	EG Global Finance plc 3.63% 07/02/2024	324,843	0.40
EUR	300,000	Banco de Sabadell SA FRN 24/03/2026	277,793	0.35	USD	473,720	Enquest plc 7.00% 15/10/2023	445,223	0.56
EUR	200,000	Cellnex Finance Company SA 2.25% 12/04/2026	180,660	0.22	GBP	200,000	Heathrow Finance plc 5.25% 01/03/2024	213,855	0.27
EUR	200,000	Cellnex Telecom SA 2.38% 16/01/2024	196,723	0.24	GBP	244,000	Iceland Bondco plc 4.63% 15/03/2025	209,585	0.26
					EUR	800,000	Ineos Finance plc 2.88% 01/05/2026	671,921	0.84
					EUR	100,000	Ineos Finance plc 3.38% 31/03/2026	85,735	0.11

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

Threadneedle (Lux) - European Short-Term High Yield 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)			
UNITED KINGDOM (continued)				UNITED STATES (continued)			
EUR	394,000 Ineos Quattro Finance 2 plc 2.50% 15/01/2026	325,400	0.40	EUR	200,000 Ford Motor Credit Company LLC 2.33% 25/11/2025	175,830	0.22
EUR	482,000 Ineos Quattro Finance 2 plc 2.50% 15/01/2026	398,078	0.49	GBP	391,000 Ford Motor Credit Company LLC 2.75% 14/06/2024	401,978	0.50
GBP	357,000 Inspired Entertainment Financing plc 7.88% 01/06/2026	381,114	0.47	EUR	344,000 Ford Motor Credit Company LLC 3.02% 06/03/2024	329,397	0.41
EUR	207,000 International Game Technology plc 3.50% 15/07/2024	202,690	0.25	EUR	123,000 Ford Motor Credit Company LLC 3.25% 15/09/2025	111,558	0.14
EUR	590,000 International Game Technology plc 3.50% 15/06/2026	527,889	0.65	GBP	370,000 Ford Motor Credit Company LLC 4.54% 06/03/2025	377,721	0.47
GBP	900,000 Iron Mountain UK plc 3.88% 15/11/2025	911,141	1.13	EUR	464,000 IQVIA Inc. 1.75% 15/03/2026	402,491	0.50
GBP	934,000 Jaguar Land Rover Automotive plc 3.88% 01/03/2023	1,028,121	1.26	EUR	1,250,000 IQVIA Inc. 2.88% 15/09/2025	1,178,350	1.46
EUR	140,000 Jaguar Land Rover Automotive plc 5.88% 15/11/2024	123,848	0.15	GBP	727,000 MPT Operating Partnership 2.55% 05/12/2023	771,130	0.95
EUR	177,000 Jaguar Land Rover Automotive plc 6.88% 15/11/2026	138,692	0.17	USD	260,000 Occidental Petroleum Corp. 5.88% 01/09/2025	267,195	0.33
GBP	543,000 Jerrold Finco plc 4.88% 15/01/2026	485,713	0.60	USD	160,000 Occidental Petroleum Corp. 8.00% 15/07/2025	173,848	0.21
GBP	835,000 Ladbrokes Group Finance plc 5.13% 08/09/2023	939,101	1.16	EUR	1,719,000 Silgan Holdings Inc. 3.25% 15/03/2025	1,621,533	2.00
GBP	200,000 Marks & Spencer plc 3.75% 19/05/2026	183,868	0.23	EUR	1,200,000 ZF North America Capital 2.75% 27/04/2023	1,185,022	1.46
EUR	304,000 Pinnacle Bidco plc 5.50% 15/02/2025	264,727	0.33		Total United States	9,261,893	11.46
GBP	400,000 Pinnacle Bidco plc 6.38% 15/02/2025	389,754	0.48	Total Bonds		70,655,014	87.37
GBP	271,000 Premier Foods Finance plc 3.50% 15/10/2026	247,538	0.31	Bonds - convertibles			
GBP	141,000 Punch Finance plc 6.13% 30/06/2026	129,658	0.16	FRANCE			
EUR	482,000 Sherwood Financing plc 4.50% 15/11/2026	369,802	0.46	EUR	10,988 Elis SA 0.00% 06/10/2023	337,744	0.42
EUR	400,000 Synthomer plc 3.88% 01/07/2025	328,159	0.41		Total France	337,744	0.42
GBP	197,000 Travis Perkins 4.50% 07/09/2023	216,634	0.27	SPAIN			
EUR	975,000 Victoria plc 3.63% 26/08/2026	718,114	0.89	EUR	500,000 International Consolidated Airlines Group SA 0.63% 17/11/2022	497,968	0.61
GBP	462,000 Zenith Finco plc 6.50% 30/06/2027	415,583	0.51		Total Spain	497,968	0.61
	Total United Kingdom	12,978,145	16.05	Total Bonds - convertibles		835,712	1.03
				Total Transferable securities and money market instruments admitted to an official exchange listing		71,490,726	88.40
UNITED STATES							
EUR	1,457,000 Avantor Funding Inc. 2.63% 01/11/2025	1,328,741	1.64				
EUR	290,000 Ball Corp. 0.88% 15/03/2024	273,313	0.34				
EUR	465,000 Ball Corp. 4.38% 15/12/2023	465,319	0.58				
EUR	200,000 Ford Motor Credit Company LLC 1.51% 17/02/2023	198,467	0.25				

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

Threadneedle (Lux) - European Short-Term High Yield 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				Undertakings for collective investments in transferable securities					
Bonds				Funds					
UNITED STATES				IRELAND					
USD	260,000	Occidental Petroleum Corp. 6.95% 01/07/2024	272,865	0.34	20,454	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	2,005,494	2.48	
Total United States			272,865	0.34	Total Ireland			2,005,494	2.48
Total Bonds			272,865	0.34	Total Funds			2,005,494	2.48
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				Total Undertakings for collective investments in transferable securities					
								2,005,494	2.48
Other transferable securities and money market instruments				Total value of investments				76,614,763	94.74
								(Total cost: EUR 85,762,779)	
								<i>*Minor differences due to rounding.</i>	
Bonds									
GIBRALTAR									
EUR	340,000	888 Acquisitions Limited 7.56% 15/07/2027	286,663	0.35					
Total Gibraltar			286,663	0.35					
UNITED KINGDOM									
GBP	520,000	Bellis Acquisition Company 3.25% 16/02/2026	448,571	0.55					
GBP	1,605,000	Pinewood Finance Company Limited 3.25% 30/09/2025	1,574,549	1.96					
GBP	178,000	Sherwood Financing plc 6.00% 15/11/2026	153,027	0.19					
GBP	400,000	Talktalk Telecom Group plc 3.88% 20/02/2025	382,868	0.47					
Total United Kingdom			2,559,015	3.17					
Total Bonds			2,845,678	3.52					
Total Other transferable securities and money market instruments									
								2,845,678	3.52

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

Threadneedle (Lux) - European Social Bond

Portfolio Statement

as at September 30, 2022

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				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds				Bonds (continued)					
AUSTRIA				FRANCE (continued)					
EUR	400,000	Erste Group Bank AG 0.13% 17/05/2028	320,641	0.09	EUR	2,400,000	Caisse d'Amortissement de la Dette Sociale 0.00% 25/11/2026	2,169,063	0.60
EUR	100,000	Erste Group Bank AG 0.13% 17/05/2028	80,160	0.02	EUR	1,500,000	Caisse des Depots et Consignations 0.01% 15/09/2025	1,404,750	0.40
EUR	2,200,000	Telekom Finanzmanagement GmbH 1.50% 07/12/2026	2,053,692	0.58	EUR	1,500,000	Caisse des Depots et Consignations 0.01% 01/06/2026	1,379,089	0.39
	Total Austria		2,454,493	0.69	EUR	2,000,000	Carrefour SA 2.63% 15/12/2027	1,877,979	0.53
					EUR	1,300,000	CNP Assurances FRN 27/07/2050	1,018,427	0.29
BELGIUM					USD	1,600,000	CNP Assurances - Perp FRN	1,088,392	0.31
EUR	700,000	Bpost SA 1.25% 11/07/2026	656,123	0.19	EUR	9,500,000	Credit Agricole SA 0.13% 09/12/2027	7,718,339	2.18
EUR	1,000,000	KBC Group NV FRN 16/06/2027	875,287	0.25	EUR	2,000,000	Credit Agricole SA FRN 21/09/2029	1,587,156	0.45
EUR	1,600,000	KBC Group NV 0.88% 27/06/2023	1,580,065	0.45	USD	1,055,000	Credit Agricole SA - Perp FRN	744,194	0.21
EUR	900,000	VGP NV 1.63% 17/01/2027	723,072	0.20	USD	300,000	Credit Agricole SA - Perp FRN	294,815	0.08
	Total Belgium		3,834,547	1.09	EUR	2,600,000	Credit Mutuel Arkea SA 0.38% 03/10/2028	2,096,460	0.59
DENMARK					EUR	700,000	Credit Mutuel Arkea SA FRN 11/06/2029	589,378	0.17
EUR	600,000	Nykredit Realkredit A/S 0.88% 17/01/2024	580,234	0.16	EUR	4,300,000	Danone SA 1.00% 26/03/2025	4,109,066	1.16
EUR	550,000	Nykredit Realkredit AS 0.38% 17/01/2028	437,375	0.12	EUR	300,000	Electricite de France SA 1.00% 29/11/2033	210,820	0.06
GBP	900,000	Orsted A/S 2.13% 17/05/2027	864,654	0.24	EUR	700,000	Electricite de France SA 1.00% 29/11/2033	491,913	0.14
GBP	900,000	Orsted A/S 2.50% 16/05/2033	744,513	0.21	EUR	1,200,000	Faurecia SE 2.38% 15/06/2029	816,422	0.23
EUR	1,300,000	Orsted AS FRN 09/12/3019	1,098,906	0.31	EUR	675,000	Getlink SE 3.50% 30/10/2025	618,622	0.17
EUR	700,000	Orsted AS FRN 24/11/3017	666,458	0.19	EUR	800,000	Ile-de-France Mobilites 0.40% 28/05/2031	657,748	0.19
	Total Denmark		4,392,140	1.23	EUR	3,400,000	La Banque Postale SA 0.75% 23/06/2031	2,454,168	0.69
FINLAND					EUR	200,000	La Banque Postale SA - Perp FRN	155,952	0.04
EUR	1,500,000	Elenia Finance Oyj 0.38% 06/02/2027	1,279,825	0.36	EUR	800,000	La Poste SA 1.38% 21/04/2032	653,453	0.18
EUR	900,000	OP Corporate Bank plc 0.38% 26/02/2024	868,662	0.25	EUR	300,000	Orange SA 0.13% 16/09/2029	239,504	0.07
	Total Finland		2,148,487	0.61	EUR	3,700,000	Orange SA 0.13% 16/09/2029	2,953,884	0.83
FRANCE					EUR	900,000	Orange SA 2.38% 18/05/2032	808,428	0.23
EUR	1,500,000	Air Liquide Finance SA 0.38% 27/05/2031	1,167,911	0.33	EUR	1,100,000	Orange SA - Perp FRN	1,101,579	0.31
EUR	3,000,000	AXA SA FRN 07/10/2041	2,133,414	0.60	EUR	400,000	Paprec Holding SA 4.00% 31/03/2025	359,550	0.10
GBP	2,400,000	Banque Federative du Credit Mutuel SA 1.88% 26/10/2028	2,124,974	0.60	EUR	800,000	Regie Autonome des Transports Parisiens 0.88% 25/05/2027	741,752	0.21
EUR	400,000	Banque Federative du Credit Mutuel SA 3.63% 14/09/2032	381,779	0.11	EUR	1,100,000	RTE Reseau de Transport d'Electricite SADIR 0.75% 12/01/2034	782,623	0.22
EUR	2,200,000	BNP Paribas 1.00% 17/04/2024	2,129,995	0.60	EUR	700,000	RTE Reseau de Transport d'Electricite SADIR 1.88% 23/10/2037	516,348	0.15
EUR	2,500,000	BNP Paribas SA FRN 14/10/2027	2,139,249	0.60					
EUR	3,100,000	BPCE SA 0.63% 26/09/2023	3,034,757	0.86					
EUR	3,500,000	BPCE SA FRN 02/02/2034	2,744,180	0.77					

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)				Bonds (continued)					
FRANCE (continued)				GERMANY (continued)					
EUR	2,800,000	Sanofi 1.50% 01/04/2030	2,479,804	0.70	EUR	1,400,000	Eurogrid GmbH 1.63% 03/11/2023	1,380,402	0.39
EUR	1,600,000	Schneider Electric SE 1.84% 13/10/2025	1,572,020	0.44	EUR	300,000	Hamburger Hochbahn AG 0.13% 24/02/2031	231,869	0.07
EUR	200,000	SNCF Reseau 2.25% 20/12/2047	161,747	0.05	EUR	600,000	Hamburger Hochbahn AG 0.13% 24/02/2031	463,738	0.13
EUR	1,100,000	Societe du Grand Paris EPIC 1.63% 08/04/2042	822,027	0.23	EUR	400,000	Landesbank Baden- Wuerttemberg 0.38% 21/02/2031	283,188	0.08
EUR	2,500,000	Societe Generale SA FRN 02/12/2027	2,127,207	0.60	EUR	250,000	Mercedes-Benz Group AG 0.75% 10/09/2030	201,909	0.06
EUR	900,000	Societe Generale SA FRN 02/12/2027	765,794	0.22	EUR	750,000	Mercedes-Benz Group AG 0.75% 10/09/2030	605,726	0.17
EUR	1,500,000	Unedic Asseo 0.25% 25/11/2029	1,265,911	0.36	EUR	3,800,000	Muenchener Rueckversicherungs- Gesellschaft AG FRN 26/05/2041	2,717,175	0.76
		Total France	64,690,643	18.25	EUR	1,000,000	NRW Bank 0.10% 09/07/2035	683,649	0.20
GERMANY					EUR	2,900,000	O2 Telefonica Deutschland Finanzierungs GmbH 1.75% 05/07/2025	2,764,046	0.78
EUR	1,500,000	Amprion GmbH 0.63% 23/09/2033	1,037,997	0.29	EUR	1,900,000	O2 Telefonica Deutschland Finanzierungs GmbH 1.75% 05/07/2025	1,810,928	0.51
EUR	1,400,000	Amprion GmbH 3.97% 22/09/2032	1,377,170	0.39	EUR	500,000	Vantage Towers AG 0.38% 31/03/2027	427,166	0.12
EUR	900,000	Bayerische Landesbode 0.25% 21/03/2036	617,373	0.17	EUR	300,000	Vantage Towers AG 0.38% 31/03/2027	256,300	0.07
EUR	1,100,000	Bayerische Landesbodenkreditanstalt 0.63% 22/11/2027	980,827	0.28	EUR	100,000	Vantage Towers AG 0.75% 31/03/2030	77,136	0.02
EUR	2,200,000	Commerzbank AG FRN 24/03/2026	2,001,357	0.56	EUR	900,000	Vantage Towers AG 0.75% 31/03/2030	694,220	0.20
EUR	1,500,000	Deutsche Bahn Finance GmbH 0.35% 29/09/2031	1,142,969	0.32	EUR	3,000,000	Vonovia SE 1.38% 28/01/2026	2,723,498	0.78
EUR	600,000	Deutsche Bahn Finance GmbH 0.63% 08/12/2050	290,049	0.08	EUR	2,000,000	Vonovia SE 1.50% 14/06/2041	1,091,880	0.31
GBP	1,500,000	Deutsche Bahn Finance GmbH 1.88% 13/02/2026	1,523,522	0.43	EUR	2,400,000	Vonovia SE 1.88% 28/06/2028	2,042,393	0.58
EUR	2,300,000	Deutsche Bank AG FRN 10/06/2026	2,163,120	0.61			Total Germany	40,423,998	11.44
EUR	1,200,000	Deutsche Bank AG FRN 23/02/2028	1,022,704	0.29	IRELAND				
EUR	500,000	Deutsche Bank AG FRN 24/05/2028	451,430	0.13	EUR	1,620,000	AIB Group plc FRN 04/04/2028	1,426,525	0.40
EUR	425,000	Deutsche Kreditbank AG 0.01% 07/11/2029	343,778	0.10	EUR	2,300,000	AIB Group plc FRN 30/05/2031	2,001,583	0.56
EUR	600,000	Deutsche Kreditbank AG 0.88% 02/10/2028	531,784	0.15	EUR	1,000,000	Bank of Ireland Group plc FRN 10/05/2027	849,220	0.24
EUR	1,985,000	E.ON SE 0.60% 01/10/2032	1,403,021	0.40	EUR	800,000	Bank of Ireland Group plc FRN 11/08/2031	654,834	0.18
EUR	1,700,000	E.ON SE 0.35% 28/02/2030	1,294,713	0.37	GBP	758,000	Bank of Ireland Group plc FRN 06/12/2032	799,647	0.23
EUR	915,000	E.ON SE 0.60% 01/10/2032	646,733	0.18	EUR	600,000	ESB Finance DAC 1.00% 19/07/2034	432,896	0.12
EUR	2,000,000	E.ON SE 1.63% 29/03/2031	1,638,726	0.46	EUR	1,250,000	Kerry Group Financial Services 0.88% 01/12/2031	932,385	0.26
EUR	4,500,000	Eurogrid GmbH 1.11% 15/05/2032	3,501,502	1.00					

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)					
Bonds (continued)				Bonds (continued)					
IRELAND (continued)				LUXEMBOURG (continued)					
EUR	800,000	Lunar Funding V for Swisscom AG 1.13% 12/10/2026	737,016	0.21	EUR	1,700,000	Prologis International Funding II SA 3.13% 01/06/2031	1,518,739	0.43
		Total Ireland	7,834,106	2.20	EUR	1,600,000	Segro Capital Sarl 0.50% 22/09/2031	1,111,325	0.31
					EUR	2,150,000	Selp Finance Sarl 3.75% 10/08/2027	1,987,325	0.56
							Total Luxembourg	14,210,289	4.00
ITALY				NETHERLANDS					
EUR	700,000	Aeroporti di Roma SpA 1.75% 30/07/2031	502,843	0.14	EUR	300,000	ABN Amro Bank NV 0.50% 23/09/2029	232,815	0.07
EUR	700,000	Aeroporti di Roma SpA 1.75% 30/07/2031	502,843	0.14	EUR	1,300,000	ABN Amro Bank NV 0.88% 22/04/2025	1,238,219	0.35
EUR	1,100,000	Assicurazioni Generali SpA 1.71% 30/06/2032	735,712	0.21	EUR	600,000	Achmea BV 1.50% 26/05/2027	549,900	0.16
EUR	2,200,000	Assicurazioni Generali SpA 2.12% 01/10/2030	1,642,450	0.46	EUR	1,100,000	Allianz Finance II BV 0.00% 22/11/2026	967,572	0.27
EUR	400,000	Banco BPM SpA 0.88% 15/07/2026	338,279	0.10	EUR	2,600,000	Allianz Finance II BV 1.50% 15/01/2030	2,281,256	0.64
EUR	1,300,000	Ferrovie dello Stato 1.50% 27/06/2025	1,234,309	0.34	EUR	800,000	Cooperatieve Rabobank UA 0.25% 30/10/2026	701,856	0.20
EUR	1,200,000	Ferrovie dello Stato Italiane SpA 1.13% 09/07/2026	1,084,127	0.31	GBP	1,000,000	Cooperatieve Rabobank UA 4.63% 23/05/2029	961,667	0.27
EUR	2,200,000	Intesa Sanpaolo SpA 0.75% 04/12/2024	2,069,702	0.58	EUR	600,000	Cooperatieve Rabobank UA - Perp FRN	401,385	0.11
EUR	1,800,000	Snam SpA 0.00% 07/12/2028	1,370,224	0.39	EUR	1,000,000	Cooperatieve Rabobank UA - Perp FRN	829,080	0.23
EUR	1,800,000	Terna Rete Elettrica Nazionale SpA 0.38% 23/06/2029	1,418,238	0.40	EUR	200,000	Cooperatieve Rabobank UA - Perp FRN	165,816	0.05
EUR	400,000	Terna Rete Elettrica Nazionale SpA - Perp FRN	307,206	0.09	EUR	3,700,000	De Volksbank NV FRN 22/10/2030	3,288,909	0.93
EUR	200,000	Terna Rete Elettrica Nazionale SpA - Perp FRN	153,603	0.04	EUR	1,450,000	Digital Dutch Finco BV 1.50% 15/03/2030	1,114,517	0.31
		Total Italy	11,359,536	3.20	EUR	3,290,000	Digital Intrepid Holding BV 0.63% 15/07/2031	2,206,955	0.63
LUXEMBOURG				LUXEMBOURG					
EUR	2,850,000	Becton Dickinson Euro Finance Sarl 1.21% 04/06/2026	2,621,364	0.73	EUR	1,000,000	EDP Finance BV 1.88% 21/09/2029	873,066	0.25
EUR	400,000	Becton Dickinson Euro Finance Sarl 1.21% 12/02/2036	271,380	0.08	EUR	300,000	EnBW International Finance BV 1.88% 31/10/2033	223,006	0.06
EUR	850,000	Becton Dickinson Euro Finance Sarl 1.34% 13/08/2041	514,550	0.15	EUR	2,200,000	Enel Finance International NV 1.50% 21/07/2025	2,089,734	0.59
EUR	600,000	CPI Property Group SA 1.75% 14/01/2030	415,826	0.12	EUR	1,775,000	Enexis Holding NV 0.38% 14/04/2033	1,245,126	0.35
EUR	900,000	CPI Property Group SA 2.75% 12/05/2026	777,772	0.22	EUR	1,029,000	Enexis Holding NV 0.63% 17/06/2032	765,251	0.22
EUR	2,500,000	Holcim Finance Luxembourg SA 0.50% 23/04/2031	1,768,490	0.50	EUR	221,000	Enexis Holding NV 0.63% 17/06/2032	164,354	0.05
EUR	1,259,000	P3 Group Sarl 1.63% 26/01/2029	935,328	0.26	EUR	1,597,000	GSK Consumer Healthcare Capital NI BV 1.75% 29/03/2030	1,354,736	0.38
EUR	241,000	P3 Group Sarl 1.63% 26/01/2029	179,042	0.05					
EUR	2,800,000	Prologis International Funding II SA 1.63% 17/06/2032	2,109,148	0.59					

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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)					
NETHERLANDS (continued)				SPAIN (continued)					
EUR	500,000	Iberdrola International BV - Perp FRN	472,748	0.13	EUR	1,000,000	Banco de Sabadell SA FRN 11/03/2027	887,882	0.25
GBP	3,300,000	ING Groep NV FRN 07/12/2028	2,784,340	0.79	EUR	1,100,000	Banco Santander SA 1.13% 23/06/2027	957,071	0.27
EUR	2,700,000	ING Groep NV 2.50% 15/11/2030	2,372,338	0.67	EUR	4,200,000	CaixaBank SA FRN 21/01/2028	3,594,199	1.01
EUR	100,000	NE Property BV 3.38% 14/07/2027	84,649	0.02	EUR	1,000,000	CaixaBank SA FRN 26/05/2028	823,233	0.23
EUR	600,000	NE Property BV 3.38% 14/07/2027	507,896	0.14	EUR	1,700,000	Iberdrola Finanzas SA 1.38% 11/03/2032	1,396,769	0.39
EUR	250,000	NederFinMaat 0.13% 03/04/2027	221,182	0.06	EUR	300,000	Red Electrica Financiaciones SAU 0.38% 24/07/2028	257,725	0.07
EUR	1,200,000	Rentokil Initial Finance BV 3.88% 27/06/2027	1,180,828	0.33	EUR	1,600,000	Telefonica Emisiones SA 2.59% 25/05/2031	1,436,032	0.41
EUR	900,000	Royal Schiphol Group NV 1.50% 05/11/2030	749,902	0.21			Total Spain	10,849,865	3.05
EUR	300,000	Royal Schiphol Group NV 2.00% 06/04/2029	269,500	0.08					
EUR	1,000,000	Stedin Holding NV 0.00% 16/11/2026	869,709	0.25	SWEDEN				
EUR	3,400,000	Stedin Holding NV 0.50% 14/11/2029	2,696,054	0.76	EUR	1,500,000	Essity AB 1.13% 27/03/2024	1,458,207	0.41
EUR	364,000	Stedin Holding NV - Perp FRN	289,531	0.08	EUR	100,000	Volvo Car AB 2.50% 07/10/2027	82,963	0.02
EUR	2,200,000	Swisscom Finance BV 0.38% 14/11/2028	1,843,621	0.52	EUR	500,000	Volvo Car AB 2.50% 07/10/2027	414,816	0.12
EUR	600,000	Telefonica Europe BV - Perp FRN	427,589	0.12			Total Sweden	1,955,986	0.55
EUR	100,000	Telefonica Europe BV - Perp FRN	71,265	0.02	SWITZERLAND				
EUR	500,000	TenneT Holding BV 0.50% 30/11/2040	281,106	0.08	EUR	1,000,000	Credit Suisse AG 0.45% 19/05/2025	912,052	0.26
EUR	1,393,000	TenneT Holding BV 0.88% 16/06/2035	970,746	0.27			Total Switzerland	912,052	0.26
EUR	2,100,000	TenneT Holding BV - Perp FRN	2,022,749	0.57	UNITED KINGDOM				
EUR	4,000,000	Triodos Bank NV FRN 05/02/2032	3,254,416	0.92	GBP	500,000	Aster Treasury plc 1.41% 27/01/2036	342,439	0.10
EUR	5,200,000	Volkswagen International Finance NV 0.88% 22/09/2028	4,279,142	1.21	EUR	2,100,000	AstraZeneca plc 0.38% 03/06/2029	1,727,014	0.49
		Total Netherlands	47,304,531	13.35	GBP	800,000	BUPA Finance plc 5.00% 08/12/2026	805,314	0.23
					EUR	575,000	Cadent Finance plc 0.63% 19/03/2030	429,794	0.12
NORWAY					EUR	125,000	Cadent Finance plc 0.63% 19/03/2030	93,433	0.03
EUR	200,000	Avinor AS 0.75% 01/10/2030	160,035	0.05	GBP	200,000	Cardiff University 3.00% 07/12/2055	155,039	0.04
EUR	1,050,000	Avinor AS 0.75% 01/10/2030	840,185	0.24	GBP	810,000	Co-Operative Bank Finance plc FRN 06/04/2027	835,122	0.24
EUR	1,850,000	Avinor AS 1.00% 29/04/2025	1,758,949	0.49	GBP	630,000	Ds Smith plc 2.88% 26/07/2029	547,463	0.15
EUR	200,000	Avinor AS 1.25% 09/02/2027	182,268	0.05	GBP	400,000	DWR Cymru Financing UK plc 2.38% 31/03/2034	310,813	0.09
EUR	1,626,000	DNB Bank ASA FRN 21/09/2027	1,593,177	0.45	USD	1,000,000	HSBC Holdings plc FRN 22/11/2023	1,017,185	0.29
		Total Norway	4,534,614	1.28	GBP	300,000	Legal & General FRN 27/10/2045	316,159	0.09
SPAIN									
EUR	1,600,000	Banco Bilbao Vizcaya Argentario SA 0.75% 04/06/2025	1,496,954	0.42					

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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)			
UNITED KINGDOM (continued)				UNITED STATES (continued)			
EUR	3,800,000	3,075,160	0.87	EUR	1,000,000	992,903	0.28
EUR	1,500,000			USD	1,100,000	942,515	0.27
EUR	300,000	1,401,622	0.40	EUR	4,074,000	3,382,817	0.96
EUR	8,050,000	275,674	0.08	USD	2,600,000	2,401,214	0.68
EUR	200,000	6,133,378	1.73			7,906,741	2.24
GBP	500,000	158,766	0.04	Total United States			
GBP	900,000	368,593	0.10	Total Bonds		260,227,392	73.44
GBP	450,000	838,069	0.24	Supranationals, Governments and Local Public Authorities, Debt Instruments			
GBP	400,000	295,175	0.08	AUSTRIA			
GBP	500,000	339,973	0.10	EUR	700,000	626,449	0.18
GBP	500,000	558,370	0.16			626,449	0.18
GBP	500,000	380,717	0.11	BELGIUM			
GBP	500,000	331,707	0.09	EUR	250,000	216,762	0.06
GBP	1,100,000	771,697	0.22	EUR	1,500,000	1,086,570	0.31
EUR	2,690,000	2,225,473	0.63	EUR	1,400,000	1,178,346	0.33
GBP	500,000	539,704	0.15	EUR	1,800,000	1,244,734	0.35
GBP	200,000	115,769	0.03			3,726,412	1.05
GBP	300,000	193,309	0.06	FINLAND			
USD	1,000,000	972,928	0.27	EUR	1,700,000	1,149,783	0.32
EUR	8,950,000	8,132,089	2.29			1,149,783	0.32
EUR	308,000	296,404	0.08	FRANCE			
GBP	1,600,000	1,431,012	0.40	EUR	2,500,000	2,390,013	0.68
	Total United Kingdom	35,415,364	10.00	USD	1,400,000	1,401,160	0.40
UNITED STATES				EUR	400,000	341,200	0.10
USD	225,000	187,292	0.05	EUR	1,000,000	867,393	0.24

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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)						
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)						
FRANCE (continued)				GERMANY (continued)						
EUR	1,200,000	Caisse d'Amortissement de la Dette Sociale 0.00% 25/11/2030	956,647	0.27	EUR	600,000	Nordrhein-Westfalen Land 0.95% 13/03/2028	545,216	0.15	
USD	300,000	Caisse d'Amortissement de la Dette Sociale 2.13% 26/01/2032	257,877	0.07	Total Germany					
GBP	1,200,000	Caisse D'amortissement de la Dette Sociale 0.13% 15/12/2025	1,170,915	0.33				10,531,099	2.96	
EUR	300,000	Caisse Francaise de Financement Local 0.01% 07/05/2025	279,359	0.08	HUNGARY					
EUR	1,100,000	Caisse Francaise de Financement Local 0.50% 19/02/2027	990,433	0.28	EUR	250,000	MFB Magyar Fejlesztési Bank Zrt 1.38% 24/06/2025	228,308	0.06	
EUR	2,100,000	City of Paris France 1.38% 20/11/2034	1,725,781	0.49	Total Hungary					
EUR	400,000	France (Govt of) 1.75% 25/06/2039	336,766	0.10				228,308	0.06	
EUR	1,200,000	Region of Ile de France 0.00% 20/04/2028	1,038,552	0.29	IRELAND					
EUR	700,000	Region of Ile de France 0.50% 14/06/2025	666,936	0.19	EUR	25,000	Ireland (Govt of) 1.35% 18/03/2031	22,954	0.01	
EUR	400,000	Region of Ile de France 0.61% 02/07/2040	257,972	0.07	Total Ireland					
EUR	700,000	SNCF SA 1.00% 19/01/2061	322,287	0.09				22,954	0.01	
EUR	600,000	Societe du Grand Paris EPIC 0.00% 25/11/2030	482,056	0.14	ITALY					
EUR	100,000	Societe du Grand Paris EPIC 1.70% 25/05/2050	71,698	0.02	EUR	1,900,000	Cassa Depositi e Prestiti SpA 0.75% 21/11/2022	1,899,357	0.54	
EUR	3,000,000	Unedic Asseo 0.00% 25/11/2028	2,555,971	0.73	EUR	800,000	Cassa Depositi e Prestiti SpA 1.00% 11/02/2030	638,737	0.18	
EUR	1,700,000	Unedic Asseo 0.00% 19/11/2030	1,364,608	0.39	EUR	1,200,000	Cassa Depositi e Prestiti SpA 1.50% 20/04/2023	1,197,989	0.34	
EUR	1,200,000	Unedic Asseo 0.10% 25/11/2026	1,089,742	0.31	EUR	700,000	Cassa Depositi e Prestiti SpA 2.00% 20/04/2027	648,528	0.18	
EUR	600,000	Unedic Asseo 1.75% 25/11/2032	538,822	0.15	EUR	2,300,000	Cassa Depositi e Prestiti SpA 2.13% 21/03/2026	2,193,519	0.62	
Total France				19,106,188	5.42	EUR	250,000	Italy (Govt of) 1.50% 30/04/2045	148,734	0.04
						Total Italy				
								6,726,864	1.90	
GERMANY				LUXEMBOURG						
EUR	494,000	Germany (Govt of) 0.00% 15/11/2028	438,499	0.12	EUR	775,000	Luxembourg (Govt of) 0.00% 14/09/2032	579,532	0.16	
EUR	1,200,000	Germany (Govt of) 0.00% 15/08/2030	1,026,624	0.29	Total Luxembourg					
EUR	2,245,000	Germany (Govt of) 1.30% 15/10/2027	2,176,483	0.61				579,532	0.16	
EUR	400,000	Hesse (Govt of) 0.01% 18/06/2031	309,609	0.09	NETHERLANDS					
EUR	2,000,000	Investitionsbank Berlin 2.75% 04/10/2027	1,997,616	0.56	EUR	1,165,000	Bank Nederlandse Gemeenten NV 0.05% 13/07/2024	1,114,852	0.31	
EUR	1,475,000	Land Nordrhein-Westfalen 0.60% 04/06/2041	976,539	0.28	EUR	600,000	Nederlandse Waterschapsbank NV 0.13% 03/09/2035	410,502	0.12	
EUR	3,500,000	Landwirtschaftliche Rentenbank 0.00% 22/09/2027	3,060,513	0.86	EUR	800,000	Nederlandse Waterschapsbank NV 1.50% 15/06/2039	636,604	0.18	
						EUR	500,000	Netherlands (Govt of) 0.50% 15/01/2040	355,535	0.10
						Total Netherlands				
								2,517,493	0.71	

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Threadneedle (Lux) - European Social Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)			
UNITED KINGDOM (continued)			
GBP	5,000 United Kingdom Gilt 0.88% 31/07/2033	4,064	0.00
Total United Kingdom		1,197,964	0.34
Total Supranationals, Governments and Local Public Authorities, Debt Instruments		88,886,624	25.09
Total Transferable securities and money market instruments admitted to an official exchange listing		349,114,016	98.53
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			
Bonds			
NETHERLANDS			
USD	550,000 Cooperatieve Rabobank UA 1.00% 24/09/2026	488,151	0.14
Total Netherlands		488,151	0.14
Total Bonds		488,151	0.14
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities		488,151	0.14
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
61	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	5,990	0.00
Total Ireland		5,990	0.00
Total Funds		5,990	0.00
Total Undertakings for collective investments in transferable securities		5,990	0.00
Total value of investments		349,608,157	98.67
(Total cost: EUR 416,855,015)			

*Minor differences due to rounding.

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

Threadneedle (Lux) - European Strategic Bond

Portfolio Statement

as at September 30, 2022

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				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds				Bonds (continued)					
AUSTRALIA				FRANCE (continued)					
EUR	823,000	APA Infrastructure Limited 1.25% 15/03/2033	572,165	0.38	EUR	377,000	Casino Guichard Perrachon SA 6.63% 15/01/2026	197,701	0.13
EUR	935,000	APA Infrastructure Limited 2.00% 15/07/2030	763,624	0.51	EUR	480,000	Chrome Holding SASU 5.00% 31/05/2029	366,227	0.24
EUR	418,000	Ausgrid Finance Pty Limited 0.88% 07/10/2031	300,287	0.20	EUR	832,000	Constellium SE 3.13% 15/07/2029	600,435	0.40
EUR	250,000	Ausgrid Finance Pty Limited 0.88% 07/10/2031	179,597	0.12	EUR	700,000	Credit Agricole SA 2.50% 29/08/2029	641,926	0.43
GBP	840,000	Pacific National Finance Pty Ltd 5.00% 19/09/2023	942,043	0.63	EUR	600,000	Electricite de France SA - Perp FRN	422,914	0.28
		Total Australia	2,757,716	1.84	EUR	400,000	Electricite de France SA - Perp FRN	273,541	0.18
BELGIUM					EUR	431,000	Elior Group SA 3.75% 15/07/2026	331,554	0.22
EUR	519,000	Anheuser-Busch InBev SA/NV 3.70% 02/04/2040	472,874	0.32	EUR	367,000	Emeria SASU 3.38% 31/03/2028	296,898	0.20
EUR	400,000	Kbc Group NV - Perp FRN	319,161	0.21	EUR	357,000	Faurecia SE 2.38% 15/06/2027	263,299	0.18
EUR	800,000	VGP NV 1.63% 17/01/2027	642,731	0.43	EUR	687,000	Faurecia SE 2.75% 15/02/2027	529,537	0.35
		Total Belgium	1,434,766	0.96	EUR	677,000	Getlink SE 3.50% 30/10/2025	620,455	0.41
CANADA					EUR	861,000	Iliad Holdings SAS 5.13% 15/10/2026	779,603	0.52
EUR	299,000	Primo Water Holdings Inc. 3.88% 31/10/2028	247,399	0.17	EUR	200,000	Iliad SA 0.75% 11/02/2024	188,662	0.13
		Total Canada	247,399	0.17	EUR	200,000	Iliad SA 1.50% 14/10/2024	186,846	0.12
CAYMAN ISLANDS					EUR	200,000	Iliad SA 1.88% 11/02/2028	159,721	0.11
USD	1,089,000	Alibaba Group Holding Limited 4.00% 06/12/2037	852,935	0.57	EUR	270,000	Paprec Holding SA 4.00% 31/03/2025	242,696	0.16
USD	800,000	Energuate Trust 5.88% 03/05/2027	727,198	0.49	EUR	158,000	RCI Banque SA 4.88% 21/09/2028	152,995	0.10
GBP	3,235,000	Southern Water Services Finance Limited 2.38% 28/05/2028	2,974,041	1.98	EUR	314,000	Rexel SA 2.13% 15/12/2028	241,290	0.16
USD	534,000	Tencent Holdings Limited 3.24% 03/06/2050	330,785	0.22	EUR	1,700,000	Sanef SA 1.88% 16/03/2026	1,594,308	1.07
		Total Cayman Islands	4,884,959	3.26	EUR	400,000	Verallia SA 1.63% 14/05/2028	317,481	0.21
FRANCE					EUR	600,000	Verallia SA 1.88% 10/11/2031	412,395	0.28
EUR	152,000	Altice France SA 3.38% 15/01/2028	116,195	0.08			Total France	10,489,489	7.00
EUR	171,000	Altice France SA 4.00% 15/07/2029	130,188	0.09	GERMANY				
EUR	707,000	Altice France SA 4.25% 15/10/2029	538,252	0.36	EUR	400,000	Adler Real Estate AG 1.88% 27/04/2023	327,826	0.22
EUR	1,000,000	BPCE SA FRN 13/10/2046	673,286	0.45	EUR	700,000	Alstria office REIT-AG 0.50% 26/09/2025	574,284	0.38
EUR	431,000	Casino Guichard Perrachon SA 5.25% 15/04/2027	211,084	0.14	EUR	1,400,000	Amprion GmbH 0.63% 23/09/2033	968,797	0.65
					EUR	600,000	Amprion GmbH 3.97% 22/09/2032	590,216	0.39
					EUR	700,000	BASF SE 3.75% 29/06/2032	662,769	0.44
					EUR	1,200,000	Bayer AG 1.13% 06/01/2030	954,797	0.65
					EUR	477,000	Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027	392,020	0.26
					EUR	131,000	Cheplapharm Arzneimittel GmbH 4.38% 15/01/2028	107,934	0.07

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 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)				INDIA					
EUR	700,000	Commerzbank AG FRN 05/12/2030	638,227	0.43	USD	1,328,000	Adani Ports & Special Economic Zone Limited 4.38% 03/07/2029	1,139,632	0.76
EUR	200,000	Commerzbank AG FRN 06/12/2032	191,957	0.13	USD	535,000	GMR Hyderabad International Airport 4.25% 27/10/2027	443,368	0.30
EUR	500,000	Deutsche Bank AG FRN 19/11/2030	379,095	0.25	Total India			1,583,000	1.06
EUR	300,000	Deutsche Bank AG FRN 05/09/2030	282,452	0.19					
EUR	200,000	Deutsche Lufthansa AG 2.88% 11/02/2025	179,452	0.12	IRELAND				
EUR	400,000	Deutsche Lufthansa AG 2.88% 16/05/2027	313,290	0.21	EUR	1,000,000	AIB Group plc FRN 19/11/2029	903,424	0.60
EUR	200,000	Deutsche Lufthansa AG 3.00% 29/05/2026	168,596	0.11	EUR	450,000	AIB Group plc FRN 30/05/2031	391,614	0.26
EUR	100,000	Gruenthal GmbH 3.63% 15/11/2026	85,912	0.06	EUR	720,000	Bank of Ireland Group plc FRN 11/08/2031	589,351	0.39
EUR	247,000	Gruenthal GmbH 4.13% 15/05/2028	205,948	0.14	EUR	969,000	Eircom Finance DAC 3.50% 15/05/2026	858,804	0.57
EUR	648,000	Gruenthal GmbH 4.13% 15/05/2028	540,300	0.36	GBP	135,000	Virgin Media Vendor Financing Notes III 4.88% 15/07/2028	115,207	0.08
EUR	5,000,000	Kreditanstalt fuer Wiederaufbau 0.01% 05/05/2027	4,458,537	2.98	Total Ireland			2,858,400	1.90
EUR	800,000	Mahle GmbH 2.38% 14/05/2028	528,771	0.35	ITALY				
EUR	513,000	Novelis Sheet Ingot GmbH 3.38% 15/04/2029	406,293	0.27	EUR	880,000	Autostrade per l'Italia SpA 1.88% 26/09/2029	653,817	0.44
EUR	492,000	PCF GmbH 4.75% 15/04/2026	398,406	0.27	EUR	1,201,000	Autostrade per l'Italia SpA 2.00% 04/12/2028	928,854	0.62
EUR	705,000	Peach Property Finance GmbH 4.38% 15/11/2025	568,199	0.38	EUR	565,000	Autostrade per l'Italia SpA 2.25% 25/01/2032	401,998	0.27
EUR	800,000	Schaeffler AG 2.75% 12/10/2025	727,027	0.49	EUR	385,000	Banca Monte dei Paschi di Siena SpA 1.88% 09/01/2026	312,776	0.21
EUR	310,000	Schaeffler AG 2.88% 26/03/2027	265,953	0.18	EUR	371,000	ENI SpA - Perp FRN	281,076	0.19
EUR	100,000	Schaeffler AG 3.38% 12/10/2028	81,962	0.05	EUR	387,000	Fis Fabbrica Italiana Sintetici SpA 5.63% 01/08/2027	324,042	0.22
EUR	216,000	Techem Verwaltungsgesellschaft 674 mbH 2.00% 15/07/2025	189,821	0.13	EUR	150,000	Gamma Bidco SpA 6.25% 15/07/2025	138,811	0.09
EUR	316,511	Techem Verwaltungsgesellschaft 674 mbH 6.00% 30/07/2026	285,511	0.19	EUR	586,000	IMA Industria Macchine Automatiche SpA 3.75% 15/01/2028	465,383	0.31
EUR	200,000	Vier Gas Transport GmbH 0.13% 10/09/2029	145,486	0.10	EUR	287,000	International Design Group SPA 6.50% 15/11/2025	261,922	0.17
EUR	500,000	Vier Gas Transport GmbH 4.00% 26/09/2027	491,007	0.33	EUR	178,000	Lottomatica SpA 9.75% 30/09/2027	178,609	0.12
EUR	1,400,000	Vier Gas Transport GmbH 4.63% 26/09/2032	1,369,627	0.90	EUR	304,000	Nexi SpA 1.63% 30/04/2026	260,497	0.17
EUR	600,000	Vonovia SE 1.50% 14/06/2041	327,564	0.22	EUR	600,000	Terna Rete Elettrica Nazionale SpA - Perp FRN	460,809	0.31
EUR	700,000	Vonovia SE 1.88% 28/06/2028	595,698	0.40	Total Italy			4,668,594	3.12
Total Germany		18,403,734	12.30						

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 admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
JERSEY - CHANNEL ISLANDS				LUXEMBOURG (continued)					
EUR	155,000	Avis Budget Finance plc 4.75% 30/01/2026	142,361	0.10	EUR	400,000	Medtronic Global Holdings SCA 1.38% 15/10/2040	265,010	0.18
USD	762,845	Galaxy Pipeline Assets Bidco Limited 2.16% 31/03/2034	640,818	0.43	USD	1,143,000	Millicom International Cellular SA 6.25% 25/03/2029	991,732	0.66
USD	776,000	Galaxy Pipeline Assets Bidco Limited 2.63% 31/03/2036	614,238	0.41	EUR	1,406,000	P3 Group Sarl 1.63% 26/01/2029	1,044,536	0.69
EUR	631,000	Heathrow Funding Limited 1.13% 08/10/2030	484,904	0.32	EUR	322,000	Sani/Ikos Financial Holdings 1 Sarl 5.63% 15/12/2026	304,258	0.20
EUR	245,000	Kane Bidco Limited 5.00% 15/02/2027	206,749	0.14	EUR	1,242,000	Selp Finance Sarl 3.75% 10/08/2027	1,148,027	0.77
Total Jersey - Channel Islands			2,089,070	1.40	Total Luxembourg			12,890,892	8.61
LUXEMBOURG				MEXICO					
EUR	400,000	Adler Group SA 3.25% 05/08/2025	220,979	0.15	EUR	486,000	Petroleos Mexicanos 3.75% 16/04/2026	391,027	0.26
EUR	568,000	Altice Financing SA 3.00% 15/01/2028	428,909	0.29	EUR	214,000	Petroleos Mexicanos 4.75% 26/02/2029	148,584	0.10
EUR	225,000	Altice Financing SA 4.25% 15/08/2029	174,994	0.12	Total Mexico			539,611	0.36
EUR	1,090,000	Altice France Holding SA 8.00% 15/05/2027	830,130	0.55	NETHERLANDS				
EUR	2,200,000	Aroundtown SA 0.38% 15/04/2027	1,668,350	1.10	EUR	399,000	Alliander NV 2.63% 09/09/2027	387,295	0.26
GBP	300,000	Aroundtown SA 3.00% 16/10/2029	247,308	0.17	EUR	611,000	Ashland Services BV 2.00% 30/01/2028	489,607	0.33
GBP	383,000	B&M European Value Retail SA 3.63% 15/07/2025	372,102	0.25	EUR	160,000	Constellium NV 4.25% 15/02/2026	144,293	0.10
EUR	680,000	Becton Dickinson Euro Finance Sarl 0.33% 13/08/2028	555,083	0.38	EUR	525,000	Darling Global Finance BV 3.63% 15/05/2026	497,930	0.33
EUR	298,000	Becton Dickinson Euro Finance Sarl 1.21% 12/02/2036	202,178	0.13	EUR	545,000	Digital Intrepid Holding BV 1.38% 18/07/2032	370,613	0.25
EUR	670,000	Becton Dickinson Euro Finance Sarl 1.34% 13/08/2041	405,586	0.27	GBP	1,508,000	E.ON International Finance BV 6.25% 03/06/2030	1,660,282	1.10
EUR	662,000	Canpack SA 2.38% 01/11/2027	529,007	0.35	EUR	700,000	ING Groep NV FRN 29/09/2028	569,012	0.38
EUR	453,457	Cirsa Finance International Sarl 6.25% 20/12/2023	443,373	0.30	EUR	800,000	ING Groep NV FRN 16/02/2031	649,814	0.43
EUR	311,000	Gamma Bondco Sarl 8.13% 15/11/2026	257,031	0.17	EUR	450,000	Lkq European Holdings BV 4.13% 01/04/2028	421,074	0.28
GBP	266,000	Garfunkelux Holdingco 3 SA 7.75% 01/11/2025	237,463	0.16	USD	667,000	Mong Duong Finance Holdings BV 5.13% 07/05/2029	537,693	0.36
EUR	1,200,000	Grand City Properties SA 0.13% 11/01/2028	893,008	0.60	EUR	451,000	Nederlandse Gasunie NV 3.38% 11/07/2034	416,618	0.28
EUR	1,430,000	InPost SA 2.25% 15/07/2027	1,078,332	0.72	EUR	416,000	Nobel Bidco BV 3.13% 15/06/2028	281,123	0.19
EUR	180,000	Lincoln Financing Sarl 3.63% 01/04/2024	174,910	0.12	EUR	105,000	PPF Telecom Group BV 3.50% 20/05/2024	102,578	0.07
EUR	160,000	Loarre Investments Sarl FRN 15/05/2029	152,222	0.10	EUR	171,000	Repsol International Finance BV FRN 25/03/2075	161,096	0.11
EUR	280,000	Loarre Investments Sarl 6.50% 15/05/2029	266,364	0.18	EUR	750,000	Sagax Euro MTN BV 0.75% 26/01/2028	539,851	0.36
					EUR	1,258,000	Stedin Holding NV - Perp FRN	1,000,631	0.67

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 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)				SWEDEN (continued)					
EUR	610,000	Stichting AK Rabobank - Perp 6.50%	560,622	0.37	EUR	327,000	Heimstaden Bostad AB - Perp FRN	237,938	0.16
EUR	473,700	Summer Bidco BV 9.00% 15/11/2025	349,817	0.23	EUR	660,000	Heimstaden Bostad AB - Perp FRN	441,039	0.29
EUR	100,000	Telefonica Europe BV - Perp FRN	76,874	0.05	EUR	200,000	Intrum Justitia AB 3.13% 15/07/2024	183,159	0.12
EUR	1,700,000	Telefonica Europe BV - Perp FRN	1,610,735	1.07	EUR	1,087,000	Sagax AB 1.13% 30/01/2027	871,185	0.58
EUR	300,000	Telefonica Europe BV - Perp FRN	297,501	0.20	EUR	194,000	Verisure Holding AB 3.25% 15/02/2027	158,275	0.11
EUR	1,147,000	TenneT Holding BV - Perp FRN	1,039,693	0.69	EUR	555,000	Verisure Midholding A 5.25% 15/02/2029	410,294	0.27
EUR	1,000,000	Triodos Bank NV FRN 05/02/2032	813,603	0.54			Total Sweden	2,505,982	1.67
EUR	280,000	Trivium Packaging Finance BV 3.75% 15/08/2026	252,727	0.17			SWITZERLAND		
EUR	261,000	United Group BV 3.13% 15/02/2026	199,081	0.13	EUR	857,000	Credit Suisse AG 0.25% 01/09/2028	650,511	0.43
EUR	109,000	United Group BV 4.63% 15/08/2028	77,525	0.05	EUR	1,255,000	Credit Suisse Group AG 0.63% 18/01/2033	752,752	0.50
EUR	465,000	Universal Music Group NV 3.75% 30/06/2032	435,070	0.29	EUR	300,000	Credit Suisse Group AG FRN 02/04/2032	232,733	0.16
		Total Netherlands	13,942,758	9.29	EUR	851,000	UBS AG 0.50% 31/03/2031	637,861	0.43
					USD	481,000	UBS Group AG - Perp FRN	417,275	0.28
					USD	275,000	UBS Group AG - Perp FRN	267,028	0.18
							Total Switzerland	2,958,160	1.98
PANAMA				UNITED KINGDOM					
EUR	265,000	Carnival Corp. 7.63% 01/03/2026	207,267	0.14	EUR	318,000	Anglo American Capital plc 4.75% 21/09/2032	307,790	0.21
		Total Panama	207,267	0.14	EUR	300,000	BCP V Modular Services Finance II plc 4.75% 30/11/2028	242,311	0.16
					GBP	710,000	Boparan Finance plc 7.63% 30/11/2025	530,340	0.35
SPAIN									
GBP	500,000	Banco Santander SA FRN 30/08/2028	519,472	0.35	EUR	1,113,000	BP Capital Markets plc - Perp FRN	992,120	0.66
EUR	400,000	Cellnex Finance Company SA 2.00% 15/02/2033	261,930	0.17	EUR	1,036,000	British American Tobacco plc - Perp FRN	766,459	0.51
EUR	470,000	Grifols Escrow Issuer SA 3.88% 15/10/2028	348,587	0.24	EUR	1,375,000	Cadent Finance plc 0.63% 19/03/2030	1,027,768	0.69
EUR	346,000	Grifols SA 1.63% 15/02/2025	307,082	0.20	GBP	548,000	Co-Operative Bank Finance plc FRN 06/04/2027	564,996	0.38
EUR	155,000	Kaixo Bondco Telecom SA 5.13% 30/09/2029	122,421	0.08	GBP	509,000	Deuce Finco plc 5.50% 15/06/2027	435,531	0.29
EUR	904,000	Lorca Telecom Bondco SA 4.00% 18/09/2027	788,395	0.53	EUR	632,000	EC Finance plc 3.00% 15/10/2026	552,523	0.36
EUR	298,000	Nortegas Energia Distribucion SA 2.07% 28/09/2027	265,988	0.18	USD	875,446	Enquest plc 7.00% 15/10/2023	822,781	0.55
		Total Spain	2,613,875	1.75	EUR	1,074,000	HBOS plc FRN 18/03/2030	1,023,742	0.68
SWEDEN									
EUR	345,000	Heimstaden Bostad AB FRN 01/05/2170	204,092	0.14	GBP	482,000	HSBC Bank plc 5.38% 22/08/2033	469,848	0.31

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 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)			
USD	728,000 HSBC Holdings plc FRN 11/08/2033	661,767	0.44	GBP	390,000 Telereal Securitisation plc FRN 10/12/2033	380,271	0.25
USD	570,000 Imperial Brands Finance plc 3.50% 26/07/2026	527,285	0.35	GBP	384,172 Tesco Property Finance 5 plc 5.66% 13/10/2041	377,196	0.25
EUR	221,000 Ineos Finance plc 3.38% 31/03/2026	189,474	0.13	GBP	620,000 Thames Water Kemble Finance plc 4.63% 19/05/2026	589,949	0.39
EUR	602,000 Ineos Finance plc 3.38% 31/03/2026	516,125	0.34	EUR	1,405,000 Thames Water Utilities Finance plc 0.88% 31/01/2028	1,162,376	0.78
EUR	130,000 Ineos Quattro Finance 2 plc 2.50% 15/01/2026	107,366	0.07	GBP	216,000 Travis Perkins plc 3.75% 17/02/2026	211,342	0.14
EUR	362,000 Ineos Quattro Finance 2 plc 2.50% 15/01/2026	298,972	0.20	EUR	489,000 Victoria plc 3.63% 26/08/2026	360,162	0.24
GBP	514,000 Inspired Entertainment Financing plc 7.88% 01/06/2026	548,718	0.36	GBP	221,000 Virgin Media Secured Finance plc 4.25% 15/01/2030	184,581	0.12
EUR	301,000 International Game Technology plc 2.38% 15/04/2028	239,430	0.16	GBP	400,000 Virgin Money UK plc FRN 24/04/2026	402,841	0.27
EUR	450,000 International Game Technology plc 3.50% 15/06/2026	402,628	0.27	GBP	272,000 Vmed O2 UK Financing 4.00% 31/01/2029	235,625	0.16
GBP	315,000 Iron Mountain UK plc 3.88% 15/11/2025	318,899	0.21	EUR	295,000 Vmed O2 UK Financing I plc 3.25% 31/01/2031	223,439	0.15
EUR	286,000 Jaguar Land Rover Automotive plc 4.50% 15/07/2028	186,849	0.12	EUR	432,000 Vodafone Group plc FRN 03/10/2078	376,109	0.25
EUR	500,000 Jaguar Land Rover Automotive plc 6.88% 15/11/2026	391,786	0.26	USD	650,000 Vodafone Group plc FRN 03/10/2078	632,403	0.42
GBP	445,000 Legal & General Group plc FRN 14/11/2048	427,366	0.29	EUR	483,000 Western Power Distribution East Midlands plc 3.95% 20/09/2032	464,816	0.31
GBP	175,000 Marks & Spencer plc 3.75% 19/05/2026	160,884	0.11	GBP	978,000 Zenith Finco plc 6.50% 30/06/2027	879,742	0.59
GBP	392,585 Mitchells & Butlers Finance plc 6.01% 15/12/2028	418,283	0.28		Total United Kingdom	25,266,860	16.83
EUR	600,000 Nationwide Building Society 0.25% 14/09/2028	475,508	0.32	UNITED STATES			
EUR	1,030,000 Nationwide Building Society 3.25% 05/09/2029	964,054	0.64	USD	209,000 Amgen Inc. 4.20% 22/02/2052	168,368	0.11
EUR	602,000 NatWest Group plc FRN 14/09/2032	466,013	0.31	EUR	660,000 Ardagh Metal Packaging Finance LLC 2.00% 01/09/2028	505,925	0.34
GBP	239,000 NatWest Group plc - Perp FRN	204,866	0.14	EUR	190,000 Ardagh Metal Packaging Finance LLC 3.00% 01/09/2029	136,219	0.09
GBP	380,000 Ngg Finance plc FRN 18/06/2073	383,460	0.26	EUR	540,000 Bank of America Corp. FRN 22/03/2031	412,690	0.28
EUR	2,087,000 NGG Finance plc FRN 05/09/2082	1,656,728	1.11	EUR	713,000 Bank of America Corp. FRN 22/03/2031	544,903	0.36
EUR	375,000 Pinnacle Bidco plc 5.50% 15/02/2025	326,555	0.22	EUR	521,000 Bank of America Corp. FRN 24/05/2032	394,641	0.26
GBP	297,000 Pinnacle Bidco plc 6.38% 15/02/2025	289,392	0.19	EUR	889,000 Berkshire Hathaway Finance Corp 1.50% 18/03/2030	746,509	0.49
GBP	248,000 Punch Finance plc 6.13% 30/06/2026	228,050	0.15	USD	243,000 Boeing Company 5.93% 01/05/2060	213,620	0.14
GBP	165,000 Santander UK plc - Perp 10.06%	290,307	0.19	EUR	485,000 Catalent Pharma Solutions Inc. 2.38% 01/03/2028	375,942	0.25
EUR	481,000 Sherwood Financing plc 4.50% 15/11/2026	369,034	0.24				

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 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	480,000	Eli Lilly & Company 1.38% 14/09/2061	247,083	0.16	GBP	350,000	Time Warner Cable Inc. 5.75% 02/06/2031	349,406	0.23
EUR	367,000	Fidelity National Information Services Inc 1.00% 03/12/2028	302,120	0.20	USD	404,000	T-Mobile USA Inc. 2.63% 15/02/2029	341,916	0.23
EUR	228,000	Fidelity National Information Services Inc 1.50% 21/05/2027	204,087	0.14	Total United States				
EUR	220,000	Fidelity National Information Services Inc 1.50% 21/05/2027	196,926	0.13	17,712,064 11.82				
GBP	319,000	Ford Motor Credit Company LLC 2.75% 14/06/2024	327,957	0.22	VIRGIN ISLANDS (BRITISH)				
EUR	462,000	Ford Motor Credit Company LLC 3.25% 15/09/2025	419,022	0.28	USD	443,000	Gold Fields Orogen Holdings BVI Limited 6.13% 15/05/2029	426,155	0.28
EUR	804,000	General Motors Financial Company Inc. 0.60% 20/05/2027	654,976	0.44	Total Virgin Islands (British)				
USD	118,000	Goodman USA Finance Three 3.70% 15/03/2028	109,271	0.07	426,155 0.28				
EUR	700,000	IQVIA Inc. 2.25% 15/01/2028	564,122	0.38	Total Bonds				
EUR	395,000	IQVIA Inc. 2.25% 15/03/2029	302,477	0.20	128,480,751 85.74				
EUR	478,000	IQVIA Inc. 2.88% 15/06/2028	390,963	0.27	Supranationals, Governments and Local Public Authorities, Debt Instruments				
USD	560,000	JPMorgan Chase & Company FRN 08/11/2032	433,695	0.29	EGYPT				
USD	1,627,000	JPMorgan Chase & Company FRN 22/04/2032	1,286,765	0.87	EUR	450,000	Egypt (Govt of) 5.63% 16/04/2030	263,411	0.18
GBP	1,860,000	Kraft Heinz Foods Company 4.13% 01/07/2027	1,879,901	1.26	Total Egypt				
USD	634,000	Lowe's Companies Inc. 5.80% 15/09/2062	596,973	0.39	263,411 0.18				
EUR	1,728,000	Netflix Inc. 3.63% 15/06/2030	1,483,330	0.99	IVORY COAST				
EUR	2,160,000	Netflix Inc. 3.88% 15/11/2029	1,913,154	1.28	EUR	250,000	Ivory Coast (Govt of) 5.25% 22/03/2030	183,742	0.12
USD	250,000	Occidental Petroleum Corp. 5.88% 01/09/2025	256,919	0.17	EUR	290,000	Ivory Coast (Govt of) 5.88% 17/10/2031	210,791	0.14
USD	220,000	Occidental Petroleum Corp. 6.63% 01/09/2030	226,816	0.15	Total Ivory Coast				
USD	152,000	Occidental Petroleum Corp. 8.00% 15/07/2025	165,156	0.11	394,533 0.26				
USD	145,000	Occidental Petroleum Corp. 8.50% 15/07/2027	159,853	0.11	SENEGAL				
USD	265,000	Occidental Petroleum Corp. 8.88% 15/07/2030	301,234	0.20	EUR	390,000	Senegal (Govt of) 4.75% 13/03/2028	316,303	0.21
EUR	513,000	Olympus Water USA 3.88% 01/10/2028	391,139	0.26	Total Senegal				
EUR	214,000	Silgan Holdings Inc. 2.25% 01/06/2028	172,266	0.11	316,303 0.21				
EUR	530,000	Southern Company FRN 15/09/2081	372,706	0.25	Total Supranationals, Governments and Local Public Authorities, Debt Instruments				
EUR	190,000	Spectrum Brands Inc. 4.00% 01/10/2026	163,014	0.11	974,247 0.65				
				Total Transferable securities and money market instruments admitted to an official exchange listing					
				129,454,998 86.39					

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				Other transferable securities and money market instruments (continued)						
Bonds				Bonds (continued)						
AUSTRALIA				ITALY						
USD	1,270,000	Woodside Finance Limited 4.50% 04/03/2029	1,185,127	0.79	USD	400,000	Intesa Sanpaolo SpA 4.00% 23/09/2029	336,693	0.22	
Total Australia			1,185,127	0.79	Total Italy			336,693	0.22	
NETHERLANDS				PORTUGAL						
USD	467,000	Vonovia Finance BV 5.00% 02/10/2023	474,274	0.32	EUR	100,000	Banco Espirito Santo SA 0.00% 21/01/2099**	9,000	0.01	
Total Netherlands			474,274	0.32	Total Portugal			9,000	0.01	
UNITED STATES				UNITED KINGDOM						
USD	157,000	Occidental Petroleum Corp. 6.95% 01/07/2024	164,769	0.11	EUR	451,000	BCP V Modular Services Finance II plc 6.75% 30/11/2029	314,911	0.21	
USD	164,000	Occidental Petroleum Corp. 7.88% 15/09/2031	179,723	0.12	GBP	812,000	Pinewood Finance Company Limited 3.25% 30/09/2025	796,594	0.53	
USD	1,196,000	Warnermedia Holdings Inc. 5.14% 15/03/2052	889,869	0.59	GBP	375,000	Sherwood Financing plc 6.00% 15/11/2026	322,388	0.22	
Total United States			1,234,361	0.82	Total United Kingdom			1,433,893	0.96	
Total Bonds			2,893,762	1.93	UNITED STATES					
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				2,893,762	1.93	USD	1,070,000	Stellantis Finance US Inc. 6.38% 12/09/2032	1,016,134	0.68
Other transferable securities and money market instruments				Total United States						
Bonds				1,016,134						
BERMUDA				0.68						
USD	833,000	Bacardi Limited 4.45% 15/05/2025	816,635	0.54	Total Bonds					
Total Bermuda			816,635	0.54	6,317,892					
DENMARK				4.23						
USD	1,819,000	Danske Bank AS 1.55% 10/09/2027	1,559,455	1.05	Total Other transferable securities and money market instruments					
Total Denmark			1,559,455	1.05	6,317,892					
FRANCE				4.23						
USD	850,000	BPCE SA 2.70% 01/10/2029	716,088	0.48	Undertakings for collective investments in transferable securities					
Total France			716,088	0.48	Funds					
GIBRALTAR				IRELAND						
EUR	510,000	888 Acquisitions Limited 7.56% 15/07/2027	429,994	0.29	45,945	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	4,504,951	3.01		
Total Gibraltar			429,994	0.29	Total Ireland			4,504,951	3.01	
Total Bonds				2,893,762	1.93	Total Funds			4,504,951	3.01
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				2,893,762	1.93	Total Undertakings for collective investments in transferable securities				
Other transferable securities and money market instruments				4,504,951						
Bonds				3.01						
BERMUDA				4,504,951						
USD	833,000	Bacardi Limited 4.45% 15/05/2025	816,635	0.54	Total value of investments					
Total Bermuda			816,635	0.54	143,171,603					
DENMARK				95.56						
USD	1,819,000	Danske Bank AS 1.55% 10/09/2027	1,559,455	1.05	(Total cost: EUR 171,165,208)					
Total Denmark			1,559,455	1.05	<i>*Minor differences due to rounding.</i>					
FRANCE				<i>**Fair valued security.</i>						
USD	850,000	BPCE SA 2.70% 01/10/2029	716,088	0.48						
Total France			716,088	0.48						
GIBRALTAR										
EUR	510,000	888 Acquisitions Limited 7.56% 15/07/2027	429,994	0.29						
Total Gibraltar			429,994	0.29						

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

Threadneedle (Lux) - Emerging Market Corporate Bonds

Portfolio Statement

as at September 30, 2022

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				CAYMAN ISLANDS (continued)						
USD	57,143	China Oil & Gas Group Limited 5.50% 25/01/2023	56,000	0.16	USD	200,000	Vale Overseas Limited 3.75% 08/07/2030	162,125	0.48	
USD	200,000	Ooredoo International Finance Limited 2.63% 08/04/2031	164,953	0.48	Total Cayman Islands			3,643,850	10.68	
Total Bermuda				220,953	0.64					
BRAZIL				COLOMBIA						
USD	500,000	Light Servicos de Eletricidade SA 4.38% 18/06/2026	416,250	1.22	USD	500,000	Ecopetrol SA 4.63% 02/11/2031	351,025	1.03	
Total Brazil				416,250	1.22	USD	500,000	Ecopetrol SA 6.88% 29/04/2030	422,187	1.24
				Total Colombia				773,212	2.27	
CANADA				GUATEMALA						
USD	500,000	MEGlobal Canada ULCDL 5.00% 18/05/2025	487,007	1.43	USD	460,000	CT Trust 5.13% 03/02/2032	347,300	1.02	
Total Canada				487,007	1.43	Total Guatemala			347,300	1.02
CAYMAN ISLANDS				HONG KONG						
USD	200,000	AAC Technologies Holdings Inc. 3.00% 27/11/2024	175,310	0.51	USD	800,000	Lenovo Group Limited 5.88% 24/04/2025	791,518	2.32	
USD	200,000	Cifi Holdings Group Company Limited 6.00% 16/07/2025	45,000	0.13	USD	414,000	Lenovo Group Limited 6.54% 27/07/2032	386,055	1.13	
USD	200,000	CK Hutchison International 17 II Limited 3.25% 29/09/2027	185,483	0.54	USD	330,000	Xiaomi Best Time International Limited 2.88% 14/07/2031	231,140	0.68	
USD	440,000	Country Garden Holdings Company Limited 3.13% 22/10/2025	143,242	0.42	Total Hong Kong			1,408,713	4.13	
USD	600,000	Energuate Trust 5.88% 03/05/2027	534,300	1.57	INDIA					
USD	212,000	ENN Energy Holdings Limited 2.63% 17/09/2030	172,928	0.51	USD	550,000	Adani Electricity Mumbai Limited 3.95% 12/02/2030	417,207	1.22	
USD	400,000	Goodman HK Finance 3.00% 22/07/2030	329,662	0.97	USD	220,000	Adani Green Energy Limited 4.38% 08/09/2024	183,150	0.54	
USD	400,000	Meituan Inc. 3.05% 28/10/2030	268,000	0.78	USD	400,000	Adani Ports & Special Economic Zone Limited 4.00% 30/07/2027	350,146	1.02	
USD	400,000	Melco Resorts Finance Limited 5.75% 21/07/2028	259,996	0.76	USD	200,000	Adani Ports & Special Economic Zone Limited 4.20% 04/08/2027	176,336	0.52	
USD	200,000	Qnb Finance Limited 2.75% 12/02/2027	180,617	0.53	USD	200,000	Bharti Airtel Limited 4.38% 10/06/2025	193,213	0.57	
USD	200,000	QNB Finance Limited 2.75% 12/02/2027	180,617	0.53	USD	200,000	Indian Railway Finance Corp. Limited 3.57% 21/01/2032	160,384	0.47	
USD	400,000	Saudi Electricity Company 2.41% 17/09/2030	335,080	0.98	USD	200,000	JSW Steel Limited 5.95% 18/04/2024	193,465	0.56	
USD	200,000	Tencent Holdings Limited 2.88% 22/04/2031	162,683	0.48	USD	250,000	Reliance Industries Limited 3.67% 30/11/2027	229,986	0.68	
USD	200,000	Tencent Holdings Limited 3.60% 19/01/2028	180,436	0.53	USD	475,000	ReNew Wind Energy AP2 4.50% 14/07/2028	359,835	1.06	
USD	367,000	Tingyi Cayman Islands Holding Corp. 1.63% 24/09/2025	328,371	0.96	Total India			2,263,722	6.64	

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)					
INDONESIA				MAURITIUS					
USD	295,000	Bank Mandiri Persero Tbk PT 4.75% 13/05/2025	287,415	0.84	USD	200,000	Greenko Solar Mauritius Limited 5.55% 29/01/2025	178,279	0.52
USD	208,000	Saka Energi Indonesia Pt 4.45% 05/05/2024	192,090	0.56	USD	400,000	HTA Group Limited 7.00% 18/12/2025	350,240	1.03
USD	600,000	Sri Rejeki Isman TBK PT 7.25% 16/01/2025	42,000	0.12	USD	300,000	Network I2i Limited - Perp FRN	274,013	0.80
		Total Indonesia	521,505	1.52			Total Mauritius	802,532	2.35
IRELAND				MEXICO					
USD	400,000	Phosagro OAO Via Phosagro Bond Funding DAC 2.60% 16/09/2028	213,450	0.63	USD	400,000	America Movil SAB De CV 5.38% 04/04/2032	343,704	1.01
USD	200,000	Phosagro OAO Via Phosagro Bond Funding DAC 3.05% 23/01/2025	104,000	0.30	USD	500,000	BBVA Bancomer SA FRN 13/09/2034	430,415	1.26
		Total Ireland	317,450	0.93	USD	400,000	Braskem Idesa SAPI 6.99% 20/02/2032	267,250	0.78
ISLE OF MAN				MOROCCO					
USD	200,000	AngloGold Ashanti Holdings plc 3.75% 01/10/2030	156,779	0.46	USD	400,000	Cemex SAB de CV 5.20% 17/09/2030	347,897	1.02
USD	400,000	Gohl Capital Limited 4.25% 24/01/2027	337,507	0.99	USD	400,000	Cemex SAB de CV 7.38% 05/06/2027	398,923	1.17
		Total Isle of Man	494,286	1.45	USD	237,000	Gruma SAB de CV 4.88% 01/12/2024	234,749	0.69
JERSEY - CHANNEL ISLANDS				NETHERLANDS					
USD	200,000	Galaxy Pipeline Assets Bidco Limited 2.63% 31/03/2036	155,087	0.45	USD	362,900	Greenko Dutch BV 3.85% 29/03/2026	294,355	0.86
USD	440,000	Galaxy Pipeline Assets Bidco Limited 3.25% 30/09/2040	322,024	0.95	USD	230,000	Metinvest BV 8.50% 23/04/2026	107,859	0.32
		Total Jersey - Channel Islands	477,111	1.40	USD	500,000	Mong Duong Finance Holdings BV 5.13% 07/05/2029	394,866	1.16
KAZAKHSTAN				PERU					
USD	400,000	KazMunayGas National Company JSC 4.75% 24/04/2025	369,100	1.08	USD	392,000	Teva Pharmaceutical Finance Netherlands III BV 3.15% 01/10/2026	323,126	0.95
		Total Kazakhstan	369,100	1.08	USD	250,000	Teva Pharmaceutical Finance Netherlands III BV 4.75% 09/05/2027	212,328	0.62
LUXEMBOURG				Total Netherlands					
USD	550,000	Hidrovias International Finance Sarl 4.95% 08/02/2031	425,356	1.25			1,332,534	3.91	
USD	250,000	Mhp Lux SA 0.00% 03/04/2026	125,720	0.37					
USD	500,000	Mhp SE 0.00% 10/05/2024	268,360	0.79					
USD	544,500	Millicom International Cellular SA 6.25% 25/03/2029	462,825	1.36	USD	500,000	Auna SA 6.50% 20/11/2025	403,174	1.18
		Total Luxembourg	1,282,261	3.77					

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)					
PERU (continued)				SINGAPORE (continued)					
USD	95,000	Volcan Cia Minera SA 4.38% 11/02/2026	79,168	0.23	USD	450,000	United Overseas Bank LT FRN 16/03/2031	395,335	1.16
Total Peru			482,342	1.41	Total Singapore			1,323,353	3.89
PHILIPPINES				SOUTH AFRICA					
USD	250,000	Globe Telecom Inc. 2.50% 23/07/2030	195,344	0.57	USD	200,000	Eskom Holdings 6.75% 06/08/2023	189,977	0.56
USD	200,000	International Container Terminal Services Inc 4.75% 17/06/2030	180,236	0.53	USD	250,000	Eskom Holdings SOC Limited 7.13% 11/02/2025	222,335	0.65
USD	357,000	Metropolitan Bank & Trust Company 2.13% 15/01/2026	326,294	0.96	Total South Africa			412,312	1.21
USD	200,000	Pldt Inc. 2.50% 23/01/2031	164,157	0.48	THAILAND				
USD	430,000	Smc Global Power Holdings Corp. - Perp FRN	364,339	1.07	USD	700,000	Bangkok Bank pcl FRN 25/09/2034	576,396	1.69
Total Philippines			1,230,370	3.61	USD	200,000	GC Treasury Centre Company Limited 2.98% 18/03/2031	157,446	0.46
QATAR				TURKEY					
USD	410,000	Qatar Petroleum 2.25% 12/07/2031	329,220	0.97	USD	200,000	Akbank TAS 6.80% 06/02/2026	178,476	0.52
Total Qatar			329,220	0.97	USD	380,000	KOC Holding AS 6.50% 11/03/2025	357,136	1.04
REPUBLIC OF KOREA (SOUTH)				UNITED ARAB EMIRATES					
USD	200,000	Kookmin Bank 4.50% 01/02/2029	188,243	0.55	USD	700,000	DP World Limited 6.85% 02/07/2037	710,591	2.08
USD	380,000	Sk Hynix Inc. 1.50% 19/01/2026	331,488	0.97	Total United Arab Emirates			710,591	2.08
Total Republic of Korea (South)			519,731	1.52	UNITED KINGDOM				
SAUDI ARABIA				UNITED KINGDOM					
USD	400,000	Saudi Arabian Oil Company 2.25% 24/11/2030	324,452	0.95	USD	400,000	Endeavour Mining plc 5.00% 14/10/2026	318,684	0.93
USD	500,000	Saudi Arabian Oil Company 2.25% 24/11/2030	405,564	1.19	USD	300,000	Gazprom PJSC Via Gaz Finance plc 3.25% 25/02/2030	141,600	0.42
USD	400,000	Saudi Arabian Oil Company 3.50% 16/04/2029	362,681	1.06	Total United Arab Emirates			710,591	2.08
USD	200,000	Saudi Arabian Oil Company 3.50% 16/04/2029	181,341	0.53	SINGAPORE				
Total Saudi Arabia			1,274,038	3.73	USD	200,000	BOC Aviation Limited 2.63% 17/09/2030	162,114	0.48
SINGAPORE				UNITED KINGDOM					
USD	600,000	DBS Group Holdings Limited FRN 11/12/2028	594,082	1.75	USD	400,000	Endeavour Mining plc 5.00% 14/10/2026	318,684	0.93
USD	200,000	SingTel Group Treasury Pte Limited 2.38% 28/08/2029	171,822	0.50	USD	300,000	Gazprom PJSC Via Gaz Finance plc 3.25% 25/02/2030	141,600	0.42

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)				Other transferable securities and money market instruments					
Bonds (continued)				Bonds					
UNITED KINGDOM (continued)				LUXEMBOURG					
USD	450,000	Nak Naftogaz Ukraine Via Kondor Finance plc 7.63% 08/11/2026	97,997	0.29	USD	500,000	Altice Financing SA 5.00% 15/01/2028	386,363	1.13
USD	200,000	Tullow Oil plc 7.00% 01/03/2025	130,075	0.38	Total Luxembourg			386,363	1.13
Total United Kingdom				688,356	2.02	Total Bonds			
						386,363 1.13			
						Total Other transferable securities and money market instruments			
						386,363 1.13			
VIRGIN ISLANDS (BRITISH)				Undertakings for collective investments in transferable securities					
USD	460,000	Central American Bottling Corp. 5.25% 27/04/2029	397,038	1.16	Funds				
USD	400,000	Contemporary Ruiding Development Limited 2.63% 17/09/2030	315,190	0.93	IRELAND				
USD	400,000	Elect Global Investments Limited - Perp FRN	337,620	0.99	516,082	BlackRock ICS US Dollar Liquidity Fund	516,082	1.51	
USD	450,000	FPC Resources Limited 4.38% 11/09/2027	431,239	1.26	Total Ireland			516,082	1.51
USD	400,000	Gold Fields Orogen Holdings BVI Limited 6.13% 15/05/2029	376,959	1.11	Total Funds				
USD	511,000	HKT Capital No 5 Limited 3.25% 30/09/2029	449,602	1.33	516,082 1.51				
USD	728,000	Jgsh Philippines Limited 4.13% 09/07/2030	664,664	1.95	Total Undertakings for collective investments in transferable securities				
USD	400,000	Studio City Finance Limited 5.00% 15/01/2029	186,564	0.55	516,082 1.51				
USD	200,000	Studio City Finance Limited 6.00% 15/07/2025	115,131	0.34	Total value of investments				
USD	467,000	Tsmc Global Limited 0.75% 28/09/2025	411,638	1.21	32,540,613 95.42				
Total Virgin Islands (British)				3,685,645	10.83	(Total cost: USD 40,338,201)			
						<i>*Minor differences due to rounding.</i>			
Total Bonds				31,306,944	91.81				
Supranationals, Governments and Local Public Authorities, Debt Instruments									
SOUTH AFRICA									
USD	400,000	South Africa (Govt of) 4.85% 30/09/2029	331,224	0.97					
Total South Africa				331,224	0.97				
Total Supranationals, Governments and Local Public Authorities, Debt Instruments				331,224	0.97				
Total Transferable securities and money market instruments admitted to an official exchange listing				31,638,168	92.78				

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

Threadneedle (Lux) - Emerging Market Debt

Portfolio Statement

as at September 30, 2022

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)					
AZERBAIJAN				INDONESIA (continued)					
USD	200,000	Azerbaijan (Govt of) 3.50% 01/09/2032	160,991	0.59	USD	200,000	Saka Energi Indonesia Pt 4.45% 05/05/2024	184,702	0.68
Total Azerbaijan			160,991	0.59	Total Indonesia			583,687	2.14
BERMUDA				IRELAND					
USD	200,000	Ooredoo International Finance Limited 2.63% 08/04/2031	164,953	0.61	USD	200,000	Phosagro OAO Via Phosagro Bond Funding DAC 2.60% 16/09/2028	106,725	0.39
Total Bermuda			164,953	0.61	Total Ireland			106,725	0.39
CANADA				ISLE OF MAN					
USD	316,000	MEGlobal Canada ULCDL 5.00% 18/05/2025	307,789	1.13	USD	200,000	AngloGold Ashanti Holdings plc 3.75% 01/10/2030	156,779	0.58
Total Canada			307,789	1.13	Total Isle of Man			156,779	0.58
CAYMAN ISLANDS				JERSEY - CHANNEL ISLANDS					
USD	200,000	Energuate Trust 5.88% 03/05/2027	178,100	0.65	USD	253,000	Galaxy Pipeline Assets Bidco Limited 2.63% 31/03/2036	196,185	0.72
Total Cayman Islands			178,100	0.65	USD	267,729	Galaxy Pipeline Assets Bidco Limited 2.94% 30/09/2040	204,662	0.76
Total Jersey - Channel Islands						400,847	1.48		
COLOMBIA				KAZAKHSTAN					
USD	391,000	Ecopetrol SA 6.88% 29/04/2030	330,150	1.21	USD	200,000	Kazmunaygas National Company Jsc 4.75% 19/04/2027	168,000	0.62
Total Colombia			330,150	1.21	USD	600,000	KazMunayGas National Company JSC 5.38% 24/04/2030	477,605	1.76
Total Kazakhstan						645,605	2.38		
HONG KONG				LUXEMBOURG					
USD	200,000	Lenovo Group Limited 5.88% 24/04/2025	197,879	0.73	USD	180,000	Millicom International Cellular SA 6.25% 25/03/2029	153,000	0.56
USD	274,000	Lenovo Group Limited 6.54% 27/07/2032	255,506	0.93	Total Luxembourg			153,000	0.56
USD	210,000	Xiaomi Best Time International Limited 2.88% 14/07/2031	147,089	0.54	MALAYSIA				
Total Hong Kong			600,474	2.20	USD	200,000	Petronas Capital Limited 3.50% 21/04/2030	181,169	0.67
Total Malaysia						181,169	0.67		
INDIA				MEXICO					
USD	200,000	Adani Electricity Mumbai Limited 3.95% 12/02/2030	151,712	0.56	USD	450,000	Comision Federal de Electricidad 3.88% 26/07/2033	315,575	1.16
USD	200,000	Adani Ports & Special Economic Zone Limited 4.00% 30/07/2027	175,073	0.64	USD	300,000	Petroleos Mexicanos 5.95% 28/01/2031	202,110	0.74
Total India			326,785	1.20					
INDONESIA									
USD	450,000	Indonesia Asahan Aluminium Persero PT 5.45% 15/05/2030	398,985	1.46					

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)					
Bonds (continued)				Bonds (continued)					
MEXICO (continued)				UNITED ARAB EMIRATES (continued)					
USD	200,000	Petroleos Mexicanos 6.38% 23/01/2045	111,278	0.41	USD	500,000	DP World Limited 6.85% 02/07/2037	507,565	1.86
USD	1,300,000	Petroleos Mexicanos 6.70% 16/02/2032	916,857	3.38			Total United Arab Emirates	669,513	2.45
USD	200,000	Petroleos Mexicanos 7.69% 23/01/2050	122,892	0.45					
		Total Mexico	1,668,712	6.14	UNITED KINGDOM				
					USD	204,000	Gazprom PJSC Via Gaz Finance plc 3.25% 25/02/2030	96,288	0.35
					USD	230,000	Tullow Oil plc 7.00% 01/03/2025	149,586	0.55
							Total United Kingdom	245,874	0.90
NETHERLANDS				UNITED STATES					
USD	250,000	Mong Duong Finance Holdings BV 5.13% 07/05/2029	197,433	0.73	USD	378,000	Petroleos Mexicanos 6.63% 15/06/2035	240,689	0.88
		Total Netherlands	197,433	0.73			Total United States	240,689	0.88
PHILIPPINES				VIRGIN ISLANDS (BRITISH)					
USD	250,000	Smc Global Power Holdings Corp. - Perp FRN	211,825	0.78	USD	220,000	Gold Fields Orogen Holdings BVI Limited 6.13% 15/05/2029	207,328	0.76
		Total Philippines	211,825	0.78	USD	689,000	Jgsh Philippines Limited 4.13% 09/07/2030	629,057	2.31
QATAR					USD	200,000	State Grid Overseas Investment 2016 Limited 1.63% 05/08/2030	160,497	0.59
USD	356,000	Qatar Petroleum 2.25% 12/07/2031	285,859	1.05	USD	265,000	Studio City Finance Limited 5.00% 15/01/2029	123,599	0.45
		Total Qatar	285,859	1.05			Total Virgin Islands (British)	1,120,481	4.11
SAUDI ARABIA				Total Bonds				9,454,040	34.72
USD	200,000	Saudi Arabian Oil Company 2.25% 24/11/2030	162,226	0.60	Mortgage and Asset Backed Securities				
		Total Saudi Arabia	162,226	0.60	LUXEMBOURG				
SOUTH AFRICA					USD	180,000	Millicom International Cellular SA 5.13% 15/01/2028	149,410	0.55
USD	200,000	Eskom Holdings SOC Limited 7.13% 11/02/2025	177,868	0.65			Total Luxembourg	149,410	0.55
		Total South Africa	177,868	0.65	Total Mortgage and Asset Backed Securities				
TURKEY								149,410	0.55
USD	200,000	Turk Telekomunikasyon AS 6.88% 28/02/2025	176,506	0.64	Supranationals, Governments and Local Public Authorities, Debt Instruments				
		Total Turkey	176,506	0.64	ANGOLA				
UNITED ARAB EMIRATES					USD	200,000	Angola (Govt of) 8.00% 26/11/2029	150,814	0.55
USD	200,000	Abu Dhabi Ports Company Pjsc 2.50% 06/05/2031	161,948	0.59					

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)					
Suprationals, Governments and Local Public Authorities, Debt Instruments (continued)				Suprationals, Governments and Local Public Authorities, Debt Instruments (continued)					
ANGOLA (continued)				COLOMBIA (continued)					
USD	200,000	Angola (Govt of) 9.38% 08/05/2048	135,594	0.50	USD	350,000	Colombia (Govt of) 3.13% 15/04/2031	244,038	0.90
		Total Angola	286,408	1.05	USD	223,000	Colombia (Govt of) 3.25% 22/04/2032	151,493	0.56
						Total Colombia	971,914	3.57	
ARGENTINA				CROATIA					
USD	1,850,000	Argentina (Govt of) FRN 09/07/2035	340,984	1.25	USD	200,000	Croatia (Govt of) 6.00% 26/01/2024	201,244	0.74
USD	90,000	Argentina (Govt of) 1.50% 09/07/2046	16,787	0.06			Total Croatia	201,244	0.74
		Total Argentina	357,771	1.31					
BAHRAIN				DOMINICAN REPUBLIC					
USD	300,000	Bahrain (Govt of) 5.63% 18/05/2034	235,847	0.87	USD	200,000	Dominican Republic (Govt of) 4.88% 23/09/2032	151,035	0.55
USD	333,000	CBB International Sukuk Programme Company 3.88% 18/05/2029	293,801	1.08	USD	222,000	Dominican Republic (Govt of) 5.88% 30/01/2060	147,353	0.54
		Total Bahrain	529,648	1.95	USD	151,000	Dominican Republic (Govt of) 6.40% 05/06/2049	109,536	0.40
					USD	106,000	Dominican Republic (Govt of) 7.45% 30/04/2044	89,573	0.33
						Total Dominican Republic	497,497	1.82	
BELARUS				ECUADOR					
USD	200,000	Belarus (Govt of) 0.00% 28/02/2030	48,000	0.18	USD	192,950	Ecuador (Govt of) 1.50% 31/07/2040	57,885	0.21
		Total Belarus	48,000	0.18	USD	344,160	Ecuador (Govt of) 2.50% 31/07/2035	114,215	0.43
					USD	230,000	Ecuador (Govt of) 5.50% 31/07/2030	109,825	0.40
						Total Ecuador	281,925	1.04	
BRAZIL				EGYPT					
USD	433,000	Brazil (Govt of) 3.88% 12/06/2030	359,179	1.32	EUR	180,000	Egypt (Govt of) 5.63% 16/04/2030	103,220	0.38
USD	200,000	Brazil (Govt of) 5.00% 27/01/2045	146,459	0.54	EUR	200,000	Egypt (Govt of) 6.38% 11/04/2031	114,896	0.42
		Total Brazil	505,638	1.86	USD	250,000	Egypt (Govt of) 7.30% 30/09/2033	144,416	0.53
					USD	250,000	Egypt (Govt of) 7.63% 29/05/2032	150,640	0.55
					USD	300,000	Egypt (Govt of) 7.90% 21/02/2048	157,600	0.58
						Total Egypt	670,772	2.46	
CHILE				GHANA					
USD	200,000	Chile (Govt of) 3.50% 25/01/2050	136,106	0.50	USD	364,000	Ghana (Govt of) 8.88% 07/05/2042	136,108	0.50
		Total Chile	136,106	0.50			Total Ghana	136,108	0.50
CHINA									
USD	200,000	China (Govt of) 1.95% 03/12/2024	190,657	0.70					
		Total China	190,657	0.70					
COLOMBIA									
USD	800,000	Colombia (Govt of) 3.00% 30/01/2030	576,383	2.11					

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)					
Suprationals, Governments and Local Public Authorities, Debt Instruments (continued)				Suprationals, Governments and Local Public Authorities, Debt Instruments (continued)					
GUATEMALA				OMAN					
USD	250,000	Guatemala (Govt of) 6.13% 01/06/2050	205,521	0.75	USD	200,000	Oman (Govt of) 6.25% 25/01/2031	187,101	0.69
		Total Guatemala	205,521	0.75	USD	220,000	Oman (Govt of) 6.75% 17/01/2048	177,620	0.65
						Total Oman	364,721	1.34	
HUNGARY				PAKISTAN					
USD	200,000	Hungary (Govt of) 3.13% 21/09/2051	107,567	0.40	USD	200,000	Pakistan (Govt of) 6.88% 05/12/2027	76,929	0.28
		Total Hungary	107,567	0.40			Total Pakistan	76,929	0.28
INDIA				PANAMA					
USD	400,000	Export-Import Bank of India 3.25% 15/01/2030	334,432	1.23	USD	200,000	Panama (Govt of) 2.25% 29/09/2032	141,396	0.52
		Total India	334,432	1.23	USD	302,000	Panama (Govt of) 3.30% 19/01/2033	234,082	0.86
					USD	200,000	Panama (Govt of) 4.50% 19/01/2063	131,947	0.48
INDONESIA				Total Panama					
USD	400,000	Indonesia (Govt of) 3.70% 30/10/2049	289,898	1.06			507,425	1.86	
USD	200,000	Indonesia (Govt of) 4.30% 31/03/2052	154,231	0.57	PARAGUAY				
USD	350,000	Indonesia (Govt of) 4.75% 18/07/2047	294,343	1.08	USD	340,000	Paraguay (Govt of) 5.60% 13/03/2048	257,294	0.94
IDR	5,360,000,000	Indonesia (Govt of) 6.38% 15/04/2032	330,028	1.21	USD	200,000	Paraguay (Govt of) 6.10% 11/08/2044	167,053	0.61
USD	200,000	Perusahaan Penerbit SBSN Indonesia III 2.30% 23/06/2025	187,299	0.69			Total Paraguay	424,347	1.55
		Total Indonesia	1,255,799	4.61	PERU				
IVORY COAST				PHILIPPINES					
EUR	477,000	Ivory Coast (Govt of) 5.88% 17/10/2031	339,659	1.25	USD	339,000	Philippine (Govt of) 3.20% 06/07/2046	226,024	0.83
		Total Ivory Coast	339,659	1.25			Total Philippines	226,024	0.83
MEXICO				QATAR					
USD	650,000	Mexico (Govt of) 3.25% 16/04/2030	544,089	1.99	USD	450,000	Qatar (Govt of) 3.75% 16/04/2030	423,650	1.56
USD	300,000	Mexico (Govt of) 4.60% 10/02/2048	219,609	0.81	USD	500,000	Qatar (Govt of) 4.00% 14/03/2029	477,783	1.75
MXN	85,000	Mexico (Govt of) 8.50% 31/05/2029	398,776	1.46	USD	200,000	Qatar (Govt of) 4.82% 14/03/2049	184,757	0.68
		Total Mexico	1,162,474	4.26	USD	200,000	Qatar (Govt of) 5.10% 23/04/2048	192,656	0.71
						Total Qatar	1,278,846	4.70	

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)				Other transferable securities and money market instruments					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				Bonds					
ROMANIA				LUXEMBOURG					
USD	252,000	Romania (Govt of) 3.00% 27/02/2027	213,115	0.78	USD	210,000	Hidrovias International Finance Sarl 4.95% 08/02/2031	162,409	0.60
USD	300,000	Romania (Govt of) 4.00% 14/02/2051	169,845	0.62	Total Luxembourg				
USD	246,000	Romania (Govt of) 5.25% 25/11/2027	223,487	0.82	162,409 0.60				
Total Romania				606,447 2.22					
SAUDI ARABIA				VENEZUELA					
USD	300,000	Saudi (Govt of) 3.45% 02/02/2061	202,963	0.75	USD	1,999,683	Petroleos de Venezuela SA 6.00% 15/11/2026	52,992	0.19
USD	500,000	Saudi (Govt of) 3.75% 21/01/2055	365,368	1.34	Total Venezuela				
USD	285,000	Saudi (Govt) 4.50% 26/10/2046	240,015	0.88	52,992 0.19				
Total Saudi Arabia				808,346 2.97					
SOUTH AFRICA				Total Bonds					
USD	500,000	South Africa (Govt of) 5.75% 30/09/2049	321,854	1.18	215,401 0.79				
USD	212,000	South Africa (Govt of) 7.30% 20/04/2052	162,118	0.60	Supranationals, Governments and Local Public Authorities, Debt Instruments				
Total South Africa				483,972 1.78					
TURKEY				VENEZUELA					
USD	430,000	Turkey (Govt of) 5.13% 17/02/2028	335,449	1.23	USD	2,004,400	Venezuela (Govt of) 8.25% 13/10/2024	160,352	0.59
USD	425,000	Turkey (Govt of) 6.00% 25/03/2027	358,508	1.32	Total Venezuela				
USD	250,000	Turkey (Govt of) 6.88% 17/03/2036	181,924	0.67	160,352 0.59				
Total Turkey				875,881 3.22					
UKRAINE				Total Supranationals, Governments and Local Public Authorities, Debt Instruments					
USD	518,000	Ukraine (Govt of) 0.00% 21/05/2031	97,114	0.36	160,352 0.59				
USD	560,000	Ukraine (Govt of) 7.75% 01/09/2026	118,005	0.43	Total Other transferable securities and money market instruments				
Total Ukraine				375,753 1.38					
Total Supranationals, Governments and Local Public Authorities, Debt Instruments				14,186,871 52.09					
Total Transferable securities and money market instruments admitted to an official exchange listing				23,790,321 87.36					
				Undertakings for collective investments in transferable securities					
				Funds					
				IRELAND					
				1,566,589 BlackRock ICS US Dollar Liquidity Fund				1,566,589	5.75
				Total Ireland				1,566,589	5.75
				Total Funds				1,566,589	5.75
				Total Undertakings for collective investments in transferable securities				1,566,589	5.75
				Total value of investments				25,732,663	94.49
				(Total cost: USD 35,595,574)					

*Minor differences due to rounding.

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

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

Portfolio Statement

as at September 30, 2022

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				INDIA (continued)					
USD	285,714	China Oil & Gas Group Limited 5.50% 25/01/2023	279,998	0.44	USD	600,000	JSW Steel Limited 5.95% 18/04/2024	580,395	0.90
		Total Bermuda	279,998	0.44	USD	700,000	ReNew Wind Energy AP2 4.50% 14/07/2028	530,283	0.83
BRAZIL				Total India					
USD	1,200,000	Light Servicos de Eletricidade SA 4.38% 18/06/2026	999,000	1.55			2,175,805	3.39	
		Total Brazil	999,000	1.55	INDONESIA				
CANADA				USD 1,600,000 Indonesia Asahan Aluminium Persero PT 4.75% 15/05/2025				1,555,295	2.41
USD	1,650,000	MEGlobal Canada ULCDL 5.00% 18/05/2025	1,607,125	2.51	USD	700,000	Pertamina Persero PT 1.40% 09/02/2026	601,638	0.94
		Total Canada	1,607,125	2.51	USD	464,000	Saka Energi Indonesia Pt 4.45% 05/05/2024	428,509	0.67
CAYMAN ISLANDS				USD 1,200,000 Sri Rejeki Isman TBK PT 7.25% 16/01/2025				84,000	0.13
USD	600,000	Cifi Holdings Group Company Limited 6.00% 16/07/2025	135,000	0.21	Total Indonesia				
USD	700,000	Country Garden Holdings Company Limited 3.13% 22/10/2025	227,885	0.35			2,669,442	4.15	
USD	1,500,000	DP World Salaam - Perp FRN	1,462,725	2.28	IRELAND				
USD	820,000	Energuate Trust 5.88% 03/05/2027	730,210	1.14	USD	400,000	Phosagro OAO Via Phosagro Bond Funding DAC 2.60% 16/09/2028	213,450	0.33
USD	1,300,000	SA Global Sukuk Limited 1.60% 17/06/2026	1,154,506	1.80	USD	300,000	Phosagro OAO Via Phosagro Bond Funding DAC 3.05% 23/01/2025	156,000	0.24
		Total Cayman Islands	3,710,326	5.78	Total Ireland				
COLOMBIA								369,450	0.57
USD	500,000	Ecopetrol SA 5.88% 18/09/2023	496,788	0.77	JERSEY - CHANNEL ISLANDS				
		Total Colombia	496,788	0.77	USD	1,248,828	Galaxy Pipeline Assets Bidco Limited 1.75% 30/09/2027	1,140,336	1.77
HONG KONG				Total Jersey - Channel Islands					
USD	380,000	Lenovo Group Limited 5.83% 27/01/2028	363,641	0.57			1,140,336	1.77	
USD	500,000	Lenovo Group Limited 5.88% 24/04/2025	494,698	0.77	KAZAKHSTAN				
		Total Hong Kong	858,339	1.34	USD	1,500,000	KazMunayGas National Company JSC 4.75% 24/04/2025	1,384,125	2.15
INDIA				Total Kazakhstan					
USD	700,000	Adani Green Energy Limited 4.38% 08/09/2024	582,750	0.91			1,384,125	2.15	
USD	500,000	GMR Hyderabad International Airport Limited 5.38% 10/04/2024	482,377	0.75	LUXEMBOURG				
					USD	500,000	Gazprom PJSC Via Gaz Capital SA 5.15% 11/02/2026	272,500	0.42
					USD	1,145,000	Millicom International Cellular SA 4.50% 27/04/2031	820,106	1.28
					USD	360,000	Millicom International Cellular SA 6.25% 25/03/2029	306,000	0.48
					Total Luxembourg				
							1,398,606	2.18	

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)					
MAURITIUS				SOUTH AFRICA					
USD	1,000,000	HTA Group Limited 7.00% 18/12/2025	875,600	1.36	USD	1,000,000	Eskom Holdings 6.75% 06/08/2023	949,887	1.47
		Total Mauritius	875,600	1.36	USD	300,000	Eskom Holdings SOC Limited 7.13% 11/02/2025	266,801	0.42
MEXICO				Total South Africa					
USD	500,000	Cemex SAB de CV 5.20% 17/09/2030	434,872	0.68			1,216,688	1.89	
USD	650,000	Cemex SAB de CV 7.38% 05/06/2027	648,249	1.01	TURKEY				
USD	1,200,000	Petroleos Mexicanos 4.25% 15/01/2025	1,106,700	1.72	USD	1,200,000	Turk Telekomunikasyon AS 6.88% 28/02/2025	1,059,037	1.65
USD	800,000	Petroleos Mexicanos 6.49% 23/01/2027	669,980	1.04			Total Turkey	1,059,037	1.65
USD	800,000	Petroleos Mexicanos 6.88% 16/10/2025	752,085	1.17	UNITED KINGDOM				
USD	2,600,000	Petroleos Mexicanos 6.88% 04/08/2026	2,342,849	3.64	USD	860,000	Endeavour Mining plc 5.00% 14/10/2026	685,171	1.07
		Total Mexico	5,954,735	9.26	USD	200,000	Nak Naftogaz Ukraine Via Kondor Finance plc 7.63% 08/11/2026	43,554	0.07
NETHERLANDS				UNITED KINGDOM					
USD	897,700	Greenko Dutch BV 3.85% 29/03/2026	728,141	1.13	USD	600,000	Tullow Oil plc 7.00% 01/03/2025	390,225	0.61
USD	500,000	Metinvest BV 8.50% 23/04/2026	234,475	0.37			Total United Kingdom	1,118,950	1.75
USD	1,000,000	Syngenta Finance NV 4.44% 24/04/2023	994,431	1.55	VIRGIN ISLANDS (BRITISH)				
		Total Netherlands	1,957,047	3.05	USD	1,000,000	Central American Bottling Corp. 5.25% 27/04/2029	863,125	1.34
PERU				PERU					
USD	1,000,000	Auna SA 6.50% 20/11/2025	806,347	1.26	USD	400,000	Elect Global Investments Limited - Perp FRN	337,620	0.53
		Total Peru	806,347	1.26	USD	1,000,000	Gold Fields Orogen Holdings BVI Limited 5.13% 15/05/2024	973,264	1.51
PHILIPPINES				PHILIPPINES					
USD	693,000	Metropolitan Bank & Trust Company 2.13% 15/01/2026	633,395	0.99	USD	1,100,000	Studio City Finance Limited 6.00% 15/07/2025	633,220	0.99
		Total Philippines	633,395	0.99	USD	700,000	Tsmc Global Limited 0.75% 28/09/2025	617,015	0.96
SAUDI ARABIA				Total Virgin Islands (British)					
USD	350,000	Saudi Arabian Oil Company 2.88% 16/04/2024	339,063	0.53			3,424,244	5.33	
USD	450,000	Saudi Arabian Oil Company 2.88% 16/04/2024	435,938	0.68	Total Bonds				
		Total Saudi Arabia	775,001	1.21			34,910,384	54.35	
SAUDI ARABIA				ANGOLA					
USD	1,050,000	Angola (Govt of) 9.50% 12/11/2025	985,779	1.53	Supranationals, Governments and Local Public Authorities, Debt Instruments				
		Total Angola	985,779	1.53	BRAZIL				
BRAZIL				BRAZIL					
USD	2,000,000	Brazil (Govt of) 2.88% 06/06/2025	1,880,273	2.93					

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)					
Supnationals, Governments and Local Public Authorities, Debt Instruments (continued)				Supnationals, Governments and Local Public Authorities, Debt Instruments (continued)					
BRAZIL (continued)				OMAN (continued)					
USD	400,000	Brazil (Govt of) 4.25% 07/01/2025	391,900	0.61	USD	1,700,000	Oman (Govt of) 4.75% 15/06/2026	1,588,896	2.47
	Total Brazil	2,272,173	3.54		Total Oman	2,571,398	4.00		
COLOMBIA				PAKISTAN					
USD	1,300,000	Colombia (Govt of) 4.00% 26/02/2024	1,271,508	1.98	USD	500,000	Pakistan (Govt of) 6.00% 08/04/2026	196,598	0.31
	Total Colombia	1,271,508	1.98	USD	200,000	Pakistan (Govt of) 8.25% 30/09/2025	80,769	0.13	
				Total Pakistan	277,367	0.44			
COSTA RICA				PANAMA					
USD	300,000	Costa Rica (Govt of) 4.38% 30/04/2025	290,199	0.45	USD	1,350,000	Panama (Govt of) 3.75% 16/03/2025	1,305,057	2.03
	Total Costa Rica	290,199	0.45	Total Panama	1,305,057	2.03			
DOMINICAN REPUBLIC				QATAR					
USD	1,000,000	Dominican Republic (Govt of) 5.50% 27/01/2025	975,275	1.52	USD	2,700,000	Qatar (Govt of) 3.25% 02/06/2026	2,567,792	4.00
USD	1,000,000	Dominican Republic (Govt of) 6.85% 29/01/2026	979,013	1.52	Total Qatar	2,567,792	4.00		
	Total Dominican Republic	1,954,288	3.04						
EGYPT				ROMANIA					
USD	700,000	Egypt (Govt of) 3.88% 16/02/2026	508,629	0.79	USD	646,000	Romania (Govt of) 3.00% 27/02/2027	546,318	0.85
USD	400,000	Egypt (Govt of) 5.25% 06/10/2025	313,262	0.49	Total Romania	546,318	0.85		
USD	1,300,000	Egypt (Govt of) 5.88% 11/06/2025	1,028,788	1.60					
	Total Egypt	1,850,679	2.88						
GHANA				SOUTH AFRICA					
USD	700,000	Ghana (Govt of) 6.38% 11/02/2027	283,267	0.44	USD	350,000	South Africa (Govt of) 4.85% 30/09/2029	289,821	0.45
	Total Ghana	283,267	0.44	USD	300,000	South Africa (Govt of) 4.88% 14/04/2026	280,462	0.44	
				Total South Africa	570,283	0.89			
NIGERIA				SRI LANKA					
USD	550,000	Nigeria (Govt of) 7.63% 21/11/2025	478,211	0.74	USD	860,000	Sri Lanka (Govt of) 5.75% 18/04/2023	222,283	0.35
	Total Nigeria	478,211	0.74	Total Sri Lanka	222,283	0.35			
OMAN				TURKEY					
USD	1,000,000	Oman (Govt of) 4.40% 01/06/2024	982,502	1.53	USD	1,200,000	Hazine Mustesarligi Varlik Kiralama As 7.25% 24/02/2027	1,157,958	1.80
				USD	900,000	Turkey (Govt of) 4.75% 26/01/2026	767,149	1.19	

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)				Undertakings for collective investments in transferable securities						
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				Funds						
TURKEY (continued)				IRELAND						
USD	1,100,000	Turkey (Govt of) 4.88% 09/10/2026	905,677	1.41	2,009,528	BlackRock ICS US Dollar Liquidity Fund	2,009,528	3.13		
USD	1,300,000	Turkey (Govt of) 5.60% 14/11/2024	1,222,494	1.90	Total Ireland			2,009,528	3.13	
USD	400,000	Turkey (Govt of) 7.38% 05/02/2025	383,600	0.60	Total Funds			2,009,528	3.13	
Total Turkey				4,436,878	6.90	Total Undertakings for collective investments in transferable securities			2,009,528	3.13
UKRAINE								Total value of investments	59,537,179	92.69
USD	2,534,000	Ukraine (Govt of) 7.75% 01/09/2026	533,971	0.83	(Total cost: USD 73,016,227)					
Total Ukraine				533,971	0.83	<i>*Minor differences due to rounding.</i>				
Total Supranationals, Governments and Local Public Authorities, Debt Instruments				22,417,451	34.89					
Total Transferable securities and money market instruments admitted to an official exchange listing				57,327,835	89.24					
Other transferable securities and money market instruments										
Bonds										
VENEZUELA										
USD	3,288,783	Petroleos de Venezuela SA 6.00% 16/05/2024	87,153	0.14						
USD	491,751	Petroleos de Venezuela SA 6.00% 15/11/2026	13,031	0.02						
Total Venezuela				100,184	0.16					
Total Bonds				100,184	0.16					
Supranationals, Governments and Local Public Authorities, Debt Instruments										
VENEZUELA										
USD	1,245,400	Venezuela (Govt of) 8.25% 13/10/2024	99,632	0.16						
Total Venezuela				99,632	0.16					
Total Supranationals, Governments and Local Public Authorities, Debt Instruments				99,632	0.16					
Total Other transferable securities and money market instruments				199,816	0.32					

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

Threadneedle (Lux) - US High Yield Bond

Portfolio Statement

as at September 30, 2022

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)						
CANADA				POLAND						
USD	437,000	Bombardier Inc. 7.88% 15/04/2027	401,395	0.27	USD	350,000	Canpack SA 3.88% 15/11/2029	275,141	0.19	
USD	316,000	Nova Chemicals Corp. 4.25% 15/05/2029	247,273	0.17	Total Poland					
Total Canada				648,668	0.44	275,141				0.19
FRANCE				SPAIN						
USD	504,000	Altice France SA 5.13% 15/07/2029	378,082	0.26	USD	147,000	Grifols Escrow Issuer SA 4.75% 15/10/2028	114,088	0.08	
USD	311,000	Altice France SA 5.50% 15/01/2028	247,053	0.17	Total Spain					
USD	303,000	Altice France SA 8.13% 01/02/2027	271,185	0.18	114,088				0.08	
Total France				896,320	0.61	UNITED KINGDOM				
GERMANY				UNITED STATES						
USD	384,000	Iho Verwaltungs GmbH 6.38% 15/05/2029	331,680	0.22	USD	191,000	American Axle & Manufacturing Inc. 6.50% 01/04/2027	162,543	0.11	
USD	261,000	IHO Verwaltungs GmbH 4.75% 15/09/2026	222,916	0.15	USD	549,000	Apache Corp. 4.75% 15/04/2043	411,750	0.28	
Total Germany				554,596	0.37	USD	275,000	Apache Corp. 5.25% 01/02/2042	226,899	0.15
LIBERIA				UNITED STATES						
USD	515,000	Royal Caribbean Cruises Limited 3.70% 15/03/2028	335,394	0.23	USD	122,000	ATI Inc. 4.88% 01/10/2029	102,483	0.07	
USD	402,000	Royal Caribbean Cruises Limited 5.50% 01/04/2028	283,159	0.19	USD	506,000	ATI Inc. 5.13% 01/10/2031	416,127	0.28	
Total Liberia				618,553	0.42	USD	102,000	Bath & Body Works Inc. 5.25% 01/02/2028	89,044	0.06
LUXEMBOURG				UNITED STATES						
USD	486,000	Herens Holdco Sarl 4.75% 15/05/2028	396,799	0.27	USD	169,000	Bath & Body Works Inc. 6.88% 01/11/2035	140,904	0.10	
Total Luxembourg				396,799	0.27	USD	221,000	Bath & Body Works Inc. 7.50% 15/06/2029	202,768	0.14
NETHERLANDS				UNITED STATES						
USD	427,000	Trivium Packaging Finance BV 5.50% 15/08/2026	385,400	0.26	USD	285,000	Centene Corp. 2.63% 01/08/2031	215,418	0.15	
USD	88,000	Trivium Packaging Finance BV 8.50% 15/08/2027	78,320	0.05	USD	108,000	DCP Midstream Operating LP 5.13% 15/05/2029	101,480	0.07	
USD	178,000	Ziggo Bond Company BV 5.13% 28/02/2030	127,493	0.09	USD	91,000	Delta Air Lines Inc. 4.38% 19/04/2028	77,887	0.05	
USD	171,000	Ziggo Bond Company BV 6.00% 15/01/2027	144,485	0.10	USD	142,000	Encompass Health Corp. 4.50% 01/02/2028	122,344	0.08	
USD	738,000	Ziggo BV 4.88% 15/01/2030	586,629	0.40	USD	349,000	EQM Midstream Partner LP 5.50% 15/07/2028	299,261	0.20	
Total Netherlands				1,322,327	0.90	USD	159,000	Firstenergy Corp. 5.60% 15/07/2047	134,745	0.09
				UNITED STATES						
				USD 140,000 FirstEnergy Corp. 7.38% 15/11/2031				153,929	0.10	
				USD 328,000 Ford Motor Company 3.25% 12/02/2032				236,706	0.16	

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 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	622,000 Ford Motor Credit Company 4.39% 08/01/2026	565,091	0.38	USD	189,000 OneMain Finance Corp. 6.88% 15/03/2025	178,104	0.12
USD	380,000 Ford Motor Credit Company 5.13% 16/06/2025	359,047	0.24	USD	220,000 PG&E Corp. 5.00% 01/07/2028	191,038	0.13
USD	385,000 Ford Motor Credit Company LLC 2.70% 10/08/2026	320,037	0.22	USD	471,000 Primo Water Holdings Inc. 4.38% 30/04/2029	388,679	0.26
USD	257,000 Ford Motor Credit Company LLC 2.90% 16/02/2028	203,175	0.14	USD	310,000 Radian Group Inc. 4.88% 15/03/2027	275,449	0.19
USD	402,000 Ford Motor Credit Company LLC 3.38% 13/11/2025	355,485	0.24	USD	291,000 Radian Group Inc. 6.63% 15/03/2025	284,022	0.19
USD	771,000 Ford Motor Credit Company LLC 3.66% 08/09/2024	725,222	0.49	USD	174,000 SM Energy Company 6.75% 15/09/2026	167,235	0.11
USD	378,000 Ford Motor Credit Company LLC 4.00% 13/11/2030	294,695	0.20	USD	894,000 Southwestern Energy Company 4.75% 01/02/2032	751,707	0.51
USD	244,000 Ford Motor Credit Company LLC 4.95% 28/05/2027	218,287	0.15	USD	193,000 Southwestern Energy Company 5.95% 23/01/2025	188,822	0.13
USD	165,000 Ford Motor Credit Company LLC 5.11% 03/05/2029	144,015	0.10	USD	230,000 Spectrum Brands Inc. 5.75% 15/07/2025	218,669	0.15
USD	160,000 Goodyear Tire & Rubber Company 5.00% 15/07/2029	131,100	0.09	USD	182,000 Sprint Capital Corp. 8.75% 15/03/2032	211,166	0.14
USD	429,000 HB Fuller Company 4.25% 15/10/2028	361,497	0.24	USD	57,000 Tenet Healthcare Corp. 4.25% 01/06/2029	47,275	0.03
USD	254,000 Lumen Technologies Inc 7.50% 01/04/2024	264,016	0.18	USD	422,000 Transdigm Inc. 6.38% 15/06/2026	398,790	0.27
USD	300,000 Mgc Investment Corp. 5.25% 15/08/2028	268,202	0.18	USD	333,000 TransDigm Inc. 5.50% 15/11/2027	290,702	0.20
USD	391,000 Navient Corp. 6.75% 25/06/2025	366,656	0.25	USD	351,000 United Airlines Inc. 4.63% 15/04/2029	291,769	0.20
USD	156,000 NRG Energy Inc. 5.75% 15/01/2028	145,043	0.10	USD	75,000 United Rentals North America Inc. 5.50% 15/05/2027	72,450	0.05
USD	222,000 Nustar Logistics LP 5.75% 01/10/2025	205,882	0.14	USD	171,000 Western Midstream Operating LP 4.30% 01/02/2030	145,766	0.10
USD	151,000 NuStar Logistics LP 5.63% 28/04/2027	132,428	0.09	USD	331,000 Western Midstream Operating LP 4.65% 01/07/2026	309,324	0.21
USD	578,000 NuStar Logistics LP 6.00% 01/06/2026	531,038	0.36	USD	373,000 Yum! Brands Inc. 5.38% 01/04/2032	331,649	0.22
USD	646,000 Occidental Petroleum Corp. 6.13% 01/01/2031	637,925	0.43		Total United States	15,328,102	10.39
USD	156,000 Occidental Petroleum Corp. 6.63% 01/09/2030	157,560	0.11		Total Bonds	20,615,309	13.98
USD	417,000 Occidental Petroleum Corp. 6.63% 01/09/2030	421,170	0.29		Total Transferable securities and money market instruments admitted to an official exchange listing	20,615,309	13.98
USD	163,000 Occidental Petroleum Corp. 7.50% 01/05/2031	170,539	0.12				
USD	24,000 Onemain Finance Corp. 4.00% 15/09/2030	16,901	0.01				
USD	288,000 OneMain Finance Corp. 5.63% 15/03/2023	287,799	0.20				
USD	216,000 OneMain Finance Corp. 6.13% 15/03/2024	208,388	0.14				

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				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)					
Bonds				Bonds (continued)					
CANADA				UNITED STATES (continued)					
USD	80,000	1011778 BC ULC / New Red Finance Inc. 5.75% 15/04/2025	79,352	0.05	USD	523,000	Cheniere Energy Partners LP 3.25% 31/01/2032	401,991	0.27
USD	164,000	Bausch Health Cos Inc. 6.13% 01/02/2027	113,947	0.08	USD	247,000	Cheniere Energy Partners LP 4.00% 01/03/2031	207,480	0.14
	Total Canada		193,299	0.13	USD	169,000	Cheniere Energy Partners LP 4.50% 01/10/2029	149,354	0.10
FRANCE				UNITED STATES (continued)					
USD	484,000	Altice France SA 5.50% 15/10/2029	367,649	0.25	USD	230,000	Cinemark USA Inc. 5.88% 15/03/2026	193,988	0.13
	Total France		367,649	0.25	USD	75,000	Cnx Resources Corp. 7.38% 15/01/2031	73,660	0.05
LUXEMBOURG				UNITED STATES (continued)					
USD	284,000	Altice France Holding SA 6.00% 15/02/2028	183,665	0.12	USD	658,000	Crownrock LP 5.63% 15/10/2025	630,361	0.43
	Total Luxembourg		183,665	0.12	USD	145,000	Darling Ingredients Inc. 6.00% 15/06/2030	138,475	0.09
NETHERLANDS				UNITED STATES (continued)					
USD	266,000	Sensata Technologies Bv 5.88% 01/09/2030	249,551	0.17	USD	189,000	Delek Logistics Partners LP 6.75% 15/05/2025	179,635	0.12
	Total Netherlands		249,551	0.17	USD	317,000	DISH DBS Corp. 5.13% 01/06/2029	186,634	0.13
SUPRANATIONAL				UNITED STATES (continued)					
USD	456,000	Ardagh Metal Packaging Finance LLC 6.00% 15/06/2027	432,634	0.29	USD	332,000	DISH DBS Corp. 7.75% 01/07/2026	255,018	0.17
	Total Supranational		432,634	0.29	USD	348,000	DT Midstream Inc. 4.38% 15/06/2031	287,655	0.19
UNITED STATES				UNITED STATES (continued)					
USD	291,000	Assuredpartners Inc. 7.00% 15/08/2025	272,058	0.18	USD	118,000	EQM Midstream Partner LP 7.50% 01/06/2027	112,710	0.08
USD	207,000	Boyd Gaming Corp. 4.75% 01/12/2027	183,705	0.12	USD	141,000	EQM Midstream Partner LP 7.50% 01/06/2030	133,874	0.09
USD	1,015,000	Callon Petroleum Company 6.38% 01/07/2026	917,143	0.62	USD	79,000	Frontier Communications Holdings LLC 5.00% 01/05/2028	67,850	0.05
USD	60,000	CCO Holdings LLC 4.50% 15/08/2030	47,736	0.03	USD	152,000	Hanesbrands Inc. 4.63% 15/05/2024	145,258	0.10
USD	188,000	CCO Holdings LLC 4.50% 01/05/2032	143,383	0.10	USD	755,000	HP Inc. 4.75% 01/03/2029	759,815	0.52
USD	428,000	CCO Holdings LLC 4.75% 01/02/2032	333,656	0.23	USD	642,757	iHeartCommunications Inc. 8.38% 01/05/2027	541,523	0.37
USD	272,000	Cedar Fair LP Canada's Wonderland Company 6.50% 01/10/2028	253,359	0.17	USD	129,000	Lithia Motors Inc. 4.38% 15/01/2031	105,703	0.07
USD	221,000	Centene Corp. 3.38% 15/02/2030	181,248	0.12	USD	418,000	Matador Resources Company 5.88% 15/09/2026	403,893	0.27
USD	537,000	Cheniere Energy Inc. 4.63% 15/10/2028	492,942	0.33	USD	854,496	Mileage Plus Holdings LLC 6.50% 20/06/2027	837,940	0.57
					USD	67,000	Mozart Debt Merger Sub Inc. 3.88% 01/04/2029	53,759	0.04
					USD	102,000	NCR Corp. 5.13% 15/04/2029	77,580	0.05
					USD	119,000	Newell Brands Inc. 6.38% 15/09/2027	117,956	0.08
					USD	167,000	Newell Brands Inc. 6.63% 15/09/2029	163,472	0.11
					USD	329,000	NFP Corp. 7.50% 01/10/2030	312,550	0.21
					USD	129,000	NRG Energy Inc. 5.25% 15/06/2029	113,748	0.08
					USD	85,000	Occidental Petroleum Corp. 6.20% 15/03/2040	82,522	0.06

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)				Other transferable securities and money market instruments (continued)					
Bonds (continued)				Bonds (continued)					
UNITED STATES (continued)				BERMUDA (continued)					
USD	695,000	Occidental Petroleum Corp. 6.45% 15/09/2036	691,959	0.47	USD	246,000	NCL Corp. Limited 5.88% 15/03/2026	189,420	0.13
USD	47,000	Occidental Petroleum Corp. 6.60% 15/03/2046	48,058	0.03	USD	74,000	NCL Corp. Limited 7.75% 15/02/2029	55,894	0.04
USD	167,000	Olympus Water USA 6.25% 01/10/2029	114,604	0.08	USD	126,000	NCL Finance Limited 6.13% 15/03/2028	91,980	0.06
USD	119,000	Picard Midco Inc. 6.50% 31/03/2029	101,448	0.07	Total Bermuda				
USD	149,000	Pilgrim's Pride Corp. 5.88% 30/09/2027	144,996	0.10	495,975 0.34				
USD	153,000	Scotts Miracle-Gro 4.00% 01/04/2031	108,095	0.08	CANADA				
USD	206,000	Southwestern Energy Company 5.38% 01/02/2029	187,600	0.13	USD	570,000	1011778 BC ULC / New Red Finance Inc. 3.88% 15/01/2028	497,088	0.35
USD	199,000	Spectrum Brands Inc. 5.00% 01/10/2029	158,746	0.11	USD	286,000	1011778 BC ULC / New Red Finance Inc. 4.00% 15/10/2030	225,425	0.15
USD	442,000	Sunoco LP Sunoco Finance Corp. 5.88% 15/03/2028	404,772	0.27	USD	164,000	1011778 BC ULC / New Red Finance Inc. 4.38% 15/01/2028	141,988	0.10
USD	320,000	Taylor Morrison Communities Inc. 5.75% 15/01/2028	281,330	0.19	USD	425,000	Air Canada 3.88% 15/08/2026	365,500	0.25
USD	107,000	Tempur Sealy International 3.88% 15/10/2031	78,511	0.05	USD	161,000	Bausch Health Cos Inc. 4.88% 01/06/2028	103,998	0.07
USD	203,000	Tenet Healthcare Corp. 4.38% 15/01/2030	168,871	0.11	USD	395,000	Bausch Health Cos Inc. 5.25% 30/01/2030	148,619	0.10
USD	233,000	Tenet Healthcare Corp. 6.13% 15/06/2030	214,360	0.15	USD	376,000	Bausch Health Cos Inc. 5.50% 01/11/2025	298,920	0.20
USD	619,000	Transmontaigne Partners LP 6.13% 15/02/2026	524,603	0.36	USD	166,000	Clarios Global LP 6.75% 15/05/2025	162,936	0.11
USD	307,000	Univision Communications Inc. 7.38% 30/06/2030	292,751	0.20	USD	390,000	GFL Environmental Inc. 3.75% 01/08/2025	361,555	0.24
USD	317,000	USA Compression Partners LP 6.88% 01/04/2026	292,036	0.20	USD	127,000	GFL Environmental Inc. 4.25% 01/06/2025	119,314	0.08
USD	209,000	USI Inc. 6.88% 01/05/2025	201,658	0.14	USD	150,000	GFL Environmental Inc. 5.13% 15/12/2026	140,250	0.10
Total United States		13,574,032	9.21	USD	918,000	Hudbay Minerals Inc. 4.50% 01/04/2026	764,353	0.53	
Total Bonds		15,000,830	10.17	USD	346,000	Hudbay Minerals Inc. 6.13% 01/04/2029	279,994	0.19	
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				USD	268,000	Nova Chemicals Corp. 5.25% 01/06/2027	229,272	0.16	
15,000,830 10.17				USD	451,000	Ritchie Bros Auctioneers Inc. 5.38% 15/01/2025	442,544	0.30	
Other transferable securities and money market instruments				USD	365,000	Rockpoint Gas Storage 7.00% 31/03/2023	362,973	0.25	
Bonds				USD	278,000	Videotron Limited 3.63% 15/06/2029	225,854	0.15	
BERMUDA				Total Canada					
USD	182,000	Nabors Industries Limited 7.25% 15/01/2026	158,681	0.11	4,870,583 3.33				
CAYMAN ISLANDS				USD	601,627	Hawaiian Brand Intellectual Property Limited 5.75% 20/01/2026	532,064	0.36	

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*		
Other transferable securities and money market instruments (continued)				Other transferable securities and money market instruments (continued)					
Bonds (continued)				Bonds (continued)					
CAYMAN ISLANDS (continued)				LUXEMBOURG (continued)					
USD	458,123	Transocean Sentry Limited 5.38% 15/05/2023	442,389	0.30	USD	331,000	Fage International 5.63% 15/08/2026	292,733	0.20
		Total Cayman Islands	974,453	0.66	USD	440,000	Ion Trading Technologies Sarl 5.75% 15/05/2028	358,325	0.24
				Total Luxembourg				1,716,860	1.16
FRANCE				NETHERLANDS					
USD	702,000	Constellium SE 3.75% 15/04/2029	512,991	0.35	USD	187,000	Clear Channel International BV 6.63% 01/08/2025	174,144	0.12
USD	578,000	Constellium SE 5.63% 15/06/2028	481,569	0.33	USD	193,000	Constellium NV 5.88% 15/02/2026	177,319	0.12
USD	600,000	Iliad Holdings SAS 6.50% 15/10/2026	524,251	0.36	USD	798,000	VZ Secured Financing BV 5.00% 15/01/2032	610,470	0.41
USD	679,000	Iliad Holdings SAS 7.00% 15/10/2028	581,819	0.39			Total Netherlands	961,933	0.65
		Total France	2,100,630	1.43	PANAMA				
GERMANY				SUPRANATIONAL					
USD	363,000	TK Elevator Holdco GmbH 7.63% 15/07/2028	304,920	0.21	USD	50,000	Ardagh Metal Packaging Finance plc 5.25% 30/04/2025	47,029	0.03
		Total Germany	304,920	0.21	USD	207,000	Clarios Global LP 6.25% 15/05/2026	197,814	0.13
IRELAND				UNITED KINGDOM					
USD	504,000	James Hardie International Finance Dac 5.00% 15/01/2028	456,435	0.31	USD	215,000	International Game Technology plc 4.13% 15/04/2026	196,525	0.13
		Total Ireland	456,435	0.31	USD	392,000	International Game Technology plc P.P. 144A 6.50% 15/02/2025	392,000	0.27
LIBERIA				UNITED KINGDOM					
USD	306,000	Royal Caribbean Cruises Limited 4.25% 01/07/2026	226,884	0.15	USD	337,000	Virgin Media Finance plc 5.00% 15/07/2030	249,591	0.17
USD	179,000	Royal Caribbean Cruises Limited 5.38% 15/07/2027	133,189	0.09	USD	282,000	Virgin Media Secured Finance plc 4.50% 15/08/2030	221,974	0.15
USD	223,000	Royal Caribbean Cruises Limited 5.50% 31/08/2026	171,292	0.12	USD	788,000	Vmed O2 UK Financing I plc 4.25% 31/01/2031	599,865	0.41
USD	186,000	Royal Caribbean Cruises Limited 9.13% 15/06/2023	189,321	0.13	USD	128,000	Vmed O2 UK Financing I plc 4.75% 15/07/2031	99,891	0.07
USD	102,000	Royal Caribbean Cruises Limited 11.50% 01/06/2025	108,503	0.07			Total United Kingdom	1,759,846	1.20
		Total Liberia	829,189	0.56	LUXEMBOURG				
LUXEMBOURG									
USD	327,000	Altice France Holding SA 10.50% 15/05/2027	257,024	0.17					
USD	424,000	Axalta Coating Systems LLC 4.75% 15/06/2027	379,096	0.26					
USD	477,000	Camelot Finance SA 4.50% 01/11/2026	429,682	0.29					

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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*		
Other transferable securities and money market instruments (continued)				Other transferable securities and money market instruments (continued)					
Bonds (continued)				Bonds (continued)					
UNITED STATES				UNITED STATES (continued)					
USD	354,000	Acadia Healthcare Company Inc. 5.00% 15/04/2029	315,530	0.21	USD	174,000	ASP Unifrax Holdings Inc 5.25% 30/09/2028	134,198	0.09
USD	76,000	Acadia Healthcare Company Inc. 5.50% 01/07/2028	69,498	0.05	USD	405,000	Assuredpartners Inc. 5.63% 15/01/2029	317,925	0.22
USD	96,000	AdaptHealth LLC 4.63% 01/08/2029	77,580	0.05	USD	690,000	AthenaHealth Group Inc. 6.50% 15/02/2030	546,279	0.37
USD	720,000	AdaptHealth LLC 5.13% 01/03/2030	594,791	0.40	USD	539,000	Avantor Funding Inc. 3.88% 01/11/2029	440,633	0.30
USD	118,000	AG Issuer LLC 6.25% 01/03/2028	103,276	0.07	USD	229,000	Avantor Funding Inc. 4.63% 15/07/2028	204,444	0.14
USD	290,000	AG Tmt Escrow Issuer LLC 8.63% 30/09/2027	274,246	0.19	USD	279,000	Avient Corp. 7.13% 01/08/2030	258,424	0.18
USD	578,000	Albertsons Companies Inc. 3.25% 15/03/2026	508,756	0.34	USD	180,000	Axalta Coating Systems LLC 3.38% 15/02/2029	141,016	0.10
USD	317,000	Albertsons Companies Inc. 5.88% 15/02/2028	293,027	0.20	USD	370,000	Bath & Body Works Inc. 6.63% 01/10/2030	322,594	0.22
USD	141,000	Albertsons Companies Inc. 7.50% 15/03/2026	142,763	0.10	USD	298,000	Beacon Roofing Supply Inc. 4.13% 15/05/2029	243,025	0.16
USD	353,000	Alliant Holdings Intermediate LLC 4.25% 15/10/2027	304,693	0.21	USD	306,000	Beacon Roofing Supply Inc. 4.50% 15/11/2026	280,949	0.19
USD	268,000	Alliant Holdings Intermediate LLC 5.88% 01/11/2029	219,892	0.15	USD	492,000	Black Knight Infoserv LLC 3.63% 01/09/2028	422,825	0.29
USD	692,000	Alliant Holdings Intermediate LLC 6.75% 15/10/2027	601,487	0.41	USD	497,000	Blackstone Mortgage Trust Inc. 3.75% 15/01/2027	417,414	0.28
USD	1,141,121	American Airlines Inc. 5.50% 20/04/2026	1,074,079	0.73	USD	234,000	Boxer Parent Company Inc. 7.13% 02/10/2025	229,803	0.16
USD	481,110	American Airlines Inc. 5.75% 20/04/2029	420,370	0.28	USD	275,000	Boyd Gaming Corp. 4.75% 15/06/2031	223,355	0.16
USD	412,000	American Airlines Inc. 11.75% 15/07/2025	431,313	0.29	USD	674,000	BroadStreet Partners Inc. 5.88% 15/04/2029	535,156	0.36
USD	619,000	American Builders & Contractors Supply Company Inc. 4.00% 15/01/2028	547,040	0.36	USD	291,000	BVX Technologies Inc. 4.13% 30/06/2028	254,625	0.17
USD	121,000	APX Group Inc. 6.75% 15/02/2027	113,778	0.08	USD	756,000	Caesars Entertainment Inc. 4.63% 15/10/2029	583,873	0.40
USD	174,000	Aramark Services Inc. 5.00% 01/02/2028	155,199	0.11	USD	615,000	Caesars Entertainment Inc. 6.25% 01/07/2025	593,858	0.40
USD	87,000	Aramark Services Inc. 6.38% 01/05/2025	85,423	0.06	USD	486,000	Caesars Entertainment Inc. 8.13% 01/07/2027	464,997	0.32
USD	609,000	Arches Buyer Inc. 4.25% 01/06/2028	475,781	0.32	USD	419,000	Caesars Resort Collection LLC 5.75% 01/07/2025	404,859	0.27
USD	439,000	Arches Buyer Inc. 6.13% 01/12/2028	340,891	0.23	USD	150,000	Callon Petroleum Company 7.50% 15/06/2030	131,711	0.09
USD	257,000	Archrock Partners LP Archrock Partners Finance Corp. 6.25% 01/04/2028	226,222	0.15	USD	204,000	Catalent Pharma Solutions 3.13% 15/02/2029	160,523	0.11
USD	739,000	Ardagh Metal Packaging Finance LLC 4.00% 01/09/2029	543,318	0.37	USD	343,000	CCO Holdings LCC 5.13% 01/05/2027	309,986	0.21
USD	477,000	Asbury Automotive Group Inc 5.00% 15/02/2032	369,675	0.25	USD	983,000	CCO Holdings LLC 4.25% 01/02/2031	756,479	0.50
USD	165,000	Asbury Automotive Group Inc. 4.63% 15/11/2029	132,102	0.09	USD	862,000	CCO Holdings LLC 4.75% 01/03/2030	699,370	0.47
					USD	733,000	CCO Holdings LLC 5.00% 01/02/2028	638,627	0.43

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*		
Other transferable securities and money market instruments (continued)				Other transferable securities and money market instruments (continued)					
Bonds (continued)				Bonds (continued)					
UNITED STATES (continued)				UNITED STATES (continued)					
USD	488,000	CD&R Smokey Buyer Inc. 6.75% 15/07/2025	448,009	0.30	USD	317,000	Cnx Resources Corp. 6.00% 15/01/2029	291,800	0.20
USD	244,000	Cedar Fair LP Canada's Wonderland Company 5.50% 01/05/2025	235,321	0.16	USD	41,000	Cnx Resources Corp. 7.25% 14/03/2027	40,018	0.03
USD	313,000	Cengage Learning Inc. 9.50% 15/06/2024	293,829	0.20	USD	498,000	Colgate Energy Partners III Llc 5.88% 01/07/2029	445,872	0.30
USD	171,000	Change Healthcare Holdings LLC 5.75% 01/03/2025	170,252	0.12	USD	198,000	CommScope Technologies LLC P.P. 144A 6.00% 15/06/2025	176,037	0.12
USD	159,000	Charles River Laboratories International Inc. 3.75% 15/03/2029	132,801	0.09	USD	212,000	Comstock Resources Inc. 6.75% 01/03/2029	196,876	0.13
USD	52,000	Charles River Laboratories International Inc. 4.00% 15/03/2031	42,551	0.03	USD	525,000	Condor Merger Sub Inc. 7.38% 15/02/2030	430,219	0.29
USD	161,000	Charles River Laboratories International Inc. 4.25% 01/05/2028	141,398	0.10	USD	274,000	CrownRock LP 5.00% 01/05/2029	244,148	0.17
USD	304,000	Cheever Escrow Issuer LLC 7.13% 01/10/2027	274,360	0.19	USD	304,000	CSC Holdings LLC 3.38% 15/02/2031	215,080	0.15
USD	806,000	CHS - Community Health Systems 5.25% 15/05/2030	561,354	0.38	USD	420,000	CSC Holdings LLC 4.13% 01/12/2030	317,436	0.22
USD	123,000	CHS - Community Health Systems 5.63% 15/03/2027	95,633	0.06	USD	319,000	CSC Holdings LLC 4.63% 01/12/2030	217,319	0.15
USD	275,000	CHS - Community Health Systems 6.88% 15/04/2029	136,415	0.09	USD	330,000	CSC Holdings LLC 5.00% 15/11/2031	216,274	0.15
USD	167,000	CHS - Community Health Systems 8.00% 15/03/2026	144,326	0.10	USD	207,000	CSC Holdings LLC 5.38% 01/02/2028	181,125	0.12
USD	247,000	Cinemark USA Inc. 5.25% 15/07/2028	190,036	0.13	USD	614,000	CSC Holdings LLC 6.50% 01/02/2029	543,467	0.37
USD	314,000	Cinemark USA Inc. 8.75% 01/05/2025	319,490	0.22	USD	633,000	DirectTV Holdings LLC 5.88% 15/08/2027	545,767	0.37
USD	372,000	Clarivate Science Holdings Corp. 3.88% 01/07/2028	307,570	0.21	USD	742,000	DISH DBS Corp. 5.75% 01/12/2028	563,326	0.38
USD	648,000	Clarivate Science Holdings Corp. 4.88% 01/07/2029	510,299	0.35	USD	377,000	DT Midstream Inc. 4.13% 15/06/2029	319,950	0.22
USD	386,000	Clear Channel Outdoor Holdings Inc. 7.50% 01/06/2029	281,298	0.19	USD	509,000	Element Solutions Inc. 3.88% 01/09/2028	410,483	0.28
USD	638,000	Clear Channel Worldwide Holdings Inc. 5.13% 15/08/2027	546,664	0.37	USD	330,000	Endeavor Energy Resources LP 5.75% 30/01/2028	314,282	0.21
USD	647,000	Clear Channel Worldwide Holdings Inc. 7.75% 15/04/2028	484,441	0.33	USD	578,000	Entegris Escrow Corp. 5.95% 15/06/2030	523,957	0.36
USD	465,000	Clearway Energy Operating LLC 3.75% 15/02/2031	370,478	0.25	USD	304,000	EQM Midstream Partner LP 4.50% 15/01/2029	247,367	0.17
USD	173,000	Clearway Energy Operating LLC 3.75% 15/01/2032	134,764	0.09	USD	900,000	EQM Midstream Partner LP 4.75% 15/01/2031	714,950	0.48
USD	319,000	Clearway Energy Operating LLC 4.75% 15/03/2028	286,013	0.19	USD	369,000	EQM Midstream Partner LP 6.00% 01/07/2025	342,958	0.23
USD	462,000	CNX Midstream Partners LP 4.75% 15/04/2030	362,670	0.25	USD	143,000	EQM Midstream Partner LP 6.50% 01/07/2027	133,128	0.09
					USD	319,000	Fair Isaac Corp. 4.00% 15/06/2028	274,641	0.19
					USD	358,000	Fertitta Entertainment LLC 6.75% 15/01/2030	272,528	0.18
					USD	345,000	Frontier Communications Holdings LLC 8.75% 15/05/2030	346,214	0.23

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*		
Other transferable securities and money market instruments (continued)				Other transferable securities and money market instruments (continued)					
Bonds (continued)				Bonds (continued)					
UNITED STATES (continued)				UNITED STATES (continued)					
USD	202,000	Gartner Inc. 3.63% 15/06/2029	168,491	0.11	USD	603,000	IQVIA Inc. 5.00% 15/05/2027	563,164	0.38
USD	345,000	Gartner Inc. 4.50% 01/07/2028	308,818	0.21	USD	344,000	Irb Holding Corp. 7.00% 15/06/2025	342,690	0.23
USD	546,000	Gates Global LLC 6.25% 15/01/2026	508,344	0.34	USD	219,000	Iris Holdings Inc. 8.75% 15/02/2026	194,249	0.13
USD	838,000	GoTo Group Inc. 5.50% 01/09/2027	520,817	0.35	USD	215,000	Iron Mountain Inc. 4.88% 15/09/2027	193,633	0.13
USD	376,000	Group 1 Automotive Inc. 4.00% 15/08/2028	303,710	0.21	USD	237,000	Iron Mountain Inc. 5.00% 15/07/2028	204,980	0.14
USD	82,000	GTCR AP Finance Inc. 8.00% 15/05/2027	75,989	0.05	USD	299,000	Iron Mountain Inc. 5.25% 15/03/2028	262,747	0.18
USD	649,000	H&E Equipment Services Inc. 3.88% 15/12/2028	515,728	0.35	USD	255,000	ITT Holdings LLC 6.50% 01/08/2029	198,263	0.13
USD	387,000	HealthEquity Inc. 4.50% 01/10/2029	327,640	0.22	USD	568,000	Kaiser Aluminum Corp. 4.50% 01/06/2031	418,617	0.28
USD	486,000	Helios Software Holdings Inc. 4.63% 01/05/2028	366,323	0.25	USD	161,000	Kaiser Aluminum Corp. 4.63% 01/03/2028	131,819	0.09
USD	381,000	Herc Holdings Inc. 5.50% 15/07/2027	343,615	0.23	USD	846,000	Kar Auction Services Inc. 5.13% 01/06/2025	817,447	0.55
USD	377,000	Hightower Holding LLC 6.75% 15/04/2029	309,611	0.21	USD	200,000	Ladder Capital Finance Holdings LLP 4.25% 01/02/2027	163,121	0.11
USD	373,000	Hilcorp Energy I LP 5.75% 01/02/2029	330,038	0.22	USD	926,000	Ladder Capital Finance Holdings LLP 4.75% 15/06/2029	694,198	0.48
USD	152,000	Hilcorp Energy I LP 6.00% 15/04/2030	133,971	0.09	USD	652,000	Ladder Capital Finance Holdings LLP 5.25% 01/10/2025	599,734	0.41
USD	197,000	Hilcorp Energy I LP 6.25% 01/11/2028	181,786	0.12	USD	238,000	Lamb Weston Holding Inc. 4.13% 31/01/2030	201,800	0.14
USD	237,000	Hilcorp Energy I LP 6.25% 15/04/2032	210,203	0.14	USD	178,000	Lamb Weston Holding Inc. 4.38% 31/01/2032	148,267	0.10
USD	113,000	Hilton Domestic Operating Company Inc. 5.38% 01/05/2025	110,832	0.08	USD	133,000	Leeward Renewable Energy Operations LLC 4.25% 01/07/2029	107,231	0.07
USD	125,000	Hilton Domestic Operating Company Inc. 5.75% 01/05/2028	117,626	0.07	USD	174,000	Live Nation Entertainment Inc. 3.75% 15/01/2028	148,118	0.10
USD	372,000	Holly Energy Partners Corp. 5.00% 01/02/2028	328,755	0.22	USD	367,000	Live Nation Entertainment Inc. 4.75% 15/10/2027	322,043	0.22
USD	188,000	Holly Energy Partners LP 6.38% 15/04/2027	179,775	0.12	USD	474,000	Live Nation Entertainment Inc. 6.50% 15/05/2027	457,409	0.31
USD	480,000	HUB International Limited 5.63% 01/12/2029	401,400	0.27	USD	317,000	Madison IAQ LLC 4.13% 30/06/2028	257,436	0.17
USD	737,000	HUB International Limited 7.00% 01/05/2026	699,228	0.47	USD	597,000	Madison IAQ LLC 5.88% 30/06/2029	417,154	0.29
USD	538,000	IAA Inc. 5.50% 15/06/2027	491,598	0.33	USD	115,000	Match Group Holdings II LLC 3.63% 01/10/2031	87,041	0.06
USD	391,000	iHeartCommunications 4.75% 15/01/2028	327,251	0.22	USD	463,000	Match Group Holdings II LLC 4.63% 01/06/2028	405,125	0.27
USD	212,000	iHeartCommunications Inc. 5.25% 15/08/2027	181,728	0.12	USD	221,000	Mattel Inc. 5.88% 15/12/2027	212,392	0.14
USD	342,000	Illuminate Buyer LLC 9.00% 01/07/2028	285,857	0.19	USD	294,000	Mauser Packaging Solutions Holding Company 5.50% 15/04/2024	278,976	0.19
USD	359,000	Ingevity Corp. 3.88% 01/11/2028	296,854	0.20					
USD	446,000	Innophos Holdings Inc. 9.38% 15/02/2028	429,832	0.29					
USD	171,000	Interface Inc. 5.50% 01/12/2028	146,846	0.10					

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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*		
Other transferable securities and money market instruments (continued)				Other transferable securities and money market instruments (continued)					
Bonds (continued)				Bonds (continued)					
UNITED STATES (continued)				UNITED STATES (continued)					
USD	245,000	Medline Borrower LP 5.25% 01/10/2029	185,281	0.12	USD	447,000	Pilgrim's Pride Corp. 3.50% 01/03/2032	338,830	0.23
USD	416,000	Meritage Homes Corp. 3.88% 15/04/2029	331,239	0.22	USD	90,000	Pilgrim's Pride Corp. 4.25% 15/04/2031	72,900	0.05
USD	214,000	Midwest Gaming Borrower LLC 4.88% 01/05/2029	176,213	0.12	USD	836,000	Post Holdings Inc. 4.63% 15/04/2030	687,609	0.46
USD	175,000	NCR Corp 5.75% 01/09/2027	159,830	0.11	USD	340,000	Post Holdings Inc. 5.75% 01/03/2027	325,426	0.22
USD	120,000	NCR Corp 6.13% 01/09/2029	105,108	0.07	USD	740,000	Provident Funding Associates LP 6.38% 15/06/2025	673,200	0.46
USD	759,000	NCR Corp. 5.00% 01/10/2028	600,094	0.41	USD	446,000	Radiate Holco LLC 4.50% 15/09/2026	367,671	0.25
USD	452,000	NextEra Energy Operating Partners 4.50% 15/09/2027	412,499	0.28	USD	446,000	Radiate Holco LLC 6.50% 15/09/2028	499,507	0.34
USD	153,000	NextEra Energy Operating Partners LP 4.25% 15/07/2024	147,747	0.10	USD	714,000	Resideo Funding Inc. 4.00% 01/09/2029	289,436	0.20
USD	488,000	NFP Corp. 4.88% 15/08/2028	415,844	0.28	USD	358,000	RLJ Lodging Trust LP 3.75% 01/07/2026	196,487	0.13
USD	1,038,000	NFP Corp. 6.88% 15/08/2028	810,288	0.56	USD	230,000	RLJ Lodging Trust LP 4.00% 15/09/2029	172,575	0.12
USD	268,000	Nielsen Finance LLC 4.50% 15/07/2029	268,905	0.18	USD	219,000	Roblox Corp. 3.88% 01/05/2030	355,120	0.24
USD	336,000	Nielsen Finance LLC 4.75% 15/07/2031	330,946	0.22	USD	436,000	Rocket Mortgage LLC 3.63% 01/03/2029	255,222	0.17
USD	327,000	Nielsen Finance LLC 5.88% 01/10/2030	327,701	0.22	USD	330,000	Rocket Mortgage LLC 3.88% 01/03/2031	219,702	0.15
USD	287,000	Novelis Corp. 3.25% 15/11/2026	241,798	0.16	USD	299,000	Rocket Mortgage LLC 4.00% 15/10/2033	626,961	0.42
USD	688,000	Novelis Corp. 4.75% 30/01/2030	566,863	0.38	USD	906,000	Sabre Gbl Inc. 9.25% 15/04/2025	131,336	0.09
USD	260,000	NRG Energy Inc. 3.38% 15/02/2029	210,600	0.14	USD	301,000	Sabre GBL Inc. 7.38% 01/09/2025	271,721	0.18
USD	460,000	NRG Energy Inc. 3.63% 15/02/2031	359,232	0.24	USD	679,000	Scientific Games Holdings LP 6.63% 01/03/2030	543,200	0.37
USD	484,000	Olympus Water USA 4.25% 01/10/2028	372,680	0.25	USD	164,000	Scientific Games International Inc. 7.00% 15/05/2028	154,759	0.10
USD	480,000	Organon & Company 4.13% 30/04/2028	411,000	0.28	USD	166,000	Scientific Games International Inc. 7.25% 15/11/2029	155,218	0.11
USD	585,000	Organon & Company 5.13% 30/04/2031	480,797	0.33	USD	847,000	Select Medical Corp. 6.25% 15/08/2026	797,149	0.54
USD	196,000	Outfront Media Capital LLC 4.25% 15/01/2029	154,448	0.10	USD	173,000	Shea Homes LP Shea Homes Funding Corp. 4.75% 15/02/2028	140,992	0.10
USD	398,000	Outfront Media Capital LLC 4.63% 15/03/2030	311,434	0.21	USD	362,000	Shift4 Payments LLC 4.63% 01/11/2026	329,464	0.22
USD	85,000	Owens & Minor Inc. 4.50% 31/03/2029	67,714	0.05	USD	235,000	Simmons Food Inc. 4.63% 01/03/2029	192,553	0.13
USD	309,000	Owens & Minor Inc. 6.63% 01/04/2030	272,693	0.18	USD	259,000	Sirius XM Radio Inc. 4.00% 15/07/2028	220,199	0.15
USD	273,000	Park Intermediate Holdings LLC 4.88% 15/05/2029	221,642	0.15	USD	174,000	Sirius XM Radio Inc. 5.50% 01/07/2029	157,095	0.11
USD	395,000	Park Intermediate Holdings LLC 5.88% 01/10/2028	345,625	0.23	USD	400,000	Six Flags Entertainment Corp. 4.88% 31/07/2024	381,500	0.26
USD	77,000	Park Intermediate Holdings LLC 7.50% 01/06/2025	76,478	0.05					
USD	474,000	PetSmart Inc. 4.75% 15/02/2028	408,220	0.28					
USD	408,000	PetSmart Inc. 7.75% 15/02/2029	364,672	0.25					

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*		
Other transferable securities and money market instruments (continued)				Other transferable securities and money market instruments (continued)					
Bonds (continued)				Bonds (continued)					
UNITED STATES (continued)				UNITED STATES (continued)					
USD	136,000	Six Flags Theme Parks Inc. 7.00% 01/07/2025	136,990	0.09	USD	162,000	US Foods Inc. 4.63% 01/06/2030	135,675	0.09
USD	24,000	Spectrum Brands Inc. 5.50% 15/07/2030	18,914	0.01	USD	498,000	US Foods Inc. 4.75% 15/02/2029	426,599	0.28
USD	238,000	SRS Distribution Inc. 4.63% 01/07/2028	204,980	0.14	USD	220,000	US Foods Inc. 6.25% 15/04/2025	217,216	0.15
USD	433,000	SRS Distribution Inc. 6.00% 01/12/2029	345,328	0.23	USD	481,000	Venture Global Calcasieu Pass LLC 3.88% 15/08/2029	407,046	0.28
USD	520,000	SRS Distribution Inc. 6.13% 01/07/2029	420,016	0.27	USD	440,000	Venture Global Calcasieu Pass LLC 3.88% 01/11/2033	349,160	0.24
USD	234,000	Staples Inc. 7.50% 15/04/2026	196,707	0.13	USD	833,000	Venture Global Calcasieu Pass LLC 4.13% 15/08/2031	691,469	0.47
USD	235,000	Stevens Holding Company Inc. 6.13% 01/10/2026	230,106	0.16	USD	452,000	Verscend Escrow Corp. 9.75% 15/08/2026	437,273	0.31
USD	418,000	Surgery Center Holdings Inc. 6.75% 01/07/2025	389,263	0.26	USD	485,000	Vici Properties LP 4.63% 15/06/2025	457,219	0.31
USD	240,000	Taylor Morrison Communities Inc. 5.88% 15/06/2027	223,950	0.15	USD	260,000	Vici Properties LP 5.75% 01/02/2027	245,480	0.17
USD	88,000	Teleflex Inc. 4.25% 01/06/2028	76,760	0.05	USD	420,000	Vistra Operations Company LLC 5.63% 15/02/2027	393,750	0.27
USD	215,000	Tempo Acquisition LLC 5.75% 01/06/2025	210,319	0.14	USD	801,000	Waste Pro USA Inc. 5.50% 15/02/2026	705,705	0.48
USD	415,000	Tenet Healthcare Corp 4.88% 01/01/2026	385,541	0.26	USD	344,000	Wesco Distribution Inc. 7.13% 15/06/2025	343,355	0.23
USD	505,000	Tenet Healthcare Corp 5.13% 01/11/2027	455,131	0.31	USD	1,032,000	Wesco Distribution Inc. 7.25% 15/06/2028	1,020,413	0.70
USD	736,000	Tenet Healthcare Corp 6.25% 01/02/2027	691,455	0.47	USD	504,000	White Cap Buyer LLC 6.88% 15/10/2028	416,435	0.28
USD	150,000	Tenet Healthcare Corp. 4.63% 01/09/2024	145,300	0.10	USD	603,000	WR Grace Holdings LLC 4.88% 15/06/2027	519,151	0.35
USD	115,000	Tenet Healthcare Corp. 4.63% 15/06/2028	101,015	0.07	USD	151,000	WR Grace Holdings LLC 5.63% 01/10/2024	147,326	0.10
USD	541,000	Tenet Healthcare Corp. 6.13% 01/10/2028	479,313	0.32	USD	929,000	WR Grace Holdings LLC 5.63% 15/08/2029	702,690	0.47
USD	748,000	Tenneco Inc. 7.88% 15/01/2029	741,044	0.51	USD	428,000	Zayo Group Holdings Inc 4.00% 01/03/2027	346,868	0.24
USD	179,000	Terraform Power Operating LLC 4.75% 15/01/2030	151,812	0.11	USD	690,000	ZoomInfo Technologies LLC 3.88% 01/02/2029	567,283	0.37
USD	192,000	Terraform Power Operating LLC 5.00% 31/01/2028	169,878	0.12	Total United States		85,883,580	58.14	
USD	534,000	TK Elevator US Newco Inc. 5.25% 15/07/2027	454,568	0.30	Total Bonds		102,637,554	69.53	
USD	569,000	Transdigm Inc. 8.00% 15/12/2025	577,182	0.39	Total Other transferable securities and money market instruments		102,637,554	69.53	
USD	1,426,000	TransDigm Inc. 6.25% 15/03/2026	1,385,003	0.94	Total value of investments		138,253,693	93.68	
USD	1,387,000	Uber Technologies Inc. 4.50% 15/08/2029	1,165,940	0.80	(Total cost: USD 161,186,881)				
USD	86,000	Uber Technologies Inc. 6.25% 15/01/2028	80,088	0.05	<i>*Minor differences due to rounding.</i>				
USD	482,000	United Airlines Inc. 4.38% 15/04/2026	431,525	0.29					
USD	279,000	Univision Communications Inc. 4.50% 01/05/2029	228,724	0.15					

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

Threadneedle (Lux) - Flexible Asian Bond

Portfolio Statement

as at September 30, 2022

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)					
BAHAMAS				HONG KONG					
USD	200,000	Competition Team Technologies Limited 3.75% 12/03/2024	196,308	0.49	USD	400,000	Bank of East Asia Limited FRN 29/05/2030	372,260	0.94
		Total Bahamas	196,308	0.49	USD	200,000	Glp China Holdings 2.95% 29/03/2026	156,582	0.39
CAYMAN ISLANDS				INDIA					
USD	250,000	AAC Technologies Holdings Inc. 3.00% 27/11/2024	219,138	0.55	USD	650,000	Lenovo Group Limited 5.88% 24/04/2025	643,108	1.61
USD	250,000	Alibaba Group Holding Limited 4.50% 28/11/2034	211,629	0.53	USD	485,000	Lenovo Group Limited 6.54% 27/07/2032	452,263	1.14
USD	500,000	China Mengniu Dairy Company 1.88% 17/06/2025	457,416	1.15	USD	500,000	Xiaomi Best Time International Limited 2.88% 14/07/2031	350,212	0.88
USD	600,000	Cifi Holdings Group Company Limited 6.00% 16/07/2025	135,000	0.34			Total Hong Kong	1,974,425	4.96
USD	600,000	CK Hutchison International 17 II Limited 3.25% 29/09/2027	556,450	1.40	USD	600,000	Adani Electricity Mumbai Limited 3.95% 12/02/2030	455,135	1.14
USD	460,000	Country Garden Holdings Company Limited 3.13% 22/10/2025	149,753	0.38	USD	280,000	Adani Green Energy Limited 4.38% 08/09/2024	233,100	0.59
USD	200,000	Country Garden Holdings Company Limited 5.40% 27/05/2025	66,876	0.17	USD	200,000	Adani Ports & Special Economic Zone Limited 4.00% 30/07/2027	175,073	0.44
USD	500,000	ENN Energy Holdings Limited 2.63% 17/09/2030	407,851	1.02	USD	400,000	Adani Ports & Special Economic Zone Limited 4.38% 03/07/2029	336,277	0.84
USD	400,000	Goodman HK Finance 3.00% 22/07/2030	329,662	0.83	USD	300,000	Adani Ports and SEZ Limited 3.10% 02/02/2031	219,689	0.55
USD	500,000	HPHT Finance 19 Limited 2.88% 05/11/2024	478,120	1.20	USD	800,000	Adani Transmission Limited 4.00% 03/08/2026	725,186	1.82
USD	1,000,000	Logan Group Company Limited 0.00% 06/07/2026	167,602	0.42	USD	226,000	GMR Hyderabad International Airport 4.75% 02/02/2026	203,205	0.51
USD	400,000	Longfor Properties Company 4.50% 16/01/2028	300,527	0.76	USD	500,000	Indian Railway Finance Corp. Limited 3.57% 21/01/2032	400,960	1.01
USD	800,000	Meituan Inc. 3.05% 28/10/2030	535,999	1.35	USD	500,000	Ongc Videsh Limited 4.63% 15/07/2024	492,449	1.24
USD	500,000	Melco Resorts Finance 4.88% 06/06/2025	373,475	0.94	USD	500,000	Reliance Industries Limited 3.67% 30/11/2027	459,971	1.15
USD	250,000	Sun Hung Kai Properties Capital Market Limited 2.75% 13/05/2030	212,788	0.53	USD	690,000	ReNew Wind Energy AP2 4.50% 14/07/2028	522,707	1.31
USD	270,000	Sun Hung Kai Properties Capital Market Limited 3.75% 25/02/2029	250,848	0.63			Total India	4,223,752	10.60
USD	200,000	Sunac China Holdings Limited 6.50% 09/07/2023	29,278	0.07	INDONESIA				
USD	400,000	Tencent Holdings Limited 2.88% 22/04/2031	325,367	0.82	USD	400,000	Pertamina Persero PT 5.63% 20/05/2043	339,312	0.85
USD	600,000	Times China Holdings Limited 6.75% 16/07/2023	125,250	0.31	USD	1,000,000	Perusahaan Listrik Negara Pt 5.25% 24/10/2042	767,999	1.93
USD	467,000	Tingyi Cayman Islands Holding Corp. 1.63% 24/09/2025	417,845	1.05	USD	200,000	Perusahaan Listrik Negara Pt 6.25% 25/01/2049	165,184	0.41
		Total Cayman Islands	5,750,874	14.45	USD	279,000	Saka Energi Indonesia Pt 4.45% 05/05/2024	257,660	0.65

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)					
INDONESIA (continued)				REPUBLIC OF KOREA (SOUTH)					
USD	400,000	Sri Rejeki Isman TBK PT 7.25% 16/01/2025	28,000	0.07	USD	500,000	Shinhan Financial Group Company Limited - Perp FRN	497,169	1.25
		Total Indonesia	1,558,155	3.91	USD	500,000	Sk Hynix Inc. 1.50% 19/01/2026	436,169	1.10
				Total Republic of Korea (South)					
				933,338					
				2.35					
ISLE OF MAN				SINGAPORE					
USD	400,000	Gohl Capital Limited 4.25% 24/01/2027	337,507	0.85	USD	300,000	ABJA Investment Company 5.45% 24/01/2028	277,515	0.70
		Total Isle of Man	337,507	0.85	USD	400,000	BOC Aviation Limited 2.63% 17/09/2030	324,229	0.81
MALAYSIA				THAILAND					
USD	200,000	Axiata Bhd 4.36% 24/03/2026	196,022	0.49	USD	550,000	DBS Group Holdings Limited FRN 11/12/2028	544,576	1.37
USD	500,000	Petronas Capital Limited 3.50% 21/04/2030	452,922	1.14	USD	700,000	SingTel Group Treasury Pte Limited 1.88% 10/06/2030	568,473	1.42
USD	400,000	TNB Global Ventures Capital Bhd 4.85% 01/11/2028	387,387	0.97	USD	550,000	United Overseas Bank LT FRN 16/03/2031	483,187	1.21
		Total Malaysia	1,036,331	2.60			Total Singapore	2,197,980	5.51
MAURITIUS				UNITED KINGDOM					
USD	400,000	Greenko Solar Mauritius Limited 5.55% 29/01/2025	356,558	0.90	USD	1,000,000	HSBC Holdings plc FRN 23/09/2168	961,426	2.42
USD	469,000	Network I2i Limited - Perp FRN	428,373	1.08	USD	600,000	Standard Chartered plc FRN 26/01/2169	534,183	1.34
		Total Mauritius	784,931	1.98	USD	400,000	Vedanta Resources plc 6.13% 09/08/2024	233,480	0.59
NETHERLANDS				VIRGIN ISLANDS (BRITISH)					
USD	534,800	Greenko Dutch BV 3.85% 29/03/2026	433,786	1.09	USD	500,000	CMHI Finance BVI Company - Perp FRN	491,282	1.24
USD	250,000	Mong Duong Finance Holdings BV 5.13% 07/05/2029	197,433	0.50	USD	500,000	CNPC Global Capital Limited 1.35% 23/06/2025	456,274	1.15
USD	500,000	Royal Capital BV - Perp FRN	467,719	1.18	USD	450,000	Contemporary Ruiding Development Limited 2.63% 17/09/2030	354,589	0.89
		Total Netherlands	1,098,938	2.77			Total United Kingdom	1,729,089	4.35
PHILIPPINES									
USD	400,000	Globe Telecom Inc. 2.50% 23/07/2030	312,550	0.79					
USD	520,000	Globe Telecom Inc. - Perp FRN	459,063	1.15					
USD	200,000	International Container Terminal Services Inc 4.75% 17/06/2030	180,236	0.45					
USD	714,000	Metropolitan Bank & Trust Company 2.13% 15/01/2026	652,588	1.64					
USD	670,000	Smc Global Power Holdings Corp. - Perp FRN	567,691	1.43					
USD	400,000	Smc Global Power Holdings Corp. - Perp FRN	358,700	0.90					
		Total Philippines	2,530,828	6.36					

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)				Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
VIRGIN ISLANDS (BRITISH) (continued)				PAKISTAN					
USD	600,000	Elect Global Investments Limited - Perp FRN	506,430	1.28	USD	350,000	Pakistan (Govt of) 6.00% 08/04/2026	137,619	0.35
USD	750,000	FPC Resources Limited 4.38% 11/09/2027	718,732	1.80	USD	200,000	Pakistan (Govt of) 8.25% 30/09/2025	80,769	0.20
USD	511,000	HKT Capital No 5 Limited 3.25% 30/09/2029	449,603	1.13	Total Pakistan			218,388	0.55
USD	500,000	Hongkong Electric Finance Limited 1.88% 27/08/2030	390,603	0.98	PHILIPPINES				
USD	1,000,000	Jgsh Philippines Limited 4.13% 09/07/2030	913,000	2.29	USD	1,000,000	Philippine (Govt of) 3.00% 01/02/2028	910,021	2.29
USD	600,000	Nan Fung Treasury Limited 5.00% 05/09/2028	559,045	1.41	USD	400,000	Philippine (Govt of) 3.75% 14/01/2029	373,120	0.94
USD	750,000	State Grid Overseas Investment 2016 Limited 1.63% 05/08/2030	601,864	1.51	Total Philippines			1,283,141	3.23
USD	500,000	Studio City Finance Limited 5.00% 15/01/2029	233,205	0.59	SRI LANKA				
USD	700,000	Studio City Finance Limited 6.00% 15/07/2025	402,958	1.00	USD	420,000	Sri Lanka (Govt of) 5.75% 18/04/2023	108,557	0.27
USD	850,000	Tsmc Global Limited 0.75% 28/09/2025	749,233	1.88	Total Sri Lanka			108,557	0.27
USD	400,000	Yongda Investment Limited 2.25% 16/06/2025	368,269	0.93	VIRGIN ISLANDS (BRITISH)				
Total Virgin Islands (British)			7,195,087	18.08	USD	500,000	Talent Yield International Limited 3.13% 06/05/2031	422,767	1.06
Total Bonds			32,904,178	82.67	Total Virgin Islands (British)			422,767	1.06
Supranationals, Governments and Local Public Authorities, Debt Instruments				Total Supranationals, Governments and Local Public Authorities, Debt Instruments				4,430,738	11.13
INDIA				Total Transferable securities and money market instruments admitted to an official exchange listing				37,334,916	93.80
USD	400,000	Export-Import Bank of India 3.25% 15/01/2030	334,432	0.84	Other transferable securities and money market instruments				
Total India			334,432	0.84	Bonds				
INDONESIA				CAYMAN ISLANDS					
USD	800,000	Indonesia (Govt of) 3.40% 18/09/2029	706,914	1.78	USD	450,000	Sunac China Holdings Limited 8.35% 19/04/2023	64,688	0.16
USD	1,000,000	Indonesia (Govt of) 4.75% 11/02/2029	960,118	2.40	Total Cayman Islands			64,688	0.16
USD	200,000	Indonesia (Govt of) 6.63% 17/02/2037	209,122	0.53	Total Bonds				
USD	200,000	Perusahaan Penerbit SBSN Indonesia III 2.30% 23/06/2025	187,299	0.47	Total Other transferable securities and money market instruments			64,688	0.16
Total Indonesia			2,063,453	5.18	Total value of investments			37,399,604	93.96
				(Total cost: USD 47,506,070)					

*Minor differences due to rounding.

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

Threadneedle (Lux) - Euro Dynamic Real Return

Portfolio Statement

as at September 30, 2022

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				Undertakings for collective investments in transferable securities						
Supranationals, Governments and Local Public Authorities, Debt Instruments				Funds						
GERMANY				IRELAND						
EUR	1,400,000	Germany (Govt of) 0.00% 17/05/2023	1,387,920	4.26	17,236	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	1,689,953	5.17		
Total Germany			1,387,920	4.26	Total Ireland			1,689,953	5.17	
UNITED KINGDOM				LUXEMBOURG						
GBP	600,000	United Kingdom Gilt 0.38% 22/10/2030	510,753	1.56	112,743	Threadneedle (Lux) - Enhanced Commodities XU**	2,402,267	7.35		
GBP	575,000	United Kingdom Gilt 1.25% 22/07/2027	568,444	1.74	254,142	Threadneedle (Lux) - European Corporate Bond 4E**	2,369,314	7.25		
GBP	459,000	United Kingdom Gilt 1.25% 31/07/2051	287,434	0.88	17,828	Threadneedle Lux - European High Yield Bond 4E**	175,381	0.54		
GBP	1,175,000	United Kingdom Gilt 4.25% 07/06/2032	1,360,308	4.16	28,966	Threadneedle Lux - European Short-Term High Yield Bond XE**	2,836,039	8.68		
Total United Kingdom			2,726,939	8.34	40,306	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds XU**	403,400	1.23		
UNITED STATES				Total Luxembourg				14,313,425	43.81	
USD	508,000	United States Treasury N/B 2.88% 15/05/2032	479,134	1.47	125,343	Threadneedle Lux - Global Focus XU**	2,462,176	7.54		
USD	111,000	United States Treasury N/B 3.00% 15/08/2052	97,779	0.30	305,372	Threadneedle (Lux) - Global Investment Grade Credit Opportunities XE**	3,131,127	9.59		
USD	542,000	United States Treasury N/B 3.38% 15/08/2042	500,915	1.53	57,542	Threadneedle Lux - Pan European Smaller Companies 4E**	533,721	1.63		
Total United States			1,077,828	3.30	Total Luxembourg			14,313,425	43.81	
Total Supranationals, Governments and Local Public Authorities, Debt Instruments				5,192,687	15.90	Total Funds			16,003,378	48.98
Structured Instruments - Commodities				Total Undertakings for collective investments in transferable securities				16,003,378	48.98	
IRELAND				Other undertakings for collective investments						
	61	Invesco Physical Gold Etc 0.00%	10,065	0.03	Funds					
Total Ireland			10,065	0.03	UNITED KINGDOM					
Total Structured Instruments - Commodities				10,065	0.03	GBP	104,314	CT European Select Fund***	201,582	0.62
Total Transferable securities and money market instruments admitted to an official exchange listing				5,202,752	15.93	EUR	67,108	CT American Fund***	481,336	1.47
					GBP	449,955	CT Asia Fund***	986,214	3.02	
					GBP	75,143	CT European Fund***	143,943	0.44	

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

Threadneedle (Lux) - Euro Dynamic Real Return

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	
Other undertakings for collective investments (continued)				
Funds (continued)				
UNITED KINGDOM (continued)				
GBP	1,011,972	CT Japan Fund***	2,075,290	6.35
EUR	339,911	CT Emerging Market Local Fund***	854,672	2.62
GBP	1,548,159	CT Sterling Short-Dated Corporate Bond Fund***	1,808,565	5.54
	Total United Kingdom	6,551,602	20.06	
Total Funds		6,551,602	20.06	
Total Other undertakings for collective investments		6,551,602	20.06	
Total value of investments		27,757,732	84.97	
(Total cost: EUR 26,990,116)				

*Minor differences due to rounding.

**See note 18.

***Related party fund.

Threadneedle (Lux) - Global Dynamic Real Return

Portfolio Statement

as at September 30, 2022

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)					
Supranationals, Governments and Local Public Authorities, Debt Instruments				Equities (continued)					
UNITED KINGDOM				GERMANY					
GBP	498,000	United Kingdom Gilt 1.25% 31/07/2051	305,510	0.90	1,301	Adidas AG	151,515	0.44	
			Total United Kingdom	305,510	0.90	Total Germany		151,515	0.44
UNITED STATES				HONG KONG					
USD	1,600,000	United States Treasury N/B 1.88% 15/02/2032	1,355,125	3.97	20,200	AIA Group Limited	168,421	0.49	
USD	3,000,000	United States Treasury N/B 2.88% 15/05/2032	2,771,953	8.12	Total Hong Kong		168,421	0.49	
USD	121,000	United States Treasury N/B 3.00% 15/08/2052	104,419	0.31	INDIA				
USD	775,200	United States Treasury N/B 3.38% 15/08/2042	701,859	2.06	8,136	HDFC Bank Limited - ADR	475,305	1.39	
			Total United States	4,933,356	14.46	Total India		475,305	1.39
Total Supranationals, Governments and Local Public Authorities, Debt Instruments				5,238,866	15.36	INDONESIA			
Equities				IRELAND					
CANADA				JAPAN					
	2,506	Nutrien Limited	210,103	0.62	4,031	CRH plc	130,592	0.38	
			Total Canada	210,103	0.62	1,913	Trane Technologies plc	277,022	0.81
CAYMAN ISLANDS				NETHERLANDS					
	1,567	Sea Limited	87,830	0.26	1,524	Koninklijke DSM NV	175,351	0.51	
			Total Cayman Islands	87,830	0.26	Total Netherlands		175,351	0.51
DENMARK				NORWAY					
	4,596	Novo-Nordisk A/S	461,059	1.36	9,933	Equinor ASA	326,412	0.96	
	3,280	Orsted A/S	262,533	0.77	Total Norway		326,412	0.96	
	11,070	Tryg A/S	228,841	0.67	REPUBLIC OF KOREA (SOUTH)				
			Total Denmark	952,433	2.80	7,769	Samsung Electronics Company Limited	288,345	0.85
FRANCE				Total Republic of Korea (South)					
	1,197	Essilor International SA	164,580	0.48	590	Samsung Sdi Company Limited	225,163	0.66	
	740	L'Oreal SA	239,412	0.70	Total France		1,468,506	4.30	
	301	Louis Vuitton Moet Hennessy SE	179,992	0.53					
	2,877	Schneider Electric SE	329,590	0.97					
	11,734	TotalEnergies SE	554,932	1.62					
			Total France	1,468,506	4.30				

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*	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)				
SINGAPORE				UNITED STATES (continued)				
14,700	DBS Group Holdings Limited	342,068	1.00	3,439	NextEra Energy Inc.	269,652	0.79	
	Total Singapore	342,068	1.00	2,032	Nvidia Corp.	246,664	0.72	
SWITZERLAND				2,272	Paypal Holdings Inc.	195,551	0.57	
3,804	Nestle SA - Reg	413,850	1.21	3,254	Qualcomm Inc.	367,637	1.08	
1,048	Roche Holding AG	344,400	1.01	515	S&P Global Inc.	157,255	0.46	
	Total Switzerland	758,250	2.22	1,548	Stryker Corp.	313,532	0.92	
TAIWAN				719	Svb Financial Group	241,426	0.71	
40,000	Taiwan Semiconductor Manufacturing Company Limited	531,669	1.55	700	Thermo Fisher Scientific Inc.	355,033	1.03	
	Total Taiwan	531,669	1.55	5,151	T-Mobile USA Inc.	691,110	2.03	
UNITED KINGDOM				2,992	Trimble Navigation Limited	162,376	0.48	
7,689	Anglo American plc	234,794	0.69	7,478	Uber Technologies Inc.	198,167	0.58	
7,049	Diageo plc	298,818	0.88	1,484	Union Pacific Corp.	289,113	0.85	
7,229	SSE plc	123,265	0.36	3,491	Walt Disney Company	329,306	0.97	
	Total United Kingdom	656,877	1.93	Total United States				
UNITED STATES				13,195,327				
2,441	Abbott Laboratories	236,191	0.69	38.71				
857	Adobe Systems Inc.	235,846	0.69	21,298,501				
9,425	Alphabet Inc. - A	901,501	2.64	62.46				
8,947	Amazon.com Inc.	1,011,011	2.97	Total Equities				
1,615	American Tower Corp.	346,740	1.02	21,298,501				
1,765	Autodesk Inc.	329,702	0.97	Total Transferable securities and money market instruments admitted to an official exchange listing				
2,182	Centene Corp.	169,781	0.50	26,537,367				
952	Cooper Companies Inc.	251,233	0.74	77.82				
1,109	Deere & Company	370,284	1.09	Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				
2,365	Doximity Inc.	71,470	0.21	Supranationals, Governments and Local Public Authorities, Debt Instruments				
1,853	Ecolab Inc.	267,610	0.79	UNITED STATES				
2,877	Electronic Arts Inc.	332,898	0.98	USD	815,000	United States Treasury Bill 0.00% 08/12/2022	810,526	2.38
503	Elevance Health Inc.	228,483	0.67	USD	1,000,000	United States Treasury Bill 0.00% 16/02/2023	986,375	2.89
1,372	Eli Lilly & Company	443,636	1.30	Total United States				
414	Equinix Inc.	235,500	0.69	1,796,901				
1,901	First Republic Bank	248,176	0.73	5.27				
5,024	General Motors Company	161,220	0.47	Total Supranationals, Governments and Local Public Authorities, Debt Instruments				
2,276	IntercontinentalExchange Inc.	205,637	0.60	1,796,901				
1,147	Intuit Inc.	444,257	1.30	5.27				
4,002	JPMorgan Chase & Company	418,209	1.23	Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				
864	Lam Research Corp.	316,224	0.93	1,796,901				
2,344	Mastercard Inc. - A	666,493	1.95	5.27				
224	Mercadolibre Inc.	185,423	0.54					
5,586	Microsoft Corp.	1,300,980	3.82					

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*
Undertakings for collective investments in transferable securities			
Funds			
LUXEMBOURG			
124,564	Threadneedle (Lux) - Enhanced Commodities Portfolio XU**	2,600,130	7.63
	Total Luxembourg	2,600,130	7.63
Total Funds		2,600,130	7.63
Total Undertakings for collective investments in transferable securities		2,600,130	7.63
Other undertakings for collective investments			
Funds			
UNITED KINGDOM			
USD	30,595 CT Emerging Market Local Fund***	75,103	0.22
	Total United Kingdom	75,103	0.22
Total Funds		75,103	0.22
Total Other undertakings for collective investments		75,103	0.22
Total value of investments		31,009,501	90.94
(Total cost: USD 30,645,983)			

*Minor differences due to rounding.

**See note 18.

***Related party fund.

Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

as at September 30, 2022

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	APA Infrastructure Limited 0.75% 15/03/2029	76,782	0.08	EUR	100,000	Teollisuuden Voima Oyj 2.63% 31/03/2027	89,006	0.09
USD	77,000	Ausgrid Finance Pty Limited 4.35% 01/08/2028	71,426	0.07			Total Finland	334,281	0.33
		Total Australia	148,208	0.15					
BELGIUM				FRANCE					
EUR	100,000	Solvay SA FRN 02/03/2169	82,410	0.08	EUR	100,000	Altice France SA 2.50% 15/01/2025	87,542	0.09
EUR	200,000	Solvay SA Perp FRN	189,633	0.20	EUR	100,000	Altice France SA 4.00% 15/07/2029	74,584	0.07
		Total Belgium	272,043	0.28	EUR	100,000	Altice France SA 4.13% 15/01/2029	75,018	0.07
BERMUDA				EUR 104,000 Altice France SA 4.25% 15/10/2029				77,566	0.08
USD	100,000	Bacardi Limited 5.30% 15/05/2048	85,973	0.08	EUR	100,000	Altice France SA 5.88% 01/02/2027	85,048	0.08
		Total Bermuda	85,973	0.08	EUR	100,000	BPCE SA 0.25% 14/01/2031	71,656	0.07
CANADA				EUR 192,000 CAB Selas 3.38% 01/02/2028				144,615	0.14
EUR	172,000	Primo Water Holdings Inc. 3.88% 31/10/2028	139,419	0.15	EUR	100,000	Casino Guichard Perrachon SA 5.25% 15/04/2027	47,979	0.05
		Total Canada	139,419	0.15	EUR	107,000	Casino Guichard Perrachon SA 6.63% 15/01/2026	54,970	0.05
CAYMAN ISLANDS				EUR 200,000 Casino Guichard-Perrachon SA 4.50% 07/03/2024				131,934	0.13
GBP	212,000	Southern Water Services Finance Limited 2.38% 28/05/2028	190,932	0.19	EUR	114,000	Constellium SE 3.13% 15/07/2029	80,597	0.08
		Total Cayman Islands	190,932	0.19	EUR	100,000	Crown European Holdings SA 2.88% 01/02/2026	90,229	0.09
CZECH REPUBLIC				EUR 200,000 Electricite de France SA - Perp FRN				138,103	0.14
EUR	100,000	Allwyn International AS 4.13% 20/11/2024	93,824	0.09	EUR	200,000	Electricite de France SA - Perp FRN	150,526	0.15
		Total Czech Republic	93,824	0.09	EUR	200,000	Electricite de France SA - Perp FRN	171,369	0.17
DENMARK				EUR 100,000 Electricite de France SA - Perp FRN				91,406	0.09
EUR	100,000	Danske Bank AS 0.63% 26/05/2025	91,130	0.09	GBP	200,000	Electricite de France SA - Perp FRN	168,605	0.17
		Total Denmark	91,130	0.09	EUR	100,000	Elior Group SA 3.75% 15/07/2026	75,361	0.07
FINLAND				EUR 100,000 Elis SA 1.00% 03/04/2025				87,722	0.09
EUR	100,000	Nordea Bank Abp 0.50% 14/05/2027	85,586	0.08	EUR	100,000	Elis SA 4.13% 24/05/2027	90,540	0.09
EUR	100,000	OP Corporate Bank plc 0.10% 16/11/2027	81,428	0.08	EUR	100,000	Emeria SASU 3.38% 31/03/2028	79,252	0.08
EUR	100,000	Teollisuuden Voima Oyj 1.38% 23/06/2028	78,261	0.08	EUR	400,000	Faurecia SE 2.38% 15/06/2027	289,009	0.28
					EUR	187,000	Faurecia SE 2.75% 15/02/2027	141,206	0.14
					EUR	100,000	Faurecia SE 3.75% 15/06/2028	74,392	0.07
					EUR	205,000	Getlink SE 3.50% 30/10/2025	184,054	0.18
					EUR	317,000	Iliad Holdings SAS 5.13% 15/10/2026	281,190	0.28
					EUR	100,000	Iliad Holdings SAS 5.63% 15/10/2028	84,419	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)					
FRANCE (continued)				GERMANY (continued)					
EUR	100,000	Iliad SA 0.75% 11/02/2024	92,411	0.10	EUR	100,000	Gruenenthal GmbH 4.13% 15/05/2028	81,683	0.08
EUR	182,000	Loxam SAS 3.25% 14/01/2025	161,253	0.16	EUR	110,000	HT Troplast AG 9.25% 15/07/2025	95,629	0.09
EUR	160,000	Paprec Holding SA 4.00% 31/03/2025	140,894	0.14	EUR	100,000	Infineon Technologies AG - Perp FRN	89,819	0.10
EUR	163,000	Parts Europe SA 6.50% 16/07/2025	159,767	0.15	EUR	200,000	Mahle GmbH 2.38% 14/05/2028	129,503	0.13
EUR	100,000	Renault SA 2.38% 25/05/2026	82,109	0.08	EUR	115,000	Novelis Sheet Ingot GmbH 3.38% 15/04/2029	89,226	0.09
EUR	100,000	Renault SA 2.50% 02/06/2027	78,209	0.08	EUR	126,000	PCF GmbH 4.75% 15/04/2026	99,955	0.10
EUR	100,000	Roxel SA 2.13% 15/06/2028	76,594	0.08	EUR	191,000	Peach Property Finance GmbH 4.38% 15/11/2025	150,806	0.15
EUR	100,000	Spie SA 3.13% 22/03/2024	96,075	0.09	EUR	100,000	Schaeffler AG 2.75% 12/10/2025	89,029	0.09
EUR	200,000	Valeo 1.00% 03/08/2028	150,046	0.15	EUR	150,000	Schaeffler AG 2.88% 26/03/2027	126,068	0.12
EUR	100,000	Veolia Environnement SA - Perp FRN	84,802	0.08	EUR	100,000	Schaeffler AG 3.38% 12/10/2028	80,294	0.08
EUR	200,000	Verallia SA 1.63% 14/05/2028	155,510	0.15	EUR	100,000	Schaeffler AG 3.38% 12/10/2028	80,294	0.08
EUR	100,000	Verallia SA 1.88% 10/11/2031	67,334	0.07	EUR	100,000	Schaeffler AG 3.38% 12/10/2028	80,294	0.08
		Total France	4,473,896	4.41	EUR	329,000	Techem Verwaltungsgesellschaft 674 mbH 2.00% 15/07/2025	283,241	0.27
GERMANY					EUR	94,000	Thyssenkrupp AG 2.50% 25/02/2025	83,005	0.08
EUR	100,000	Adler Real Estate AG 1.88% 27/04/2023	80,289	0.08	EUR	210,000	Thyssenkrupp AG 2.88% 22/02/2024	193,284	0.19
EUR	100,000	Amprion GmbH 0.63% 23/09/2033	67,792	0.07	EUR	100,000	Vier Gas Transport GmbH 0.13% 10/09/2029	71,263	0.07
EUR	100,000	Amprion GmbH 3.97% 22/09/2032	96,367	0.09	EUR	100,000	Vier Gas Transport GmbH 4.63% 26/09/2032	95,840	0.10
EUR	100,000	Bayer AG 1.13% 06/01/2030	77,947	0.08	EUR	19,000	Volkswagen Financial Services AG 3.38% 06/04/2028	17,881	0.02
EUR	100,000	Bayer AG FRN 25/03/2082	84,883	0.08	EUR	100,000	ZF Finance GmbH 3.75% 21/09/2028	76,524	0.08
EUR	130,000	Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027	104,666	0.10			Total Germany	3,515,941	3.47
EUR	101,000	Cheplapharm Arzneimittel GmbH 4.38% 15/01/2028	81,523	0.08	IRELAND				
EUR	100,000	Commerzbank AG FRN 05/12/2030	89,320	0.09	EUR	100,000	AIB Group plc FRN 19/11/2029	88,504	0.09
EUR	100,000	Commerzbank AG FRN 21/03/2028	95,165	0.09	EUR	276,000	Eircom Finance DAC 3.50% 15/05/2026	239,635	0.24
EUR	46,000	Deutsche Bank AG FRN 10/06/2026	42,382	0.04	GBP	185,000	Virgin Media Vendor Financing Notes III 4.88% 15/07/2028	154,663	0.15
USD	150,000	Deutsche Bank AG FRN 28/05/2032	107,806	0.11			Total Ireland	482,802	0.48
EUR	200,000	Deutsche Lufthansa AG 2.88% 11/02/2025	175,800	0.17	ISLE OF MAN				
EUR	300,000	Deutsche Lufthansa AG 2.88% 16/05/2027	230,185	0.23	EUR	142,000	Playtech plc 4.25% 07/03/2026	126,445	0.13
EUR	100,000	Deutsche Lufthansa AG 3.00% 29/05/2026	82,583	0.08			Total Isle of Man	126,445	0.13
EUR	100,000	Douglas GmbH 6.00% 08/04/2026	75,221	0.07	ITALY				
EUR	111,000	Gruenenthal GmbH 4.13% 15/05/2028	90,668	0.09	EUR	113,000	Atlantia SpA 1.88% 13/07/2027	89,325	0.09

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)						
ITALY (continued)				JERSEY - CHANNEL ISLANDS (continued)						
EUR	206,000	Autostrade per l'Italia SpA 1.63% 25/01/2028	159,953	0.16	EUR	100,000	Kane Bidco Limited 5.00% 15/02/2027	82,670	0.08	
EUR	100,000	Autostrade per l'Italia SpA 1.75% 01/02/2027	82,224	0.08	Total Jersey - Channel Islands				315,710	0.30
EUR	100,000	Autostrade per l'Italia SpA 1.88% 04/11/2025	88,525	0.09	LUXEMBOURG					
EUR	300,000	Autostrade per l'Italia SpA 2.00% 04/12/2028	227,299	0.23	EUR	100,000	Adler Group SA 2.75% 13/11/2026	49,899	0.05	
EUR	200,000	Autostrade per l'Italia SpA 2.00% 15/01/2030	147,334	0.14	EUR	200,000	Adler Group SA 3.25% 05/08/2025	108,241	0.11	
EUR	199,000	Autostrade per l'Italia SpA 4.38% 16/09/2025	190,074	0.19	EUR	130,000	Altice Financing SA 2.25% 15/01/2025	112,328	0.11	
EUR	170,000	Banca Monte dei Paschi di Siena SpA 1.88% 09/01/2026	135,299	0.13	EUR	100,000	Altice Financing SA 4.25% 15/08/2029	76,192	0.07	
EUR	149,000	Fis Fabbrica Italiana Sintetici SpA 5.63% 01/08/2027	122,222	0.12	EUR	137,000	Altice Finco SA 4.75% 15/01/2028	98,217	0.10	
EUR	100,000	Gamma Bidco SpA 6.25% 15/07/2025	90,657	0.08	EUR	164,000	Altice France Holding SA 8.00% 15/05/2027	122,358	0.12	
EUR	100,000	Intesa Sanpaolo SpA FRN 12/07/2029	95,855	0.09	GBP	120,000	Aroundtown SA 3.00% 16/10/2029	96,910	0.10	
EUR	107,000	Leonardo SpA 2.38% 08/01/2026	96,708	0.09	GBP	140,000	B&M European Value Retail SA 3.63% 15/07/2025	133,249	0.13	
EUR	100,000	Lottomatica SpA 9.75% 30/09/2027	98,300	0.10	EUR	100,000	Becton Dickinson Euro Finance Sarl 1.34% 13/08/2041	59,303	0.06	
EUR	293,000	Nexi SpA 1.63% 30/04/2026	245,962	0.23	EUR	141,000	Canpack SA 2.38% 01/11/2027	110,381	0.11	
EUR	120,000	Telecom Italia SpA 2.75% 15/04/2025	108,706	0.11	EUR	121,000	Cirsa Finance International Sarl 4.75% 22/05/2025	106,230	0.10	
EUR	150,000	Telecom Italia SpA 3.63% 25/05/2026	135,198	0.13	EUR	95,107	Cirsa Finance International Sarl 6.25% 20/12/2023	91,100	0.09	
		Total Italy	2,113,641	2.06	GBP	100,000	Garfunkelux Holdingco 3 SA 7.75% 01/11/2025	87,455	0.09	
JAPAN					EUR	100,000	Grand City Properties SA 0.13% 11/01/2028	72,903	0.07	
USD	200,000	Central Nippon Expressway Company Limited 0.89% 10/12/2025	175,775	0.17	EUR	150,000	Hanesbrands Inc. 3.50% 15/06/2024	136,547	0.13	
USD	200,000	Japan Finance Organization for Municipalities 0.63% 02/09/2025	178,053	0.17	EUR	384,000	InPost SA 2.25% 15/07/2027	283,674	0.27	
EUR	100,000	Softbank Group Corp. 3.13% 19/09/2025	84,596	0.08	EUR	198,000	Lincoln Financing Sarl 3.63% 01/04/2024	188,486	0.18	
EUR	100,000	Softbank Group Corp. 4.00% 19/09/2029	70,029	0.07	EUR	140,000	Loarre Investments Sarl 6.50% 15/05/2029	130,471	0.13	
EUR	100,000	SoftBank Group Corp. 2.88% 06/01/2027	75,493	0.07	EUR	100,000	Matterhorn Telecom SA 4.00% 15/11/2027	86,081	0.08	
		Total Japan	583,946	0.56	EUR	100,000	P3 Group Sarl 1.63% 26/01/2029	72,779	0.07	
JERSEY - CHANNEL ISLANDS					EUR	100,000	Sani/Ikos Financial Holdings 1 Sarl 5.63% 15/12/2026	92,567	0.09	
EUR	259,000	Avis Budget Finance plc 4.75% 30/01/2026	233,040	0.22	EUR	100,000	Selp Finance Sarl 3.75% 10/08/2027	90,552	0.08	
					EUR	44,000	Telecom Italia Finance SA 7.75% 24/01/2033	44,713	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)					
Bonds (continued)				Bonds (continued)					
LUXEMBOURG (continued)				NETHERLANDS (continued)					
EUR	200,000	Telenet Finance Luxembourg Notes Sarl 3.50% 01/03/2028	164,421	0.16	EUR	100,000	Telefonica Europe BV - Perp FRN	75,309	0.07
Total Luxembourg			2,615,057	2.54	EUR	300,000	Telefonica Europe BV - Perp FRN	278,463	0.27
MEXICO				MEXICO					
EUR	100,000	Petroleos Mexicanos 2.75% 21/04/2027	69,121	0.07	EUR	100,000	Telefonica Europe BV - Perp FRN	97,149	0.10
EUR	149,000	Petroleos Mexicanos 4.75% 26/02/2029	101,348	0.10	EUR	287,000	TenneT Holding BV - Perp FRN	254,855	0.24
Total Mexico			170,469	0.17	EUR	100,000	Teva Pharmaceutical Finance Netherlands II BV 3.75% 09/05/2027	82,540	0.08
NETHERLANDS				NETHERLANDS					
EUR	137,000	Ashland Services BV 2.00% 30/01/2028	107,547	0.11	EUR	100,000	Teva Pharmaceutical Finance Netherlands II BV 4.38% 09/05/2030	77,202	0.08
EUR	200,000	Constellium NV 4.25% 15/02/2026	176,695	0.17	EUR	200,000	Teva Pharmaceutical Finance Netherlands II BV 4.50% 01/03/2025	184,797	0.17
EUR	100,000	Cooperatieve Rabobank UA 1.38% 03/02/2027	90,940	0.09	EUR	100,000	Triodos Bank NV FRN 05/02/2032	79,705	0.08
EUR	200,000	Darling Global Finance BV 3.63% 15/05/2026	185,828	0.18	EUR	100,000	Trivium Packaging Finance BV 3.75% 15/08/2026	88,423	0.09
EUR	100,000	Digital Intrepid Holding BV 1.38% 18/07/2032	66,619	0.07	EUR	100,000	United Group BV 3.13% 15/02/2026	74,724	0.07
GBP	68,000	E.ON International Finance BV 6.25% 03/06/2030	73,343	0.07	EUR	100,000	Universal Music Group NV 3.75% 30/06/2032	91,659	0.09
EUR	128,000	Intertrust Group BV 3.38% 15/11/2025	122,622	0.12	EUR	100,000	Volkswagen International Finance NV 3.25% 18/11/2030	89,420	0.09
EUR	167,000	PPF Telecom Group BV 3.25% 29/09/2027	140,570	0.14	EUR	100,000	VZ Secured Financing BV 3.50% 15/01/2032	70,497	0.07
EUR	174,000	Repsol International Finance BV FRN 25/03/2075	160,586	0.15	EUR	100,000	VZ Vendor Financing II BV 2.88% 15/01/2029	69,820	0.07
EUR	224,000	Repsol International Finance BV - Perp FRN	174,658	0.16	EUR	200,000	ZF Europe Finance BV 2.00% 23/02/2026	163,679	0.16
EUR	100,000	Repsol International Finance BV - Perp FRN	87,305	0.09	EUR	100,000	ZF Europe Finance BV 3.00% 23/10/2029	70,833	0.07
EUR	100,000	Repsol International Finance BV - Perp FRN	81,222	0.08	Total Netherlands			3,882,230	3.79
EUR	100,000	Stedin Holding NV - Perp FRN	77,923	0.08	NORWAY				
EUR	100,000	Stellantis NV 1.25% 20/06/2033	65,808	0.06	EUR	100,000	DNB Bank ASA FRN 21/09/2027	95,987	0.09
EUR	138,036	Summer Bidco BV 9.00% 15/11/2025	99,862	0.10	USD	244,000	Kommunalbanken AS 0.38% 11/09/2025	217,286	0.22
EUR	123,808	Summer Bidco BV 9.00% 15/11/2025	89,569	0.09	Total Norway			313,273	0.31
EUR	100,000	Telefonica Europe BV - Perp FRN	78,753	0.08	PANAMA				
EUR	100,000	Telefonica Europe BV - Perp FRN	77,996	0.08	EUR	101,000	Carnival Corp. 7.63% 01/03/2026	77,389	0.08
EUR	100,000	Telefonica Europe BV - Perp FRN	75,309	0.07	Total Panama			77,389	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)					
PORTUGAL				SWEDEN (continued)					
EUR	100,000	EDP - Energias de Portugal SA FRN 14/03/2082	76,655	0.08	EUR	135,000	Intrum AB 3.50% 15/07/2026	106,470	0.10
		Total Portugal	76,655	0.08	EUR	100,000	Intrum AB 4.88% 15/08/2025	87,166	0.09
					EUR	100,000	Intrum Justitia AB 3.13% 15/07/2024	89,716	0.09
					EUR	100,000	Sagax AB 1.13% 30/01/2027	78,515	0.08
					EUR	100,000	Sagax AB 2.25% 13/03/2025	91,115	0.09
					EUR	110,000	Samhallsbyggnadsbolaget i Norden AB - Perp FRN	45,775	0.04
ROMANIA									
EUR	100,000	RCS & RDS SA 2.50% 05/02/2025	86,098	0.08	EUR	199,000	Verisure Holding AB 3.25% 15/02/2027	159,050	0.16
EUR	100,000	RCS & RDS SA 3.25% 05/02/2028	75,274	0.07	EUR	100,000	Verisure Holding AB 3.88% 15/07/2026	84,438	0.08
		Total Romania	161,372	0.15	EUR	100,000	Verisure Holding AB 9.25% 15/10/2027	99,371	0.10
					EUR	155,000	Verisure Midholding A 5.25% 15/02/2029	112,255	0.11
							Total Sweden	1,277,252	1.26
SPAIN									
EUR	100,000	Banco de Sabadell SA FRN 24/03/2026	90,713	0.09	SWITZERLAND				
EUR	100,000	Banco de Sabadell SA FRN 08/09/2026	96,324	0.09	EUR	100,000	Credit Suisse Group AG 0.63% 18/01/2033	58,760	0.06
EUR	100,000	Cellnex Finance Company SA 1.00% 15/09/2027	78,178	0.08			Total Switzerland	58,760	0.06
EUR	100,000	Cellnex Finance Company SA 1.25% 15/01/2029	72,887	0.07	UNITED KINGDOM				
EUR	100,000	Cellnex Finance Company SA 1.50% 08/06/2028	76,945	0.08	EUR	100,000	Anglo American Capital plc 4.75% 21/09/2032	94,820	0.09
EUR	100,000	Cellnex Finance Company SA 2.00% 15/02/2033	64,150	0.06	GBP	100,000	Barclays plc 3.25% 12/02/2027	94,072	0.09
EUR	200,000	Cellnex Finance Company SA 2.25% 12/04/2026	176,983	0.17	EUR	103,000	BCP V Modular Services Finance II plc 4.75% 30/11/2028	81,500	0.08
EUR	144,000	Grifols Escrow Issuer SA 3.88% 15/10/2028	104,628	0.11	GBP	167,000	Boparan Finance plc 7.63% 30/11/2025	122,203	0.12
EUR	100,000	Grifols SA 1.63% 15/02/2025	86,946	0.09	EUR	142,000	BP Capital Markets plc - Perp FRN	124,002	0.12
EUR	200,000	Grifols SA 2.25% 15/11/2027	152,947	0.15	USD	94,000	BP Capital Markets plc - Perp FRN	87,244	0.09
EUR	100,000	Grifols SA 3.20% 01/05/2025	86,063	0.08	EUR	100,000	British American Tobacco plc - Perp FRN	72,477	0.07
EUR	100,000	International Consolidated Airlines Group SA 2.75% 25/03/2025	82,058	0.08	GBP	75,000	Broadgate Financing plc 5.00% 05/10/2031	76,397	0.07
EUR	100,000	Kaixo Bondco Telecom SA 5.13% 30/09/2029	77,374	0.08	EUR	100,000	Cadent Finance plc 0.63% 19/03/2030	73,226	0.07
EUR	372,000	Lorca Telecom Bondco SA 4.00% 18/09/2027	317,825	0.31	GBP	100,000	Co-Operative Bank Finance plc FRN	101,003	0.10
		Total Spain	1,564,021	1.54	GBP	167,000	Co-Operative Group Limited 5.13% 17/05/2024	171,642	0.17
					GBP	137,000	Deuce Finco plc 5.50% 15/06/2027	114,840	0.11
SWEDEN									
EUR	162,000	Heimstaden Bostad AB FRN 01/05/2169	93,884	0.09	EUR	155,000	DS Smith plc 0.88% 12/09/2026	129,382	0.13
EUR	150,000	Heimstaden Bostad AB FRN 01/05/2170	86,930	0.09					
EUR	200,000	Heimstaden Bostad AB - Perp FRN	142,567	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)					
Bonds (continued)				Bonds (continued)					
UNITED KINGDOM (continued)				UNITED KINGDOM (continued)					
EUR	109,000	EC Finance plc 3.00% 15/10/2026	93,354	0.09	GBP	100,000	Telereal Securitisation plc FRN 10/12/2033	95,521	0.09
USD	166,342	Enquest plc 7.00% 15/10/2023	153,154	0.15	GBP	92,570	Tesco Property Finance 3 plc 5.74% 13/04/2040	90,646	0.09
EUR	19,000	HBOS plc FRN 18/03/2030	17,742	0.02	EUR	100,000	Thames Water Utilities Finance plc 0.88% 31/01/2028	81,048	0.08
GBP	39,000	HSBC Bank plc 5.38% 22/08/2033	37,243	0.04	EUR	200,000	Victoria plc 3.63% 26/08/2026	144,307	0.14
GBP	100,000	HSBC Holdings plc FRN 24/07/2027	90,123	0.09	GBP	311,000	Virgin Media Secured Finance plc 5.25% 15/05/2029	276,114	0.28
EUR	123,000	Ineos Finance plc 2.88% 01/05/2026	101,205	0.10	EUR	122,000	Vmed O2 UK Financing I plc 3.25% 31/01/2031	90,525	0.09
EUR	186,000	Ineos Finance plc 3.38% 31/03/2026	156,222	0.15	EUR	100,000	Vodafone Group plc FRN 03/01/2079	94,647	0.09
EUR	100,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	80,908	0.08	GBP	255,000	Vodafone Group plc FRN 03/10/2078	244,926	0.24
EUR	119,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	96,281	0.09	USD	231,000	Vodafone Group plc FRN 03/10/2078	220,173	0.22
GBP	100,000	Inspired Entertainment Financing plc 7.88% 01/06/2026	104,582	0.10	EUR	100,000	Western Power Distribution East Midlands plc 3.95% 20/09/2032	94,277	0.09
EUR	100,000	International Game Technology plc 2.38% 15/04/2028	77,926	0.08	GBP	164,000	Zenith Finco plc 6.50% 30/06/2027	144,521	0.14
EUR	290,000	International Game Technology plc 3.50% 15/06/2026	254,191	0.24			Total United Kingdom	5,863,011	5.76
GBP	187,000	Iron Mountain UK plc 3.88% 15/11/2025	185,462	0.18			UNITED STATES		
EUR	100,000	Jaguar Land Rover Automotive plc 2.20% 15/01/2024	87,302	0.09	USD	63,000	AbbVie Inc. 4.25% 21/11/2049	50,863	0.05
EUR	136,000	Jaguar Land Rover Automotive plc 5.88% 15/11/2024	117,860	0.12	USD	32,000	AbbVie Inc. 4.88% 14/11/2048	28,327	0.03
EUR	100,000	Jaguar Land Rover Automotive plc 6.88% 15/11/2026	76,763	0.08	USD	22,000	AEP Texas Inc. 3.45% 15/05/2051	15,274	0.01
GBP	200,000	Jerrold Finco plc 5.25% 15/01/2027	168,601	0.16	USD	32,000	Amgen Inc. 3.00% 22/02/2029	28,037	0.03
GBP	200,000	Ladbrokes Group Finance plc 5.13% 08/09/2023	220,357	0.21	USD	35,000	Amgen Inc. 3.15% 21/02/2040	25,297	0.02
GBP	201,000	Marks & Spencer plc 3.75% 19/05/2026	181,027	0.18	USD	12,000	Amgen Inc. 4.20% 22/02/2052	9,470	0.01
EUR	100,000	National Grid Electricity Transmission plc 0.82% 07/07/2032	70,704	0.07	USD	10,000	Amgen Inc. 4.88% 01/03/2053	8,847	0.01
EUR	100,000	Nationwide Building Society 0.25% 14/09/2028	77,639	0.08	USD	148,000	Anheuser-Busch Companies LLC 4.70% 01/02/2036	133,637	0.13
EUR	200,000	Pinnacle Bidco plc 5.50% 15/02/2025	170,618	0.17	USD	50,000	Anheuser-Busch InBev Worldwide Inc. 4.35% 01/06/2040	42,354	0.04
GBP	100,000	Premier Foods Finance plc 3.50% 15/10/2026	89,484	0.09	USD	40,000	Apple Inc. 2.65% 11/05/2050	26,585	0.03
GBP	15,000	Santander UK plc - Perp 10.06% 15/11/2026	25,855	0.03	EUR	219,000	Ardagh Metal Packaging Finance LLC 2.00% 01/09/2028	164,459	0.15
EUR	171,000	Sherwood Financing plc 4.50% 15/11/2026	128,525	0.13	USD	119,000	AT&T Inc. 3.50% 15/09/2053	79,570	0.08
EUR	100,000	Synthomer plc 3.88% 01/07/2025	80,370	0.08	USD	91,000	AT&T Inc. 4.90% 15/08/2037	80,840	0.08
					EUR	258,000	Avantor Funding Inc. 2.63% 01/11/2025	230,500	0.23
					USD	30,000	Bank of America Corp. FRN 21/07/2032	22,443	0.02
					USD	53,000	Bank of America Corp. FRN 13/02/2031	41,938	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	136,000	Bank of America Corp. FRN 29/04/2031	107,883	0.11	EUR	100,000	Ford Motor Credit Company LLC 1.36% 07/02/2025	86,948	0.09
USD	66,000	Bank of America Corp. FRN 11/03/2032	51,477	0.05	EUR	196,000	Ford Motor Credit Company LLC 2.33% 25/11/2025	168,806	0.17
USD	30,000	Bank of America Corp. FRN 04/02/2033	23,562	0.02	EUR	100,000	Ford Motor Credit Company LLC 2.39% 17/02/2026	85,599	0.08
USD	42,000	Bank of America Corp. FRN 23/07/2030	35,452	0.03	GBP	100,000	Ford Motor Credit Company LLC 2.75% 14/06/2024	100,716	0.10
USD	95,000	Berkshire Hathaway Finance Corp 3.85% 15/03/2052	72,935	0.07	EUR	200,000	Ford Motor Credit Company LLC 3.02% 06/03/2024	187,612	0.17
USD	16,000	Berkshire Hathaway Finance Corp 4.25% 15/01/2049	13,317	0.01	GBP	200,000	Ford Motor Credit Company LLC 4.54% 06/03/2025	200,018	0.19
USD	25,000	Boeing Company 3.95% 01/08/2059	15,629	0.02	USD	19,000	Georgia Power Company 3.70% 30/01/2050	13,742	0.01
USD	30,000	Boeing Company 5.93% 01/05/2060	25,836	0.03	USD	15,000	Georgia Power Company 5.13% 15/05/2052	13,625	0.01
USD	15,000	Bristol-Myers Squibb Company 3.70% 15/03/2052	11,552	0.01	USD	26,000	Goodman USA Finance Three 3.70% 15/03/2028	23,587	0.02
USD	12,000	Broadcom Inc. 4.15% 15/11/2030	10,396	0.01	USD	20,000	HCA Inc. 5.88% 01/02/2029	19,489	0.02
EUR	200,000	Catalent Pharma Solutions Inc. 2.38% 01/03/2028	151,873	0.15	USD	36,000	Intel Corp. 4.75% 25/03/2050	31,088	0.03
USD	18,000	Charter Communications Operating LLC 3.90% 01/06/2052	11,183	0.01	EUR	200,000	IQVIA Inc. 2.25% 15/01/2028	157,898	0.16
USD	40,000	Charter Communications Operating LLC 3.95% 30/06/2062	23,903	0.02	EUR	116,000	IQVIA Inc. 2.25% 15/03/2029	87,021	0.09
USD	150,000	Citigroup Inc. FRN 31/03/2031	134,962	0.13	EUR	100,000	IQVIA Inc. 2.88% 15/06/2028	80,127	0.08
USD	17,000	Commonwealth Edison Company 4.00% 01/03/2049	13,623	0.01	USD	40,000	JPMorgan Chase & Company FRN 04/02/2032	29,589	0.03
USD	15,000	Consolidated Edison Company of New York Inc. 3.95% 01/04/2050	11,616	0.01	USD	64,000	JPMorgan Chase & Company FRN 08/11/2032	48,557	0.05
USD	21,000	CSX Corp. 3.80% 15/04/2050	15,849	0.02	USD	199,000	JPMorgan Chase & Company FRN 22/04/2032	154,184	0.14
USD	30,000	Emera USA Finance LP 4.75% 15/06/2046	23,490	0.02	USD	33,000	JPMorgan Chase & Company FRN 25/01/2033	25,897	0.03
USD	53,000	Enterprise Products Operating LLC 4.45% 15/02/2043	42,742	0.04	USD	45,000	JPMorgan Chase & Company FRN 22/04/2041	31,381	0.03
USD	94,000	Eversource Energy 2.55% 15/03/2031	75,239	0.07	USD	78,000	Kinder Morgan Energy Partners LP 5.00% 01/03/2043	63,517	0.06
USD	27,000	Eversource Energy 3.38% 01/03/2032	22,819	0.02	GBP	100,000	Kraft Heinz Foods Company 4.13% 01/07/2027	99,013	0.10
USD	25,000	Eversource Energy 3.45% 15/01/2050	17,417	0.02	USD	10,000	Kraft Heinz Foods Company 4.38% 01/06/2046	7,860	0.01
USD	31,000	Eversource Energy 3.45% 15/01/2050	21,597	0.02	USD	47,000	Lowe's Companies Inc. 5.80% 15/09/2062	43,354	0.04
USD	20,000	Federal Home Loan Banks 5.50% 15/07/2036	22,663	0.02	USD	25,000	Microsoft Corp. 4.10% 06/02/2037	23,155	0.02
EUR	100,000	Fidelity National Information Services Inc 1.50% 21/05/2027	87,690	0.09	EUR	203,000	Netflix Inc. 3.63% 15/05/2027	187,931	0.18
					EUR	100,000	Netflix Inc. 3.63% 15/06/2030	84,094	0.08
					USD	25,000	Nisource Inc. 4.38% 15/05/2047	19,925	0.02
					USD	115,000	Nisource Inc. 4.80% 15/02/2044	96,663	0.09
					USD	14,000	Nisource Inc. 5.00% 15/06/2052	12,243	0.01

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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	45,000	Occidental Petroleum Corp. 5.88% 01/09/2025	45,304	0.04	USD	50,000	T-Mobile USA Inc. 3.40% 15/10/2052	33,202	0.03
USD	28,000	Occidental Petroleum Corp. 6.38% 01/09/2028	28,107	0.03	USD	17,000	T-Mobile USA Inc. 5.80% 15/09/2062	15,857	0.02
USD	56,000	Occidental Petroleum Corp. 6.63% 01/09/2030	56,560	0.06	USD	34,000	UnitedHealth Group Inc. 4.95% 15/05/2062	30,640	0.03
USD	45,000	Occidental Petroleum Corp. 8.00% 15/07/2025	47,900	0.05	USD	101,000	Verizon Communications Inc. 4.40% 01/11/2034	89,012	0.09
USD	30,000	Occidental Petroleum Corp. 8.50% 15/07/2027	32,400	0.03	USD	50,000	Williams Partners LP 4.85% 01/03/2048	41,670	0.04
USD	65,000	Occidental Petroleum Corp. 8.88% 15/07/2030	72,384	0.07			Total United States	5,552,418	5.42
EUR	100,000	Olympus Water USA 3.88% 01/10/2028	74,694	0.07			Total Bonds	34,580,098	33.93
USD	44,000	Oracle Corp. 2.88% 25/03/2031	34,568	0.03	Supranationals, Governments and Local Public Authorities, Debt Instruments				
USD	29,000	Oracle Corp. 3.60% 01/04/2040	19,684	0.02	AUSTRALIA				
USD	29,000	Oracle Corp. 3.65% 25/03/2041	19,763	0.02	AUD	32,000	Australia (Govt of) 1.00% 21/12/2030	16,465	0.02
USD	78,000	Pacific Gas and Electric Company 4.95% 01/07/2050	57,689	0.06			Total Australia	16,465	0.02
USD	20,000	Piedmont Natural Gas Company Inc. 3.35% 01/06/2050	13,324	0.02	AUSTRIA				
USD	39,000	Plains All American Pipeline LP 3.55% 15/12/2029	32,502	0.03	EUR	5,000	Austria (Govt of) 0.85% 30/06/2120	2,118	0.00
USD	39,000	Plains All American Pipeline LP 4.70% 15/06/2044	28,041	0.03			Total Austria	2,118	0
USD	33,000	PPL Electric Utilities Corp 4.15% 15/06/2048	27,308	0.03	BELGIUM				
USD	40,000	Relx Capital Inc. 3.50% 16/03/2023	39,740	0.04	EUR	55,000	Kingdom of Belgium (Govt of) 0.90% 22/06/2029	48,772	0.05
USD	28,000	Relx Capital Inc. 4.75% 20/05/2032	26,242	0.03	EUR	18,000	Kingdom of Belgium (Govt of) 1.70% 22/06/2050	13,104	0.01
USD	30,000	San Diego Gas & Electric Company 3.32% 15/04/2050	21,084	0.02			Total Belgium	61,876	0.06
USD	37,000	San Diego Gas & Electric Company 4.15% 15/05/2048	30,008	0.03	CANADA				
EUR	100,000	Silgan Holdings Inc. 2.25% 01/06/2028	78,860	0.08	CAD	52,000	Canada (Govt of) 2.75% 01/12/2048	35,264	0.03
EUR	129,000	Silgan Holdings Inc. 3.25% 15/03/2025	119,209	0.12	CAD	265,000	Canada Housing Trust No 1 1.10% 15/03/2031	158,076	0.16
USD	22,000	Southern California Edison Company 4.13% 01/03/2048	16,415	0.02	USD	80,000	Province of Ontario 1.13% 07/10/2030	62,325	0.06
EUR	121,000	Spectrum Brands Inc. 4.00% 01/10/2026	101,702	0.10			Total Canada	255,665	0.25
GBP	50,000	Time Warner Cable Inc. 5.75% 02/06/2031	48,899	0.05	FRANCE				
USD	23,000	T-Mobile USA Inc. 2.63% 15/02/2029	19,069	0.02	EUR	100,000	Caisse d'Amortissement de la Dette Sociale 0.00% 25/02/2028	84,974	0.08
USD	42,000	T-Mobile USA Inc. 2.88% 15/02/2031	33,796	0.03					

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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)						
Suprationals, Governments and Local Public Authorities, Debt Instruments (continued)				Suprationals, Governments and Local Public Authorities, Debt Instruments (continued)						
FRANCE (continued)				MEXICO						
USD	200,000	Caisse D'amortissement de la Dette Sociale 0.38% 23/09/2025	177,312	0.17	USD	2,000,000	Mexico (Govt of) 5.75% 12/10/2110	1,558,729	1.53	
USD	200,000	Caisse D'amortissement de la Dette Sociale 1.00% 21/10/2030	155,910	0.15			Total Mexico	1,558,729	1.53	
USD	200,000	Caisse D'amortissement de la Dette Sociale 1.38% 20/01/2031	161,129	0.16						
EUR	64,000	France (Govt of) 0.00% 25/02/2027	56,868	0.06	SPAIN	EUR	45,000	Instituto de Credito Oficial 0.00% 30/04/2027	39,094	0.04
EUR	62,720	France (Govt of) 0.50% 25/06/2044	37,489	0.04	EUR	9,000	Spain (Govt of) 0.10% 30/04/2031	6,855	0.01	
EUR	74,014	France (Govt of) 1.25% 25/05/2034	61,010	0.06	EUR	28,000	Spain (Govt of) 1.00% 30/07/2042	17,745	0.02	
EUR	18,000	France (Govt Of) 0.75% 25/05/2053	9,798	0.01	EUR	19,000	Spain (Govt of) 1.45% 31/10/2071	9,216	0.01	
EUR	100,000	Unedic Asseo 0.25% 16/07/2035	68,414	0.07	EUR	18,000	Spain (Govt of) 2.90% 31/10/2046	15,736	0.02	
	Total France		812,904	0.80			Total Spain	88,646	0.10	
GERMANY				SUPRANATIONAL						
EUR	126,000	Germany (Govt of) 0.00% 09/10/2026	114,488	0.11	USD	80,000	Asian Development Bank 0.75% 08/10/2030	61,561	0.06	
EUR	318,000	Germany (Govt of) 0.00% 15/08/2030	266,519	0.26	USD	25,000	European Investment Bank 0.63% 21/10/2027	21,015	0.02	
EUR	16,000	Germany (Govt of) 0.00% 15/05/2036	11,637	0.01	USD	25,000	European Investment Bank 1.63% 13/05/2031	20,907	0.02	
	Total Germany		392,644	0.38	EUR	8,000	European Union 0.10% 04/10/2040	4,613	0.00	
ITALY				SPAIN						
USD	200,000	Italy (Govt of) 1.25% 17/02/2026	172,353	0.17	USD	40,000	Inter-American Development Bank 1.13% 13/01/2031	31,986	0.03	
EUR	30,000	Italy (Govt of) 2.45% 01/09/2033	24,231	0.02	EUR	18,000	International Bank for Reconstruction & Development 0.20% 21/01/2061	7,400	0.01	
EUR	61,000	Italy (Govt of) 4.00% 30/04/2035	57,197	0.06	USD	135,000	International Bank for Reconstruction & Development 0.75% 11/03/2025	123,865	0.12	
	Total Italy		253,781	0.25	USD	80,000	International Bank for Reconstruction & Development 0.88% 14/05/2030	63,075	0.06	
JAPAN				SPAIN						
JPY	14,900,000	Japan (Govt of) Forty Year Bond 0.40% 20/03/2056	75,443	0.07	USD	100,000	International Bank for Reconstruction & Development 1.88% 27/10/2026	91,187	0.09	
JPY	1,800,000	Japan (Govt of) Thirty Year Bond 0.40% 20/03/2050	9,842	0.01	USD	70,000	International Finance Corp. 1.50% 15/04/2035	30,091	0.03	
JPY	7,600,000	Japan (Govt of) Thirty Year Bond 0.60% 20/09/2050	43,496	0.04	USD	200,000	New Development Bank 0.63% 29/09/2025	176,838	0.18	
JPY	5,850,000	Japan (Govt of) Twenty Year Bond 0.50% 20/12/2041	37,040	0.04			Total Supranational	632,538	0.62	
	Total Japan		165,821	0.16						

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)			
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)			
UNITED KINGDOM				UNITED STATES (continued)			
GBP	98,000 United Kingdom Gilt 0.88% 31/07/2033	78,029	0.08	USD	20,000 United States Treasury N/B 2.88% 15/05/2032	18,480	0.02
GBP	27,000 United Kingdom Gilt 1.00% 31/01/2032	22,769	0.02	USD	364,200 United States Treasury N/B 3.00% 15/08/2052	314,293	0.31
GBP	3,000 United Kingdom Gilt 1.13% 31/01/2039	2,142	0.00	USD	2,300,000 United States Treasury N/B 3.13% 31/08/2029	2,182,483	2.14
GBP	1,503,679 United Kingdom Gilt 1.25% 31/07/2051	922,468	0.91	USD	43,000 United States Treasury N/B 3.25% 30/06/2029	41,095	0.04
GBP	170,500 United Kingdom Gilt 1.75% 07/09/2037	138,908	0.14	USD	820,000 United States Treasury N/B 3.38% 15/08/2042	742,420	0.73
	Total United Kingdom	1,164,316	1.15		Total United States	8,152,174	7.99
UNITED STATES				Total Supranationals, Governments and Local Public Authorities, Debt Instruments			
USD	97,000 United States Treasury N/B 0.50% 31/10/2027	81,215	0.08			13,557,677	13.31
USD	50,000 United States Treasury N/B 0.63% 15/08/2030	39,164	0.04	Equities			
USD	108,000 United States Treasury N/B 0.75% 31/01/2028	90,956	0.09	AUSTRALIA			
USD	145,000 United States Treasury N/B 1.00% 31/07/2028	122,174	0.12	13,174	Australia & New Zealand Banking Group Limited	193,121	0.19
USD	508,100 United States Treasury N/B 1.13% 15/08/2040	315,141	0.31	2,150	Carsales.Com Limited	26,002	0.03
USD	78,000 United States Treasury N/B 1.25% 15/05/2050	43,802	0.04	16,361	Coles Group Limited	172,832	0.17
USD	122,000 United States Treasury N/B 1.38% 15/11/2040	78,928	0.08	61,603	Deterra Royalties Limited	158,431	0.16
USD	144,700 United States Treasury N/B 1.38% 15/08/2050	84,062	0.08	25,337	Dexus Property Group	125,762	0.12
USD	931,300 United States Treasury N/B 1.88% 15/02/2032	788,767	0.77	17,198	Graincorp Limited	86,248	0.08
USD	78,600 United States Treasury N/B 1.88% 15/02/2051	52,165	0.05	2,030	Macquarie Group Limited	199,354	0.20
USD	3,000 United States Treasury N/B 1.88% 15/11/2051	1,989	0.00	6,492	Oz Minerals Limited	107,607	0.11
USD	21,000 United States Treasury N/B 2.00% 15/02/2050	14,472	0.01	23,269	Santos Limited	106,072	0.10
USD	370,000 United States Treasury N/B 2.38% 31/01/2023	368,497	0.36	32,395	Transurban Group	257,022	0.25
USD	460,000 United States Treasury N/B 2.38% 31/03/2029	416,516	0.41		Total Australia	1,432,451	1.41
USD	260,000 United States Treasury N/B 2.50% 31/03/2027	242,958	0.24	BELGIUM			
USD	2,300,000 United States Treasury N/B 2.75% 15/08/2032	2,102,703	2.06	1,644	KBC Group NV	78,369	0.08
USD	10,600 United States Treasury N/B 2.88% 30/04/2029	9,894	0.01	983	Melexis NV	67,410	0.07
					Total Belgium	145,779	0.15
				CANADA			
				470	Canadian National Railway Company	51,028	0.05
				1,662	Suncor Energy Inc.	47,052	0.05
					Total Canada	98,080	0.10
				CAYMAN ISLANDS			
				39,000	China Mengniu Dairy Company Limited	154,760	0.15

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)			
CAYMAN ISLANDS (continued)				GERMANY (continued)			
60,000	China Resources Land Limited	236,181	0.23	712	Daimler Truck Holding AG	16,287	0.02
8,300	JD.com Inc.	209,987	0.21	6,471	Deutsche Telekom AG - Reg	110,887	0.11
13,855	NetEase Inc.	209,151	0.21	395	Dr Ing hc F Porsche AG	31,924	0.03
400	Netease.com - ADR	30,240	0.03	2,780	E.ON SE	21,504	0.02
	Total Cayman Islands	840,319	0.83	1,038	Evonik Industries AG	17,541	0.02
				647	Mercedes-Benz Group AG - Reg	33,181	0.03
CHINA				836	SAP SE	68,893	0.07
127,200	Baoshan Iron & Steel Company Limited - A	93,850	0.09	1,457	Siemens AG - Reg	144,448	0.14
281,000	China Construction Bank Corp.	162,517	0.16	1,299	Siemens Healthineers AG	56,349	0.06
25,500	China Merchants Bank Company Limited - H	118,568	0.12		Total Germany	596,530	0.59
30,100	Inner Mongolia Yili Industrial Group Company Limited - A	139,245	0.14	HONG KONG			
39,000	Ping An Insurance Group Company of China Limited	194,754	0.19	38,600	AIA Group Limited	321,834	0.32
4,700	Wuliangye Yibin Company Limited - A	111,567	0.11	57,500	Boc Hong Kong Holdings Limited	191,547	0.19
	Total China	820,501	0.81	34,000	Galaxy Entertainment Group Limited	200,970	0.20
DENMARK				3,800	Hong Kong Exchanges and Clearing Limited	130,509	0.13
4,661	Tryg A/S	96,353	0.09	20,000	Sun Hung Kai Properties Limited	221,276	0.22
	Total Denmark	96,353	0.09	62,000	Xinyi Glass Holdings Limited	90,198	0.09
FINLAND					Total Hong Kong	1,156,334	1.15
1,664	Upm-Kymmene Oyj	53,110	0.05	INDIA			
	Total Finland	53,110	0.05	45,909	Embassy Office Parks REIT	195,162	0.19
FRANCE				9,393	HDFC Bank Limited	164,107	0.16
742	Air Liquide SA	85,454	0.08	20,664	Hindalco Industries Limited	99,200	0.10
5,614	AXA SA	123,607	0.12	8,330	Tech Mahindra Limited	103,273	0.10
1,781	BNP Paribas	76,080	0.07		Total India	561,742	0.55
901	Compagnie de Saint-Gobain	32,703	0.03	INDONESIA			
730	Edenred	33,869	0.03	751,321	Bank Rakyat Indonesia	221,533	0.22
227	Louis Vuitton Moet Hennessy SE	135,741	0.13	713,200	Telkom Indonesia Persero Tbk PT	208,888	0.21
628	Pernod-Ricard SA	116,184	0.11		Total Indonesia	430,421	0.43
1,327	Sanofi	101,920	0.10	IRELAND			
990	Schneider Electric SE	113,415	0.11	10,680	Bank of Ireland Group plc	68,907	0.07
3,580	TotalEnergies SE	169,308	0.17	3,241	CRH plc	104,998	0.11
1,270	Vinci SA	103,476	0.10	5,566	Eaton Corp. plc	742,282	0.73
	Total France	1,091,757	1.05	1,908	Experian plc	56,677	0.06
GERMANY				161	Linde plc	43,404	0.04
1,563	Brenntag AG	95,516	0.09	588	Medtronic Inc.	47,481	0.05

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)			
IRELAND (continued)				REPUBLIC OF KOREA (SOUTH) (continued)			
3,150	Trinseo plc	57,708	0.06	4,992	SK Telecom Company Limited	177,252	0.17
	Total Ireland	1,121,457	1.12		Total Republic of Korea (South)	1,025,698	1.01
ISLE OF MAN				SINGAPORE			
35,942	Strix Group plc	49,350	0.05	108,300	Capitamall Trust	144,913	0.14
	Total Isle of Man	49,350	0.05	8,800	Jardine Cycle & Carriage Limited	207,229	0.20
ITALY				57,900	Keppel Corp. Limited	280,441	0.28
16,216	Enel SpA	67,102	0.07	12,200	United Overseas Bank Limited	222,421	0.22
9,279	Nexi SpA	75,830	0.07		Total Singapore	855,004	0.84
	Total Italy	142,932	0.14	SPAIN			
JAPAN				8,447	Iberdrola SA	79,292	0.08
500	Rohm Company Limited	32,678	0.03	6,329	Inditex SA	131,940	0.13
100	Tokyo Electron Limited	24,664	0.02		Total Spain	211,232	0.21
10,400	Z Holdings Corp.	27,318	0.03	SWEDEN			
	Total Japan	84,660	0.08	2,789	Atlas Copco AB	23,438	0.02
JERSEY - CHANNEL ISLANDS				4,649	Sandvik AB	63,906	0.06
9,187	WPP plc	76,916	0.08		Total Sweden	87,344	0.08
	Total Jersey - Channel Islands	76,916	0.08	SWITZERLAND			
NETHERLANDS				467	Nestle SA - Reg	50,807	0.05
483	Akzo Nobel NV	27,595	0.03	503	Novartis AG - Reg	38,600	0.04
433	ASM International NV	99,154	0.10	99	Partners Group Holding AG - Reg	80,930	0.08
678	BE Semiconductor Industries	29,617	0.03	3,430	TE Connectivity Limited	378,534	0.37
530	Koninklijke DSM NV	60,982	0.06		Total Switzerland	548,871	0.54
604	Relx plc	14,828	0.01	TAIWAN			
	Total Netherlands	232,176	0.23	27,850	Chailease Holding Company Limited	160,087	0.16
NORWAY				34,000	Chroma ATE Inc.	192,762	0.19
1,315	Equinor ASA	43,213	0.04	151,000	CTBC Financial Holding Company Limited	94,408	0.09
	Total Norway	43,213	0.04	5,000	MediaTek Inc.	86,774	0.09
REPUBLIC OF KOREA (SOUTH)				51,000	Taiwan Semiconductor Manufacturing Company Limited	677,878	0.67
10,623	Hanon Systems	61,776	0.06		Total Taiwan	1,211,909	1.20
4,139	KB Financial Group Inc.	126,424	0.12	THAILAND			
2,768	Kia Corp.	139,107	0.14	11,100	PTT Exploration & Production plc	47,231	0.05
5,511	Kt Corp.	139,441	0.14				
1,572	Samsung Electronics Company Limited	58,344	0.06				
9,864	Samsung Electronics Company Limited Pfd	323,354	0.32				

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 dealt in on another regulated market and recently issued transferable securities (continued)				
Equities (continued)				Bonds (continued)				
UNITED STATES (continued)				UNITED STATES (continued)				
4,276	United Parcel Service Inc.	690,745	0.68	USD	75,000	Teachers Insurance & Annuity Association of America 4.27% 15/05/2047	61,254	0.06
3,476	Valero Energy Corp.	371,411	0.36					
12,100	Verizon Communications Inc.	459,438	0.45	USD	30,000	Verizon Communications Inc. 2.36% 15/03/2032	23,166	0.02
3,118	Virtu Financial Inc.	64,761	0.06	USD	119,000	Warnermedia Holdings Inc. 5.14% 15/03/2052	86,739	0.09
4,237	Voya Financial Inc.	256,339	0.25	USD	50,000	Warnermedia Holdings Inc. 5.39% 15/03/2062	36,358	0.04
2,867	Warner Bros Discovery Inc.	32,971	0.03					
53	WW Grainger Inc.	25,927	0.03					
6,820	Xcel Energy Inc.	436,480	0.43					
	Total United States	28,045,269	27.51			Total United States	506,613	0.52
Total Equities		45,196,062	44.37	Total Bonds			646,670	0.65
Total Transferable securities and money market instruments admitted to an official exchange listing		93,333,837	91.61	Supranationals, Governments and Local Public Authorities, Debt Instruments				
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				CHINA				
				CNY	470,000	China (Govt of) 2.85% 04/06/2027	66,824	0.07
				CNY	2,550,000	China (Govt of) 3.02% 27/05/2031	365,020	0.36
						Total China	431,844	0.43
Bonds				UNITED STATES				
AUSTRALIA				USD	137,000	Federal National Mortgage Association 5.63% 15/07/2037	155,408	0.15
USD	137,000	Woodside Finance Limited 4.50% 04/03/2029	125,243	0.12		Total United States	155,408	0.15
		Total Australia	125,243	0.12	Total Supranationals, Governments and Local Public Authorities, Debt Instruments			
NETHERLANDS							587,252	0.58
USD	15,000	E.ON International Finance BV 6.65% 30/04/2038	14,814	0.01	Bonds - convertibles			
		Total Netherlands	14,814	0.01	CANADA			
UNITED STATES				USD	129,000	Air Canada 4.00% 01/07/2025	136,340	0.13
USD	48,000	Atlantic City Electric 2.30% 15/03/2031	39,050	0.04		Total Canada	136,340	0.13
USD	67,000	Broadcom Inc. 4.93% 15/05/2037	55,668	0.05	Total Bonds - convertibles			
USD	119,000	Carrier Global Corp. 2.72% 15/02/2030	98,244	0.10			136,340	0.13
USD	34,000	HCA Inc. 3.63% 15/03/2032	27,542	0.03	Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			
USD	8,000	Northwestern Mutual Life Insurance Company 3.63% 30/09/2059	5,487	0.01			1,370,262	1.36
USD	45,000	Occidental Petroleum Corp. 6.95% 01/07/2024	46,266	0.05				
USD	25,000	Occidental Petroleum Corp. 7.88% 15/09/2031	26,839	0.03				

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*		
Other transferable securities and money market instruments				Other transferable securities and money market instruments (continued)					
Bonds				Bonds (continued)					
AUSTRALIA				UNITED STATES (continued)					
USD	35,000	APA Infrastructure Limited 4.25% 15/07/2027	32,457	0.03	USD	25,000	Guardian Life Insurance Company of America 4.85% 24/01/2077	20,559	0.02
		Total Australia	32,457	0.03	USD	47,000	Jersey Central Power & Light Company 2.75% 01/03/2032	37,301	0.04
BERMUDA									
USD	100,000	Bacardi Limited 4.70% 15/05/2028	93,350	0.09	USD	35,000	Metropolitan Edison Company 4.30% 15/01/2029	32,714	0.03
		Total Bermuda	93,350	0.09	USD	156,000	Metropolitan Life Global Funding I 1.55% 07/01/2031	117,582	0.12
CANADA									
CAD	50,000	Rogers Communications Inc. 3.65% 31/03/2027	34,041	0.03	USD	17,000	New York Life Insurance Company 4.45% 04/04/2069	13,713	0.01
		Total Canada	34,041	0.03	USD	86,000	Northwestern Mutual Life Insurance Company 3.45% 30/03/2051	59,651	0.06
GIBRALTAR									
EUR	130,000	888 Acquisitions Limited 7.56% 15/07/2027	107,376	0.11	USD	18,000	Northwestern Mutual Life Insurance Company 3.85% 30/09/2047	13,637	0.01
		Total Gibraltar	107,376	0.11	USD	11,000	Teachers Insurance & Annuity Association of America 4.90% 15/09/2044	9,739	0.01
PORTUGAL				Total United States					
EUR	100,000	Banco Espirito Santo SA 0.00% 21/01/2099**	8,817	0.01			372,845	0.37	
		Total Portugal	8,817	0.01	Total Bonds		1,203,018	1.18	
UNITED KINGDOM				Total Other transferable securities and money market instruments					
EUR	100,000	BCP V Modular Services Finance II plc 6.75% 30/11/2029	68,404	0.07			1,203,018	1.18	
GBP	135,000	Bellis Acquisition Company 3.25% 16/02/2026	114,086	0.11	Other undertakings for collective investments				
GBP	205,000	Pinewood Finance Company Limited 3.25% 30/09/2025	197,018	0.19	Funds				
GBP	100,000	Pinewood Finance Company Limited 3.63% 15/11/2027	90,403	0.09	UNITED KINGDOM				
GBP	100,000	Sherwood Financing plc 6.00% 15/11/2026	84,221	0.08	USD	66,280	CT Emerging Market Local Fund***	162,699	0.16
		Total United Kingdom	554,132	0.54			Total United Kingdom	162,699	0.16
UNITED STATES				Total Funds					
USD	21,000	American Transmission Systems Inc. 2.65% 15/01/2032	16,500	0.02			162,699	0.16	
USD	45,000	Broadcom Inc. 2.45% 15/02/2031	33,988	0.03	Total Other undertakings for collective investments				
USD	19,000	Goodman US Finance Five LLC 4.63% 04/05/2032	17,461	0.02			162,699	0.16	
					Total value of investments				
							96,069,816	94.31	
					(Total cost: USD 112,638,461)				

*Minor differences due to rounding.

**Fair valued security.

***Related party fund.

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

Threadneedle (Lux) - Emerging Market ESG Equities

Portfolio Statement

as at September 30, 2022

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)			
BRAZIL				CYPRUS			
20,622	Azul SA	56,122	1.23	1,129	Ozon Holdings plc**	0	0.00
37,567	B3 SA Brasil Bolsa Balcao	90,638	1.98	545	Tcs Group Holding plc - Reg**	0	0.00
22,888	Itau Unibanco Holding SA - ADR	118,331	2.59		Total Cyprus	0	0.00
11,131	Localiza Rent a Car	125,718	2.75				
1,396	Weg SA	8,295	0.18				
	Total Brazil	399,104	8.73				
CAYMAN ISLANDS				HONG KONG			
2,281	Afya Limited	30,930	0.68	5,400	AIA Group Limited	45,023	0.99
4,800	Alibaba Group Holding Limited	47,664	1.04	2,100	Hong Kong Exchanges and Clearing Limited	72,123	1.58
1,363	Dlocal Limited	27,969	0.61	4,476	Techtronic Industries Company	43,250	0.95
2,764	JD.com Inc. - ADR	139,029	3.04		Total Hong Kong	160,396	3.52
3,636	JD.com Inc.	91,990	2.01				
1,946	KE Holdings Inc.	34,094	0.75	INDIA			
10,088	Kingdee International Software Group Company Limited	13,211	0.29	2,063	Apollo Hospitals Enterprise Limited	111,156	2.43
10,900	Meituan Inc.	229,944	5.03	530	Bajaj Finance Limited	47,791	1.05
6,221	NU Holdings Limited	27,372	0.60	1,910	HDFC Bank Limited - ADR	111,582	2.44
3,731	Pagseguro Digital Limited	49,361	1.08	3,526	Hdfc Standard Life Insurance	22,991	0.50
323	Sea Limited	18,104	0.40	4,399	ICICI Bank Limited - ADR	92,247	2.02
3,900	Shenzhou International Group Holdings Limited	30,480	0.67	4,701	Infosys Technologies Limited - ADR	79,776	1.74
7,100	Tencent Holdings Limited	240,951	5.28	2,697	Reliance Industries Limited	78,826	1.72
12,500	Wuxi Biologics Cayman Inc.	75,479	1.65		Total India	544,369	11.90
2,583	Xp Inc. - A	49,103	1.07				
	Total Cayman Islands	1,105,681	24.20	INDONESIA			
CHINA				286,200	Bank Central Asia Tbk Pt	160,695	3.52
1,138	Bafang Electric Suzhou Company Limited	18,750	0.41	781,536	Bank Rakyat Indonesia	230,443	5.04
551	Beijing Kingsoft Office Software Inc.	15,543	0.34	66,900	Bank Tabungan Pensiunan Nasional Syariah Tbk Pt	11,994	0.26
800	Contemporary Amperex Technology Company Limited - A	44,986	0.98		Total Indonesia	403,132	8.82
15,200	Inner Mongolia Yili Industrial Group Company Limited - A	70,316	1.54	KAZAKHSTAN			
11,300	Midea Group Company Limited - A	78,158	1.71	625	JSC Kaspi.kz.	36,250	0.79
2,400	Shenzhen Mindray Bio-Medical Electronics Company Limited	100,657	2.20		Total Kazakhstan	36,250	0.79
5,940	WuXi AppTec Company Limited - H	48,012	1.05	LUXEMBOURG			
	Total China	376,422	8.23	424	Globant SA	79,322	1.74
					Total Luxembourg	79,322	1.74
				MEXICO			
				10,905	Grupo Financiero Banorte SAB de CV	70,135	1.53

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

Threadneedle (Lux) - Emerging Market ESG Equities

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)				Rights			
MEXICO (continued)				BRAZIL			
21,245	Wal-Mart de Mexico SAB de CV	74,837	1.64	34	Localiza Rent A Car SA Right	69	0.00
	Total Mexico	144,972	3.17		Total Brazil	69	0.00
REPUBLIC OF KOREA (SOUTH)				Total Rights			
1,291	Hana Financial Group Inc.	31,989	0.70	Total Transferable securities and money market instruments admitted to an official exchange listing			
64	Samsung Biologics Company Limited	36,100	0.79	4,447,498			
602	Samsung Electro-Mechanics Company Limited	47,127	1.03	Total value of investments			
5,697	Samsung Electronics Company Limited	211,443	4.63	4,447,498			
189	Samsung Sdi Company Limited	72,128	1.58	(Total cost: USD 6,154,943)			
1,440	SK hynix Inc.	83,640	1.83	<i>*Minor differences due to rounding.</i>			
	Total Republic of Korea (South)	482,427	10.56	<i>**Fair valued security.</i>			
SOUTH AFRICA							
807	Capitec Bank Holdings Limited	69,733	1.53				
	Total South Africa	69,733	1.53				
TAIWAN							
7,000	Delta Electronics Inc.	55,781	1.22				
2,000	MediaTek Inc.	34,710	0.76				
4,953	Taiwan Semiconductor Manufacturing Company Limited - ADR	339,578	7.43				
	Total Taiwan	430,069	9.41				
THAILAND							
12,200	Kasikornbank pcl	46,575	1.02				
67,300	Muangthai Capital pcl	64,677	1.42				
	Total Thailand	111,252	2.44				
UNITED STATES							
126	Mercadolibre Inc.	104,300	2.28				
	Total United States	104,300	2.28				
VIRGIN ISLANDS (BRITISH)							
12,165	Fix Price Group Limited**	0	0.00				
	Total Virgin Islands (British)	0	0				
Total Equities		4,447,429	97.32				

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

Threadneedle (Lux) - Global Focus

Portfolio Statement

as at September 30, 2022

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)				
DENMARK				SWITZERLAND (continued)				
124,419	DSV A/S	14,687,860	0.88	334,636	Nestle SA - Reg	36,406,220	2.18	
363,516	Novo-Nordisk A/S	36,467,015	2.18		Total Switzerland	89,700,350	5.37	
904,064	Tryg A/S	18,688,994	1.12					
	Total Denmark	69,843,869	4.18					
FRANCE				TAIWAN				
137,022	L'Oreal SA	44,330,647	2.65	2,727,000	Taiwan Semiconductor Manufacturing Company Limited	36,246,559	2.17	
73,689	Louis Vuitton Moët Hennessy SE	44,064,427	2.63		Total Taiwan	36,246,559	2.17	
107,724	Pernod-Ricard SA	19,929,684	1.19					
175,934	Schneider Electric SE	20,155,047	1.21					
	Total France	128,479,805	7.68					
HONG KONG				UNITED KINGDOM				
1,197,500	Techtronic Industries Company	11,570,881	0.69	387,828	Anglo American plc	11,842,866	0.71	
	Total Hong Kong	11,570,881	0.69	251,592	Linde plc	68,815,012	4.11	
				378,025	Reckitt Benckiser Group plc	25,218,081	1.51	
				955,792	SSE plc	16,297,671	0.97	
					Total United Kingdom	122,173,630	7.30	
INDIA				UNITED STATES				
1,605,967	ICICI Bank Limited	17,016,351	1.02	421,705	Advanced Micro Devices Inc.	26,719,229	1.60	
1,111,107	Kotak Mahindra Bank Limited	24,846,137	1.49	599,783	Alphabet Inc. - A	57,369,244	3.43	
	Total India	41,862,488	2.51	512,633	Amazon.com Inc.	57,927,529	3.46	
				185,078	American Electric Power Company Inc.	15,999,993	0.96	
				48,557	Cintas Corp.	18,849,342	1.13	
INDONESIA					658,735	Coca Cola Company	36,902,334	2.21
19,571,300	Bank Central Asia Tbk Pt	10,988,864	0.66	510,568	Conocophillips	52,251,529	3.12	
	Total Indonesia	10,988,864	0.66	202,688	Edwards Lifesciences Corp.	16,748,109	1.00	
				88,722	Elevance Health Inc.	40,301,081	2.41	
IRELAND					150,206	Eli Lilly & Company	48,569,110	2.90
175,161	Trane Technologies plc	25,365,064	1.52	169,066	Hilton Worldwide Holdings Inc.	20,392,741	1.22	
	Total Ireland	25,365,064	1.52	331,602	IntercontinentalExchange Inc.	29,960,240	1.79	
				212,248	Intuit Inc.	82,207,895	4.92	
JAPAN					136,581	Lam Research Corp.	49,988,645	2.99
132,512	Keyence Corp.	43,851,763	2.62	209,691	Marsh & McLennan Companies Inc.	31,304,770	1.87	
1,189,000	Recruit Holdings Company Limited	34,180,303	2.04	318,656	Mastercard Inc. - A	90,606,647	5.42	
	Total Japan	78,032,066	4.66	582,200	Microsoft Corp.	135,594,379	8.10	
				299,414	Nutrien Limited	24,965,139	1.49	
SINGAPORE					139,325	Nvidia Corp.	16,912,662	1.01
1,133,400	DBS Group Holdings Limited	26,374,134	1.57	161,664	Qualcomm Inc.	18,264,799	1.09	
	Total Singapore	26,374,134	1.57	54,373	S&P Global Inc.	16,602,796	0.99	
				95,597	Stryker Corp.	19,362,217	1.16	
SWITZERLAND					140,034	Thermo Fisher Scientific Inc.	71,023,844	4.25
107,865	Lonza Group AG - Reg	53,294,130	3.19	266,351	T-Mobile USA Inc.	35,736,314	2.14	

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*
Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)			
UNITED STATES (continued)			
81,408	Union Pacific Corp.	15,859,907	0.95
	Total United States	1,030,420,495	61.61
	Total Equities	1,671,058,205	99.92
	Total Transferable securities and money market instruments admitted to an official exchange listing	1,671,058,205	99.92
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
16,653,234	BlackRock ICS US Dollar Liquidity Fund	16,653,234	1.00
	Total Ireland	16,653,234	1.00
	Total Funds	16,653,234	1.00
	Total Undertakings for collective investments in transferable securities	16,653,234	1.00
	Total value of investments	1,687,711,439	100.92
(Total cost: USD 1,836,894,097)			

*Minor differences due to rounding.

Threadneedle (Lux) - Global Emerging Market Equities

Portfolio Statement

as at September 30, 2022

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)			
BRAZIL				CHINA (continued)			
1,152,633	Azul SA	3,136,848	1.07	95,800	China International Travel Service Corp. Limited - A	2,664,038	0.91
1,794,079	B3 SA Brasil Bolsa Balcao	4,328,592	1.48	29,900	Contemporary Amperex Technology Company Limited - A	1,681,350	0.57
498,792	Banco BTG Pactual SA	2,287,920	0.78	689,700	Inner Mongolia Yili Industrial Group Company Limited - A	3,190,602	1.09
1,023,543	Itau Unibanco Holding SA - ADR	5,291,717	1.81	490,000	Midea Group Company Limited - A	3,389,166	1.16
494,112	Localiza Rent a Car	5,580,719	1.91	104,400	Shenzhen Mindray Bio-Medical Electronics Company Limited	4,378,581	1.50
1,140,249	Petro Rio SA	5,803,641	1.99	58,000	Silergy Corp.	769,094	0.26
95,081	Weg SA	564,982	0.19	228,432	WuXi AppTec Company Limited - H	1,846,392	0.63
	Total Brazil	26,994,419	9.23	141,200	Zhejiang Sanhua Intelligent Controls	487,227	0.17
CANADA				Total China			
105,390	Parex Resources Inc.	1,547,045	0.53			20,111,388	6.88
	Total Canada	1,547,045	0.53	CYPRUS			
CAYMAN ISLANDS				31,029	Ozon Holdings plc**	0	0.00
55,606	Afyra Limited	754,017	0.26	12,232	Tcs Group Holding plc - Reg**	0	0.00
72,602	Dlocal Limited	1,489,793	0.51	Total Cyprus			
254,265	Full Truck Alliance Company Limited	1,665,436	0.57			0	0.00
167,331	JD.com Inc. - ADR	8,416,749	2.88	HONG KONG			
111,157	JD.com Inc.	2,812,234	0.96	341,600	AIA Group Limited	2,848,150	0.97
129,776	KE Holdings Inc.	2,273,676	0.78	62,800	Hong Kong Exchanges and Clearing Limited	2,156,825	0.74
788,000	Kingdee International Software Group Company Limited	1,031,941	0.35	206,000	Techtronic Industries Company	1,990,481	0.68
483,500	Kuaishou Technology	3,138,167	1.07	Total Hong Kong			
616,000	Li Ning Company Limited	4,716,181	1.61			6,995,456	2.39
629,900	Meituan Inc.	13,288,234	4.54	INDIA			
85,100	NetEase Inc.	1,284,645	0.44	88,534	Apollo Hospitals Enterprise Limited	4,770,278	1.63
50,774	Netease.com - ADR	3,838,514	1.31	22,408	Bajaj Finance Limited	2,020,553	0.69
378,515	NU Holdings Limited	1,665,466	0.57	114,385	Balkrishna Industries Limited	2,648,450	0.91
177,708	Pagseguro Digital Limited	2,351,077	0.80	453,019	Cholamandalam Investment and Finance Company Limited	4,077,262	1.39
59,125	Pinduoduo Inc.	3,700,043	1.26	73,553	Eicher Motors Limited	3,319,543	1.13
19,497	Sea Limited	1,092,807	0.37	102,143	HDFC Bank Limited - ADR	5,967,194	2.04
313,600	Shenzhou International Group Holdings Limited	2,450,902	0.84	223,052	Hdfc Standard Life Insurance	1,454,364	0.50
392,600	Tencent Holdings Limited	13,323,546	4.55	427,851	ICICI Bank Limited - ADR	8,972,035	3.07
687,500	Wuxi Biologics Cayman Inc.	4,151,322	1.42	163,968	Infosys Technologies Limited - ADR	2,782,537	0.95
146,566	Xp Inc. - A	2,786,220	0.95	170,625	Reliance Industries Limited	4,986,909	1.70
	Total Cayman Islands	76,230,970	26.04	Total India			
CHINA						40,999,125	14.01
47,383	Bafang Electric Suzhou Company Limited	780,682	0.27				
32,764	Beijing Kingsoft Office Software Inc.	924,256	0.32				

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)			
INDONESIA				REPUBLIC OF KOREA (SOUTH) (continued)			
7,524,000	Astra International Tbk Pt	3,273,420	1.12	38,613	Samsung Electro-Mechanics Company Limited	3,022,762	1.03
17,390,500	Bank Central Asia Tbk Pt	9,764,392	3.33	343,457	Samsung Electronics Company Limited	12,747,330	4.36
37,056,466	Bank Rakyat Indonesia	10,926,407	3.72	7,720	Samsung Sdi Company Limited	2,946,200	1.01
14,153,500	Bank Tabungan Pensiunan Nasional Syariah Tbk Pt	2,537,427	0.87	89,680	SK hynix Inc.	5,208,935	1.78
	Total Indonesia	26,501,646	9.04		Total Republic of Korea (South)	27,493,961	9.40
KAZAKHSTAN				SOUTH AFRICA			
19,671	JSC Kaspi.kz.	1,140,918	0.39	29,987	Capitec Bank Holdings Limited	2,591,191	0.89
	Total Kazakhstan	1,140,918	0.39		Total South Africa	2,591,191	0.89
LUXEMBOURG				TAIWAN			
26,793	Globant SA	5,012,434	1.72	56,000	Asmedia Technology Inc.	1,171,184	0.40
	Total Luxembourg	5,012,434	1.72	116,000	MediaTek Inc.	2,013,162	0.69
MALAYSIA				THAILAND			
1,129,400	Public Bank Bhd	1,030,272	0.35	307,683	Taiwan Semiconductor Manufacturing Company Limited - ADR	21,094,747	7.21
	Total Malaysia	1,030,272	0.35	519,493	Unimicron Technology Corp.	1,922,590	0.66
MEXICO				UNITED STATES			
570,521	Grupo Financiero Banorte SAB de CV	3,669,290	1.25	149,922	Coupang Inc.	2,499,200	0.85
1,005,258	Wal-Mart de Mexico SAB de CV	3,541,110	1.21	8,371	Mercadolibre Inc.	6,929,346	2.37
	Total Mexico	7,210,400	2.46		Total United States	9,428,546	3.22
NETHERLANDS				VIRGIN ISLANDS (BRITISH)			
33,179	Yandex NV - A**	0	0.00	223,974	Fix Price Group Limited**	0	0.00
	Total Netherlands	0	0.00		Total Virgin Islands (British)	0	0.00
PHILIPPINES				Total Equities			
2,174,600	Ayala Land Inc.	847,605	0.29			288,225,383	98.51
	Total Philippines	847,605	0.29				
POLAND							
34,230	Dino Polska SA	2,093,026	0.72				
	Total Poland	2,093,026	0.72				
REPUBLIC OF KOREA (SOUTH)							
82,518	Hana Financial Group Inc.	2,044,642	0.70				
2,702	Samsung Biologics Company Limited	1,524,092	0.52				

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 admitted to an official exchange listing (continued)			
Rights			
BRAZIL			
1,515	Localiza Rent A Car SA Right	3,081	0.00
	Total Brazil	3,081	0.00
	Total Rights	3,081	0.00
	Total Transferable securities and money market instruments admitted to an official exchange listing	288,228,464	98.51
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**	0	0.00
	Total Russian Federation	0	0.00
	Total Equities	0	0.00
	Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities	0	0.00
	Total value of investments	288,228,464	98.51
(Total cost: USD 347,282,225)			

*Minor differences due to rounding.

**Fair valued security.

Threadneedle (Lux) - Global Equity Income

Portfolio Statement

as at September 30, 2022

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				IRELAND			
114,507	Carsales.Com Limited	1,384,835	0.95	36,091	CRH plc	1,169,241	0.81
	Total Australia	1,384,835	0.95	100,895	Experian plc	2,997,060	2.06
				8,544	Linde plc	2,303,377	1.59
				30,886	Medtronic Inc.	2,494,045	1.72
					Total Ireland	8,963,723	6.18
CANADA				JAPAN			
23,861	Canadian National Railway Company	2,590,580	1.79	25,500	Rohm Company Limited	1,666,586	1.15
87,953	Suncor Energy Inc.	2,489,992	1.72	2,700	Tokyo Electron Limited	665,930	0.46
	Total Canada	5,080,572	3.51	543,400	Z Holdings Corp.	1,427,342	0.98
					Total Japan	3,759,858	2.59
CAYMAN ISLANDS				NETHERLANDS			
20,487	Netease.com - ADR	1,548,817	1.07	25,285	Akzo Nobel NV	1,444,613	0.99
	Total Cayman Islands	1,548,817	1.07	31,051	Relx plc	762,303	0.53
					Total Netherlands	2,206,916	1.52
CHINA				NORWAY			
363,792	Ping An Insurance Group Company of China Limited	1,816,664	1.25	56,796	Equinor ASA	1,866,396	1.29
	Total China	1,816,664	1.25		Total Norway	1,866,396	1.29
				REPUBLIC OF KOREA (SOUTH)			
DENMARK				86,399	Samsung Electronics Company Limited	3,206,680	2.20
101,302	Tryg A/S	2,094,135	1.45		Total Republic of Korea (South)	3,206,680	2.20
	Total Denmark	2,094,135	1.45	SPAIN			
				88,332	Inditex SA	1,841,453	1.27
FRANCE					Total Spain	1,841,453	1.27
35,394	BNP Paribas	1,511,948	1.04	SWEDEN			
2,971	Louis Vuitton Moët Hennessy SE	1,776,594	1.22	53,065	Sandvik AB	729,446	0.50
9,562	Schneider Electric SE	1,095,425	0.76		Total Sweden	729,446	0.50
58,179	TotalEnergies SE	2,751,437	1.89	SWITZERLAND			
	Total France	7,135,404	4.91	26,455	Novartis AG - Reg	2,030,120	1.40
					Total Switzerland	2,030,120	1.40
GERMANY				TAIWAN			
157,154	Deutsche Telekom AG - Reg	2,692,996	1.85	51,000	MediaTek Inc.	885,097	0.61
154,260	E.ON SE	1,193,250	0.82				
57,307	Evonik Industries AG	968,429	0.67				
21,770	SAP SE	1,794,026	1.24				
29,367	Siemens AG - Reg	2,911,461	2.01				
	Total Germany	9,560,162	6.59				
HONG KONG							
247,400	AIA Group Limited	2,062,741	1.42				
39,900	Hong Kong Exchanges and Clearing Limited	1,370,339	0.94				
	Total Hong Kong	3,433,080	2.36				

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)			
TAIWAN (continued)				UNITED STATES (continued)			
194,000	Taiwan Semiconductor Manufacturing Company Limited	2,578,596	1.77	47,818	Truist Financial Corp.	2,081,996	1.44
				9,532	United Parcel Service Inc.	1,539,799	1.06
				13,491	Valero Energy Corp.	1,441,513	0.99
				2,828	WW Grainger Inc.	1,383,429	0.95
				47,284	Xcel Energy Inc.	3,026,176	2.09
	Total Taiwan	3,463,693	2.38		Total United States	68,476,367	47.22
UNITED KINGDOM				Total Equities			
111,793	3i Group plc	1,364,004	0.94			141,664,967	97.65
102,288	Anglo American plc	3,123,506	2.15	Total Transferable securities and money market instruments admitted to an official exchange listing			
1,251,097	BT Group plc	1,694,774	1.17			141,664,967	97.65
38,991	Diageo plc	1,652,887	1.14	Undertakings for collective investments in transferable securities			
111,543	GSK Plc	1,625,923	1.12	Funds			
227,550	Haleon plc	709,334	0.49	IRELAND			
43,415	Reckitt Benckiser Group plc	2,896,218	2.00	1,262,252	BlackRock ICS US Dollar Liquidity Fund	1,262,252	0.87
	Total United Kingdom	13,066,646	9.01		Total Ireland	1,262,252	0.87
UNITED STATES				Total Funds			
7,644	AbbVie Inc.	1,025,901	0.71			1,262,252	0.87
33,296	American Electric Power Company Inc.	2,878,439	1.98	Total Undertakings for collective investments in transferable securities			
4,585	American Tower Corp.	984,400	0.68			1,262,252	0.87
13,590	Analog Devices Inc.	1,893,631	1.31	Total value of investments			
5,109	Automatic Data Processing Inc.	1,155,605	0.80			142,927,219	98.52
43,602	Bristol-Myers Squibb Company	3,099,666	2.14	(Total cost: USD 164,985,198)			
39,764	Coca Cola Company	2,227,579	1.54	<i>*Minor differences due to rounding.</i>			
18,041	Crown Castle International Corp.	2,607,826	1.80				
49,801	Ebay Inc.	1,833,175	1.27				
6,301	Elevance Health Inc.	2,862,166	1.97				
10,547	Eli Lilly & Company	3,410,373	2.34				
24,425	Fidelity National Information Services Inc.	1,845,797	1.27				
81,635	General Motors Company	2,619,667	1.81				
8,536	IBM Corp.	1,014,162	0.70				
35,525	IntercontinentalExchange Inc.	3,209,684	2.21				
12,434	Marsh & McLennan Companies Inc.	1,856,272	1.28				
10,226	McDonald's Corp.	2,359,547	1.63				
27,401	Microsoft Corp.	6,381,694	4.39				
16,986	PepsiCo Inc.	2,773,134	1.91				
15,581	PNC Financial Services Group Inc.	2,328,113	1.60				
19,509	Procter & Gamble Company	2,463,012	1.70				
9,314	Qualcomm Inc.	1,052,296	0.73				
19,366	Quest Diagnostics Inc.	2,376,015	1.64				
54,189	State Street Corp.	3,295,233	2.28				
9,772	Target Corp.	1,450,067	1.00				

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

Threadneedle (Lux) - Global Select

Portfolio Statement

as at September 30, 2022

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				JAPAN			
52,546	Nutrien Limited	4,405,446	0.99	15,500	Keyence Corp.	5,129,364	1.16
	Total Canada	4,405,446	0.99	112,400	Recruit Holdings Company Limited	3,231,174	0.73
				37,800	Sony Corp.	2,425,028	0.55
					Total Japan	10,785,566	2.44
CAYMAN ISLANDS				NETHERLANDS			
37,129	Sea Limited	2,081,080	0.47	32,091	Koninklijke DSM NV	3,692,387	0.83
	Total Cayman Islands	2,081,080	0.47		Total Netherlands	3,692,387	0.83
DENMARK				NORWAY			
97,994	Novo-Nordisk A/S	9,830,513	2.22	210,856	Equinor ASA	6,929,024	1.56
67,444	Orsted A/S	5,398,255	1.22		Total Norway	6,929,024	1.56
244,122	Tryg A/S	5,046,539	1.14				
	Total Denmark	20,275,307	4.58				
FRANCE				REPUBLIC OF KOREA (SOUTH)			
24,908	Essilor International SA	3,424,698	0.77	162,625	Samsung Electronics Company Limited	6,035,790	1.36
15,793	L'Oreal SA	5,109,500	1.15	12,375	Samsung Sdi Company Limited	4,722,698	1.07
6,350	Louis Vuitton Moet Hennessy SE	3,797,162	0.86		Total Republic of Korea (South)	10,758,488	2.43
57,359	Schneider Electric SE	6,571,063	1.48				
241,136	TotalEnergies SE	11,403,950	2.58				
	Total France	30,306,373	6.84				
GERMANY				SINGAPORE			
27,077	Adidas AG	3,153,409	0.71	302,100	DBS Group Holdings Limited	7,029,844	1.59
	Total Germany	3,153,409	0.71		Total Singapore	7,029,844	1.59
HONG KONG				SWITZERLAND			
419,000	AIA Group Limited	3,493,486	0.79	79,268	Nestle SA - Reg	8,623,843	1.95
	Total Hong Kong	3,493,486	0.79	21,943	Roche Holding AG	7,211,037	1.63
INDIA				TAIWAN			
550,572	HDFC Bank Limited	9,619,173	2.16	834,000	Taiwan Semiconductor Manufacturing Company Limited	11,085,307	2.51
	Total India	9,619,173	2.16		Total Taiwan	11,085,307	2.51
INDONESIA				UNITED KINGDOM			
24,856,074	Bank Rakyat Indonesia	7,329,020	1.66	159,380	Anglo American plc	4,866,889	1.10
	Total Indonesia	7,329,020	1.66	146,878	Diageo plc	6,226,378	1.41
				146,090	SSE plc	2,491,051	0.56
IRELAND					Total United Kingdom	13,584,318	3.07
83,909	CRH plc	2,718,402	0.61				
39,306	Trane Technologies plc	5,691,902	1.29				
	Total Ireland	8,410,304	1.90				

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			
49,884	Abbott Laboratories	4,826,776	1.09	3,459,276	BlackRock ICS US Dollar Liquidity Fund	3,459,276	0.78
17,660	Adobe Systems Inc.	4,860,032	1.10		Total Ireland	3,459,276	0.78
192,078	Alphabet Inc. - A	18,372,261	4.15				
179,278	Amazon.com Inc.	20,258,414	4.57	Total Funds		3,459,276	0.78
34,025	American Tower Corp.	7,305,167	1.65		Total Undertakings for collective investments in transferable securities	3,459,276	0.78
35,584	Autodesk Inc.	6,647,091	1.50		Total value of investments	443,718,346	100.20
44,974	Centene Corp.	3,499,427	0.79				
19,508	Cooper Companies Inc.	5,148,161	1.16				
22,316	Deere & Company	7,451,089	1.68				
48,982	Doximity Inc.	1,480,236	0.33				
38,389	Ecolab Inc.	5,544,139	1.26				
59,710	Electronic Arts Inc.	6,909,044	1.56				
10,432	Elevance Health Inc.	4,738,632	1.07				
27,949	Eli Lilly & Company	9,037,309	2.04				
8,527	Equinix Inc.	4,850,499	1.10				
39,804	First Republic Bank	5,196,412	1.17				
105,172	General Motors Company	3,374,969	0.76				
49,807	IntercontinentalExchange Inc.	4,500,063	1.02				
23,142	Intuit Inc.	8,963,359	2.02				
83,408	JPMorgan Chase & Company	8,716,136	1.97				
17,786	Lam Research Corp.	6,509,676	1.47				
47,005	Mastercard Inc. - A	13,365,402	3.02				
4,640	Mercadolibre Inc.	3,840,899	0.87				
113,167	Microsoft Corp.	26,356,595	5.96				
75,199	NextEra Energy Inc.	5,896,354	1.33				
42,380	Nvidia Corp.	5,144,508	1.16				
49,146	Paypal Holdings Inc.	4,229,996	0.96				
65,954	Qualcomm Inc.	7,451,483	1.68				
11,018	S&P Global Inc.	3,364,346	0.76				
32,032	Stryker Corp.	6,487,761	1.47				
15,526	Svb Financial Group	5,213,320	1.18				
14,026	Thermo Fisher Scientific Inc.	7,113,847	1.60				
108,704	T-Mobile USA Inc.	14,584,816	3.29				
64,444	Trimble Navigation Limited	3,497,376	0.79				
155,022	Uber Technologies Inc.	4,108,083	0.93				
30,698	Union Pacific Corp.	5,980,584	1.35				
70,618	Walt Disney Company	6,661,396	1.50				
	Total United States	271,485,658	61.31				
	Total Equities	440,259,070	99.42				
	Total Transferable securities and money market instruments admitted to an official exchange listing	440,259,070	99.42				

(Total cost: USD 482,671,301)

*Minor differences due to rounding.

Threadneedle (Lux) - Global Smaller Companies

Portfolio Statement

as at September 30, 2022

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				JAPAN (continued)			
2,049	Lotus Bakeries NV	10,757,250	0.70	104,695	Disco Corp.	23,626,605	1.55
	Total Belgium	10,757,250	0.70	385,409	Giken Limited	8,493,707	0.56
				239,735	Jtower Inc.	11,056,931	0.72
CANADA				1,642,800	Mani Inc.	20,367,089	1.34
196,180	Cargojet Inc.	16,264,687	1.07	683,762	Menicon Company Limited	14,335,910	0.94
432,162	Ritchie Bros Auctioneers Inc.	27,562,376	1.81	382,520	Shoei Company Limited	14,108,513	0.92
	Total Canada	43,827,063	2.88	1,003,300	SMS Company Limited	20,724,095	1.36
				544,810	Square Enix Holdings Company Limited	23,936,382	1.57
DENMARK				Total Japan			
798,492	ALK-Abello AS	12,972,699	0.85			168,097,319	11.02
150,608	Simcorp A/S	8,707,798	0.57	NETHERLANDS			
	Total Denmark	21,680,497	1.42	174,678	BE Semiconductor Industries	7,788,892	0.51
FINLAND				Total Netherlands			
205,695	Revenio Group Oyj	7,841,093	0.51			7,788,892	0.51
	Total Finland	7,841,093	0.51	SPAIN			
FRANCE				666,994	Fluidra SA	10,351,747	0.68
331,538	Lectra	9,415,679	0.62	Total Spain			
	Total France	9,415,679	0.62			10,351,747	0.68
GERMANY				SWEDEN			
243,358	CompuGroup Medical SE & Company KgaA	8,653,810	0.57	2,520,252	Fortnox AB	10,036,534	0.66
178,744	CTS Eventim AG	7,600,195	0.50	771,619	Hemnet Group AB	10,042,952	0.66
35,222	Hypoport AG	3,206,963	0.21	110,412	MIPS AB	3,388,008	0.22
281,086	Nemetschek SE	13,837,864	0.91	656,590	Nordnet AB	7,645,925	0.50
103,712	Stratec Biomedical AG	8,462,899	0.55	459,016	Thule Group AB	9,436,423	0.62
	Total Germany	41,761,731	2.74	Total Sweden			
ICELAND						40,549,842	2.66
1,642,183	Marel HF	5,090,767	0.33	SWITZERLAND			
	Total Iceland	5,090,767	0.33	57,276	Belimo Holding AG	21,829,995	1.43
ITALY				16,933	Inficon Holding AG	11,713,410	0.77
126,430	Diasorin SpA	14,514,164	0.95	4,446	LEM Holding SA	6,971,799	0.46
1,080,664	Stevanato Group SpA	18,686,723	1.22	1,447,148	SIG Group AG	30,287,103	1.98
	Total Italy	33,200,887	2.17	63,024	Tecan Group AG - Reg	22,419,385	1.47
JAPAN				69,256	Vat Group AG	14,638,117	0.96
908,600	Capcom Company Limited	23,323,811	1.53	Total Switzerland			
258,300	Daiseki Company Limited	8,124,276	0.53			107,859,809	7.07
UNITED KINGDOM				1,685,842	Abcam plc	25,837,420	1.69
				1,057,240	Auction Technology Group plc	8,577,556	0.56
				5,136,018	Dr. Martens plc	13,039,223	0.85
				702,782	Future plc	10,570,719	0.69
				286,208	Games Workshop Group plc	18,899,277	1.24
				424,637	Genus plc	12,667,691	0.83
				481,851	Keywords Studios plc	12,617,484	0.83

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)			
400,012	Renishaw plc	16,026,249	1.05	83,994	Topbuild Corp.	14,128,037	0.93
1,203,165	Watches of Switzerland Group plc	9,240,491	0.61	201,678	Triumph Bancorp Inc.	11,188,893	0.73
	Total United Kingdom	127,476,110	8.35	1,566,609	Verra Mobility Corp.	24,578,962	1.61
				233,075	Visteon Corp.	25,233,435	1.65
				132,014	WD-40 Company	23,682,070	1.55
				829,489	WillScot Mobile Mini Holdings Corp.	34,148,208	2.24
				354,151	Workiva Inc.	28,125,298	1.84
				225,938	XPEL Inc.	14,861,884	0.97
				492,208	YETI Holdings Inc.	14,329,374	0.94
					Total United States	863,304,107	56.57
				Total Equities		1,499,002,793	98.23
				Total Transferable securities and money market instruments admitted to an official exchange listing		1,499,002,793	98.23
				Undertakings for collective investments in transferable securities			
				Funds			
				IRELAND			
				31,023,241	BlackRock ICS US Dollar Liquidity Fund	31,667,678	2.07
					Total Ireland	31,667,678	2.07
				Total Funds		31,667,678	2.07
				Total Undertakings for collective investments in transferable securities			
						31,667,678	2.07
				Total value of investments		1,530,670,471	100.30
				(Total cost: EUR 1,785,002,191)			
				<i>*Minor differences due to rounding.</i>			
512,245	Aaon Inc.	28,173,084	1.85				
122,681	Advanced Drainage Systems	15,574,783	1.02				
647,835	Altair Engineering Inc.	29,242,345	1.93				
367,042	Armstrong World Industries Inc.	29,684,825	1.94				
379,827	Avient Corp.	11,747,826	0.77				
374,691	Blackline Inc.	22,910,214	1.50				
297,283	Bruker Corp.	16,101,502	1.06				
771,327	Certara Inc.	10,456,002	0.69				
375,925	Conmed Corp.	30,763,954	2.01				
496,836	Doximity Inc.	15,326,274	1.00				
474,568	Evoqua Water Technologies Corp.	16,019,970	1.05				
133,027	Exponent Inc.	11,904,738	0.78				
1,033,544	Flywire Corp.	24,223,111	1.60				
271,041	Freshpet Inc.	13,858,464	0.90				
246,989	Hamilton Lane Inc.	15,028,851	0.98				
228,595	Helios Technologies Inc.	11,807,183	0.77				
1,703,449	Hillman Solutions Corp.	13,110,810	0.86				
468,103	Intapp Inc.	8,921,026	0.58				
182,127	Kadant Inc.	31,011,694	2.04				
856,440	Legalzoom.Com Inc.	7,492,156	0.49				
1,687,865	Leslie's Inc.	25,344,250	1.66				
1,425,868	Levi Strauss & Company	21,060,899	1.38				
182,689	Lincoln Electric Holdings Inc.	23,444,762	1.54				
569,984	Live Oak Bancshares Inc.	17,803,818	1.17				
257,146	MSA Safety Inc.	28,684,647	1.88				
796,547	Neogen Corp.	11,358,916	0.74				
143,144	Novanta Inc.	16,898,488	1.11				
203,439	Omniceil Inc.	18,073,083	1.18				
211,509	Power Integrations Inc.	13,886,856	0.91				
190,666	Ryman Hospitality Properties Inc.	14,322,575	0.94				
268,377	Shift4 Payments Inc.	12,220,995	0.80				
270,853	Simpson Manufacturing Company Inc.	21,675,981	1.42				
157,101	SiteOne Landscape Supply Inc.	16,700,350	1.09				
86,253	SiTime Corp.	6,931,760	0.45				
204,485	Sps Commerce Inc.	25,930,865	1.70				
437,640	Spx Technologies Inc.	24,668,484	1.62				
176,443	TechTarget Inc.	10,662,405	0.70				

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

Threadneedle (Lux) - American

Portfolio Statement

as at September 30, 2022

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				UNITED STATES (continued)			
269,088	Globalfoundries Inc.	13,010,405	1.35	104,889	Salesforce.com Inc.	15,087,234	1.57
	Total Cayman Islands	13,010,405	1.35	436,229	State Street Corp.	26,527,085	2.76
				47,001	Svb Financial Group	15,781,996	1.64
				330,800	Take-Two Interactive Software Inc.	36,057,199	3.76
				77,768	Target Corp.	11,539,993	1.20
				187,181	Teradata Corp.	5,813,842	0.60
				31,008	Teradyne Inc.	2,330,251	0.24
				237,905	Tjx Companies Inc.	14,778,658	1.53
				93,276	Transunion	5,548,989	0.58
				189,635	Trimble Navigation Limited	10,291,491	1.07
				234,557	Uber Technologies Inc.	6,215,761	0.65
				77,159	Union Pacific Corp.	15,032,116	1.56
				205,155	United Parcel Service Inc.	33,140,739	3.45
				116,437	Vertex Pharmaceuticals Inc.	33,713,169	3.50
				424,279	Virtu Financial Inc.	8,812,275	0.92
				470,833	Voya Financial Inc.	28,485,397	2.96
				184,263	WillScot Mobile Mini Holdings Corp.	7,431,327	0.77
				23,109	Zebra Technologies Corp.	6,054,789	0.63
					Total United States	908,901,934	94.49
					Total Equities	949,748,222	98.73
					Total Transferable securities and money market instruments admitted to an official exchange listing	949,748,222	98.73
					Undertakings for collective investments in transferable securities		
					Funds		
					IRELAND		
				10,190,507	BlackRock ICS US Dollar Liquidity Fund	10,190,507	1.06
					Total Ireland	10,190,507	1.06
					Total Funds	10,190,507	1.06
					Total Undertakings for collective investments in transferable securities	10,190,507	1.06
					Total value of investments	959,938,729	99.79
					(Total cost: USD 1,012,806,239)		

*Minor differences due to rounding.

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

Threadneedle (Lux) - American Select

Portfolio Statement

as at September 30, 2022

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				UNITED STATES (continued)			
90,688	Globalfoundries Inc.	4,384,765	1.42	59,527	WillScot Mobile Mini Holdings Corp.	2,400,724	0.78
	Total Cayman Islands	4,384,765	1.42		Total United States	299,592,795	96.83
UNITED STATES				Total Equities			
18,917	Adobe Systems Inc.	5,205,958	1.68	Total Transferable securities and money market instruments admitted to an official exchange listing			
43,893	Advanced Micro Devices Inc.	2,781,060	0.90	303,977,560 98.25			
1,884	Agco Corp.	181,184	0.06	Total value of investments			
154,006	Alphabet Inc. - A	14,730,674	4.76	303,977,560 98.25			
84,994	American Electric Power Company Inc.	7,347,731	2.37	(Total cost: USD 353,979,615)			
343,478	Coca Cola Company	19,241,638	6.22	<i>*Minor differences due to rounding.</i>			
52,995	Crowdstrike Holdings Inc. - A	8,734,106	2.83				
236,555	CVS Health Corp.	22,560,250	7.29				
57,809	Darling Ingredients Inc.	3,824,065	1.23				
155,893	Electronic Arts Inc.	18,038,379	5.84				
76,058	Exact Sciences Corp.	2,471,124	0.80				
14,552	Generac Holdings Inc.	2,592,293	0.84				
124,214	Hilton Worldwide Holdings Inc.	14,982,693	4.84				
50,098	Kellogg Company	3,489,827	1.13				
211,973	Konтоor Brands Inc.	7,124,413	2.30				
37,981	Lam Research Corp.	13,901,047	4.49				
94,383	Lamb Weston Holding Inc.	7,303,357	2.36				
147,794	Livent Corp.	4,529,886	1.46				
42,678	Microsoft Corp.	9,939,706	3.21				
56,111	Mirati Therapeutics Inc.	3,918,792	1.27				
152,353	NCino Inc.	5,196,761	1.68				
173,085	Northern Trust Corp.	14,809,153	4.79				
791,710	Nov Inc.	12,809,868	4.14				
86,939	Qualcomm Inc.	9,822,368	3.17				
32,906	Salesforce.com Inc.	4,733,199	1.53				
104,536	Schnitzer Steel Industries Inc.	2,975,095	0.96				
274,308	State Street Corp.	16,680,669	5.39				
9,897	Svb Financial Group	3,323,215	1.07				
22,890	Target Corp.	3,396,647	1.10				
133,818	Teradata Corp.	4,156,387	1.34				
75,864	Transunion	4,513,149	1.46				
43,786	Trimble Navigation Limited	2,376,266	0.77				
75,834	Uber Technologies Inc.	2,009,601	0.65				
116,998	United Parcel Service Inc.	18,899,857	6.11				
64,211	Vertex Pharmaceuticals Inc.	18,591,653	6.01				

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

Threadneedle (Lux) - American Smaller Companies

Portfolio Statement

as at September 30, 2022

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				UNITED STATES (continued)			
120,450	Axalta Coating System Limited	2,536,677	1.00	38,530	Icf International Inc.	4,200,541	1.67
136,696	Essent Group Limited	4,766,590	1.89	60,136	Insmed Inc.	1,295,329	0.51
	Total Bermuda	7,303,267	2.89	18,439	Installed Building Products Inc.	1,493,375	0.59
				206,812	Kontoor Brands Inc.	6,950,951	2.76
CANADA				83,733	Lamb Weston Holding Inc.	6,479,260	2.57
86,855	Gildan Activewear Inc.	2,455,391	0.97	175,090	Livent Corp.	5,366,509	2.13
58,828	Ritchie Bros Auctioneers Inc.	3,675,573	1.46	93,814	Lyft Inc. - A	1,235,530	0.49
	Total Canada	6,130,964	2.43	83,485	Madison Square Garden Entertainment Corp.	3,680,854	1.46
IRELAND				216,240	Matthews International Corp. - A	4,845,939	1.92
61,761	Trinseo plc	1,131,462	0.45	19,178	Medpace Holdings Inc.	3,014,206	1.20
	Total Ireland	1,131,462	0.45	50,412	Mirati Therapeutics Inc.	3,520,774	1.40
UNITED STATES				151,076	Moelis & Company - A	5,107,880	2.03
80,541	Acadia Pharmaceuticals Inc.	1,317,651	0.52	143,040	Ncino Inc.	4,879,093	1.93
33,979	Acushnet Holdings Corp.	1,477,747	0.59	2,987,133	Newpark Resources	7,527,574	2.98
15,315	Agco Corp.	1,472,844	0.58	346,944	Nov Inc.	5,613,554	2.23
143,642	Allogene Therapeutics Inc.	1,551,334	0.62	76,622	Patterson Companies Inc.	1,840,460	0.73
20,370	Applied Industrial Technologies Inc.	2,093,628	0.83	38,868	Qualys Inc.	5,417,810	2.14
90,222	Aris Water Solution Inc.	1,151,233	0.46	195,108	Quanex Building Products Corp.	3,543,161	1.40
10,991	Aspen Technology Inc.	2,618,056	1.04	216,828	Quanterix Corp.	2,389,445	0.95
255,810	Avista Corp.	9,477,761	3.76	462,110	Ranpak Holdings Corp.	1,580,416	0.63
115,097	Axos Financial Inc.	3,939,770	1.56	102,091	Revolution Medicines Inc.	2,013,235	0.80
36,408	Beacon Roofing Supply Inc.	1,992,246	0.79	54,360	Sage Therapeutics Inc.	2,128,737	0.84
116,150	Bloom Energy Corp.	2,321,839	0.92	177,460	Schnitzer Steel Industries Inc.	5,050,512	2.00
40,710	Bright Horizons Family Solutions Inc.	2,346,932	0.93	1,310,580	Sharecare Inc.	2,490,102	0.99
267,081	Brixmor Property Group Inc.	4,932,986	1.96	34,242	Shift4 Payments Inc.	1,527,536	0.61
286,382	Carriage Services Inc.	9,210,044	3.65	105,805	Teradata Corp.	3,286,303	1.30
18,282	Casella Waste Systems Inc. - A	1,396,562	0.55	7,601	Teradyne Inc.	571,215	0.23
42,212	Cirrus Logic Inc.	2,904,186	1.15	128,807	Toast Inc.	2,153,653	0.85
96,475	Conmed Corp.	7,734,401	3.07	188,812	Utz Brands Inc.	2,851,062	1.13
67,780	Darling Ingredients Inc.	4,483,647	1.78	311,367	Virtu Financial Inc.	6,467,092	2.56
105,209	Domo Inc.	1,892,710	0.75	131,078	Voya Financial Inc.	7,930,219	3.14
30,625	Doximity Inc.	925,488	0.37	329,000	WillScot Mobile Mini Holdings Corp.	13,268,570	5.26
461,472	Empire State Realty Trust Inc. - A	3,027,256	1.20	40,367	Wingstop Inc.	5,062,829	2.01
108,683	Endeavor Group Holdings Inc.	2,201,918	0.87	258,185	Xponential Fitness Inc.	4,714,458	1.87
67,525	Envestnet Inc.	2,998,110	1.19		Total United States	230,630,410	91.46
17,040	Evo Payments Inc.	567,432	0.23		Total Equities	245,196,103	97.23
40,367	Fti Consulting Inc.	6,689,215	2.65		Total Transferable securities and money market instruments admitted to an official exchange listing	245,196,103	97.23
14,619	Herc Holdings Inc.	1,518,622	0.60				
80,081	Hostess Brands Inc.	1,861,082	0.74				
93,228	Houlihan Lokey Inc.	7,027,526	2.79				

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			
3,333,149	BlackRock ICS US Dollar Liquidity Fund	3,333,149	1.32
	Total Ireland	3,333,149	1.32
	Total Funds	3,333,149	1.32
	Total Undertakings for collective investments in transferable securities	3,333,149	1.32
	Total value of investments	248,529,252	98.55
	(Total cost: USD 271,267,313)		

*Minor differences due to rounding.

Threadneedle (Lux) - Asia Contrarian Equity

Portfolio Statement

as at September 30, 2022

		Market Value USD	% of Net Asset Value*			Market Value USD	% of Net Asset Value*
Quantity	Investment			Quantity	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)			
Equities				Equities (continued)			
AUSTRALIA				HONG KONG (continued)			
32,229	Amcor plc	344,808	0.89	252,000	Boc Hong Kong Holdings Limited	839,475	2.17
65,459	Australia & New Zealand Banking Group Limited	959,580	2.48	126,400	Galaxy Entertainment Group Limited	747,137	1.93
4,159	CSL Limited	762,152	1.97	530,000	Guangdong Investment Limited	424,680	1.10
32,529	Goodman Group	330,031	0.85	35,021	Hong Kong Exchanges and Clearing Limited	1,202,773	3.11
65,244	Lendlease Group	374,182	0.97	19,500	Techtronic Industries Company	188,419	0.49
10,797	Macquarie Group Limited	1,060,311	2.74	Total Hong Kong	5,181,744	13.39	
59,925	Newcrest Mining Limited	651,907	1.68				
11,726	Rio Tinto Limited	704,089	1.82	INDIA			
269,110	Santos Limited	1,226,742	3.17	27,820	HDFC Bank Limited	486,050	1.25
78,850	Transurban Group	625,596	1.62	50,621	Reliance Industries Limited	1,479,515	3.82
	Total Australia	7,039,398	18.19	7,954	Tata Consultancy Services Limited	293,757	0.76
				51,162	Tech Mahindra Limited	634,292	1.64
				79,833	UPL Limited	659,488	1.70
				Total India	3,553,102	9.17	
				INDONESIA			
				707,600	Indofood Cbp Sukses Makmur Tbk Pt	401,949	1.04
				Total Indonesia	401,949	1.04	
				REPUBLIC OF KOREA (SOUTH)			
				15,992	Hana Financial Group Inc.	396,252	1.02
				87,786	Hanon Systems	510,506	1.32
				7,971	Kakao Corp.	318,128	0.82
				8,344	Kia Corp.	419,330	1.08
				3,118	Naver Corp.	421,706	1.09
				45,056	Samsung Electronics Company Limited	1,672,243	4.32
				854	Samsung Sdi Company Limited	325,914	0.84
				7,470	SK hynix Inc.	433,884	1.12
				18,530	SK Telecom Company Limited	657,948	1.70
				Total Republic of Korea (South)	5,155,911	13.31	
				SINGAPORE			
				78,300	Oversea-Chinese Banking Corp. Limited	645,543	1.67
				Total Singapore	645,543	1.67	
				HONG KONG			
213,400	AIA Group Limited	1,779,260	4.59	TAIWAN			
				14,000	Asmedia Technology Inc.	292,796	0.76

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 (continued)			
240,000	Taiwan Semiconductor Manufacturing Company Limited	3,190,017	8.23
	Total Taiwan	3,482,813	8.99
THAILAND			
1,371,900	Thai Beverage plc	573,657	1.48
	Total Thailand	573,657	1.48
	Total Equities	38,293,715	98.87
	Total Transferable securities and money market instruments admitted to an official exchange listing	38,293,715	98.87
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
18,211	BlackRock ICS US Dollar Liquidity Fund	18,211	0.05
	Total Ireland	18,211	0.05
	Total Funds	18,211	0.05
	Total Undertakings for collective investments in transferable securities	18,211	0.05
	Total value of investments	38,311,926	98.92
	(Total cost: USD 46,350,274)		

*Minor differences due to rounding.

Threadneedle (Lux) - Asia Equities

Portfolio Statement

as at September 30, 2022

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				CHINA (continued)			
105,133	Amcor plc	1,124,785	1.10	53,700	WuXi AppTec Company Limited - H	434,051	0.42
193,654	Australia & New Zealand Banking Group Limited	2,838,825	2.76		Total China	5,963,825	5.82
107,821	Chalice Mining Limited	272,441	0.27				
134,535	Coles Group Limited	1,421,184	1.39		HONG KONG		
15,531	CSL Limited	2,846,112	2.77	400,200	AIA Group Limited	3,336,738	3.25
569,660	Deterra Royalties Limited	1,465,052	1.43	608,000	Boc Hong Kong Holdings Limited	2,025,399	1.97
159,965	Graincorp Limited	802,226	0.78	394,000	Galaxy Entertainment Group Limited	2,328,893	2.27
104,893	IGO Limited	923,941	0.89	28,637	Hong Kong Exchanges and Clearing Limited	983,519	0.96
21,719	Macquarie Group Limited	2,132,897	2.08	134,500	Sun Hung Kai Properties Limited	1,488,084	1.45
19,567	Oz Minerals Limited	324,328	0.32	51,161	Techtronic Industries Company	494,344	0.48
518,918	Santos Limited	2,365,496	2.31		Total Hong Kong	10,656,977	10.38
206,246	Transurban Group	1,636,356	1.60				
	Total Australia	18,153,643	17.70				
CAYMAN ISLANDS				INDIA			
202,428	Alibaba Group Holding Limited	2,010,120	1.96	287,346	Bharti Airtel Limited	2,825,292	2.76
73,850	Baidu Inc. - A	1,073,424	1.05	136,622	HDFC Bank Limited	2,386,955	2.33
350,000	China Mengniu Dairy Company Limited	1,388,869	1.35	261,764	ICICI Bank Limited	2,773,575	2.70
476,816	China Resources Land Limited	1,876,915	1.83	114,258	Reliance Industries Limited	3,339,453	3.25
116,085	JD.com Inc. - A	2,936,910	2.86	86,958	Tech Mahindra Limited	1,078,081	1.05
37,792	KE Holdings Inc.	662,116	0.64	160,196	UPL Limited	1,323,353	1.29
171,000	Kingdee International Software Group Company Limited	223,936	0.22		Total India	13,726,709	13.38
135,000	Kuaishou Technology	876,220	0.85				
96,000	Li Ning Company Limited	734,989	0.72		INDONESIA		
147,683	Meituan Inc.	3,115,489	3.04	8,969,956	Bank Rakyat Indonesia	2,644,866	2.58
22,000	Parade Technologies Limited	410,217	0.40	5,331,700	Telkom Indonesia Persero Tbk PT	1,561,592	1.52
10,506	Sea Limited	588,861	0.57		Total Indonesia	4,206,458	4.10
97,600	Tencent Holdings Limited	3,312,222	3.22				
69,000	Wuxi Biologics Cayman Inc.	416,642	0.41				
	Total Cayman Islands	19,626,930	19.12				
CHINA				PHILIPPINES			
14,500	BYD Company Limited	359,087	0.35	1,055,325	Metropolitan Bank & Trust	873,084	0.85
44,600	China International Travel Service Corp. Limited - A	1,240,251	1.21		Total Philippines	873,084	0.85
260,000	China Merchants Bank Company Limited - H	1,208,931	1.18				
171,000	Inner Mongolia Yili Industrial Group Company Limited - A	791,058	0.77		REPUBLIC OF KOREA (SOUTH)		
119,400	NARI Technology Company Limited	416,526	0.41	101,768	Hanon Systems	591,816	0.58
63,777	Wuliangye Yibin Company Limited - A	1,513,921	1.48	23,696	Kia Corp.	1,190,848	1.16
				41,848	Kt Corp.	1,058,853	1.03
				4,639	Lotte Chilsung Beverage Company Limited	517,175	0.50
				2,087	Samsung Biologics Company Limited	1,177,195	1.15

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*	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			
90,021	Samsung Electronics Company Limited	3,341,109	3.26	8,624	BlackRock ICS US Dollar Liquidity Fund	8,624	0.01
3,594	Samsung Sdi Company Limited	1,371,586	1.34	Total Ireland			
21,729	SK hynix Inc.	1,262,098	1.23	8,624 0.01			
Total Republic of Korea (South)		10,510,680	10.25	Total Funds			
				8,624 0.01			
SINGAPORE				Total Undertakings for collective investments in transferable securities			
488,000	Keppel Corp. Limited	2,363,650	2.30	8,624 0.01			
134,500	United Overseas Bank Limited	2,452,102	2.39	Total value of investments			
Total Singapore		4,815,752	4.69	100,602,292 98.06			
				(Total cost: USD 114,714,355)			
				<i>*Minor differences due to rounding.</i>			
TAIWAN							
16,000	Asmedia Technology Inc.	334,624	0.33				
198,550	Chailease Holding Company Limited	1,141,305	1.11				
226,000	Chroma ATE Inc.	1,281,298	1.25				
1,458,000	CTBC Financial Holding Company Limited	911,564	0.89				
539,000	Taiwan Semiconductor Manufacturing Company Limited	7,164,245	6.98				
Total Taiwan		10,833,036	10.56				
THAILAND							
902,763	Thai Oil plc	1,226,574	1.20				
Total Thailand		1,226,574	1.20				
Total Equities		100,593,668	98.05				
Total Transferable securities and money market instruments admitted to an official exchange listing		100,593,668	98.05				

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

Threadneedle (Lux) - US Contrarian Core Equities

Portfolio Statement

as at September 30, 2022

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)			
52,901	Canadian Natural Resources Limited	2,463,600	1.03	12,549	Honeywell International Inc.	2,095,307	0.88
				13,603	Horizon Pharma plc	841,890	0.35
	Total Canada	2,463,600	1.03	8,070	IBM Corp.	958,797	0.40
IRELAND				28,329	International Flavors & Fragrances Inc.	2,573,123	1.08
7,244	Aon plc	1,940,450	0.81	10,720	Intuit Inc.	4,152,070	1.75
	Total Ireland	1,940,450	0.81	8,486	Iqvia Holdings Inc.	1,537,154	0.64
SWITZERLAND				51,149	Johnson & Johnson	8,355,700	3.51
19,206	TE Connectivity Limited	2,119,573	0.88	20,109	JPMorgan Chase & Company	2,101,391	0.88
	Total Switzerland	2,119,573	0.88	4,182	Lam Research Corp.	1,530,612	0.64
UNITED STATES				5,950	Lowe's Companies Inc.	1,117,470	0.47
32,200	Abbott Laboratories	3,115,672	1.31	11,393	Marvell Technology Inc.	488,874	0.20
13,842	Adobe Systems Inc.	3,809,318	1.60	12,062	Mastercard Inc. - A	3,429,709	1.43
15,722	Advanced Micro Devices Inc.	996,146	0.42	19,463	Match Group Inc.	929,358	0.39
43,906	Alphabet Inc. - A	4,199,610	1.76	6,445	McDonald's Corp.	1,487,119	0.62
39,963	Alphabet Inc. - C	3,842,442	1.61	12,219	Meta Platforms Inc.	1,657,874	0.69
93,443	Amazon.com Inc.	10,559,058	4.43	11,791	Microchip Technology Inc.	719,605	0.30
42,903	American Electric Power Company Inc.	3,708,964	1.55	67,579	Microsoft Corp.	15,739,149	6.60
1,824	American Express Company	246,076	0.10	65,869	Mondelez International Inc.	3,611,597	1.51
15,617	American Tower Corp.	3,352,970	1.40	19,203	Monster Beverage Corp.	1,669,893	0.70
112,653	Apple Inc.	15,568,645	6.52	4,326	MSCI Inc. - A	1,824,664	0.76
134,420	Bank of America Corp.	4,059,484	1.70	13,995	Nvidia Corp.	1,698,852	0.72
25,052	Baxter International Inc.	1,349,301	0.57	15,411	Palo Alto Networks Inc.	2,524,168	1.06
26,185	Berkshire Hathaway Inc.	6,991,919	2.93	19,497	Paypal Holdings Inc.	1,678,107	0.70
23,217	BioMarin Pharmaceuticals Inc.	1,968,105	0.82	18,275	Procter & Gamble Company	2,307,219	0.96
3,178	BlackRock Inc.	1,748,790	0.73	48,429	Public Service Enterprise Group Inc.	2,723,163	1.14
59,401	Boston Scientific Corp.	2,300,600	0.96	53,854	Raytheon Technologies Corp.	4,408,488	1.85
37,650	Chevron Corp.	5,409,175	2.27	14,144	Salesforce.com Inc.	2,034,473	0.85
56,199	Comcast Corp.	1,648,317	0.69	51,546	Southwest Airlines Company	1,589,679	0.67
36,462	Corteva Inc.	2,083,803	0.87	59,491	State Street Corp.	3,617,648	1.52
123,366	Coty Inc. - A	779,673	0.33	44,058	Sysco Corp.	3,115,341	1.31
45,743	CVS Health Corp.	4,362,510	1.83	29,585	Take-Two Interactive Software Inc.	3,224,765	1.35
12,061	Ecolab Inc.	1,741,850	0.73	54,287	Tapestry Inc.	1,543,379	0.65
7,917	Elevance Health Inc.	3,596,218	1.51	10,663	Tesla Motors Inc.	2,828,361	1.18
15,941	Eli Lilly & Company	5,154,522	2.16	3,329	Thermo Fisher Scientific Inc.	1,688,436	0.71
50,943	Endeavor Group Holdings Inc.	1,032,105	0.43	24,017	Tjx Companies Inc.	1,491,936	0.63
28,687	EOG Resources Inc.	3,205,199	1.34	33,464	T-Mobile USA Inc.	4,489,865	1.88
24,678	Fidelity National Information Services Inc.	1,864,916	0.78	130,620	Uber Technologies Inc.	3,461,430	1.46
34,012	General Electric Company	2,105,683	0.88	14,548	Union Pacific Corp.	2,834,241	1.18
16,513	Global Payments Inc.	1,784,230	0.75	13,036	Vertex Pharmaceuticals Inc.	3,774,444	1.59
				18,218	Visa Inc. - A	3,236,428	1.36
				44,242	Walmart Inc.	5,738,188	2.39
				21,553	Walt Disney Company	2,033,094	0.85

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)			
122,253	Wells Fargo & Company	4,917,015	2.06
	Total United States	226,365,377	94.85
	Total Equities	232,889,000	97.57
	Total Transferable securities and money market instruments admitted to an official exchange listing	232,889,000	97.57
	Total value of investments	232,889,000	97.57

(Total cost: USD 214,926,873)

*Minor differences due to rounding.

Threadneedle (Lux) - US Disciplined Core Equities

Portfolio Statement

as at September 30, 2022

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)			
664	Aon plc	177,866	0.22	10,098	Lennar Corp.	752,806	0.95
	Total Ireland	177,866	0.22	10,650	Lincoln National Corp.	467,642	0.59
UNITED STATES				3,637	Lockheed Martin Corp.	1,404,937	1.76
9,797	Abbott Laboratories	947,958	1.19	4,800	Marathon Oil Corp.	108,384	0.14
4,762	AbbVie Inc.	639,108	0.80	8,713	Marathon Petroleum Corp.	865,462	1.08
2,171	Adobe Systems Inc.	597,459	0.75	8,837	Marsh & McLennan Companies Inc.	1,319,275	1.66
16,052	Advanced Micro Devices Inc.	1,017,055	1.28	4,679	Mastercard Inc. - A	1,330,427	1.66
37,221	Alphabet Inc. - A	3,560,189	4.46	3,778	McKesson Corp.	1,284,029	1.61
26,233	Altria Group Inc.	1,059,288	1.33	9,613	Meta Platforms Inc.	1,304,292	1.64
13,125	Amazon.com Inc.	1,483,125	1.86	17,771	Metlife Inc.	1,080,121	1.35
7,926	American Electric Power Company Inc.	685,203	0.86	22,823	Microsoft Corp.	5,315,476	6.66
309	Amgen Inc.	69,649	0.09	2,667	Molina Healthcare Inc.	879,683	1.10
38,519	Apple Inc.	5,323,325	6.68	14,752	Morgan Stanley	1,165,556	1.46
2,020	Autodesk Inc.	377,336	0.47	17,537	NRG Energy Inc.	671,141	0.84
553	Autozone Inc.	1,184,487	1.48	9,886	Nucor Corp.	1,057,703	1.33
3,596	Bank of New York Mellon Corp.	138,518	0.17	1,705	O'Reilly Automotive Inc.	1,199,212	1.50
2,636	BioMarin Pharmaceuticals Inc.	223,454	0.28	6,207	Otis Worldwide Corp.	396,007	0.50
23,580	Bristol-Myers Squibb Company	1,676,302	2.10	1,950	Parker Hannifin Corp.	472,505	0.59
10,574	Capital One Financial Corp.	974,606	1.22	40,667	Pfizer Inc.	1,779,588	2.23
4,192	CF Industries Holdings Inc.	403,480	0.51	6,652	Philip Morris International Inc.	552,183	0.69
2,685	Cintas Corp.	1,042,290	1.31	9,604	Procter & Gamble Company	1,212,505	1.52
36,317	Cisco Systems Inc.	1,452,680	1.82	15,624	Pulte Homes Inc.	585,900	0.73
3,585	CME Group Inc.	635,011	0.79	2,490	PVH Corp.	111,552	0.14
1,846	Conocophillips	188,920	0.24	12,595	Qualcomm Inc.	1,422,983	1.78
7,573	CSX Corp.	201,745	0.25	9,230	Ralph Lauren Corp.	783,904	0.98
10,700	CVS Health Corp.	1,020,459	1.28	479	Regeneron Pharmaceuticals Inc.	329,969	0.41
2,105	Delta Air Lines Inc.	59,066	0.07	1,124	Republic Services Inc.	152,909	0.19
3,799	Devon Energy Corp.	228,434	0.29	2,901	Robert Half International Inc.	221,927	0.28
1,221	Discover Financial Services	111,013	0.14	1,099	SBA Communications	312,830	0.39
4,056	Dow Inc.	178,180	0.22	1,254	Snap-On Inc.	252,493	0.32
4,364	Electronic Arts Inc.	504,958	0.63	1,971	Southwest Airlines Company	60,786	0.08
4,329	Emerson Electric Company	316,969	0.40	3,514	Tapestry Inc.	99,903	0.13
9,648	Evergy Inc.	573,091	0.72	3,190	Tesla Motors Inc.	846,148	1.06
9,657	Expedia Group Inc.	904,764	1.13	12,747	Textron Inc.	742,640	0.93
22,661	Exxon Mobil Corp.	1,978,532	2.47	1,590	Tyson Foods Inc. - A	104,829	0.13
27,332	Fortinet Inc.	1,342,821	1.68	946	Ulta Salon, Cosmetics & Fragrance	379,526	0.48
15,848	General Mills Inc.	1,214,115	1.52	28,440	Under Armour Inc.	189,126	0.24
4,559	Hologic Inc.	294,147	0.37	3,308	United Parcel Service Inc.	534,374	0.67
42,289	Host Hotels & Resorts Inc.	671,549	0.84	2,610	VeriSign Inc.	453,357	0.57
10,112	Interpublic Group of Companies Inc.	258,867	0.32	6,684	Verizon Communications Inc.	253,791	0.32
6,881	Iqvia Holdings Inc.	1,246,425	1.57	1,970	Vertex Pharmaceuticals Inc.	570,393	0.72
13,796	Kroger Company	603,575	0.76	13,941	Viatis Inc.	118,777	0.15
1,529	Lam Research Corp.	559,614	0.70	2,505	Voya Financial Inc.	151,553	0.19
				37,892	Wells Fargo & Company	1,524,015	1.92

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)			
43,754	Weyerhaeuser Company	1,249,615	1.57
	Total United States	72,020,001	90.29
	Total Equities	72,197,867	90.51
	Total Transferable securities and money market instruments admitted to an official exchange listing	72,197,867	90.51
	Total value of investments	72,197,867	90.51

(Total cost: USD 81,810,839)

*Minor differences due to rounding.

Threadneedle (Lux) - Pan European ESG Equities

Portfolio Statement

as at September 30, 2022

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			
93,731	KBC Group NV	4,560,950	1.21	81,117	Moncler SpA	3,438,550	0.91
	Total Belgium	4,560,950	1.21		Total Italy	3,438,550	0.91
DENMARK				NETHERLANDS			
23,527	DSV A/S	2,835,094	0.75	2,938	Adyen NV	3,824,688	1.01
137,993	Novo-Nordisk A/S	14,130,671	3.75	14,688	ASM International NV	3,433,320	0.91
275,772	Tryg A/S	5,819,236	1.54	25,650	ASML Holding NV	11,121,839	2.95
	Total Denmark	22,785,001	6.04	1,056,870	ING Groep NV	9,361,755	2.48
				42,736	Koninklijke DSM NV	5,019,343	1.33
				90,055	STMicroelectronics NV	2,904,274	0.77
					Total Netherlands	35,665,219	9.45
FRANCE				NORWAY			
360,788	AXA SA	8,108,710	2.15	336,007	DNB Bank ASA	5,440,372	1.44
161,696	BNP Paribas	7,050,754	1.87		Total Norway	5,440,372	1.44
100,775	Compagnie de Saint-Gobain	3,733,714	0.99				
112,471	Dassault Systemes SE	4,019,152	1.07				
4,181	Hermes International	5,088,277	1.35				
8,121	Kering	3,723,885	0.99				
36,086	L'Oreal SA	11,917,402	3.16				
21,470	Louis Vuitton Moet Hennessy SE	13,105,288	3.48				
45,490	Pernod-Ricard SA	8,590,787	2.28				
77,894	Publicis Groupe SA	3,809,017	1.01				
107,922	Sanofi	8,461,085	2.24				
57,333	Schneider Electric SE	6,704,521	1.78				
30,882	Teleperformance	8,057,113	2.14				
276,548	TotalEnergies SE	13,350,355	3.54				
	Total France	105,720,060	28.05				
GERMANY				SWEDEN			
23,495	Allianz SE - Reg	3,801,491	1.01	370,440	Atlas Copco AB - A	3,570,929	0.95
105,333	Brenntag AG	6,570,673	1.74	377,562	Sandvik AB	5,297,885	1.40
161,451	Daimler Truck Holding AG	3,769,881	1.00		Total Sweden	8,868,814	2.35
80,616	Dr Ing hc F Porsche AG	6,650,820	1.76				
133,150	Infineon Technologies AG	3,023,837	0.80				
69,538	Mercedes-Benz Group AG - Reg	3,640,314	0.97				
67,167	Puma AG Rudolf Dassler Sport	3,222,001	0.85				
	Total Germany	30,679,017	8.13				
IRELAND				SWITZERLAND			
704,365	Bank of Ireland Group plc	4,638,948	1.23	44,122	Compagnie Financiere		
224,008	CRH plc	7,407,945	1.96		Richemont SA - Reg	4,314,181	1.14
73,860	Kingspan Group plc	3,422,672	0.91	9,391	Lonza Group AG - Reg	4,736,306	1.26
	Total Ireland	15,469,565	4.10	134,851	Nestle SA - Reg	14,975,666	3.97
				54,719	Roche Holding AG	18,355,613	4.86
				27,100	Sika AG	5,640,795	1.50
				725,576	UBS Group AG	10,892,438	2.88
					Total Switzerland	58,914,999	15.61
				UNITED KINGDOM			
				598,222	3i Group plc	7,450,622	1.98
				164,428	Ashtead Group plc	7,655,686	2.03
				101,999	Astrazeneca plc	11,557,583	3.06
				282,611	Compass Group	5,812,678	1.54
				29,055	Linde plc	8,112,155	2.15
				110,395	Reckitt Benckiser Group plc	7,517,440	1.99
				1,526,163	Rentokil Initial plc	8,303,942	2.20
				144,900	Rio Tinto plc	8,083,878	2.14
				500,518	SSE plc	8,711,860	2.31

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)			
8,182,985	Vodafone Group plc	9,428,852	2.50
	Total United Kingdom	82,634,696	21.90
	Total Equities	374,177,243	99.19
	Total Transferable securities and money market instruments admitted to an official exchange listing	374,177,243	99.19
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
10,332	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	1,013,067	0.27
	Total Ireland	1,013,067	0.27
	Total Funds	1,013,067	0.27
	Total Undertakings for collective investments in transferable securities	1,013,067	0.27
	Total value of investments	375,190,310	99.46
	(Total cost: EUR 382,666,969)		

*Minor differences due to rounding.

Threadneedle (Lux) - Pan European Equity Dividend

Portfolio Statement

as at September 30, 2022

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				ISLE OF MAN			
23,478	KBC Group NV	1,142,439	2.40	423,653	Strix Group plc	593,780	1.24
13,395	Melexis NV	937,650	1.96		Total Isle of Man	593,780	1.24
	Total Belgium	2,080,089	4.36				
DENMARK				ITALY			
38,512	Tryg A/S	812,666	1.70	228,199	Enel SpA	963,913	2.02
	Total Denmark	812,666	1.70	129,711	Nexi SpA	1,082,049	2.26
					Total Italy	2,045,962	4.28
FINLAND				JERSEY - CHANNEL ISLANDS			
16,033	Upm-Kymmene Oyj	522,355	1.09	117,961	WPP plc	1,008,114	2.11
	Total Finland	522,355	1.09		Total Jersey - Channel Islands	1,008,114	2.11
FRANCE				NETHERLANDS			
10,654	Air Liquide SA	1,252,484	2.62	6,602	ASM International NV	1,543,217	3.24
82,041	AXA SA	1,843,872	3.86	7,386	BE Semiconductor Industries	329,342	0.69
15,779	BNP Paribas	688,043	1.44	7,729	Koninklijke DSM NV	907,771	1.90
12,932	Compagnie de Saint-Gobain	479,131	1.00		Total Netherlands	2,780,330	5.83
10,644	Edenred	504,100	1.06				
2,090	Louis Vuitton Moet Hennessy SE	1,275,736	2.67	SPAIN			
8,877	Pernod-Ricard SA	1,676,421	3.51	121,294	Iberdrola SA	1,162,239	2.43
18,447	Sanofi	1,446,245	3.03	67,878	Inditex SA	1,444,444	3.03
11,494	Schneider Electric SE	1,344,108	2.82		Total Spain	2,606,683	5.46
34,999	TotalEnergies SE	1,689,577	3.54				
17,754	Vinci SA	1,476,600	3.09	SWEDEN			
	Total France	13,676,317	28.64	40,047	Atlas Copco AB - A	343,532	0.72
				50,008	Sandvik AB	701,704	1.47
					Total Sweden	1,045,236	2.19
GERMANY				SWITZERLAND			
21,679	Brenntag AG	1,352,337	2.84	6,704	Nestle SA - Reg	744,502	1.56
10,227	Daimler Truck Holding AG	238,800	0.50	1,408	Partners Group Holding AG - Reg	1,174,915	2.46
49,896	Deutsche Telekom AG - Reg	872,780	1.83		Total Switzerland	1,919,417	4.02
5,548	Dr Ing hc F Porsche AG	457,710	0.96				
6,980	Mercedes-Benz Group AG - Reg	365,403	0.76	UNITED KINGDOM			
5,751	SAP SE	483,774	1.01	128,267	3i Group plc	1,597,515	3.35
12,914	Siemens AG - Reg	1,306,897	2.74	103,700	Allfunds Group plc	785,528	1.65
18,547	Siemens Healthineers AG	821,261	1.72	34,254	Anglo American plc	1,067,722	2.24
	Total Germany	5,898,962	12.36	10,709	Astrazeneca plc	1,213,445	2.54
				142,964	Easyjet plc	482,853	1.01
				117,394	Ibstock plc	219,649	0.46
IRELAND							
157,537	Bank of Ireland Group plc	1,037,539	2.17				
36,492	CRH plc	1,206,790	2.54				
	Total Ireland	2,244,329	4.71				

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)			
5,609	London Stock Exchange Group plc	487,535	1.02
24,399	Persimmon plc	344,054	0.72
16,618	Reckitt Benckiser Group plc	1,131,617	2.37
38,705	SSE plc	673,687	1.41
88,245	St James's Place plc	1,041,741	2.18
712,460	Vodafone Group plc	820,933	1.72
	Total United Kingdom	9,866,279	20.67
	Total Equities	47,100,519	98.66
	Total Transferable securities and money market instruments admitted to an official exchange listing	47,100,519	98.66
	Total value of investments	47,100,519	98.66
	(Total cost: EUR 51,998,000)		

*Minor differences due to rounding.

Threadneedle (Lux) - Pan European Small Cap Opportunities

Portfolio Statement

as at September 30, 2022

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			
135,757	Azelis Group NV	3,095,260	0.86	702,068	Dalata Hotel Group Limited	1,979,832	0.55
309,528	Fagron	3,896,958	1.08	842,755	Irish Continental Group plc	3,244,607	0.90
525	Lotus Bakeries NV	2,756,250	0.76		Total Ireland	5,224,439	1.45
112,028	Melexis NV	7,841,960	2.17				
	Total Belgium	17,590,428	4.87				
DENMARK				ISLE OF MAN			
134,919	ALK-Abello A/S	2,191,961	0.61	2,223,037	Strix Group plc	3,115,744	0.86
82,405	Simcorp A/S	4,764,462	1.32		Total Isle of Man	3,115,744	0.86
	Total Denmark	6,956,423	1.93				
FINLAND				ITALY			
171,820	Huhtamaki Oyj	5,611,641	1.56	409,466	Carel Industries SpA	7,837,179	2.17
117,711	Musti Group Oyj	2,097,610	0.58	21,476	Diasorin SpA	2,465,445	0.68
76,140	Revenio Group Oyj	2,902,457	0.80	216,572	GVS SpA	1,305,929	0.36
142,572	Vaisala Oyj	5,332,193	1.48	310,642	Infrastrutture Wireless Italiane SpA	2,786,459	0.77
	Total Finland	15,943,901	4.42	63,169	Interpump Group SpA	2,111,108	0.59
				231,593	Marr SpA	2,239,504	0.62
				309,937	Technoprobe SpA	2,200,553	0.61
					Total Italy	20,946,177	5.80
FRANCE				JERSEY - CHANNEL ISLANDS			
235,159	Elis SA	2,443,302	0.68	1,074,469	JTC plc	8,423,494	2.34
252,328	Lectra	7,166,115	1.99		Total Jersey - Channel Islands	8,423,494	2.34
24,920	Remy Cointreau	4,258,828	1.18				
237,523	Verallia SA	5,491,532	1.52				
6,329	Virbac SA	1,689,843	0.47				
	Total France	21,049,620	5.84				
GERMANY				NETHERLANDS			
186,023	Cancom AG	4,531,520	1.26	41,241	BE Semiconductor Industries	1,838,936	0.51
175,433	CompuGroup Medical SE & Company KgaA	6,238,397	1.74	32,844	IMCD Group NV	4,026,674	1.12
168,434	CTS Eventim AG	7,161,814	1.99		Total Netherlands	5,865,610	1.63
39,414	Gerresheimer AG	1,982,524	0.55				
12,275	Hypoport AG	1,117,639	0.31				
77,649	Nemetschek SE	3,822,660	1.06				
84,355	Norma Group	1,166,630	0.32				
116,552	Stabilus SE	5,279,806	1.46				
59,334	Stratec Biomedical AG	4,841,654	1.34				
	Total Germany	36,142,644	10.03				
ICELAND				SPAIN			
1,415,393	Marel HF	4,387,718	1.22	441,118	Fluidra SA	6,846,151	1.90
	Total Iceland	4,387,718	1.22		Total Spain	6,846,151	1.90
				SWEDEN			
				443,223	Avanza Bank Holding AB	6,969,369	1.93
				354,581	Cint Group AB	2,000,931	0.55
				635,295	Elekta AB - B	3,322,648	0.92
				388,355	Engcon AB	2,418,353	0.67
				878,140	Fortnox AB	3,497,064	0.97
				299,650	Hexpol AB	2,532,980	0.70
				1,632,723	Karnov Group AB	8,169,839	2.26
				145,532	MIPS AB	4,465,670	1.24
				1,125,550	Munters Group AB	8,090,881	2.24

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

Threadneedle (Lux) - Pan European Small Cap Opportunities

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)			
SWEDEN (continued)				UNITED KINGDOM (continued)			
314,929	Nordnet AB	3,667,317	1.02	903,952	Watches of Switzerland Group plc	6,942,490	1.93
3,193	Stillfront Group AB	7,061	0.00				
204,483	Thule Group AB	4,203,749	1.16		Total United Kingdom	111,696,380	30.93
	Total Sweden	49,345,862	13.66		Total Equities	356,099,184	98.68
SWITZERLAND				Total Transferable securities and money market instruments admitted to an official exchange listing			
18,638	Belimo Holding AG	7,103,629	1.97			356,099,184	98.68
4,388	Inficon Holding AG	3,035,401	0.84	Other transferable securities and money market instruments			
3,480	LEM Holding SA	5,457,009	1.52	Equities			
459,086	SIG Combibloc Group AG	9,608,129	2.66	DENMARK			
11,737	Tecan Group AG - Reg	4,175,176	1.16	49,761	Ow Bunker A/S**	0	0.00
28,881	Vat Group AG	6,104,358	1.69		Total Denmark	0	0.00
98,238	VZ Holding AG	7,080,891	1.96		Total Equities	0	0.00
	Total Switzerland	42,564,593	11.80		Total Other transferable securities and money market instruments	0	0.00
UNITED KINGDOM				Undertakings for collective investments in transferable securities			
218,035	Abcam plc	3,341,631	0.93	Funds			
324,438	Allfunds Group plc	2,457,618	0.68	IRELAND			
1,976,406	Ascential plc	4,630,301	1.28	13	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	1,310	0.00
454,318	Auction Technology Group plc	3,685,954	1.02		Total Ireland	1,310	0.00
527,986	Big Yellow Group plc	6,377,320	1.76		Total Funds	1,310	0.00
527,567	CVS Group plc	10,297,812	2.85		Total Undertakings for collective investments in transferable securities	1,310	0.00
1,797,167	Dr. Martens plc	4,562,613	1.26		Total value of investments	356,100,494	98.68
178,504	FD Technologies PLC	2,896,463	0.80		(Total cost: EUR 386,553,773)		
332,372	Future plc	4,999,290	1.39	<i>*Minor differences due to rounding.</i>			
32,649	Games Workshop Group plc	2,155,923	0.60	<i>**Fair valued security.</i>			
256,763	Genus plc	7,659,705	2.12				
512,290	GlobalData plc	6,041,798	1.67				
1,101,352	Howden Joinery Group plc	6,340,149	1.76				
1,445,694	lbstock plc	2,704,952	0.75				
4,953,063	Johnson Service Group plc	4,458,727	1.24				
112,274	Keywords Studios plc	2,939,945	0.81				
935,599	Moonpig Group plc	1,700,437	0.47				
73,213	Renishaw plc	2,933,236	0.81				
670,353	Rightmove plc	3,683,331	1.02				
528,458	RWS Holdings plc	1,926,950	0.53				
538,318	Shaftesbury plc	2,256,112	0.63				
386,659	St James's Place plc	4,564,549	1.26				
1,181,839	Synthomer plc	1,434,227	0.40				
623,158	Victoria plc	3,145,661	0.87				
219,308	Victrex plc	4,173,313	1.15				
1,012,401	Volution Group plc	3,385,873	0.94				

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

Threadneedle (Lux) - Pan European Smaller Companies

Portfolio Statement

as at September 30, 2022

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				ICELAND					
293,084	Azelis Group NV	6,682,315	0.94	3,034,273	Marel HF	9,406,247	1.33		
1,322	Lotus Bakeries NV	6,940,500	0.98		Total Iceland	9,406,247	1.33		
102,526	Melexis NV	7,176,820	1.01						
	Total Belgium	20,799,635	2.93						
DENMARK				IRELAND					
308,520	ALK-Abello A/S	5,012,370	0.71	2,219,698	Dalata Hotel Group Limited	6,259,548	0.89		
169,915	Simcorp A/S	9,824,083	1.39	2,243,568	Irish Continental Group plc	8,637,737	1.22		
433,601	Tryg A/S	9,149,684	1.29		Total Ireland	14,897,285	2.11		
	Total Denmark	23,986,137	3.39						
FINLAND				ITALY					
155,923	Cargotec Corp.	4,849,205	0.69	114,205	Diasorin SpA	13,110,734	1.86		
347,873	Huhtamaki Oyj	11,361,532	1.61	1,382,455	Finecobank Banca Fineco SpA	17,605,564	2.49		
266,226	Musti Group Oyj	4,744,147	0.67	590,838	GVS SpA	3,562,753	0.50		
141,614	Revenio Group Oyj	5,398,326	0.76	1,351,218	Infrastrutture Wireless Italiane SpA	12,120,425	1.72		
	Total Finland	26,353,210	3.73	127,501	Interpump Group SpA	4,261,083	0.60		
FRANCE				JERSEY - CHANNEL ISLANDS					
381,830	Bureau Veritas SA	8,774,453	1.24	800,412	JTC plc	6,274,975	0.89		
140,101	Edenred	6,635,183	0.94		Total Jersey - Channel Islands	6,274,975	0.89		
882,657	Elis SA	9,170,806	1.29						
54,736	Remy Cointreau	9,354,382	1.32						
45,963	SEB SA	2,973,806	0.42						
110,986	Ubisoft Entertainment SA	3,143,124	0.44						
535,188	Verallia SA	12,373,547	1.75						
13,446	Virbac SA	3,590,082	0.51						
	Total France	56,015,383	7.91						
GERMANY				LUXEMBOURG					
395,138	Cancom AG	9,625,562	1.36	230,981	Eurofins Scientific SE	14,117,559	2.00		
60,757	Carl Zeiss Meditec AG	6,528,340	0.92		Total Luxembourg	14,117,559	2.00		
384,636	CompuGroup Medical SE & Company KgaA	13,677,656	1.93						
335,170	CTS Eventim AG	14,251,428	2.02						
100,326	Gerresheimer AG	5,046,398	0.71						
24,949	Hypoport AG	2,271,606	0.32						
109,537	Nemetschek SE	5,392,507	0.76						
146,224	Norma Group	2,022,278	0.29						
77,833	Puma AG Rudolf Dassler Sport	3,733,649	0.53						
187,727	Stabilus SE	8,504,033	1.20						
121,313	Stratec Biomedical AG	9,899,140	1.40						
367,437	TeamViewer AG	2,939,496	0.42						
	Total Germany	83,892,093	11.86						
				NETHERLANDS					
				54,500 ASM International NV				12,739,375	1.80
				87,574 BE Semiconductor Industries				3,904,925	0.55
				620,615 Davide Campari-Milano NV				5,655,044	0.80
				52,548 IMCD Group NV				6,442,385	0.91
				Total Netherlands				28,741,729	4.06
				SPAIN					
				843,848 Fluidra SA				13,096,521	1.85
				Total Spain				13,096,521	1.85
				SWEDEN					
				925,895 Avanza Bank Holding AB				14,559,046	2.06
				1,245,012 Elekta AB - B				6,511,521	0.92
				2,284,211 Fortnox AB				9,096,535	1.29

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)			
SWEDEN (continued)				UNITED KINGDOM (continued)			
602,892	Hexpol AB	5,096,325	0.72	1,778,278	Watches of Switzerland Group plc	13,657,448	1.93
80,691	MIPS AB	2,476,015	0.35				
470,602	Nordnet AB	5,480,113	0.77		Total United Kingdom	226,270,816	31.99
1,356,662	Stillfront Group AB	2,999,910	0.42				
410,088	Thule Group AB	8,430,564	1.19		Total Equities	703,297,909	99.43
	Total Sweden	54,650,029	7.72		Total Transferable securities and money market instruments admitted to an official exchange listing	703,297,909	99.43
SWITZERLAND				Undertakings for collective investments in transferable securities			
36,920	Belimo Holding AG	14,071,573	1.99	Funds			
8,991	Inficon Holding AG	6,219,528	0.88	IRELAND			
917,855	SIG Group AG	19,209,624	2.72	35,806	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	3,510,728	0.50
25,862	Tecan Group AG - Reg	9,199,831	1.30		Total Ireland	3,510,728	0.50
57,366	Vat Group AG	12,125,017	1.71		Total Funds	3,510,728	0.50
	Total Switzerland	60,825,573	8.60		Total Undertakings for collective investments in transferable securities	3,510,728	0.50
UNITED KINGDOM					Total value of investments	706,808,637	99.93
465,862	Abcam plc	7,139,858	1.01		(Total cost: EUR 847,059,398)		
1,289,391	Allfunds Group plc	9,767,138	1.37				
4,541,786	Ascential plc	10,640,444	1.50				
1,007,299	Auction Technology Group plc	8,172,377	1.16				
412,460	Aveva Group plc	14,767,194	2.09				
1,127,538	Big Yellow Group plc	13,619,057	1.93				
943,042	CVS Group plc	18,407,651	2.60				
3,621,633	Dr. Martens plc	9,194,532	1.30				
3,054,405	Elementis plc	3,141,115	0.44				
379,684	FD Technologies PLC	6,160,873	0.87				
700,189	Future plc	10,531,717	1.49				
61,815	Games Workshop Group plc	4,081,852	0.58				
568,124	Genus plc	16,948,168	2.40				
732,170	GlobalData plc	8,634,998	1.22				
2,214,113	Howden Joinery Group plc	12,745,976	1.80				
2,900,617	Ibstock plc	5,427,171	0.77				
1,806,035	Moonpig Group plc	3,282,440	0.46				
231,608	Renishaw plc	9,279,240	1.31				
892,456	Rentokil Initial plc	4,855,905	0.69				
1,023,459	RWS Holdings plc	3,731,904	0.53				
1,086,208	Shaftesbury plc	4,552,340	0.64				
1,190,768	St James's Place plc	14,057,137	1.99				
1,601,560	Synthomer plc	1,943,582	0.27				
929,954	Victoria plc	4,694,347	0.66				
359,251	Victrex plc	6,836,352	0.98				

*Minor differences due to rounding.

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

Threadneedle (Lux) - European Select

Portfolio Statement

as at September 30, 2022

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)			
DENMARK				SWEDEN			
275,348	DSV A/S	33,180,491	2.67	3,594,197	Atlas Copco AB - A	34,646,966	2.79
461,705	Novo-Nordisk A/S	47,279,222	3.81	2,083,814	Sandvik AB	29,239,720	2.35
2,479,250	Tryg A/S	52,316,193	4.21		Total Sweden	63,886,686	5.14
	Total Denmark	132,775,906	10.69				
FRANCE				SWITZERLAND			
109,587	Air Liquide SA	12,883,048	1.04	100,773	Lonza Group AG - Reg	50,824,379	4.09
486,888	Dassault Systemes SE	17,398,943	1.40	706,959	Nestle SA - Reg	78,510,223	6.32
26,472	Hermes International	32,216,424	2.59	8,109	Partners Group Holding AG - Reg	6,766,607	0.54
214,676	Legrand SA	14,310,302	1.15	36,087	Roche Holding AG	12,105,467	0.97
190,655	L'Oreal SA	62,963,814	5.07	197,983	Sika AG	41,209,647	3.32
124,175	Louis Vuitton Moet Hennessy SE	75,796,419	6.11	108,340	Vat Group AG	22,899,006	1.84
285,774	Pernod-Ricard SA	53,968,420	4.34		Total Switzerland	212,315,329	17.08
474,440	Schneider Electric SE	55,481,014	4.47				
	Total France	325,018,384	26.17				
GERMANY				UNITED KINGDOM			
838,927	Brenntag AG	52,332,265	4.22	1,769,725	Allfunds Group plc	13,405,667	1.08
110,913	Dr Ing hc F Porsche AG	9,150,323	0.74		Total United Kingdom	13,405,667	1.08
490,074	SAP SE	41,225,024	3.32				
524,351	Siemens Healthineers AG	23,218,262	1.87		Total Equities	1,227,895,066	98.85
859,713	Zalando SE	17,391,994	1.40		Total Transferable securities and money market instruments admitted to an official exchange listing	1,227,895,066	98.85
	Total Germany	143,317,868	11.55				
ITALY				Undertakings for collective investments in transferable securities			
2,516,341	Fincobank Banca Fineco SpA	32,045,603	2.58	Funds			
1,487,170	Nexi SpA	12,405,972	1.00	IRELAND			
	Total Italy	44,451,575	3.58	97,923	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	9,601,353	0.77
NETHERLANDS				10,204	ILF EUR Liquidity Fund	983,686	0.08
11,981	Adyen NV	15,596,866	1.26		Total Ireland	10,585,039	0.85
143,606	ASML Holding NV	62,267,562	5.01				
4,661,859	Davide Campari-Milano NV	42,478,859	3.42		Total Funds	10,585,039	0.85
270,157	IMCD Group NV	33,121,248	2.67		Total Undertakings for collective investments in transferable securities	10,585,039	0.85
188,305	Koninklijke DSM NV	22,116,422	1.78		Total value of investments	1,238,480,105	99.70
751,317	STMicroelectronics NV	24,229,973	1.95				
	Total Netherlands	199,810,930	16.09				
SPAIN							
644,666	Amadeus IT Holding SA - A	30,885,947	2.48				
2,914,792	Inditex SA	62,026,774	4.99				
	Total Spain	92,912,721	7.47				

*Minor differences due to rounding.

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

Threadneedle (Lux) - European Smaller Companies

Portfolio Statement

as at September 30, 2022

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)			
924,186	Azelis Group NV	21,071,440	1.69	258,356	Stratec Biomedical AG	21,081,849	1.70
2,518	Lotus Bakeries NV	13,219,500	1.06	Total Germany		214,077,556	17.20
495,413	Melexis NV	34,678,910	2.78	ICELAND			
376,036	Umicore SA	11,329,965	0.91	5,128,285	Marel HF	15,897,684	1.28
Total Belgium		80,299,815	6.44	Total Iceland		15,897,684	1.28
DENMARK				IRELAND			
1,016,951	Alk-Abello A/S	16,521,894	1.33	3,031,829	Dalata Hotel Group Limited	8,549,758	0.69
388,380	Simcorp A/S	22,455,212	1.79	5,240,436	Irish Continental Group plc	20,175,679	1.62
1,500,256	Tryg A/S	31,657,833	2.54	241,210	Kingspan Group plc	11,177,671	0.90
Total Denmark		70,634,939	5.66	Total Ireland		39,903,108	3.21
FINLAND				ITALY			
355,563	Cargotec Corp.	11,058,009	0.89	188,166	Diasorin SpA	21,601,457	1.74
843,222	Huhtamaki Oyj	27,539,631	2.20	2,527,903	Fincobank Banca Fineco SpA	32,192,845	2.59
635,195	Konecranes Oyj	13,008,794	1.05	1,275,584	GVS SpA	7,691,772	0.62
461,070	Musti Group Oyj	8,216,267	0.66	2,703,878	Infrastrutture Wireless Italiane SpA	24,253,786	1.95
225,168	Revenio Group Oyj	8,583,404	0.69	563,199	Intercos SpA	5,913,590	0.48
473,525	Vaisala Oyj	17,709,835	1.42	208,059	Interpump Group SpA	6,953,332	0.56
Total Finland		86,115,940	6.91	1,193,762	Marr SpA	11,543,679	0.93
FRANCE				1,485,105	Nexi SpA	12,388,746	1.00
1,385,369	Bureau Veritas SA	31,835,780	2.55	1,009,776	Technoprobe SpA	7,169,410	0.58
332,614	Edenred	15,752,599	1.27	Total Italy		129,708,617	10.45
1,607,496	Elis SA	16,701,883	1.33	LUXEMBOURG			
147,218	Remy Cointreau	25,159,556	2.02	383,196	Eurofins Scientific SE	23,420,940	1.88
113,025	SEB SA	7,312,718	0.59	Total Luxembourg		23,420,940	1.88
29,748	Somfy SA	2,829,035	0.23	NETHERLANDS			
961,094	Verallia SA	22,220,493	1.79	131,744	ASM International NV	30,795,160	2.47
Total France		121,812,064	9.78	144,468	BE Semiconductor Industries	6,441,828	0.52
GERMANY				2,631,402	Davide Campari-Milano NV	23,977,335	1.93
53,680	Atoss Software AG	6,162,464	0.50	255,025	IMCD Group NV	31,266,065	2.51
419,114	Brenntag AG	26,144,331	2.10	Total Netherlands		92,480,388	7.43
551,524	Cancom AG	13,435,125	1.08	SPAIN			
127,795	Carl Zeiss Meditec AG	13,731,573	1.10	1,584,055	Fluidra SA	24,584,534	1.98
587,350	CompuGroup Medical SE & Company KgaA	20,886,166	1.68	Total Spain		24,584,534	1.98
687,230	CTS Eventim AG	29,221,020	2.35	SWEDEN			
214,048	Gerresheimer AG	10,766,614	0.87	1,525,354	Avanza Bank Holding AB	23,985,114	1.93
44,213	Hypoport AG	4,025,594	0.32				
362,355	Nemetschek SE	17,838,737	1.43				
264,828	Puma AG Rudolf Dassler Sport	12,703,799	1.02				
64,297	Sartorius AG	22,960,458	1.84				
333,771	Stabilus SE	15,119,826	1.21				

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

Threadneedle (Lux) - Asian Equity Income

Portfolio Statement

as at September 30, 2022

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)			
65,468	Australia & New Zealand Banking Group Limited	959,712	2.30	309,000	Xinyi Glass Holdings Limited	449,531	1.07
81,311	Coles Group Limited	858,943	2.06	Total Hong Kong			
299,768	Deterra Royalties Limited	770,943	1.85	5,385,770 12.91			
124,398	Dexus Property Group	617,459	1.48	INDIA			
84,213	Graincorp Limited	422,329	1.01	238,036	Embassy Office Parks REIT	1,011,906	2.43
9,940	Macquarie Group Limited	976,150	2.34	45,638	HDFC Bank Limited	797,352	1.91
29,984	Oz Minerals Limited	496,992	1.19	102,315	Hindalco Industries Limited	491,178	1.18
113,235	Santos Limited	516,184	1.24	41,183	Tech Mahindra Limited	510,575	1.22
161,563	Transurban Group	1,281,841	3.08	Total India			
Total Australia				2,811,011 6.74			
6,900,553 16.55				INDONESIA			
CAYMAN ISLANDS				3,639,378	Bank Rakyat Indonesia	1,073,101	2.57
375	Chailease Holding Company Limited	10,778	0.03	3,488,100	Telkom Indonesia Persero Tbk PT	1,021,623	2.45
193,000	China Mengniu Dairy Company Limited	765,862	1.84	Total Indonesia			
286,000	China Resources Land Limited	1,125,796	2.70	2,094,724 5.02			
40,700	JD.com Inc. - A	1,029,696	2.47	REPUBLIC OF KOREA (SOUTH)			
69,485	NetEase Inc.	1,048,926	2.52	48,421	Hanon Systems	281,585	0.68
Total Cayman Islands				20,326	KB Financial Group Inc.	620,849	1.49
3,981,058 9.56				13,672	Kia Corp.	687,089	1.65
CHINA				25,331	Kt Corp.	640,934	1.54
617,200	Baoshan Iron & Steel Company Limited - A	455,379	1.09	48,349	Samsung Electronics Company Limited Pfd	1,584,939	3.80
1,393,000	China Construction Bank Corp.	805,642	1.93	24,559	SK Telecom Company Limited	872,021	2.09
126,500	China Merchants Bank Company Limited - H	588,191	1.41	Total Republic of Korea (South)			
148,542	Inner Mongolia Yili Industrial Group Company Limited - A	687,166	1.65	4,687,417 11.25			
157,500	Ping An Insurance Group Company of China Limited	786,506	1.89	SINGAPORE			
22,800	Wuliangye Yibin Company Limited - A	541,220	1.30	535,200	Capitamall Trust	716,137	1.72
Total China				43,700	Jardine Cycle & Carriage Limited	1,029,078	2.47
3,864,104 9.27				282,500	Keppel Corp. Limited	1,368,302	3.28
HONG KONG				60,700	United Overseas Bank Limited	1,106,638	2.66
167,200	AIA Group Limited	1,394,059	3.34	Total Singapore			
285,500	Boc Hong Kong Holdings Limited	951,071	2.28	4,220,155 10.13			
168,000	Galaxy Entertainment Group Limited	993,031	2.38	TAIWAN			
15,122	Hong Kong Exchanges and Clearing Limited	519,355	1.25	137,750	Chailease Holding Company Limited	791,814	1.90
97,500	Sun Hung Kai Properties Limited	1,078,723	2.59	171,000	Chroma ATE Inc.	969,478	2.33
				735,000	CTBC Financial Holding Company Limited	459,533	1.10
				20,000	MediaTek Inc.	347,097	0.83

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)			
229,000	Taiwan Semiconductor Manufacturing Company Limited	3,043,807	7.31
	Total Taiwan	5,611,729	13.47
THAILAND			
54,900	PTT Exploration & Production plc	233,600	0.56
2,341,800	Thai Beverage plc	979,219	2.35
480,963	Thai Oil plc	653,479	1.57
	Total Thailand	1,866,298	4.48
	Total Equities	41,422,819	99.38
	Total Transferable securities and money market instruments admitted to an official exchange listing	41,422,819	99.38
	Total value of investments	41,422,819	99.38
	(Total cost: USD 46,067,286)		

*Minor differences due to rounding.

Threadneedle (Lux) - Global Technology

Portfolio Statement

as at September 30, 2022

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)			
97,070	Shaw Communications Inc.	2,372,973	0.46	683,205	Bloom Energy Corp.	13,657,268	2.64
	Total Canada	2,372,973	0.46	48,501	Broadcom Inc.	21,534,929	4.16
CAYMAN ISLANDS				85,925	Cerence Inc.	1,353,319	0.26
117,951	Globalfoundries Inc.	5,702,931	1.10	70,153	Comcast Corp.	2,057,587	0.40
236,214	Smart Global Holdings Inc.	3,748,716	0.73	131,001	Dell Technologies Inc. - C	4,476,304	0.87
	Total Cayman Islands	9,451,647	1.83	608,592	Dropbox Inc. - A	12,610,026	2.44
GERMANY				135,096	Dxc Technology Company	3,307,150	0.64
209,127	TeamViewer AG	1,638,970	0.32	275,360	Ebay Inc.	10,136,002	1.96
	Total Germany	1,638,970	0.32	368,413	Eiger Biopharmaceuticals Inc.	2,774,150	0.54
ISRAEL				52,453	F5 Inc.	7,591,523	1.47
18,527	Cyberark Software Limited	2,777,938	0.53	64,457	Fidelity National Information Services Inc.	4,871,015	0.94
13,893	Tower Semiconductor Limited	610,458	0.12	68,500	Fiserv Inc.	6,409,545	1.24
	Total Israel	3,388,396	0.65	204,095	Fortinet Inc.	10,027,187	1.94
JAPAN				174,660	GoDaddy Inc.	12,379,900	2.40
1,299,400	Renesas Electronics Corp.	10,790,552	2.09	106,401	Hireright Holdings Corp.	1,623,679	0.31
139,000	Sumco Corp.	1,621,002	0.31	238,429	HP inc.	5,941,651	1.15
	Total Japan	12,411,554	2.40	27,976	Intapp Inc.	522,312	0.10
NETHERLANDS				78,387	Lam Research Corp.	28,689,643	5.54
57,943	NXP Semiconductor NV	8,547,172	1.65	114,007	Lumentum Holdings Lite US	7,817,460	1.51
	Total Netherlands	8,547,172	1.65	274,626	Marvell Technology Inc.	11,784,202	2.28
SWEDEN				130,696	Microchip Technology Inc.	7,976,377	1.54
825,061	Telefonaktiebolaget LM Ericsson - ADR	4,735,851	0.91	147,369	Micron Technology Inc.	7,383,187	1.43
	Total Sweden	4,735,851	0.91	83,845	Microsoft Corp.	19,527,501	3.77
UNITED STATES				22,037	National Instruments Corp.	831,676	0.16
112,582	Activision Blizzard Inc.	8,369,346	1.62	185,816	NetApp Inc.	11,492,720	2.22
119,875	Advanced Energy Industries Inc.	9,279,524	1.80	497,450	Nortonlifelock Inc.	10,018,643	1.94
230,879	Alphabet Inc. - A	22,083,576	4.27	9,562	ON Semiconductor Corp.	595,999	0.12
96,780	Alphabet Inc. - C	9,305,397	1.80	173,502	Oracle Corp.	10,595,767	2.05
107,326	Analog Devices Inc.	14,954,805	2.89	66,896	Palo Alto Networks Inc.	10,956,895	2.12
236,023	Apple Inc.	32,618,379	6.30	96,099	Qorvo Inc.	7,631,222	1.48
190,774	Applied Materials Inc.	15,630,114	3.02	164,034	Rambus Inc.	4,169,744	0.81
36,951	Arista Networks Inc.	4,171,398	0.81	26,870	Salesforce.com Inc.	3,864,981	0.75
				191,144	Samsara Inc.	2,307,108	0.45
				11,367	Skyworks Solutions Inc.	969,264	0.19
				9,121	Splunk Inc.	685,899	0.13
				152,205	Synaptics Inc.	15,069,817	2.92
				62,453	Synopsys Inc.	19,080,016	3.69
				33,719	Tenable Holdings Inc.	1,173,421	0.23
				227,520	Teradyne Inc.	17,098,128	3.31
				140,951	Thoughtworks Holding Inc.	1,478,576	0.29
				2,130	T-Mobile USA Inc.	285,782	0.06
				166,534	Viavi Solutions Inc.	2,173,269	0.42
				79,024	Visa Inc. - A	14,038,614	2.72
				44,075	VMware Inc. - A	4,692,225	0.91
				206,915	Western Digital Corp.	6,735,083	1.30

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)			
463,474	Xperi Holding Corp.	6,553,522	1.27
	Total United States	473,362,827	91.58
	Total Equities	515,909,390	99.80
	Total Transferable securities and money market instruments admitted to an official exchange listing	515,909,390	99.80
	Total value of investments	515,909,390	99.80

(Total cost: USD 519,306,969)

*Minor differences due to rounding.

Threadneedle (Lux) - UK Equity Income

Portfolio Statement

as at September 30, 2022

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)			
3,312,245	Sherborne Investors Guernsey	1,563,380	0.71	1,046,991	Wincanton plc	3,062,449	1.40
	Total Guernsey - Channel Islands	1,563,380	0.71		Total United Kingdom	216,850,863	98.89
UNITED KINGDOM				Total Equities			
723,021	3i Group plc	7,902,620	3.60	Total Transferable securities and money market instruments admitted to an official exchange listing			
223,283	Astrazeneca plc	22,203,261	10.12	218,414,243			
1,066,428	BAE Systems plc	8,422,648	3.84	99.60			
4,196,542	BT Group plc	5,092,504	2.32	Undertakings for collective investments in transferable securities			
5,402,985	Centrica plc	3,827,475	1.75	Funds			
840,530	Chesnara plc	2,307,255	1.05	IRELAND			
323,785	Compass Group	5,844,319	2.67	520,867	BlackRock ICS Sterling Liquidity Fund	520,867	0.24
2,424,152	Direct Line Insurance Group plc	4,496,802	2.05	Total Ireland			
1,185,437	DS Smith plc	3,045,388	1.39	520,867			
919,779	Elementis plc	830,101	0.38	0.24			
71,235	Ferguson plc	6,698,939	3.05	Total Funds			
90,922	Go-Ahead Group plc	1,405,654	0.64	520,867			
765,360	GSK Plc	9,994,071	4.56	0.24			
956,702	Haleon plc	2,671,590	1.22	Total Undertakings for collective investments in transferable securities			
4,045,116	Hays plc	4,126,018	1.88	520,867			
121,686	Hostmore plc	20,005	0.01	0.24			
252,795	Imi plc	2,828,776	1.29	Total value of investments			
757,752	Imperial Brands plc	14,056,300	6.41	218,935,110			
4,889,012	ITV plc	2,800,426	1.28	99.84			
319,422	JD Wetherspoon plc	1,292,381	0.59	(Total cost: GBP 234,836,679)			
197,360	Johnson Matthey plc	3,616,622	1.65	<i>*Minor differences due to rounding.</i>			
2,558,245	Legal & General Group plc	5,538,600	2.53				
3,252,761	Marks & Spencer Group plc	3,209,825	1.46				
1,857,481	Melrose Industries plc	1,898,345	0.87				
529,388	Morgan Crucible Company	1,201,711	0.55				
141,839	Morgan Sindall plc	2,096,380	0.96				
205,284	Oxford Instruments plc	3,662,267	1.67				
1,100,941	Pearson plc	9,542,957	4.35				
202,161	Pennon Group plc	1,591,007	0.73				
1,505,611	Phoenix Group Holdings plc	7,931,559	3.62				
1,313,301	Rank Group plc	895,671	0.41				
323,954	Relx plc	7,133,467	3.25				
2,462,581	Rentokil Initial plc	11,758,825	5.36				
1,811,010	RS Group plc	17,548,686	8.00				
403,833	Smiths Group plc	6,097,878	2.78				
802,867	Tate & Lyle plc	5,459,496	2.49				
2,350,873	Tesco plc	4,861,605	2.22				
40,597	Unbound Group plc	4,263	0.00				
200,480	Unilever plc	7,957,051	3.62				
215,534	United Utilities Group plc	1,915,666	0.87				

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

Threadneedle (Lux) - American Absolute Alpha

Portfolio Statement

as at September 30, 2022

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)			
10,331	Shopify Inc. - A	278,317	0.68	96,638	Nov Inc.	1,563,603	3.79
	Total Canada	278,317	0.68	3,626	Qualcomm Inc.	409,665	0.99
				20,588	Ranpak Holdings Corp.	70,411	0.17
				7,557	Salesforce.com Inc.	1,086,999	2.64
				8,098	Schnitzer Steel Industries Inc.	230,469	0.56
				256,373	Sharecare Inc.	487,109	1.18
				1,871	Shift4 Payments Inc.	83,465	0.20
				17,396	State Street Corp.	1,057,851	2.57
				1,427	Svb Financial Group	479,158	1.16
				3,023	Target Corp.	448,582	1.09
				11,740	Teradata Corp.	364,644	0.88
				3,469	Teradyne Inc.	260,695	0.63
				8,895	Transunion	529,164	1.29
				5,512	Trimble Navigation Limited	299,136	0.73
				10,282	Uber Technologies Inc.	272,473	0.66
				9,605	United Parcel Service Inc.	1,551,592	3.76
				6,707	Vertex Pharmaceuticals Inc.	1,941,945	4.72
				5,652	Voya Financial Inc.	341,946	0.83
				7,790	WillScot Mobile Mini Holdings Corp.	314,171	0.76
				11,874	Xponential Fitness Inc.	216,819	0.53
					Total United States	36,487,193	88.52
					Total Equities	37,470,985	90.91
					Total Transferable securities and money market instruments admitted to an official exchange listing	37,470,985	90.91
					Undertakings for collective investments in transferable securities		
					Funds		
					IRELAND		
				681,205	BlackRock ICS US Dollar Liquidity Fund	681,205	1.65
					Total Ireland	681,205	1.65
					Total Funds	681,205	1.65
					Total Undertakings for collective investments in transferable securities	681,205	1.65
					Total value of investments	38,152,190	92.56
					(Total cost: USD 43,280,498)		

*Minor differences due to rounding.

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

Threadneedle (Lux) - Credit Opportunities

Portfolio Statement

as at September 30, 2022

Nominal Value	Investment	Market	% of	Nominal Value	Investment	Market	% of		
		Value EUR	Net Asset Value*			Value 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				FRANCE (continued)					
EUR	1,648,000	APA Infrastructure Limited 1.25% 15/03/2033	1,145,719	0.18	EUR	1,400,000	Electricite de France SA - Perp FRN	957,394	0.15
EUR	1,098,000	Ausgrid Finance Pty Limited 0.88% 07/10/2031	788,791	0.13	EUR	1,165,000	Elior Group SA 3.75% 15/07/2026	896,195	0.14
EUR	1,100,000	Ausgrid Finance Pty Limited 0.88% 07/10/2031	790,228	0.13	EUR	1,505,000	Faurecia SE 3.13% 15/06/2026	1,267,311	0.20
EUR	2,220,000	AusNet Services Holdings Pty Limited 0.63% 25/08/2030	1,671,806	0.27	EUR	3,531,000	Getlink SE 3.50% 30/10/2025	3,236,079	0.52
		Total Australia	4,396,544	0.71	EUR	3,793,000	Iliad Holdings SAS 5.13% 15/10/2026	3,434,419	0.55
					EUR	900,000	Iliad SA 0.75% 11/02/2024	848,978	0.14
					EUR	900,000	Iliad SA 1.50% 14/10/2024	840,809	0.14
					EUR	2,315,000	Iqera Group SAS 6.50% 30/09/2024	2,186,649	0.35
					EUR	3,318,000	Paprec Holding SA 4.00% 31/03/2025	2,982,465	0.48
					EUR	2,000,000	RTE Reseau de Transport d'Electricite SADR 1.50% 27/09/2030	1,678,801	0.27
		Total Belgium	10,262,062	1.65			Total France	28,286,808	4.53
BELGIUM				GERMANY					
EUR	6,700,000	Belfius Bank SA Perp FRN	6,264,500	1.01	EUR	1,400,000	Adler Real Estate AG 1.88% 27/04/2023	1,147,391	0.18
EUR	2,200,000	Elia Transmission Belgium SA 0.88% 28/04/2030	1,763,434	0.28	EUR	1,150,000	Adler Real Estate AG 2.13% 06/02/2024	900,413	0.14
EUR	2,800,000	Kbc Group NV - Perp FRN	2,234,128	0.36	EUR	4,200,000	Alstria office REIT-AG 0.50% 26/09/2025	3,445,702	0.55
		Total Belgium	10,262,062	1.65	EUR	4,700,000	Amprion GmbH 0.63% 23/09/2033	3,252,389	0.52
					EUR	1,600,000	Amprion GmbH 3.97% 22/09/2032	1,573,909	0.25
					EUR	2,700,000	Bayer AG 1.00% 12/01/2036	1,724,492	0.28
					EUR	2,844,000	Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027	2,337,325	0.38
					EUR	5,600,000	Commerzbank AG FRN 05/12/2030	5,105,812	0.82
					EUR	2,300,000	Deutsche Bank AG FRN 19/11/2030	1,743,839	0.28
					EUR	2,400,000	Deutsche Lufthansa AG 2.88% 16/05/2027	1,879,744	0.31
					EUR	700,000	Deutsche Lufthansa AG 3.00% 29/05/2026	590,086	0.09
					EUR	1,100,000	Deutsche Lufthansa AG 3.75% 11/02/2028	870,825	0.14
					EUR	1,081,000	Gruenthal GmbH 3.63% 15/11/2026	928,711	0.15
					EUR	456,000	Gruenthal GmbH 4.13% 15/05/2028	380,211	0.06
					EUR	1,215,000	Gruenthal GmbH 4.13% 15/05/2028	1,013,063	0.16
CAYMAN ISLANDS				GERMANY					
GBP	11,910,000	Southern Water Services Finance Limited 2.38% 28/05/2028	10,949,255	1.76	EUR	1,400,000	Adler Real Estate AG 1.88% 27/04/2023	1,147,391	0.18
USD	742,000	Tencent Holdings Limited 3.24% 03/06/2050	459,630	0.07	EUR	1,150,000	Adler Real Estate AG 2.13% 06/02/2024	900,413	0.14
USD	1,333,000	Tencent Holdings Limited 3.60% 19/01/2028	1,227,584	0.20	EUR	4,200,000	Alstria office REIT-AG 0.50% 26/09/2025	3,445,702	0.55
USD	1,800,000	Tencent Holdings Limited 3.93% 19/01/2038	1,423,518	0.23	EUR	4,700,000	Amprion GmbH 0.63% 23/09/2033	3,252,389	0.52
GBP	5,506,000	Thames Water Utilities 2.88% 03/05/2027	5,113,844	0.82	EUR	1,600,000	Amprion GmbH 3.97% 22/09/2032	1,573,909	0.25
		Total Cayman Islands	19,173,831	3.08	EUR	2,700,000	Bayer AG 1.00% 12/01/2036	1,724,492	0.28
					EUR	2,844,000	Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027	2,337,325	0.38
					EUR	5,600,000	Commerzbank AG FRN 05/12/2030	5,105,812	0.82
					EUR	2,300,000	Deutsche Bank AG FRN 19/11/2030	1,743,839	0.28
					EUR	2,400,000	Deutsche Lufthansa AG 2.88% 16/05/2027	1,879,744	0.31
					EUR	700,000	Deutsche Lufthansa AG 3.00% 29/05/2026	590,086	0.09
					EUR	1,100,000	Deutsche Lufthansa AG 3.75% 11/02/2028	870,825	0.14
					EUR	1,081,000	Gruenthal GmbH 3.63% 15/11/2026	928,711	0.15
					EUR	456,000	Gruenthal GmbH 4.13% 15/05/2028	380,211	0.06
					EUR	1,215,000	Gruenthal GmbH 4.13% 15/05/2028	1,013,063	0.16
DENMARK				FRANCE					
EUR	575,000	Danske Bank AS FRN 15/05/2031	481,767	0.08	EUR	1,209,000	Altice France SA 2.50% 15/01/2025	1,080,362	0.17
		Total Denmark	481,767	0.08	USD	2,700,000	BNP Paribas SA - Perp FRN	2,561,139	0.41
					EUR	2,600,000	BPCE SA FRN 13/10/2046	1,750,543	0.28
					EUR	1,717,000	Casino Guichard Perrachon SA 6.63% 15/01/2026	900,406	0.14
					EUR	5,200,000	Electricite de France SA - Perp FRN	3,665,258	0.59

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*	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)				ISLE OF MAN					
EUR	2,355,000	HT Troplast AG 9.25% 15/07/2025	2,089,855	0.34	EUR	3,200,000	Playtech plc 3.75% 12/10/2023	3,130,151	0.50
EUR	1,308,000	Ineos Styrolution Group GmbH 2.25% 16/01/2027	1,012,247	0.16	Total Isle of Man				
EUR	3,000,000	Mahle GmbH 2.38% 14/05/2028	1,982,889	0.32	3,130,151 0.50				
EUR	2,378,000	PCF GmbH 4.75% 15/04/2026	1,925,632	0.31	ITALY				
EUR	3,240,000	Peach Property Finance GmbH 4.38% 15/11/2025	2,611,296	0.42	EUR	932,000	Aeroporti di Roma SpA 1.75% 30/07/2031	669,499	0.11
EUR	2,500,000	Schaeffler AG 2.75% 12/10/2025	2,271,961	0.37	EUR	1,444,000	Banca Monte dei Paschi di Siena SpA 1.88% 09/01/2026	1,173,112	0.19
EUR	1,300,000	Schaeffler AG 3.38% 12/10/2028	1,065,511	0.17	EUR	3,261,000	Fis Fabbrica Italiana Sintetici SpA 5.63% 01/08/2027	2,730,495	0.44
EUR	2,288,000	Techem Verwaltungsgesellschaft 674 mbH 2.00% 15/07/2025	2,010,694	0.32	EUR	100,000	Gamma Bidco SpA 5.13% 15/07/2025	90,374	0.01
EUR	1,300,000	Thyssenkrupp AG 1.88% 06/03/2023	1,276,583	0.21	EUR	362,000	Gamma Bidco SpA 6.25% 15/07/2025	334,997	0.06
EUR	2,750,000	Thyssenkrupp AG 2.88% 22/02/2024	2,583,677	0.41	EUR	1,673,000	Lkq Italia Bondco 3.88% 01/04/2024	1,642,018	0.26
EUR	400,000	Vier Gas Transport GmbH 0.13% 10/09/2029	290,972	0.05	EUR	1,096,000	Lottomatica SpA 9.75% 30/09/2027	1,099,748	0.18
EUR	1,100,000	Vier Gas Transport GmbH 4.00% 26/09/2027	1,080,214	0.17	EUR	3,342,000	Nexi SpA 1.75% 31/10/2024	3,233,244	0.52
EUR	3,100,000	Vier Gas Transport GmbH 4.63% 26/09/2032	3,032,745	0.49	EUR	1,500,000	Telecom Italia SpA 4.00% 11/04/2024	1,452,304	0.23
EUR	2,700,000	Volkswagen Financial Services AG 0.88% 31/01/2028	2,267,933	0.36	Total Italy				
EUR	3,200,000	Vonovia SE 1.50% 14/06/2041	1,747,008	0.28	12,425,791 2.00				
Total Germany				54,143,129 8.69	JERSEY - CHANNEL ISLANDS				
INDIA					EUR	2,916,000	Adient Global Holdings Limited 3.50% 15/08/2024	2,702,145	0.43
USD	3,630,000	Adani Ports & Special Economic Zone Limited 4.38% 03/07/2029	3,115,108	0.50	EUR	7,300,000	Avis Budget Finance plc 4.13% 15/11/2024	7,007,379	1.14
USD	2,929,000	GMR Hyderabad International Airport 4.25% 27/10/2027	2,427,334	0.39	USD	2,338,465	Galaxy Pipeline Assets Bidco Limited 2.16% 31/03/2034	1,964,398	0.32
Total India				5,542,442 0.89	EUR	1,542,000	Heathrow Funding Limited 1.13% 08/10/2030	1,184,980	0.19
IRELAND					Total Jersey - Channel Islands				
EUR	4,767,000	AIB Group plc FRN 19/11/2029	4,306,627	0.69	12,858,902 2.08				
EUR	1,275,000	AIB Group plc FRN 30/05/2031	1,109,573	0.18	LUXEMBOURG				
EUR	3,710,000	Bank of Ireland Group plc FRN 11/08/2031	3,036,793	0.49	EUR	1,600,000	Adler Group SA 3.25% 05/08/2025	883,917	0.14
EUR	4,533,000	Eircom Finance DAC 3.50% 15/05/2026	4,017,497	0.65	EUR	2,295,000	Altice Financing SA 3.00% 15/01/2028	1,733,004	0.28
Total Ireland				12,470,490 2.01	EUR	3,597,000	Altice France Holding SA 8.00% 15/05/2027	2,739,427	0.44
					EUR	3,300,000	Aroundtown SA 0.38% 15/04/2027	2,502,525	0.40
					EUR	3,900,000	Aroundtown SA 1.45% 09/07/2028	2,938,556	0.48
					GBP	1,855,000	Aroundtown SA 3.00% 16/10/2029	1,529,186	0.25

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*	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)					
LUXEMBOURG (continued)				NETHERLANDS (continued)					
EUR	1,138,000	Becton Dickinson Euro Finance Sarl 1.21% 12/02/2036	772,078	0.13	EUR	3,140,000	Stichting AK Rabobank - Perp 6.50%	2,885,824	0.46
EUR	1,150,000	Becton Dickinson Euro Finance Sarl 1.34% 13/08/2041	696,155	0.11	EUR	2,610,734	Summer Bidco BV 9.00% 15/11/2025	1,927,969	0.31
EUR	2,826,000	Canpack SA 2.38% 01/11/2027	2,258,268	0.36	EUR	1,600,000	Telefonica Europe BV - Perp FRN	1,229,976	0.20
EUR	2,123,775	Cirsa Finance International Sarl 6.25% 20/12/2023	2,076,548	0.33	EUR	5,700,000	Telefonica Europe BV - Perp FRN	5,400,698	0.86
EUR	1,613,000	Gamma Bondco Sarl 8.13% 15/11/2026	1,333,090	0.21	EUR	1,658,000	TenneT Holding BV - Perp FRN	1,502,887	0.24
EUR	437,000	Garfunkelux Holdingco 3 SA 6.75% 01/11/2025	341,135	0.05	EUR	3,221,000	TenneT Holding BV - Perp FRN	3,102,511	0.50
GBP	931,000	Garfunkelux Holdingco 3 SA 7.75% 01/11/2025	831,121	0.13	EUR	4,200,000	Triodos Bank NV FRN 05/02/2032	3,417,137	0.55
EUR	2,100,000	Grand City Properties SA - Perp FRN	1,499,300	0.24	EUR	1,430,000	Trivium Packaging Finance BV 3.75% 15/08/2026	1,290,712	0.21
EUR	6,874,000	InPost SA 2.25% 15/07/2027	5,183,533	0.83	EUR	3,635,000	United Group BV 4.88% 01/07/2024	3,393,096	0.55
EUR	840,000	Loarre Investments Sarl FRN 15/05/2029	799,167	0.13	EUR	1,031,000	Universal Music Group NV 3.75% 30/06/2032	964,640	0.16
EUR	1,500,000	Loarre Investments Sarl 6.50% 15/05/2029	1,426,946	0.23	Total Netherlands		54,279,018	8.74	
EUR	3,200,000	Matterhorn Telecom SA 2.63% 15/09/2024	3,146,213	0.51	NORWAY				
EUR	1,390,000	Medtronic Global Holdings SCA 1.63% 15/10/2050	841,674	0.14	EUR	3,475,000	DNB Bank ASA FRN 23/02/2029	2,816,707	0.45
EUR	3,835,000	P3 Group Sarl 1.63% 26/01/2029	2,849,072	0.46	Total Norway		2,816,707	0.45	
EUR	1,673,000	Sani/Ikos Financial Holdings 1 Sarl 5.63% 15/12/2026	1,580,819	0.25	SPAIN				
EUR	2,630,000	Selp Finance Sarl 3.75% 10/08/2027	2,431,007	0.39	EUR	1,960,000	Grifols Escrow Issuer SA 3.88% 15/10/2028	1,453,683	0.23
Total Luxembourg			40,392,741	6.49	EUR	1,483,000	Grifols SA 1.63% 15/02/2025	1,316,194	0.21
NETHERLANDS					EUR	767,000	Kaixo Bondco Telecom SA 5.13% 30/09/2029	605,785	0.10
EUR	865,000	Alliander NV 2.63% 09/09/2027	839,624	0.14	EUR	3,897,000	Lorca Telecom Bondco SA 4.00% 18/09/2027	3,398,647	0.55
EUR	2,188,000	Ashland Services BV 2.00% 30/01/2028	1,753,291	0.28	Total Spain		6,774,309	1.09	
EUR	4,300,000	Constellium NV 4.25% 15/02/2026	3,877,874	0.62	SWEDEN				
EUR	7,800,000	Cooperatieve Rabobank UA - Perp FRN	5,958,810	0.96	EUR	1,450,000	Heimstaden Bostad AB - Perp FRN	1,055,078	0.17
EUR	3,028,000	Darling Global Finance BV 3.63% 15/05/2026	2,871,868	0.47	EUR	3,100,000	Intrum AB 4.88% 15/08/2025	2,758,269	0.45
GBP	2,900,000	E.ON International Finance BV 6.25% 03/06/2030	3,192,853	0.51	EUR	2,003,000	Intrum Justitia AB 3.13% 15/07/2024	1,834,332	0.29
USD	4,600,000	ING Groep NV - Perp FRN	3,093,399	0.50	EUR	1,704,000	Sagax AB 1.13% 30/01/2027	1,365,685	0.22
EUR	2,010,000	Sagax Euro MTN BV 0.75% 26/01/2028	1,446,800	0.23	EUR	1,252,000	Verisure Holding AB 3.25% 15/02/2027	1,021,442	0.16
EUR	4,700,000	Stedin Holding NV 0.50% 14/11/2029	3,726,898	0.60	EUR	170,000	Verisure Holding AB 3.25% 15/02/2027	138,694	0.02
EUR	3,020,000	Stedin Holding NV - Perp FRN	2,402,151	0.39	EUR	5,382,000	Verisure Holding AB 3.50% 15/05/2023	5,383,381	0.87

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*	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)					
SWEDEN (continued)				UNITED KINGDOM (continued)					
EUR	642,000	Verisure Holding AB 9.25% 15/10/2027	651,217	0.10	EUR	787,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	649,974	0.10
		Total Sweden	14,208,098	2.28	EUR	790,000	International Game Technology plc 3.50% 15/07/2024	773,550	0.12
					EUR	2,200,000	International Game Technology plc 3.50% 15/06/2026	1,968,401	0.32
SWITZERLAND					GBP	500,000	Jaguar Land Rover Automotive plc 3.88% 01/03/2023	550,386	0.09
EUR	2,571,000	Credit Suisse AG 0.25% 01/09/2028	1,951,533	0.31	GBP	3,100,000	Jaguar Land Rover Automotive plc 3.88% 01/03/2023	3,412,391	0.55
EUR	3,200,000	Credit Suisse Group AG 0.63% 18/01/2033	1,919,367	0.31	EUR	1,466,000	Jaguar Land Rover Automotive plc 5.88% 15/11/2024	1,296,860	0.21
USD	4,500,000	Credit Suisse Group AG - Perp FRN	4,235,651	0.68	GBP	2,776,000	Jerrold Finco plc 4.88% 15/01/2026	2,483,128	0.41
EUR	3,238,000	UBS AG 0.50% 31/03/2031	2,427,019	0.39	GBP	2,166,000	Legal & General Group plc FRN 26/11/2049	1,842,308	0.30
USD	5,205,000	UBS Group AG - Perp FRN	5,054,108	0.81	GBP	836,000	Legal & General Group plc FRN 01/11/2050	735,651	0.12
USD	3,906,000	UBS Group Funding Switzerland AG - Perp FRN	3,780,106	0.61	GBP	1,800,000	Lloyds Banking Group plc - Perp FRN	1,786,223	0.29
		Total Switzerland	19,367,784	3.11	GBP	1,347,065	Mitchells & Butlers Finance plc 5.57% 15/12/2030	1,493,227	0.24
UNITED KINGDOM					GBP	82,267	Mitchells & Butlers Finance plc 5.97% 15/12/2023	92,922	0.01
EUR	691,000	Anglo American Capital plc 4.75% 21/09/2032	668,815	0.11	GBP	2,096,709	Mitchells & Butlers Finance plc 6.01% 15/12/2028	2,233,958	0.36
GBP	6,845,000	Barclays Bank plc 5.75% 14/09/2026	7,349,127	1.18	EUR	1,620,000	National Grid Electricity Transmission plc 0.87% 26/11/2040	865,276	0.14
EUR	2,300,000	Barclays plc FRN 12/05/2032	1,619,385	0.26	GBP	1,400,000	National Grid plc 3.50% 16/10/2026	1,420,332	0.23
GBP	3,650,000	Barclays plc - Perp FRN	3,783,630	0.61	EUR	5,733,000	Nationwide Building Society 0.25% 14/09/2028	4,543,479	0.73
GBP	2,833,000	Boparan Finance plc 7.63% 30/11/2025	2,116,131	0.34	EUR	1,856,000	NatWest Group plc FRN 14/09/2032	1,436,744	0.23
EUR	2,968,000	British American Tobacco plc - Perp FRN	2,195,799	0.35	GBP	1,639,000	NatWest Group plc FRN 28/11/2031	1,452,081	0.23
GBP	400,500	Broadgate Financing plc 5.10% 05/04/2033	405,724	0.07	EUR	4,686,000	NGG Finance plc FRN 05/09/2082	3,719,897	0.60
EUR	5,038,000	Cadent Finance plc 0.63% 19/03/2030	3,765,742	0.60	EUR	2,140,000	Pinnacle Bidco plc 5.50% 15/02/2025	1,863,539	0.30
GBP	3,028,000	Co-Operative Bank Finance plc FRN 06/04/2027	3,121,914	0.50	GBP	400,000	Punch Finance plc 6.13% 30/06/2026	367,823	0.06
GBP	1,801,000	Deuce Finco plc 5.50% 15/06/2027	1,541,043	0.25	GBP	3,100,000	Santander UK plc - Perp 10.06%	5,454,260	0.88
EUR	3,308,000	EC Finance plc 3.00% 15/10/2026	2,892,010	0.47	EUR	1,609,000	Sherwood Financing plc 4.50% 15/11/2026	1,234,462	0.20
USD	4,639,224	Enquest plc 7.00% 15/10/2023	4,360,137	0.70	GBP	1,769,000	Telereal Securitisation plc FRN 10/12/2033	1,724,872	0.28
EUR	6,500,000	HBOS plc FRN 18/03/2030	6,195,835	1.00	GBP	5,542,185	Tesco Property Finance 3 plc 5.74% 13/04/2040	5,539,702	0.90
GBP	2,920,000	HSBC Bank plc 5.38% 22/08/2033	2,846,381	0.46					
EUR	10,300,000	HSBC Holdings plc FRN 04/01/2066	7,959,397	1.29					
EUR	1,840,000	Imperial Brands Finance plc 3.38% 26/02/2026	1,740,750	0.28					
EUR	3,708,000	Ineos Finance plc 3.38% 31/03/2026	3,179,054	0.52					

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*	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	1,992,112 Tesco Property Finance 5 plc 5.66% 13/10/2041	1,955,935	0.31	USD	1,840,000 JPMorgan Chase & Company FRN 08/11/2032	1,424,999	0.23
GBP	1,940,000 Thames Water Kemble Finance plc 4.63% 19/05/2026	1,845,968	0.30	USD	4,829,000 JPMorgan Chase & Company FRN 22/04/2032	3,819,171	0.61
EUR	3,674,000 Thames Water Utilities Finance plc 0.88% 31/01/2028	3,039,550	0.49	GBP	1,288,000 Kraft Heinz Foods Company 4.13% 01/07/2027	1,301,781	0.21
EUR	2,040,000 Victoria plc 3.63% 26/08/2026	1,502,515	0.24	USD	1,365,000 Lowe's Companies Inc. 5.80% 15/09/2062	1,285,279	0.21
GBP	2,767,000 Vmed O2 UK Financing 4.00% 31/01/2029	2,396,968	0.39	EUR	1,242,000 Netflix Inc. 3.63% 15/06/2030	1,066,143	0.17
EUR	1,472,000 Vmed O2 UK Financing I plc 3.25% 31/01/2031	1,114,925	0.18	EUR	4,000,000 Netflix Inc. 3.88% 15/11/2029	3,542,877	0.56
USD	3,500,000 Vodafone Group plc FRN 03/10/2078	3,405,248	0.55	EUR	640,000 Netflix Inc. 4.63% 15/05/2029	599,687	0.10
EUR	1,117,000 Western Power Distribution East Midlands plc 3.95% 20/09/2032	1,074,947	0.17	USD	1,330,000 Occidental Petroleum Corp. 5.88% 01/09/2025	1,366,808	0.22
GBP	4,384,000 Zenith Finco plc 6.50% 30/06/2027	3,943,545	0.63	USD	845,000 Occidental Petroleum Corp. 6.63% 01/09/2030	871,178	0.14
	Total United Kingdom	124,961,921	20.15	USD	1,230,000 Occidental Petroleum Corp. 8.00% 15/07/2025	1,336,460	0.21
				USD	775,000 Occidental Petroleum Corp. 8.50% 15/07/2027	854,387	0.14
				USD	1,430,000 Occidental Petroleum Corp. 8.88% 15/07/2030	1,625,527	0.26
				USD	2,478,000 Plains All American Pipeline LP 3.55% 15/12/2029	2,108,029	0.33
				EUR	4,149,000 Silgan Holdings Inc. 3.25% 15/03/2025	3,913,751	0.63
				EUR	1,375,000 Southern Company FRN 15/09/2081	966,925	0.16
				GBP	3,925,000 Time Warner Cable Inc. 5.75% 02/06/2031	3,918,336	0.63
					Total United States	61,480,704	9.87
				Total Bonds		487,453,199	78.40
				Supranationals, Governments and Local Public Authorities, Debt Instruments			
				GERMANY			
				GBP	11,400,000 Kreditanstalt fuer Wiederaufbau 0.88% 15/09/2026	11,115,706	1.79
					Total Germany	11,115,706	1.79
				Total Supranationals, Governments and Local Public Authorities, Debt Instruments			
						11,115,706	1.79
				Total Transferable securities and money market instruments admitted to an official exchange listing			
						498,568,905	80.19

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*	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				Other transferable securities and money market instruments (continued)					
Bonds				Bonds (continued)					
AUSTRALIA				FRANCE					
USD	3,640,000	Woodside Finance Limited 4.50% 04/03/2029	3,396,743	0.55	USD	6,211,000	BPCE SA 2.70% 01/10/2029	5,232,496	0.84
Total Australia			3,396,743	0.55	Total France			5,232,496	0.84
NETHERLANDS				GIBRALTAR					
USD	2,956,000	Vonovia Finance BV 5.00% 02/10/2023	3,002,043	0.48	EUR	2,300,000	888 Acquisitions Limited 7.56% 15/07/2027	1,939,188	0.31
Total Netherlands			3,002,043	0.48	Total Gibraltar			1,939,188	0.31
UNITED STATES				PORTUGAL					
USD	860,000	Occidental Petroleum Corp. 7.88% 15/09/2031	942,451	0.15	EUR	17,100,000	Banco Espirito Santo SA 0.00% 21/01/2099**	1,539,000	0.25
USD	5,619,000	Warnermedia Holdings Inc. 4.28% 15/03/2032	4,722,627	0.75	Total Portugal			1,539,000	0.25
USD	5,243,000	Warnermedia Holdings Inc. 5.14% 15/03/2052	3,900,992	0.63	UNITED KINGDOM				
Total United States			9,566,070	1.53	EUR	1,727,000	BCP V Modular Services Finance II plc 6.75% 30/11/2029	1,205,878	0.19
Total Bonds			15,964,856	2.56	GBP	4,319,000	Pinewood Finance Company Limited 3.25% 30/09/2025	4,237,061	0.68
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			15,964,856	2.56	GBP	2,009,000	Sherwood Financing plc 6.00% 15/11/2026	1,727,137	0.28
Other transferable securities and money market instruments				UNITED STATES					
Bonds				USD 2,819,000 Jersey Central Power & Light Company 2.75% 01/03/2032				2,283,735	0.37
AUSTRALIA				Total United States				2,283,735	0.37
USD	9,082,000	APA Infrastructure Limited 4.25% 15/07/2027	8,597,190	1.39	Total Bonds			39,820,876	6.40
Total Australia			8,597,190	1.39	Total Other transferable securities and money market instruments			39,820,876	6.40
BERMUDA				Undertakings for collective investments in transferable securities					
USD	11,721,000	Bacardi Limited 4.70% 15/05/2028	11,168,812	1.79	Funds				
Total Bermuda			11,168,812	1.79	IRELAND				
DENMARK				1,031,024 BlackRock ICS Sterling Liquidity Fund				1,174,840	0.19
USD	2,205,000	Danske Bank AS 1.55% 10/09/2027	1,890,379	0.30	3,519,647	BlackRock ICS US Dollar Liquidity Fund	3,592,760	0.58	
Total Denmark			1,890,379	0.30	294,937	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	28,918,503	4.64	

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*
Undertakings for collective investments in transferable securities (continued)			
Funds (continued)			
IRELAND (continued)			
32,603	Insight Liquidity Funds plc	37,151	0.01
	Total Ireland	33,723,254	5.42
Total Funds		33,723,254	5.42
Total Undertakings for collective investments in transferable securities		33,723,254	5.42
Total value of investments		588,077,891	94.57
(Total cost: EUR 686,202,987)			

*Minor differences due to rounding.

**Fair valued security.

Threadneedle (Lux) - Global Investment Grade Credit Opportunities Fund

Portfolio Statement

as at September 30, 2022

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				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds				Bonds (continued)					
AUSTRALIA				FRANCE					
EUR	174,000	APA Infrastructure Limited 1.25% 15/03/2033	120,968	0.38	USD	300,000	BNP Paribas SA - Perp FRN	284,571	0.90
USD	144,000	APA Infrastructure Limited 4.25% 15/07/2027	136,313	0.43	EUR	200,000	BPCE SA FRN 13/10/2046	134,657	0.43
EUR	100,000	Ausgrid Finance Pty Limited 0.88% 07/10/2031	71,839	0.23	EUR	500,000	Credit Agricole SA 1.00% 03/07/2029	416,144	1.32
EUR	420,000	Ausgrid Finance Pty Limited 1.25% 30/07/2025	392,857	1.24	EUR	200,000	Electricite de France SA - Perp FRN	136,771	0.43
EUR	228,000	AusNet Services Holdings Pty Limited 0.63% 25/08/2030	171,699	0.55	EUR	141,000	Faurecia SE 2.38% 15/06/2029	95,930	0.30
EUR	201,000	National Australia Bank Limited 2.13% 24/05/2028	185,355	0.59	EUR	100,000	La Banque Postale SA FRN 26/01/2031	85,159	0.27
GBP	110,000	Pacific National Finance Pty Ltd 5.00% 19/09/2023	123,363	0.39	EUR	52,000	RCI Banque SA 4.88% 21/09/2028	50,353	0.16
USD	400,000	SGSP Australia Assets Pty Limited 3.25% 29/07/2026	372,994	1.19	EUR	200,000	RTE Reseau de Transport d'Electricite SADIR 1.50% 27/09/2030	167,880	0.53
		Total Australia	1,575,388	5.00			Total France	1,371,465	4.34
BELGIUM				GERMANY					
EUR	200,000	Elia Transmission Belgium SA 0.88% 28/04/2030	160,312	0.51	EUR	300,000	Alstria office REIT-AG 0.50% 26/09/2025	246,121	0.78
EUR	200,000	Kbc Group NV - Perp FRN	159,581	0.51	EUR	400,000	Amprion GmbH 0.63% 23/09/2033	276,799	0.87
		Total Belgium	319,893	1.02	EUR	200,000	Amprion GmbH 3.97% 22/09/2032	196,739	0.63
CAYMAN ISLANDS				INDIA					
GBP	530,000	Southern Water Services Finance Limited 2.38% 28/05/2028	487,247	1.54	USD	334,000	Adani Ports & Special Economic Zone Limited 4.38% 03/07/2029	286,624	0.91
USD	210,000	Tencent Holdings Limited 3.24% 03/06/2050	130,084	0.41			Total India	286,624	0.91
GBP	200,000	Thames Water Utilities Finance plc 2.38% 03/05/2023	222,838	0.71					
		Total Cayman Islands	840,169	2.66					
DENMARK				Total Germany					
EUR	100,000	Danske Bank AS FRN 15/05/2031	83,786	0.27			2,443,381	7.77	
		Total Denmark	83,786	0.27					
FINLAND									
EUR	243,000	Nordea Bank Abp 0.50% 14/05/2027	212,294	0.67					
EUR	643,000	OP Corporate Bank plc 0.10% 16/11/2027	534,461	1.70					
		Total Finland	746,755	2.37					

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

Threadneedle (Lux) - Global Investment Grade Credit Opportunities Fund

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)					
IRELAND				NETHERLANDS (continued)					
EUR	296,000	AIB Group plc FRN 19/11/2029	267,414	0.85	GBP	213,000	E.ON International Finance BV 6.25% 03/06/2030	234,510	0.75
EUR	125,000	AIB Group plc FRN 30/05/2031	108,782	0.35	EUR	100,000	Enexis Holding NV 0.75% 02/07/2031	77,554	0.25
EUR	290,000	Bank of Ireland Group plc FRN 11/08/2031	237,377	0.75	EUR	200,000	ING Groep NV FRN 29/09/2028	162,575	0.52
		Total Ireland	613,573	1.95	USD	400,000	ING Groep NV - Perp FRN	268,991	0.85
					EUR	100,000	Sagax Euro MTN BV 0.75% 26/01/2028	71,980	0.23
ITALY				NORWAY					
EUR	100,000	Aeroporti di Roma SpA 1.75% 30/07/2031	71,835	0.23	EUR	460,000	Stedin Holding NV 0.50% 14/11/2029	364,760	1.15
EUR	100,000	Autostrade per l'Italia SpA 2.00% 04/12/2028	77,340	0.25	EUR	287,000	Stedin Holding NV - Perp FRN	228,284	0.73
EUR	140,000	Autostrade per l'Italia SpA 2.25% 25/01/2032	99,610	0.32	EUR	169,000	TenneT Holding BV - Perp FRN	153,189	0.49
EUR	220,000	Banco BPM SpA 2.50% 21/06/2024	212,127	0.67	EUR	200,000	Triodos Bank NV FRN 05/02/2032	162,721	0.52
		Total Italy	460,912	1.47	EUR	100,000	Universal Music Group NV 3.75% 30/06/2032	93,564	0.30
JERSEY - CHANNEL ISLANDS				SPAIN					
USD	330,104	Galaxy Pipeline Assets Bidco Limited 2.16% 31/03/2034	277,299	0.88	GBP	200,000	Banco Santander SA FRN 30/08/2028	207,789	0.66
EUR	136,000	Heathrow Funding Limited 1.13% 08/10/2030	104,512	0.33			Total Spain	207,789	0.66
		Total Jersey - Channel Islands	381,811	1.21	SWEDEN				
LUXEMBOURG				SWITZERLAND					
EUR	300,000	Aroundtown SA 0.38% 15/04/2027	227,502	0.72	EUR	257,000	Credit Suisse AG 0.25% 01/09/2028	195,077	0.62
EUR	300,000	Aroundtown SA 1.45% 09/07/2028	226,043	0.72	EUR	160,000	Credit Suisse Group AG 0.63% 18/01/2033	95,968	0.30
EUR	220,000	Becton Dickinson Euro Finance Sarl 0.33% 13/08/2028	179,586	0.57	EUR	120,000	Credit Suisse Group AG FRN 02/04/2032	93,093	0.30
EUR	200,000	Grand City Properties SA - Perp FRN	142,791	0.45	USD	400,000	Credit Suisse Group AG - Perp FRN	376,503	1.20
EUR	110,000	Medtronic Global Holdings SCA 1.63% 15/10/2050	66,607	0.21	EUR	308,000	UBS AG 0.50% 31/03/2031	230,859	0.73
EUR	368,000	P3 Group Sarl 1.63% 26/01/2029	273,392	0.87	USD	200,000	UBS Group AG - Perp FRN	173,503	0.55
EUR	231,000	Selp Finance Sarl 3.75% 10/08/2027	213,522	0.68			Total Sweden	383,134	1.22
		Total Luxembourg	1,329,443	4.22	NETHERLANDS				
EUR	100,000	Alliander NV 2.63% 09/09/2027	97,066	0.31	EUR	100,000	Alliander NV 2.63% 09/09/2027	97,066	0.31
EUR	600,000	Cooperatieve Rabobank UA - Perp FRN	458,370	1.46	EUR	600,000	Cooperatieve Rabobank UA - Perp FRN	458,370	1.46
EUR	240,000	Digital Dutch Finco BV 1.50% 15/03/2030	184,472	0.59	EUR	240,000	Digital Dutch Finco BV 1.50% 15/03/2030	184,472	0.59

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

Threadneedle (Lux) - Global Investment Grade Credit Opportunities Fund

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)					
SWITZERLAND (continued)				UNITED KINGDOM (continued)					
USD	200,000	UBS Group Funding Switzerland AG - Perp FRN	193,554	0.61	EUR	170,000	Nationwide Building Society 3.25% 05/09/2029	159,116	0.51
		Total Switzerland	1,358,557	4.31	EUR	149,000	NatWest Group plc FRN 14/09/2032	115,342	0.37
UNITED KINGDOM				UNITED KINGDOM (continued)					
GBP	149,000	Anglian Water Osprey Financing plc 2.00% 31/07/2028	122,491	0.39	GBP	130,000	NatWest Group plc FRN 28/11/2031	115,174	0.37
EUR	100,000	Anglo American Capital plc 4.75% 21/09/2032	96,789	0.31	EUR	313,000	NGG Finance plc FRN 05/09/2082	248,469	0.78
GBP	225,000	Barclays Bank plc 5.75% 14/09/2026	241,571	0.77	GBP	150,000	Santander UK plc - Perp 10.06%	263,916	0.84
EUR	100,000	Barclays plc FRN 12/05/2032	70,408	0.22	GBP	100,000	Telereal Securitisation plc FRN 10/12/2033	97,505	0.31
GBP	350,000	Barclays plc - Perp FRN	362,814	1.15	GBP	204,550	Tesco Property Finance 7.62% 13/07/2039	238,781	0.76
GBP	300,000	BAT International Finance plc 2.25% 26/06/2028	253,201	0.80	GBP	96,284	Tesco Property Finance 5 plc 5.66% 13/10/2041	94,535	0.30
USD	139,000	BP Capital Markets plc - Perp FRN	131,689	0.42	EUR	200,000	Thames Water Utilities Finance plc 0.19% 23/10/2023	192,064	0.61
GBP	44,500	Broadgate Financing plc 5.10% 05/04/2033	45,080	0.14	EUR	376,000	Thames Water Utilities Finance plc 0.88% 31/01/2028	311,070	0.99
GBP	246,000	Bupa Finance plc 5.00% 25/04/2023	278,195	0.89	GBP	128,000	Virgin Money UK plc FRN 19/08/2031	112,923	0.36
GBP	224,000	BUPA Finance plc - Perp FRN	152,266	0.48	EUR	100,000	Western Power Distribution East Midlands plc 3.95% 20/09/2032	96,235	0.31
EUR	196,000	Cadent Finance plc 0.63% 19/03/2030	146,504	0.47			Total United Kingdom	7,288,818	23.17
EUR	133,000	Cadent Finance plc 0.75% 11/03/2032	93,253	0.30	UNITED STATES				
GBP	100,000	Co-Operative Bank Finance plc FRN 06/04/2027	103,102	0.33	USD	258,000	Amgen Inc. 3.00% 22/02/2029	230,743	0.73
EUR	152,000	HBOS plc FRN 18/03/2030	144,887	0.46	USD	407,000	Bank of America Corp. FRN 22/04/2032	324,310	1.03
EUR	648,000	HBOS plc FRN 18/03/2030	617,676	1.96	USD	260,000	Becton Dickinson and Company 1.96% 11/02/2031	204,948	0.65
GBP	500,000	HSBC Bank plc 5.38% 22/08/2033	487,394	1.55	EUR	160,000	Berkshire Hathaway Finance Corp 1.50% 18/03/2030	134,355	0.43
EUR	700,000	HSBC Holdings plc FRN 04/01/2066	540,930	1.72	EUR	110,000	Berkshire Hathaway Inc. 0.50% 15/01/2041	59,472	0.19
USD	380,000	Imperial Brands Finance plc 3.50% 26/07/2026	351,523	1.12	EUR	189,000	Digital Euro Finco LLC 1.13% 09/04/2028	152,527	0.48
GBP	126,000	Legal & General Group plc FRN 26/11/2049	107,170	0.34	EUR	118,000	Eli Lilly & Company 1.38% 14/09/2061	60,741	0.19
GBP	100,000	Legal & General Group plc FRN 01/11/2050	87,996	0.28	USD	71,000	Goodman USA Finance Three 3.70% 15/03/2028	65,748	0.21
GBP	300,000	Lloyds Banking Group plc - Perp FRN	297,704	0.95	USD	451,000	JPMorgan Chase & Company FRN 22/04/2032	356,688	1.13
GBP	44,101	Marston's Issuer plc FRN 15/10/2027	45,353	0.14	GBP	128,000	Kraft Heinz Foods Company 4.13% 01/07/2027	129,370	0.41
EUR	130,000	National Grid Electricity Transmission plc 0.87% 26/11/2040	69,436	0.22	USD	136,000	Lowe's Companies Inc. 5.80% 15/09/2062	128,057	0.41
EUR	500,000	Nationwide Building Society 0.25% 14/09/2028	396,256	1.25	EUR	548,000	Netflix Inc. 3.63% 15/06/2030	470,408	1.50

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

Threadneedle (Lux) - Global Investment Grade Credit Opportunities Fund

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						
Bonds (continued)				Bonds						
UNITED STATES (continued)				BERMUDA						
EUR	100,000	Netflix Inc. 3.88% 15/11/2029	88,572	0.28	USD	320,000	Bacardi Limited 4.45% 15/05/2025	313,713	1.00	
USD	179,000	Plains All American Pipeline LP 3.55% 15/12/2029	152,275	0.48	USD	333,000	Bacardi Limited 4.70% 15/05/2028	317,312	1.01	
EUR	130,000	Southern Company FRN 15/09/2081	91,418	0.29	Total Bermuda					
GBP	245,000	Time Warner Cable Inc. 5.75% 02/06/2031	244,584	0.78	631,025 2.01					
Total United States			2,894,216	9.19	DENMARK					
Total Bonds				25,485,656	80.98	USD	442,000	Danske Bank AS 1.55% 10/09/2027	378,933	1.20
Total Transferable securities and money market instruments admitted to an official exchange listing				25,485,656	80.98	Total Denmark				
						378,933 1.20				
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				FRANCE						
Bonds				USD						
AUSTRALIA				USD	500,000	BPCE SA 2.70% 01/10/2029	421,228	1.34		
USD	330,000	Woodside Finance Limited 4.50% 04/03/2029	307,947	0.98	Total France					
Total Australia			307,947	0.98	421,228 1.34					
NETHERLANDS				UNITED STATES						
USD	50,000	Vonovia Finance BV 5.00% 02/10/2023	50,779	0.16	USD	271,000	Jersey Central Power & Light Company 2.75% 01/03/2032	219,543	0.70	
Total Netherlands			50,779	0.16	USD	200,000	Stellantis Finance US Inc. 6.38% 12/09/2032	189,932	0.60	
UNITED STATES				Total United States						
USD	309,000	Warnermedia Holdings Inc. 4.28% 15/03/2032	259,706	0.82	409,475 1.30					
USD	240,000	Warnermedia Holdings Inc. 5.14% 15/03/2052	178,569	0.57	Total Bonds					
Total United States			438,275	1.39	1,840,661 5.85					
Total Bonds				797,001	2.53	Total Other transferable securities and money market instruments				
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				797,001	2.53	1,840,661 5.85				
				Undertakings for collective investments in transferable securities						
				Funds						
				IRELAND						
					5,273	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	517,002	1.64		
				Total Ireland						
				517,002 1.64						
				Total Funds						
				517,002 1.64						
				Total Undertakings for collective investments in transferable securities						
				517,002 1.64						
				Total value of investments						
				28,640,320 91.00						
				(Total cost: EUR 33,797,877)						

*Minor differences due to rounding.

Threadneedle (Lux) - Pan European Absolute Alpha

Portfolio Statement

as at September 30, 2022

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)			
DENMARK				SWEDEN (continued)			
27,579	Novo-Nordisk A/S	2,824,127	3.00	127,395	Sandvik AB	1,787,585	1.90
117,150	Tryg A/S	2,472,055	2.63		Total Sweden	3,885,352	4.13
	Total Denmark	5,296,182	5.63				
FRANCE				SWITZERLAND			
33,541	Air Liquide SA	3,943,081	4.20	14,326	Compagnie Financiere		
78,496	Compagnie de Saint-Gobain	2,908,277	3.09		Richemont SA - Reg	1,400,774	1.49
5,119	Kering	2,347,318	2.50	18,863	Nestle SA - Reg	2,094,801	2.23
12,898	L'Oreal SA	4,259,565	4.53	24,606	Novartis AG - Reg	1,927,454	2.05
6,954	Louis Vuitton Moet Hennessy SE	4,244,722	4.52	4,702	Roche Holding AG	1,577,297	1.68
22,785	Pernod-Ricard SA	4,302,947	4.58	8,523	Sika AG	1,774,040	1.89
102,138	Publicis Groupe SA	4,994,548	5.31	298,448	UBS Group AG	4,480,339	4.77
15,955	Remy Cointreau	2,726,710	2.90		Total Switzerland	13,254,705	14.11
15,287	Teleperformance	3,988,378	4.24				
	Total France	33,715,546	35.87	UNITED KINGDOM			
GERMANY				51,439	InterContinental Hotels Group plc	2,560,852	2.72
45,797	Beiersdorf AG	4,623,206	4.92	8,492	Linde plc	2,370,966	2.52
23,271	SAP SE	1,957,557	2.08		Total United Kingdom	4,931,818	5.24
	Total Germany	6,580,763	7.00	Total Equities			
ITALY				Total Transferable securities and money market instruments admitted to an official exchange listing			
40,000	Moncler SpA	1,695,600	1.80	83,473,090			
	Total Italy	1,695,600	1.80	88.78			
NETHERLANDS				Undertakings for collective investments in transferable securities			
9,977	ASM International NV	2,332,124	2.48	Funds			
8,413	ASML Holding NV	3,647,877	3.88	IRELAND			
1,792	Koninklijke DSM NV	210,470	0.22	59	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	5,776	0.01
30,501	Wolters Kluwer NV	3,047,660	3.24		Total Ireland	5,776	0.01
	Total Netherlands	9,238,131	9.82	Total Funds			
NORWAY				5,776			
29,268	DNB Bank ASA	473,885	0.50	Total Undertakings for collective investments in transferable securities			
	Total Norway	473,885	0.50	5,776			
SPAIN				Total value of investments			
91,862	Amadeus IT Holding SA - A	4,401,108	4.68	83,478,866			
	Total Spain	4,401,108	4.68	88.79			
SWEDEN				(Total cost: EUR 91,774,374)			
142,406	Epiroc AB	2,097,767	2.23	<i>*Minor differences due to rounding.</i>			

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

Threadneedle (Lux) - American Extended Alpha

Portfolio Statement

as at September 30, 2022

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				UNITED STATES (continued)			
25,716	Globalfoundries Inc.	1,243,369	1.49	7,810	Svb Financial Group	2,622,442	3.15
	Total Cayman Islands	1,243,369	1.49	30,646	Teradata Corp.	951,865	1.14
				2,812	Teradyne Inc.	211,322	0.25
				23,576	Transunion	1,402,537	1.68
				11,478	Trimble Navigation Limited	622,911	0.75
				20,279	Uber Technologies Inc.	537,394	0.65
				25,477	United Parcel Service Inc.	4,115,555	4.94
				23,791	Vertex Pharmaceuticals Inc.	6,888,446	8.27
				24,045	Voya Financial Inc.	1,454,723	1.75
				15,542	WillScot Mobile Mini Holdings Corp.	626,809	0.75
				21,500	Xponential Fitness Inc.	392,590	0.47
					Total United States	81,743,438	98.13
					Total Equities	82,986,807	99.62
					Total Transferable securities and money market instruments admitted to an official exchange listing	82,986,807	99.62
					Undertakings for collective investments in transferable securities		
					Funds		
					IRELAND		
				9,510	BlackRock ICS US Dollar Liquidity Fund	9,510	0.01
					Total Ireland	9,510	0.01
					Total Funds	9,510	0.01
					Total Undertakings for collective investments in transferable securities	9,510	0.01
					Total value of investments	82,996,317	99.63
					(Total cost: USD 99,666,932)		

*Minor differences due to rounding.

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

Threadneedle (Lux) - Global Extended Alpha

Portfolio Statement

as at September 30, 2022

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				JAPAN (continued)			
6,865	Nutrien Limited	575,560	0.77	7,600	Sony Corp.	487,572	0.66
	Total Canada	575,560	0.77		Total Japan	1,612,723	2.17
CAYMAN ISLANDS				NETHERLANDS			
10,177	Sea Limited	570,421	0.77	5,286	Koninklijke DSM NV	608,207	0.82
	Total Cayman Islands	570,421	0.77		Total Netherlands	608,207	0.82
DENMARK				NORWAY			
14,295	Novo-Nordisk A/S	1,434,039	1.93	43,152	Equinor ASA	1,418,035	1.91
14,739	Orsted A/S	1,179,718	1.59		Total Norway	1,418,035	1.91
40,640	Tryg A/S	840,118	1.13				
	Total Denmark	3,453,875	4.65				
FRANCE				REPUBLIC OF KOREA (SOUTH)			
2,260	Essilor International SA	310,736	0.42	26,200	Samsung Electronics Company Limited	972,407	1.31
2,508	L'Oreal SA	811,412	1.09	3,129	Samsung Sdi Company Limited	1,194,127	1.61
1,013	Louis Vuitton Moet Hennessy SE	605,752	0.82		Total Republic of Korea (South)	2,166,534	2.92
7,994	Schneider Electric SE	915,795	1.23				
39,841	TotalEnergies SE	1,884,185	2.53				
	Total France	4,527,880	6.09				
GERMANY				SINGAPORE			
5,738	Adidas AG	668,252	0.89	50,200	DBS Group Holdings Limited	1,168,150	1.57
	Total Germany	668,252	0.89		Total Singapore	1,168,150	1.57
INDIA				SWITZERLAND			
123,734	HDFC Bank Limited	2,161,785	2.92	3,431	Roche Holding AG	1,127,515	1.52
	Total India	2,161,785	2.92		Total Switzerland	1,127,515	1.52
INDONESIA				TAIWAN			
1,759,949	Bank Rakyat Indonesia	518,936	0.70	130,000	Taiwan Semiconductor Manufacturing Company Limited	1,727,926	2.32
	Total Indonesia	518,936	0.70		Total Taiwan	1,727,926	2.32
IRELAND				UNITED KINGDOM			
896	CRH plc	29,028	0.04	26,083	Anglo American plc	796,481	1.07
7,635	Trane Technologies plc	1,105,624	1.49	22,926	Diageo plc	971,867	1.31
	Total Ireland	1,134,652	1.53	42,853	SSE plc	730,707	0.98
					Total United Kingdom	2,499,055	3.36
JAPAN				UNITED STATES			
3,400	Keyence Corp.	1,125,151	1.51	8,178	Abbott Laboratories	791,303	1.06
				1,214	Adobe Systems Inc.	334,093	0.45
				2,041	Alphabet Inc. - A	195,222	0.26

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*	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 (continued)				IRELAND			
38,905	Amazon.com Inc.	4,396,264	5.91	3,926,569	BlackRock ICS US Dollar Liquidity Fund	3,926,569	5.28
6,149	American Tower Corp.	1,320,191	1.78		Total Ireland	3,926,569	5.28
1,060	Autodesk Inc.	198,008	0.27				
20,341	Comcast Corp.	596,602	0.80		Total Funds	3,926,569	5.28
3,305	Cooper Companies Inc.	872,190	1.17				
3,822	Deere & Company	1,276,128	1.72		Total Undertakings for collective investments in transferable securities	3,926,569	5.28
6,765	Ecolab Inc.	977,001	1.32				
9,143	Electronic Arts Inc.	1,057,937	1.42		Total value of investments	66,647,034	89.69
1,728	Elevance Health Inc.	784,927	1.06				
4,851	Eli Lilly & Company	1,568,571	2.11		(Total cost: USD 75,479,662)		
642	Equinix Inc.	365,195	0.49				
8,623	First Republic Bank	1,125,733	1.51				
13,887	General Motors Company	445,634	0.60				
8,376	IntercontinentalExchange Inc.	756,771	1.02				
5,118	Intuit Inc.	1,982,303	2.67				
3,579	JPMorgan Chase & Company	374,006	0.50				
3,372	Mastercard Inc. - A	958,794	1.29				
1,441	Mercadolibre Inc.	1,192,831	1.61				
8,141	NextEra Energy Inc.	638,336	0.86				
6,990	Nvidia Corp.	848,516	1.14				
9,813	Paypal Holdings Inc.	844,605	1.14				
14,445	Qualcomm Inc.	1,631,996	2.20				
1,665	S&P Global Inc.	508,408	0.68				
3,602	Svb Financial Group	1,209,479	1.63				
2,395	Thermo Fisher Scientific Inc.	1,214,720	1.63				
30,655	T-Mobile USA Inc.	4,112,981	5.53				
13,230	Trimble Navigation Limited	717,992	0.97				
40,651	Uber Technologies Inc.	1,077,252	1.45				
3,989	Union Pacific Corp.	777,137	1.05				
17,278	Walt Disney Company	1,629,833	2.20				
	Total United States	36,780,959	49.50				
	Total Equities	62,720,465	84.41				
	Total Transferable securities and money market instruments admitted to an official exchange listing	62,720,465	84.41				

*Minor differences due to rounding.

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

Threadneedle (Lux) - Enhanced Commodities

Portfolio Statement

as at September 30, 2022

Nominal Value	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing			
Structured Instruments - Commodities			
IRELAND			
28,231	Invesco Physical Gold ETC 0.00%	4,563,541	1.31
	Total Ireland	4,563,541	1.31
	Total Structured Instruments - Commodities	4,563,541	1.31
	Total Transferable securities and money market instruments admitted to an official exchange listing	4,563,541	1.31
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 35,000,000	United States Treasury Bill 0.00% 06/10/2022	34,992,444	10.05
USD 52,000,000	United States Treasury Bill 0.00% 13/10/2022	51,961,931	14.92
USD 60,000,000	United States Treasury Bill 0.00% 20/10/2022	59,926,008	17.21
USD 65,000,000	United States Treasury Bill 0.00% 03/11/2022	64,849,986	18.62
USD 75,000,000	United States Treasury Bill 0.00% 25/11/2022	74,682,134	21.45
USD 10,000,000	United States Treasury Bill 0.00% 01/12/2022	9,951,792	2.86
USD 35,000,000	United States Treasury Bill 0.00% 08/12/2022	34,807,861	10.00
	Total United States	331,172,156	95.11
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments	331,172,156	95.11
	Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities	331,172,156	95.11
	Total value of investments	335,735,697	96.42

(Total cost: USD 335,401,936)

*Minor differences due to rounding.

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 2022.

Reduction in Fees and Expenses

As from August 1, 2022 the Asset Management fees and the Operating Expenses fees have been reduced to some Share Classes of several Portfolios as disclosed in Note 5.

Launching of Share Classes

The following share classes were launched during the period ended September 30, 2022:

Share Class	Portfolio	Effective Date
ASH	Threadneedle (Lux) - Global Focus	April 27, 2022
ASH	Threadneedle (Lux) - American Smaller Companies	April 27, 2022

As at September 30, 2022 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

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

Notes to the Financial Statements

(continued)

1 GENERAL

(continued)

- 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, 2022, 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, 2022. The last official trading Net Asset Value of the corresponding Portfolios has been calculated as of September 30, 2022.

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.

1) 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.

Notes to the Financial Statements

(continued)

2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

(continued)

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, 2022 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, 2022 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, 2022 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, 2022 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, 2022 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.

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, 2022 are: 1 USD = 1.555331 AUD, 1 USD = 1.020773 EUR, 1 USD = 0.895817 GBP, 1 USD = 0.984250 CHF, 1 USD = 11.097547 SEK, 1 USD = 7.589902 DKK, 1 USD = 10.897282 NOK, 1 USD = 7.849910 HKD and 1 USD = 1.434899 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 paid by the Portfolios 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.

Notes to the Financial Statements

(continued)

2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

(continued)

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 same Share Class.

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.

4 MISCELLANEOUS FEES

The miscellaneous fees are mainly composed of penalties due under the Central Securities Depositories Regulation and compensation to investors negatively impacted by a NAV error.

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, 2022, 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.

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

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 223 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 223 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.

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%	0.20% ¹	USD
	Threadneedle (Lux) - European Corporate Bond	0.60% ²	0.20% ³	EUR
	Threadneedle (Lux) - European High Yield Bond	1.25%	0.20% ³	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%	0.20% ¹	EUR
	Threadneedle (Lux) - Emerging Market Corporate Bonds	1.35%	0.20% ³	USD
	Threadneedle (Lux) - Emerging Market Debt	1.35%	0.20% ³	USD
	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	1.30%	0.20% ³	USD

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
<i>(continued)</i>				
	Threadneedle (Lux) - US High Yield Bond	1.25%	0.20% ³	USD
	Threadneedle (Lux) - Flexible Asian Bond	0.90%	0.20% ¹	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%	0.20% ³	USD
	Threadneedle (Lux) - Global Focus	1.50%	0.20% ³	USD
	Threadneedle (Lux) - Global Emerging Market Equities	1.50%	0.20% ³	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%	0.20% ¹	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
	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%	0.20% ³	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	1.00%	0.20% ¹	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

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

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%	0.20% ¹	USD
	Threadneedle (Lux) - European Strategic Bond	1.45%	0.20% ¹	EUR
	Threadneedle (Lux) - Emerging Market Corporate Bonds	1.45%	0.20% ³	USD
	Threadneedle (Lux) - Emerging Market Debt	1.45%	0.20% ³	USD
	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	1.45%	0.20% ³	USD
	Threadneedle (Lux) - US High Yield Bond	1.45%	0.20% ³	USD
	Threadneedle (Lux) - Flexible Asian Bond	1.20%	0.20% ¹	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
Equity Portfolios				
	Threadneedle (Lux) - Global Focus	2.25%	0.20% ³	USD
	Threadneedle (Lux) - Global Emerging Market Equities	2.25%	0.20% ³	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%	0.20% ¹	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%	0.20% ³	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	1.25%	0.20% ¹	USD

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

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	0.40% ⁴	0.10% ⁵	USD
	Threadneedle (Lux) - European Corporate Bond	0.40%	0.10% ⁶	EUR
	Threadneedle (Lux) - European High Yield Bond	0.55% ⁷	0.10% ⁶	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%	0.10% ⁵	EUR
	Threadneedle (Lux) - Emerging Market Corporate Bonds	0.65%	0.10% ⁶	USD
	Threadneedle (Lux) - Emerging Market Debt	0.65%	0.10% ⁶	USD
	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	0.65%	0.10% ⁶	USD
	Threadneedle (Lux) - US High Yield Bond	0.55%	0.10%	USD
	Threadneedle (Lux) - Flexible Asian Bond	0.40%	0.10% ⁵	USD
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%	0.10% ⁵	USD
	Threadneedle (Lux) - Global Focus	0.75%	0.10% ⁶	USD
	Threadneedle (Lux) - Global Emerging Market Equities	0.75%	0.10% ⁶	USD
	Threadneedle (Lux) - Global Equity Income	0.75%	0.20%	USD
	Threadneedle (Lux) - Global Select	0.75%	0.10% ⁶	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%	0.10% ⁵	EUR
	Threadneedle (Lux) - Pan European Equity Dividend	0.50%	0.15%	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%	0.10% ⁶	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

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Specialist Portfolio				
	Threadneedle (Lux) - Enhanced Commodities	0.80%	0.10% ⁵	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%	0.10% ⁶	EUR

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%	0.10% ⁵	USD
	Threadneedle (Lux) - UK Equity Income	0.50%	0.20%	GBP
Absolute Return Portfolios				
	Threadneedle (Lux) - Global Investment Grade Credit Opportunities	0.20%	0.10% ⁶	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%	0.10% ⁵	USD
	Threadneedle (Lux) - European Social Bond	0.30%	0.10%	EUR

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 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%	0.10% ⁵	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%	0.20% ³	USD

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%	0.20% ³	USD
	Threadneedle (Lux) - Emerging Market Debt	1.00%	0.20% ³	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 Portfolio				
	Threadneedle (Lux) - Global Dynamic Real Return	1.40%	0.35%	USD
Equity Portfolios				
	Threadneedle (Lux) - Global Focus	1.40%	0.20% ⁸	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%	0.20% ⁸	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%

Portfolio Type	Name of Portfolio	Operating Expenses	Base Currency
Bond Portfolios			
	Threadneedle (Lux) - Global Corporate Bond	0.10% ⁵	USD
	Threadneedle (Lux) - European Corporate Bond	0.10% ⁵	EUR
	Threadneedle (Lux) - European High Yield Bond	0.10% ⁵	EUR
	Threadneedle (Lux) - European Short-Term High Yield Bond	0.10%	EUR
	Threadneedle (Lux) - Emerging Market Corporate Bonds	0.10% ⁵	USD
	Threadneedle (Lux) - Emerging Market Debt	0.10% ⁵	USD
	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	0.10% ⁵	USD
	Threadneedle (Lux) - US High Yield Bond	0.10% ⁵	USD
	Threadneedle (Lux) - Flexible Asian Bond	0.10% ⁵	USD
Equity Portfolios			
	Threadneedle (Lux) - Emerging Market ESG Equities	0.10% ⁵	USD
	Threadneedle (Lux) - Global Focus	0.10% ⁵	USD
	Threadneedle (Lux) - Global Emerging Market Equities	0.10% ⁵	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	0.10% ⁵	EUR
	Threadneedle (Lux) - Pan European Small Cap Opportunities	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	0.10% ⁵	EUR
	Threadneedle (Lux) - Pan European Absolute Alpha	0.15%	EUR
Specialist Portfolio			
	Threadneedle (Lux) - Enhanced Commodities	0.10% ⁵	USD

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

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%	0.15% ¹	EUR

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%	0.15% ⁶	USD
	Threadneedle (Lux) - European Corporate Bond	0.40%	0.15% ³	EUR
	Threadneedle (Lux) - European High Yield Bond	0.60%	0.15% ³	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) - European Strategic Bond	0.40%	0.15% ¹	EUR
	Threadneedle (Lux) - Emerging Market Corporate Bonds	0.60%	0.15% ³	USD
	Threadneedle (Lux) - Emerging Market Debt	0.60%	0.15% ³	USD
	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	0.60%	0.15% ³	USD
	Threadneedle (Lux) - US High Yield Bond	0.60%	0.15% ³	USD
	Threadneedle (Lux) - Flexible Asian Bond	0.40%	0.15% ¹	USD
Asset Allocation Portfolios				
	Threadneedle (Lux) - Euro Dynamic Real Return	0.75%	0.30%	EUR
	Threadneedle (Lux) - Global Dynamic Real Return	0.75%	0.25%	USD
	Threadneedle (Lux) - Global Multi Asset Income	0.75%	0.30%	USD
Equity Portfolios				
	Threadneedle (Lux) - Emerging Market ESG Equities	0.75%	0.15% ³	USD
	Threadneedle (Lux) - Global Focus	0.75%	0.15% ³	USD
	Threadneedle (Lux) - Global Emerging Market Equities	0.75%	0.15% ³	USD
	Threadneedle (Lux) - Global Equity Income	0.75%	0.30%	USD
	Threadneedle (Lux) - Global Select	0.75%	0.15% ³	USD
	Threadneedle (Lux) - Global Smaller Companies	0.75%	0.30%	EUR
	Threadneedle (Lux) - American	0.75%	0.25%	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 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%	0.15% ¹	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
Absolute Return Portfolios				
	Threadneedle (Lux) - American Absolute Alpha	0.75%	0.30%	USD
	Threadneedle (Lux) - Credit Opportunities	0.55%	0.15%	EUR
	Threadneedle (Lux) - Global Investment Grade Credit Opportunities	0.45%	0.15% ¹	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%	0.15% ¹	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

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 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

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%	USD
	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

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

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
	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

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

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
	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%	0.10% ⁵	EUR
	Threadneedle (Lux) - European High Yield Bond	0.60%	0.10% ⁹	EUR
Equity Portfolios				
	Threadneedle (Lux) - Global Equity Income	0.75%	0.14%	USD
	Threadneedle (Lux) - Global Select	0.75%	0.10% ¹⁰	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%	0.10% ⁵	EUR
	Threadneedle (Lux) - Pan European Equity Dividend	0.75%	0.16%	EUR
	Threadneedle (Lux) - Pan European Smaller Companies	0.75%	0.12%	EUR

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) - 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 22.

¹0.25% until July 31, 2022.

²0.90% until July 31, 2022.

³0.30% until July 31, 2022.

⁴0.50% until July 31, 2022.

⁵0.15% until July 31, 2022.

⁶0.20% until July 31, 2022.

⁷0.65% until July 31, 2022.

⁸0.35% until July 31, 2022.

⁹0.13% until July 31, 2022.

¹⁰0.11% until July 31, 2022.

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, 2022:

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	24/06/2022	EUR	0.070	111,727
	Class AEC	26/09/2022	EUR	0.080	117,303
	Class AUP	24/06/2022	USD	0.082	9,754
	Class AUP	26/09/2022	USD	0.086	10,591
	Class DEC	24/06/2022	EUR	0.064	6,059

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) - Global Corporate Bond					
<i>(continued)</i>					
	Class DEC	26/09/2022	EUR	0.069	6,318
	Class DUP	24/06/2022	USD	0.074	4,718
	Class DUP	26/09/2022	USD	0.079	4,845
	Class IEC	24/06/2022	EUR	0.071	26,772
	Class IEC	26/09/2022	EUR	0.079	15,785
	Class IEP	24/06/2022	EUR	0.083	7
	Class IEP	26/09/2022	EUR	0.097	7
	Class IGC	24/06/2022	GBP	0.074	98
	Class IGC	26/09/2022	GBP	0.085	57
	Class IUP	24/06/2022	USD	0.079	43,205
	Class IUP	26/09/2022	USD	0.085	44,685
	Class NEC	24/06/2022	EUR	0.071	9,821
	Class NEC	26/09/2022	EUR	0.079	15,222
	Class NGC	24/06/2022	GBP	0.073	1,383,354
	Class NGC	26/09/2022	GBP	0.083	2,485,421
	Class NUP	24/06/2022	USD	0.078	6,297
	Class NUP	26/09/2022	USD	0.082	7,210
					USD 4,309,256
Threadneedle (Lux) - European Corporate Bond					
	Class IEP	24/06/2022	EUR	0.034	3
	Class IEP	26/09/2022	EUR	0.039	3
					EUR 6
Threadneedle (Lux) - European High Yield Bond					
	Class 1UT	25/04/2022	USD	0.029	7,694
	Class 1UT	23/05/2022	USD	0.029	7,800
	Class 1UT	24/06/2022	USD	0.034	8,798
	Class 1UT	25/07/2022	USD	0.031	8,309
	Class 1UT	24/08/2022	USD	0.037	6,635
	Class 1UT	26/09/2022	USD	0.029	5,351
					EUR 44,587
Threadneedle (Lux) - European Social Bond					
	Class AEP	24/06/2022	EUR	0.026	1,170
	Class AEP	26/09/2022	EUR	0.028	1,269
	Class ASC	24/06/2022	SGD	0.028	2
	Class ASC	26/09/2022	SGD	0.030	2
	Class AUC	24/06/2022	USD	0.027	3
	Class AUC	26/09/2022	USD	0.027	3
	Class IEP	24/06/2022	EUR	0.027	77,800
	Class IEP	26/09/2022	EUR	0.030	81,738
	Class ISC	24/06/2022	SGD	0.028	2
	Class ISC	26/09/2022	SGD	0.031	2
	Class IUC	24/06/2022	USD	0.026	2,431
	Class IUC	26/09/2022	USD	0.031	2,306
	Class NEP	24/06/2022	EUR	2.732	267,909
	Class NEP	26/09/2022	EUR	2.817	290,888
	Class ZEP	24/06/2022	EUR	0.028	16,537
	Class ZEP	26/09/2022	EUR	0.029	16,855
	Class ZGC	24/06/2022	GBP	0.026	130,082

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 Social Bond					
<i>(continued)</i>					
	Class ZGC	26/09/2022	GBP	0.030	165,116
					EUR 1,054,115
Threadneedle (Lux) - European Strategic Bond					
	Class AEP	25/04/2022	EUR	0.033	22,417
	Class AEP	23/05/2022	EUR	0.033	22,344
	Class AEP	24/06/2022	EUR	0.034	23,102
	Class AEP	25/07/2022	EUR	0.034	23,342
	Class AEP	24/08/2022	EUR	0.034	23,523
	Class AEP	26/09/2022	EUR	0.038	26,906
	Class DEP	25/04/2022	EUR	0.025	39,717
	Class DEP	23/05/2022	EUR	0.025	38,868
	Class DEP	24/06/2022	EUR	0.025	38,637
	Class DEP	25/07/2022	EUR	0.025	38,247
	Class DEP	24/08/2022	EUR	0.025	38,091
	Class DEP	26/09/2022	EUR	0.029	44,199
					EUR 379,393
Threadneedle (Lux) - Emerging Market Corporate Bonds					
	Class AEC	25/04/2022	EUR	0.037	15,705
	Class AEC	23/05/2022	EUR	0.037	15,595
	Class AEC	24/06/2022	EUR	0.037	15,700
	Class AEC	25/07/2022	EUR	0.037	19,546
	Class AEC	24/08/2022	EUR	0.037	19,302
	Class AEC	26/09/2022	EUR	0.040	20,385
	Class AUP	25/04/2022	USD	0.024	17,340
	Class AUP	23/05/2022	USD	0.024	16,918
	Class AUP	24/06/2022	USD	0.024	16,852
	Class AUP	25/07/2022	USD	0.024	16,725
	Class AUP	24/08/2022	USD	0.024	16,576
	Class AUP	26/09/2022	USD	0.027	18,566
	Class DEC	25/04/2022	EUR	0.027	1,275
	Class DEC	23/05/2022	EUR	0.027	1,214
	Class DEC	24/06/2022	EUR	0.027	1,218
	Class DEC	25/07/2022	EUR	0.027	1,156
	Class DEC	24/08/2022	EUR	0.027	1,100
	Class DEC	26/09/2022	EUR	0.029	1,093
	Class IEC	25/04/2022	EUR	0.029	6,065
	Class IEC	23/05/2022	EUR	0.029	5,943
	Class IEC	24/06/2022	EUR	0.029	5,964
	Class IEC	25/07/2022	EUR	0.029	5,758
	Class IEC	24/08/2022	EUR	0.029	5,621
	Class IEC	26/09/2022	EUR	0.031	6,441
	Class XUP	24/06/2022	USD	0.115	10
	Class XUP	26/09/2022	USD	0.120	10
					USD 252,078
Threadneedle (Lux) - Emerging Market Debt					
	Class AEC	25/04/2022	EUR	0.032	1,686
	Class AEC	23/05/2022	EUR	0.032	1,653

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) - Emerging Market Debt					
<i>(continued)</i>					
	Class AEC	24/06/2022	EUR	0.030	1,526
	Class AEC	25/07/2022	EUR	0.030	1,474
	Class AEC	24/08/2022	EUR	0.030	1,440
	Class AEC	26/09/2022	EUR	0.030	1,400
	Class AUP	25/04/2022	USD	0.039	106,882
	Class AUP	23/05/2022	USD	0.039	105,977
	Class AUP	24/06/2022	USD	0.037	99,530
	Class AUP	25/07/2022	USD	0.037	98,705
	Class AUP	24/08/2022	USD	0.037	98,021
	Class AUP	26/09/2022	USD	0.037	97,393
	Class SUP	25/04/2022	USD	0.038	1,848
	Class SUP	23/05/2022	USD	0.038	1,801
	Class SUP	24/06/2022	USD	0.036	1,666
	Class SUP	25/07/2022	USD	0.036	1,596
	Class SUP	24/08/2022	USD	0.036	1,596
	Class SUP	26/09/2022	USD	0.036	1,596
	Class XUP	24/06/2022	USD	0.119	11
	Class XUP	26/09/2022	USD	0.110	10
					USD 625,811
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds					
	Class AEC	25/04/2022	EUR	0.018	48,010
	Class AEC	23/05/2022	EUR	0.018	47,011
	Class AEC	24/06/2022	EUR	0.018	47,495
	Class AEC	25/07/2022	EUR	0.018	46,495
	Class AEC	24/08/2022	EUR	0.018	45,675
	Class AEC	26/09/2022	EUR	0.017	42,107
	Class ASC	25/04/2022	SGD	0.025	859
	Class ASC	23/05/2022	SGD	0.025	860
	Class ASC	24/06/2022	SGD	0.025	861
	Class ASC	25/07/2022	SGD	0.025	856
	Class ASC	24/08/2022	SGD	0.025	856
	Class ASC	26/09/2022	SGD	0.024	8,990
	Class AUP	25/04/2022	USD	0.019	27,434
	Class AUP	23/05/2022	USD	0.019	26,923
	Class AUP	24/06/2022	USD	0.019	26,758
	Class AUP	25/07/2022	USD	0.019	26,268
	Class AUP	24/08/2022	USD	0.019	26,190
	Class AUP	26/09/2022	USD	0.019	25,973
	Class XUP	25/04/2022	USD	0.034	12,704
	Class XUP	23/05/2022	USD	0.034	12,330
	Class XUP	24/06/2022	USD	0.034	12,330
	Class XUP	25/07/2022	USD	0.034	12,330
	Class XUP	24/08/2022	USD	0.034	12,330
	Class XUP	26/09/2022	USD	0.033	11,511
					USD 523,156

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) - US High Yield Bond	Class AEC	25/04/2022	EUR	0.048	1,057
	Class AEC	23/05/2022	EUR	0.048	964
	Class AEC	24/06/2022	EUR	0.046	927
	Class AEC	25/07/2022	EUR	0.046	895
	Class AEC	24/08/2022	EUR	0.046	874
	Class AEC	26/09/2022	EUR	0.049	702
	Class AUP	25/04/2022	USD	0.052	12,890
	Class AUP	23/05/2022	USD	0.052	12,725
	Class AUP	24/06/2022	USD	0.050	12,233
	Class AUP	25/07/2022	USD	0.050	12,005
	Class AUP	24/08/2022	USD	0.050	12,015
	Class AUP	26/09/2022	USD	0.053	11,574
	Class DEC	25/04/2022	EUR	0.036	968
	Class DEC	23/05/2022	EUR	0.036	949
	Class DEC	24/06/2022	EUR	0.034	899
	Class DEC	25/07/2022	EUR	0.034	868
	Class DEC	24/08/2022	EUR	0.034	721
	Class DEC	26/09/2022	EUR	0.037	763
	Class IEC	25/04/2022	EUR	0.036	4
	Class IEC	23/05/2022	EUR	0.036	4
	Class IEC	24/06/2022	EUR	0.034	3
	Class IEC	25/07/2022	EUR	0.034	3
	Class IEC	24/08/2022	EUR	0.034	3
	Class IEC	26/09/2022	EUR	0.036	3
	Class ISC	25/04/2022	SGD	0.039	5,316
	Class ISC	23/05/2022	SGD	0.039	5,589
Class ISC	24/06/2022	SGD	0.037	5,613	
Class ISC	25/07/2022	SGD	0.037	5,888	
Class ISC	24/08/2022	SGD	0.037	6,411	
Class ISC	26/09/2022	SGD	0.040	7,178	
Class XUP	24/06/2022	USD	0.137	12	
Class XUP	26/09/2022	USD	0.141	13	
					USD 120,069
Threadneedle (Lux) - Flexible Asian Bond	Class ASC	25/04/2022	SGD	0.031	97
	Class ASC	23/05/2022	SGD	0.031	96
	Class ASC	24/06/2022	SGD	0.031	98
	Class ASC	25/07/2022	SGD	0.031	98
	Class ASC	24/08/2022	SGD	0.031	101
	Class ASC	26/09/2022	SGD	0.031	101
	Class AUP	25/04/2022	USD	0.032	22,341
	Class AUP	23/05/2022	USD	0.032	21,537
	Class AUP	24/06/2022	USD	0.032	21,560
	Class AUP	25/07/2022	USD	0.032	21,630
	Class AUP	24/08/2022	USD	0.032	20,285
	Class AUP	26/09/2022	USD	0.033	20,982
	Class AVC	25/04/2022	AUD	0.029	2
Class AVC	23/05/2022	AUD	0.029	2	
Class AVC	24/06/2022	AUD	0.029	2	

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) - Flexible Asian Bond					
<i>(continued)</i>					
	Class AVC	25/07/2022	AUD	0.029	2
	Class AVC	24/08/2022	AUD	0.029	2
	Class AVC	26/09/2022	AUD	0.030	2
	Class ZUP	25/04/2022	USD	0.031	3
	Class ZUP	23/05/2022	USD	0.031	3
	Class ZUP	24/06/2022	USD	0.031	3
	Class ZUP	25/07/2022	USD	0.031	3
	Class ZUP	24/08/2022	USD	0.031	3
	Class ZUP	26/09/2022	USD	0.032	3
					USD 128,956
Threadneedle (Lux) - Euro Dynamic Real Return					
	Class AEP	26/09/2022	EUR	0.006	0*
	Class IEP	26/09/2022	EUR	0.006	0*
	Class LEP	26/09/2022	EUR	0.006	1
	Class ZEP	26/09/2022	EUR	0.006	1
					EUR 2
Threadneedle (Lux) - Global Dynamic Real Return					
	Class AEC	25/04/2022	EUR	0.011	730
	Class AEC	23/05/2022	EUR	0.011	723
	Class AEC	24/06/2022	EUR	0.015	990
	Class AEC	25/07/2022	EUR	0.015	956
	Class AEC	24/08/2022	EUR	0.015	934
	Class AEC	26/09/2022	EUR	0.014	848
	Class AUP	25/04/2022	USD	0.013	4,142
	Class AUP	23/05/2022	USD	0.013	4,075
	Class AUP	24/06/2022	USD	0.018	5,637
	Class AUP	25/07/2022	USD	0.018	5,620
	Class AUP	24/08/2022	USD	0.018	5,623
	Class AUP	26/09/2022	USD	0.017	5,316
					USD 35,594
Threadneedle (Lux) - Global Multi Asset Income					
	Class AEC	24/06/2022	EUR	0.069	313,033
	Class AEC	26/09/2022	EUR	0.066	266,392
	Class AEP	24/06/2022	EUR	0.089	180,810
	Class AEP	26/09/2022	EUR	0.093	179,618
	Class ASC	24/06/2022	SGD	0.082	1,139
	Class ASC	26/09/2022	SGD	0.079	988
	Class ASP	24/06/2022	SGD	0.084	332
	Class ASP	26/09/2022	SGD	0.083	309
	Class AUM	25/04/2022	USD	0.032	1,307
	Class AUM	23/05/2022	USD	0.032	1,307
	Class AUM	24/06/2022	USD	0.029	1,184
	Class AUM	25/07/2022	USD	0.029	1,184
	Class AUM	24/08/2022	USD	0.029	1,184
	Class AUM	26/09/2022	USD	0.028	1,143
	Class AUP	24/06/2022	USD	0.083	85,009
	Class AUP	26/09/2022	USD	0.079	80,027

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) - Global Multi Asset Income					
<i>(continued)</i>					
	Class DEC	24/06/2022	EUR	0.066	181,028
	Class DEC	26/09/2022	EUR	0.062	148,914
	Class DEP	24/06/2022	EUR	0.083	24,637
	Class DEP	26/09/2022	EUR	0.087	23,603
	Class DUP	24/06/2022	USD	0.075	116,300
	Class DUP	26/09/2022	USD	0.072	99,959
	Class ZEC	24/06/2022	EUR	0.077	8
	Class ZEC	26/09/2022	EUR	0.073	7
	Class ZUP	24/06/2022	USD	0.083	8
	Class ZUP	26/09/2022	USD	0.080	8
					USD 1,709,438
Threadneedle (Lux) - Emerging Market ESG Equities					
	Class AEC	26/09/2022	EUR	0.090	9
	Class AUP	26/09/2022	USD	0.085	9
	Class ZEC	26/09/2022	EUR	0.091	9
	Class ZUP	26/09/2022	USD	0.086	8
					USD 35
Threadneedle (Lux) - Global Focus					
	Class AEP	26/09/2022	EUR	0.136	479,250
	Class AUP	26/09/2022	USD	0.092	3,669
	Class IUP	26/09/2022	USD	0.094	4,737
	Class ZEP	26/09/2022	EUR	0.141	495,188
					USD 982,844
Threadneedle (Lux) - Global Equity Income					
	Class AEC	24/06/2022	EUR	0.099	506
	Class AEC	26/09/2022	EUR	0.074	347
	Class AUP	24/06/2022	USD	0.106	9
	Class AUP	26/09/2022	USD	0.075	6
	Class DEC	24/06/2022	EUR	0.097	8
	Class DEC	26/09/2022	EUR	0.072	5
	Class DUP	24/06/2022	USD	0.104	5,127
	Class DUP	26/09/2022	USD	0.075	3,697
	Class 1EP	24/06/2022	EUR	0.116	178,563
	Class 1EP	26/09/2022	EUR	0.090	128,169
	Class 1SC	24/06/2022	SGD	0.104	33,653
	Class 1SC	26/09/2022	SGD	0.076	24,001
	Class 1ST	25/04/2022	SGD	0.021	888
	Class 1ST	23/05/2022	SGD	0.038	1,586
	Class 1ST	24/06/2022	SGD	0.044	1,831
	Class 1ST	25/07/2022	SGD	0.013	775
	Class 1ST	24/08/2022	SGD	0.027	1,601
	Class 1ST	26/09/2022	SGD	0.030	1,725
	Class 1UP	24/06/2022	USD	0.107	43,826
	Class 1UP	26/09/2022	USD	0.077	31,317
	Class 1VT	25/04/2022	AUD	0.021	125
	Class 1VT	23/05/2022	AUD	0.037	213
	Class 1VT	24/06/2022	AUD	0.043	245

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) - Global Equity Income					
<i>(continued)</i>					
	Class 1VT	25/07/2022	AUD	0.018	103
	Class 1VT	24/08/2022	AUD	0.025	154
	Class 1VT	26/09/2022	AUD	0.029	168
	Class 2EP	24/06/2022	EUR	0.118	9
	Class 2EP	26/09/2022	EUR	0.092	6
	Class 2UP	24/06/2022	USD	0.109	9
	Class 2UP	26/09/2022	USD	0.078	6
	Class 3EP	24/06/2022	EUR	0.118	1,044,734
	Class 3EP	26/09/2022	EUR	0.093	650,582
	Class 3UP	24/06/2022	USD	0.110	4,337
	Class 3UP	26/09/2022	USD	0.079	1,592
	Class 8EP	24/06/2022	EUR	0.118	30
	Class 8EP	26/09/2022	EUR	0.092	21
	Class 8UP	24/06/2022	USD	0.109	6,320
	Class 8UP	26/09/2022	USD	0.078	4,523
	Class 9EP	24/06/2022	EUR	0.119	9
	Class 9EP	26/09/2022	EUR	0.093	7
	Class 9UP	24/06/2022	USD	0.110	9
	Class 9UP	26/09/2022	USD	0.079	6
					USD 2,170,848
Threadneedle (Lux) - Asia Contrarian Equity	Class XUP	26/09/2022	USD	0.185	473,152
					USD 473,152
Threadneedle (Lux) - US Contrarian Core Equities	Class AEC	26/09/2022	EUR	0.123	6
	Class AUP	26/09/2022	USD	0.129	1,189
					USD 1,195
Threadneedle (Lux) - US Disciplined Core Equities	Class AUP	26/09/2022	USD	0.125	8
	Class IEC	26/09/2022	EUR	0.121	7
					USD 15
Threadneedle (Lux) - Pan European Equity Dividend	Class 1EP	26/09/2022	EUR	0.035	371,038
	Class 1GP	26/09/2022	GBP	0.031	11,429
	Class 2EP	26/09/2022	EUR	0.356	26
	Class 2GP	26/09/2022	GBP	0.359	25
	Class 3EP	26/09/2022	EUR	0.056	3,990
	Class 3GP	26/09/2022	GBP	0.050	34,197
	Class 4GP	26/09/2022	GBP	0.046	267,760
	Class 8EP	26/09/2022	EUR	0.037	31,847
	Class 8GP	26/09/2022	GBP	0.033	16,998
	Class 9EP	26/09/2022	EUR	0.357	25
	Class 9GP	26/09/2022	GBP	0.362	26
	Class AEP	26/09/2022	EUR	0.346	11,866
	Class AUP	26/09/2022	USD	0.305	25
	Class DEP	26/09/2022	EUR	0.341	5,875

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) - Pan European Equity Dividend					
<i>(continued)</i>					
	Class IEP	26/09/2022	EUR	0.357	307,207
	Class ZEP	26/09/2022	EUR	0.355	8,095
					EUR 1,070,429
Threadneedle (Lux) - Asian Equity Income					
	Class AUP	26/09/2022	USD	0.286	45,163
	Class DUP	26/09/2022	USD	0.278	16,296
	Class IEP	26/09/2022	EUR	0.342	348,468
	Class XUP	26/09/2022	USD	0.302	75,948
	Class ZGP	26/09/2022	GBP	0.313	19
	Class ZUP	26/09/2022	USD	0.334	1,227
					USD 487,121
Threadneedle (Lux) - UK Equities					
	Class AGP	26/09/2022	GBP	0.383	16,731
	Class IGP	26/09/2022	GBP	0.567	338,830
	Class NGP	26/09/2022	GBP	0.227	13
	Class TGP	26/09/2022	GBP	0.227	13
	Class ZGP	26/09/2022	GBP	0.204	265,325
	Class 9EP	26/09/2022	EUR	0.179	412,665
					GBP 1,033,577
Threadneedle (Lux) - UK Equity Income					
	Class AEC	24/06/2022	EUR	0.117	5,839
	Class AEC	26/09/2022	EUR	0.081	4,000
	Class ASC	24/06/2022	SGD	0.122	10
	Class ASC	26/09/2022	SGD	0.080	7
	Class AUC	24/06/2022	USD	0.127	56,110
	Class AUC	26/09/2022	USD	0.082	39,960
	Class DEC	24/06/2022	EUR	0.112	1,228
	Class DEC	26/09/2022	EUR	0.074	839
	Class DGP	24/06/2022	GBP	0.125	101
	Class DGP	26/09/2022	GBP	0.085	69
	Class IGP	24/06/2022	GBP	0.133	180,846
	Class IGP	26/09/2022	GBP	0.089	125,937
	Class LGP	24/06/2022	GBP	0.134	1,576,236
	Class LGP	26/09/2022	GBP	0.091	1,098,940
	Class ZGP	24/06/2022	GBP	0.138	17,245
	Class ZGP	26/09/2022	GBP	0.092	15,120
					GBP 3,122,487
Threadneedle (Lux) - Global Investment Grade Credit Opportunities					
	Class IEP	24/06/2022	EUR	0.086	8
	Class IEP	26/09/2022	EUR	0.078	7
	Class LEP	24/06/2022	EUR	0.087	8
	Class LEP	26/09/2022	EUR	0.078	7
					EUR 30

*Fractional amount rounded to 0.

Notes to the Financial Statements

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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). The Performance Index is subject to a minimum rate of return, to ensure that the Portfolios must deliver a minimum positive rate of return for a performance fee to be paid, in the event that the underlying benchmark return is negative. Accruals will only be made when the performance fee balance is positive and the NAV High Water Mark (defined below) is exceeded.

The performance reference period for each Share Class is the whole life of the Share Class, i.e. from launch until termination.

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 D Shares I Shares Z Shares	Higher of 90-day Average Secured Overnight Financing Rate (SOFR) plus 1.75%, subject to a minimum of 1.50%	20%
Threadneedle (Lux) - Global Investment Grade Credit Opportunities	J Shares Y Shares	Higher of Compounded euro short-term rate (€STR) average rate, 1 month tenor plus 1.00%, subject to a minimum of 1.00%	10%
Threadneedle (Lux) - Pan European Absolute Alpha	A Shares D Shares I Shares L Shares Z Shares	Higher of 3 month Euro Interbank Offered Rate (EURIBOR) ¹ plus 1.50%, subject to a minimum of 1.50%	20%

¹ 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 NAV High Water Mark can only be increased, and cannot be decreased under any circumstances.

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 as 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 balance 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.

Notes to the Financial Statements

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8 PERFORMANCE FEES

(continued)

As at September 30, 2022, performance fees have been paid as follows:

Portfolio	Share Class	Amount per Share in the portfolio base currency
Threadneedle (Lux) - American Absolute Alpha	Class ZE	13
		USD 13

9 NET UNREALISED GAIN/(LOSS) ON FORWARD CURRENCY EXCHANGE CONTRACTS

As at September 30, 2022, 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	19/10/2022	EUR	10,096,778	USD	10,134,691	Hedging	JP Morgan Chase New York	(230,156)
	19/10/2022	EUR	13,468,623	USD	13,519,197	Hedging	JP Morgan Chase New York	(307,017)
	19/10/2022	SEK	7,241	USD	682	Hedging	JP Morgan Chase New York	(29)
	19/10/2022	EUR	2,050,885	USD	2,058,586	Hedging	JP Morgan Chase New York	(46,750)
	19/10/2022	EUR	721,187	USD	723,895	Hedging	JP Morgan Chase New York	(16,439)
	19/10/2022	EUR	15,232,880	USD	15,290,079	Hedging	JP Morgan Chase New York	(347,233)
	19/10/2022	GBP	16,369,216	USD	18,911,373	Hedging	JP Morgan Chase New York	(630,740)
	19/10/2022	SEK	8,551,121	USD	805,764	Hedging	JP Morgan Chase New York	(34,555)
	19/10/2022	GBP	303,634	USD	350,789	Hedging	JP Morgan Chase New York	(11,700)
	19/10/2022	EUR	40,245,437	USD	40,396,558	Hedging	JP Morgan Chase New York	(917,395)
	19/10/2022	EUR	1,260,077	USD	1,264,808	Hedging	JP Morgan Chase New York	(28,723)
	19/10/2022	GBP	25,673,253	USD	29,660,338	Hedging	JP Morgan Chase New York	(989,244)
	19/10/2022	GBP	244,145,715	USD	282,061,814	Hedging	JP Morgan Chase New York	(9,407,447)
	19/10/2022	EUR	1,791,378	USD	1,798,104	Hedging	JP Morgan Chase New York	(40,834)
	19/10/2022	GBP	5,606	USD	6,476	Hedging	JP Morgan Chase New York	(216)
	19/10/2022	EUR	1,759,679	USD	1,766,287	Hedging	JP Morgan Chase New York	(40,112)
	19/10/2022	GBP	98,075,613	USD	113,306,864	Hedging	JP Morgan Chase New York	(3,779,059)
	19/10/2022	NOK	7,296	USD	726	Hedging	JP Morgan Chase New York	(56)
	19/10/2022	NOK	7,336	USD	730	Hedging	JP Morgan Chase New York	(57)
	19/10/2022	CHF	779	USD	813	Hedging	JP Morgan Chase New York	(20)
	19/10/2022	CHF	779	USD	812	Hedging	JP Morgan Chase New York	(20)
	19/10/2022	EUR	714	USD	717	Hedging	JP Morgan Chase New York	(16)
	19/10/2022	USD	65,867	EUR	65,610	Hedging	JP Morgan Chase New York	1,504
	19/10/2022	EUR	14,919	USD	14,977	Hedging	JP Morgan Chase New York	(342)
	19/10/2022	GBP	50,329	USD	58,147	Hedging	JP Morgan Chase New York	(1,941)
	19/10/2022	GBP	150,280	USD	173,623	Hedging	JP Morgan Chase New York	(5,795)
	19/10/2022	USD	3,994	EUR	3,986	Hedging	JP Morgan Chase New York	83
	19/10/2022	EUR	1,893	USD	1,896	Hedging	JP Morgan Chase New York	(40)
	19/10/2022	GBP	38,208	USD	44,273	Hedging	JP Morgan Chase New York	(1,604)
	19/10/2022	GBP	30,798	USD	35,687	Hedging	JP Morgan Chase New York	(1,293)
	19/10/2022	GBP	201,948	USD	234,007	Hedging	JP Morgan Chase New York	(8,478)
	19/10/2022	EUR	46,604	USD	46,680	Hedging	JP Morgan Chase New York	(963)
	19/10/2022	EUR	14,652	USD	14,675	Hedging	JP Morgan Chase New York	(303)
19/10/2022	USD	285,531	EUR	285,067	Hedging	JP Morgan Chase New York	5,884	
19/10/2022	GBP	48,588	USD	55,872	Hedging	JP Morgan Chase New York	(1,611)	
19/10/2022	GBP	524,095	USD	602,666	Hedging	JP Morgan Chase New York	(17,372)	
19/10/2022	EUR	3,990	USD	4,010	Hedging	JP Morgan Chase New York	(96)	

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 <i>(continued)</i>								
	19/10/2022	USD	19,700	EUR	19,601	Hedging	JP Morgan Chase New York	472
	19/10/2022	USD	143	EUR	142	Hedging	JP Morgan Chase New York	3
	19/10/2022	GBP	19,385	USD	22,178	Hedging	JP Morgan Chase New York	(530)
	19/10/2022	GBP	36,531	USD	41,794	Hedging	JP Morgan Chase New York	(998)
	19/10/2022	USD	20,959	EUR	20,894	Hedging	JP Morgan Chase New York	462
	19/10/2022	USD	7,379	EUR	7,356	Hedging	JP Morgan Chase New York	163
	19/10/2022	USD	8	CHF	8	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	34,393	USD	34,504	Hedging	JP Morgan Chase New York	(766)
	19/10/2022	EUR	785	USD	788	Hedging	JP Morgan Chase New York	(17)
	19/10/2022	EUR	39,975	USD	40,104	Hedging	JP Morgan Chase New York	(891)
	19/10/2022	EUR	22,000	USD	22,071	Hedging	JP Morgan Chase New York	(490)
	19/10/2022	USD	19,633	GBP	17,200	Hedging	JP Morgan Chase New York	424
	19/10/2022	USD	143,503	EUR	144,758	Hedging	JP Morgan Chase New York	1,499
	19/10/2022	USD	191,423	EUR	193,098	Hedging	JP Morgan Chase New York	1,999
	19/10/2022	USD	10	SEK	105	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	212,178	EUR	214,034	Hedging	JP Morgan Chase New York	2,216
	19/10/2022	USD	251,208	GBP	221,499	Hedging	JP Morgan Chase New York	3,843
	19/10/2022	USD	11,109	SEK	121,942	Hedging	JP Morgan Chase New York	111
	19/10/2022	USD	4,648	GBP	4,098	Hedging	JP Morgan Chase New York	71
	19/10/2022	USD	566,585	EUR	571,543	Hedging	JP Morgan Chase New York	5,917
	19/10/2022	USD	17,391	EUR	17,544	Hedging	JP Morgan Chase New York	182
	19/10/2022	USD	393,314	GBP	346,799	Hedging	JP Morgan Chase New York	6,017
	19/10/2022	USD	3,739,539	GBP	3,297,287	Hedging	JP Morgan Chase New York	57,207
	19/10/2022	USD	25,174	EUR	25,394	Hedging	JP Morgan Chase New York	263
	19/10/2022	USD	86	GBP	76	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	24,661	EUR	24,876	Hedging	JP Morgan Chase New York	258
	19/10/2022	USD	1,479,651	GBP	1,304,662	Hedging	JP Morgan Chase New York	22,636
	19/10/2022	USD	10	NOK	102	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	10	NOK	102	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	11	CHF	11	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	10	EUR	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	39,990	USD	40,045	Hedging	JP Morgan Chase New York	(817)
	19/10/2022	USD	3,259	EUR	3,255	Hedging	JP Morgan Chase New York	66
	19/10/2022	EUR	499	USD	499	Hedging	JP Morgan Chase New York	(10)
	19/10/2022	GBP	7,818	USD	8,929	Hedging	JP Morgan Chase New York	(198)
	19/10/2022	GBP	55,997	USD	63,955	Hedging	JP Morgan Chase New York	(1,419)
	19/10/2022	EUR	426,898	USD	422,424	Hedging	JP Morgan Chase New York	(3,655)
	19/10/2022	USD	108	EUR	110	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	51,795	GBP	45,684	Hedging	JP Morgan Chase New York	776
	19/10/2022	GBP	9,719	USD	11,019	Hedging	JP Morgan Chase New York	(165)
	19/10/2022	GBP	4,192	USD	4,753	Hedging	JP Morgan Chase New York	(71)
	19/10/2022	USD	25,617	EUR	26,132	Hedging	JP Morgan Chase New York	(18)
	19/10/2022	USD	9,503	EUR	9,695	Hedging	JP Morgan Chase New York	(7)
	19/10/2022	USD	10	CHF	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	2,954	EUR	3,004	Hedging	JP Morgan Chase New York	7
	19/10/2022	USD	9	EUR	9	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	15,020	USD	16,925	Hedging	JP Morgan Chase New York	(151)
	19/10/2022	GBP	23,379	USD	26,345	Hedging	JP Morgan Chase New York	(236)

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 <i>(continued)</i>								
	19/10/2022	EUR	14,379	USD	14,136	Hedging	JP Morgan Chase New York	(31)
	19/10/2022	USD	123,084	EUR	126,903	Hedging	JP Morgan Chase New York	(1,400)
	19/10/2022	USD	155,827	EUR	160,661	Hedging	JP Morgan Chase New York	(1,773)
	19/10/2022	USD	8	SEK	85	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	172,831	EUR	178,192	Hedging	JP Morgan Chase New York	(1,966)
	19/10/2022	USD	209,895	GBP	195,225	Hedging	JP Morgan Chase New York	(8,123)
	19/10/2022	USD	8,960	SEK	100,881	Hedging	JP Morgan Chase New York	(138)
	19/10/2022	USD	3,898	GBP	3,626	Hedging	JP Morgan Chase New York	(151)
	19/10/2022	USD	464,706	EUR	479,122	Hedging	JP Morgan Chase New York	(5,286)
	19/10/2022	USD	14,535	EUR	14,986	Hedging	JP Morgan Chase New York	(165)
	19/10/2022	USD	331,508	GBP	308,338	Hedging	JP Morgan Chase New York	(12,829)
	19/10/2022	USD	3,143,781	GBP	2,924,054	Hedging	JP Morgan Chase New York	(121,661)
	19/10/2022	USD	20,723	EUR	21,366	Hedging	JP Morgan Chase New York	(236)
	19/10/2022	USD	72	GBP	67	Hedging	JP Morgan Chase New York	(3)
	19/10/2022	USD	20,298	EUR	20,928	Hedging	JP Morgan Chase New York	(231)
	19/10/2022	USD	1,255,349	GBP	1,167,610	Hedging	JP Morgan Chase New York	(48,581)
	19/10/2022	USD	8	NOK	86	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	8	NOK	86	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	9	CHF	9	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	8	EUR	9	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	93,618	USD	91,002	Hedging	JP Morgan Chase New York	833
	19/10/2022	USD	764	EUR	786	Hedging	JP Morgan Chase New York	(7)
	19/10/2022	GBP	16,835	USD	18,357	Hedging	JP Morgan Chase New York	444
	19/10/2022	GBP	65,222	USD	71,117	Hedging	JP Morgan Chase New York	1,721
	19/10/2022	USD	124,115	EUR	128,496	Hedging	JP Morgan Chase New York	(1,931)
	19/10/2022	USD	273,991	EUR	283,661	Hedging	JP Morgan Chase New York	(4,263)
	19/10/2022	USD	8	SEK	86	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	31,118	EUR	32,216	Hedging	JP Morgan Chase New York	(484)
	19/10/2022	USD	17,878	EUR	18,509	Hedging	JP Morgan Chase New York	(278)
	19/10/2022	USD	173,659	EUR	179,788	Hedging	JP Morgan Chase New York	(2,702)
	19/10/2022	USD	217,456	GBP	201,253	Hedging	JP Morgan Chase New York	(7,294)
	19/10/2022	USD	9,016	SEK	101,424	Hedging	JP Morgan Chase New York	(131)
	19/10/2022	USD	4,037	GBP	3,736	Hedging	JP Morgan Chase New York	(135)
	19/10/2022	USD	467,008	EUR	483,490	Hedging	JP Morgan Chase New York	(7,267)
	19/10/2022	USD	14,612	EUR	15,127	Hedging	JP Morgan Chase New York	(227)
	19/10/2022	USD	343,661	GBP	318,054	Hedging	JP Morgan Chase New York	(11,527)
	19/10/2022	USD	5,745,506	GBP	5,317,395	Hedging	JP Morgan Chase New York	(192,716)
	19/10/2022	USD	36,753	EUR	38,050	Hedging	JP Morgan Chase New York	(572)
	19/10/2022	USD	132	GBP	122	Hedging	JP Morgan Chase New York	(4)
	19/10/2022	USD	35,639	EUR	36,897	Hedging	JP Morgan Chase New York	(555)
	19/10/2022	USD	1,300,354	GBP	1,203,462	Hedging	JP Morgan Chase New York	(43,616)
	19/10/2022	USD	8	NOK	87	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	8	NOK	87	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	12	CHF	12	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	10	CHF	9	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	8	EUR	9	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	9,953	USD	9,617	Hedging	JP Morgan Chase New York	146
	19/10/2022	EUR	1,033	USD	998	Hedging	JP Morgan Chase New York	15

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 <i>(continued)</i>								
	19/10/2022	EUR	819,000	USD	791,364	Hedging	JP Morgan Chase New York	12,042
	19/10/2022	GBP	154	USD	167	Hedging	JP Morgan Chase New York	6
	19/10/2022	GBP	3,395	USD	3,665	Hedging	JP Morgan Chase New York	126
	19/10/2022	USD	1,454	EUR	1,505	Hedging	JP Morgan Chase New York	(22)
	19/10/2022	USD	12,243	EUR	12,670	Hedging	JP Morgan Chase New York	(186)
	19/10/2022	USD	590	EUR	613	Hedging	JP Morgan Chase New York	(11)
	19/10/2022	USD	315	EUR	327	Hedging	JP Morgan Chase New York	(6)
	19/10/2022	GBP	8,433	USD	9,089	Hedging	JP Morgan Chase New York	328
	19/10/2022	GBP	34,105	USD	36,760	Hedging	JP Morgan Chase New York	1,327
	19/10/2022	EUR	234,701	USD	226,104	Hedging	JP Morgan Chase New York	4,128
	19/10/2022	USD	993	EUR	1,029	Hedging	JP Morgan Chase New York	(17)
	19/10/2022	USD	49,091	GBP	45,670	Hedging	JP Morgan Chase New York	(1,910)
	19/10/2022	GBP	3,145	USD	3,380	Hedging	JP Morgan Chase New York	132
	19/10/2022	GBP	325,422	USD	349,804	Hedging	JP Morgan Chase New York	13,617
	19/10/2022	EUR	22,673	USD	21,860	Hedging	JP Morgan Chase New York	382
	19/10/2022	EUR	16,876	USD	16,271	Hedging	JP Morgan Chase New York	284
	19/10/2022	EUR	9,990	USD	9,767	Hedging	JP Morgan Chase New York	33
	19/10/2022	EUR	270	USD	264	Hedging	JP Morgan Chase New York	1
	19/10/2022	GBP	1,238	USD	1,366	Hedging	JP Morgan Chase New York	16
	19/10/2022	GBP	677,586	USD	747,954	Hedging	JP Morgan Chase New York	8,753
	19/10/2022	EUR	727,518	USD	711,259	Hedging	JP Morgan Chase New York	2,407
	19/10/2022	EUR	6,713	USD	6,563	Hedging	JP Morgan Chase New York	22
	03/10/2022	USD	1,092,199	JPY	150,926,316	Trading	JP Morgan Chase New York	49,262
	04/10/2022	AUD	152,671	USD	104,910	Trading	JP Morgan Chase New York	(6,747)
	03/10/2022	USD	7,284,507	CAD	9,550,647	Trading	Barclays	333,805
	03/10/2022	USD	59,594,256	GBP	51,203,713	Trading	JP Morgan Chase New York	2,432,615
	03/10/2022	USD	169,031,959	EUR	168,443,635	Trading	Barclays	3,989,411
	03/10/2022	USD	1,307,420	EUR	1,298,800	Trading	JP Morgan Chase New York	34,843
	04/10/2022	AUD	7,588	USD	5,163	Trading	Goldman Sachs	(284)
	03/10/2022	CAD	94,220	USD	71,656	Trading	Goldman Sachs	(3,085)
	03/10/2022	GBP	361,665	USD	417,893	Trading	Barclays	(14,147)
	03/10/2022	EUR	1,304,882	USD	1,303,159	Trading	Goldman Sachs	(24,628)
	03/10/2022	EUR	1,446,520	USD	1,452,971	Trading	Barclays	(35,664)
	04/10/2022	USD	2,499	AUD	3,681	Trading	Goldman Sachs	132
	03/10/2022	USD	96,233	CAD	126,680	Trading	Goldman Sachs	4,038
	03/10/2022	JPY	1,119,198	USD	7,916	Trading	Goldman Sachs	(182)
	03/10/2022	CAD	136,837	USD	103,855	Trading	Goldman Sachs	(4,269)
	03/10/2022	JPY	794,222	USD	5,526	Trading	Barclays	(37)
	04/10/2022	AUD	5,578	USD	3,756	Trading	Goldman Sachs	(170)
	03/10/2022	USD	52,617	CAD	69,172	Trading	Goldman Sachs	2,275
	04/10/2022	USD	8,844	AUD	12,877	Trading	Goldman Sachs	564
	03/10/2022	CAD	87,833	USD	67,577	Trading	Barclays	(3,655)
	03/10/2022	GBP	313,271	USD	363,965	Trading	JP Morgan Chase New York	(14,244)
	03/10/2022	USD	946,606	EUR	941,450	Trading	JP Morgan Chase New York	24,165
	03/10/2022	JPY	1,917,817	USD	13,447	Trading	Goldman Sachs	(194)
	03/10/2022	USD	55,448	CAD	72,022	Trading	Goldman Sachs	3,033
	04/10/2022	AUD	5,969	USD	4,117	Trading	Goldman Sachs	(279)
	04/10/2022	USD	3,804	AUD	5,653	Trading	Goldman Sachs	169

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>								
	03/10/2022	CAD	92,066	USD	69,914	Trading	Goldman Sachs	(2,910)
	03/10/2022	GBP	1,514,160	USD	1,748,342	Trading	Barclays	(58,002)
	03/10/2022	USD	21,905	JPY	3,138,501	Trading	Goldman Sachs	217
	04/10/2022	AUD	6,110	USD	4,122	Trading	Goldman Sachs	(194)
	03/10/2022	USD	38,789	CAD	51,065	Trading	JP Morgan Chase New York	1,625
	03/10/2022	USD	1,817,259	EUR	1,817,000	Trading	JP Morgan Chase New York	36,947
	03/10/2022	GBP	425,000	USD	489,257	Trading	JP Morgan Chase New York	(14,806)
	03/10/2022	GBP	949,770	USD	1,081,120	Trading	JP Morgan Chase New York	(20,839)
	03/10/2022	JPY	1,298,495	USD	9,070	Trading	Goldman Sachs	(97)
	04/10/2022	AUD	4,216	USD	2,817	Trading	JP Morgan Chase New York	(106)
	03/10/2022	GBP	3,849,690	USD	4,403,316	Trading	JP Morgan Chase New York	(105,695)
	04/10/2022	USD	590	AUD	879	Trading	Barclays	24
	03/10/2022	EUR	3,500,000	USD	3,506,857	Trading	JP Morgan Chase New York	(77,540)
	04/10/2022	USD	2,764	AUD	4,143	Trading	JP Morgan Chase New York	100
	03/10/2022	EUR	1,163,751	USD	1,154,633	Trading	JP Morgan Chase New York	(14,384)
	03/10/2022	USD	1,587,464	EUR	1,600,000	Trading	JP Morgan Chase New York	19,773
	03/10/2022	USD	61,115	CAD	81,764	Trading	Goldman Sachs	1,610
	03/10/2022	JPY	1,325,653	USD	9,224	Trading	Goldman Sachs	(64)
	03/10/2022	USD	7,165,858	EUR	7,250,000	Trading	Barclays	62,262
	04/10/2022	AUD	3,203	USD	2,124	Trading	Goldman Sachs	(65)
	03/10/2022	USD	49,361	EUR	50,000	Trading	JP Morgan Chase New York	370
	03/10/2022	GBP	311,777	USD	352,414	Trading	Barclays	(4,361)
	03/10/2022	USD	82,854	CAD	111,691	Trading	Goldman Sachs	1,568
	04/10/2022	AUD	1,364	USD	896	Trading	JP Morgan Chase New York	(19)
	03/10/2022	GBP	262,835	USD	290,701	Trading	Goldman Sachs	2,717
	03/10/2022	CAD	124,804	USD	92,179	Trading	JP Morgan Chase New York	(1,350)
	04/10/2022	AUD	20,852	USD	13,607	Trading	JP Morgan Chase New York	(200)
	03/10/2022	USD	37,404	CAD	50,820	Trading	JP Morgan Chase New York	418
	03/10/2022	EUR	904,741	USD	877,596	Trading	JP Morgan Chase New York	8,874
	03/10/2022	GBP	1,500,000	USD	1,618,439	Trading	JP Morgan Chase New York	56,093
	03/10/2022	GBP	1,000,000	USD	1,078,709	Trading	JP Morgan Chase New York	37,646
	03/10/2022	GBP	609,061	USD	656,881	Trading	Citigroup Global Markets	23,048
	03/10/2022	GBP	1,000,000	USD	1,080,761	Trading	JP Morgan Chase New York	35,594
	03/10/2022	CAD	163,095	USD	119,251	Trading	JP Morgan Chase New York	(555)
	03/10/2022	GBP	612,739	USD	662,699	Trading	Barclays	21,334
	04/10/2022	AUD	6,661	USD	4,326	Trading	Citigroup Global Markets	(43)
	04/10/2022	AUD	3,547	USD	2,266	Trading	Goldman Sachs	14
	04/11/2022	USD	1,003,950	JPY	144,854,847	Trading	JP Morgan Chase New York	(263)
	03/11/2022	USD	6,989,561	CAD	9,584,167	Trading	JP Morgan Chase New York	15,001
	03/11/2022	USD	41,577,108	GBP	38,190,911	Trading	Barclays	(1,083,806)
	03/11/2022	AUD	196,706	USD	127,236	Trading	Citigroup Global Markets	(709)
	03/11/2022	USD	166,539,707	EUR	170,712,483	Trading	Citigroup Global Markets	(1,100,197)
	03/11/2022	EUR	1,600,000	USD	1,561,302	Trading	JP Morgan Chase New York	9,925
	04/11/2022	USD	8,888	JPY	1,278,907	Trading	Goldman Sachs	22
	03/11/2022	USD	8,959	AUD	13,742	Trading	Goldman Sachs	120
	03/11/2022	CAD	152,259	USD	111,418	Trading	Goldman Sachs	(616)
	03/11/2022	USD	3,393,678	EUR	3,470,800	Trading	JP Morgan Chase New York	(14,671)
								USD (12,597,165)

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 Corporate Bond								
	19/10/2022	NOK	7,560	EUR	749	Hedging	JP Morgan Chase New York	(42)
	19/10/2022	NOK	7,623	EUR	756	Hedging	JP Morgan Chase New York	(43)
	19/10/2022	CHF	799	EUR	831	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	CHF	808	EUR	840	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	USD	908	EUR	904	Hedging	JP Morgan Chase New York	21
	19/10/2022	GBP	651	EUR	749	Hedging	JP Morgan Chase New York	(8)
	19/10/2022	EUR	10	NOK	100	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	10	NOK	100	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	11	USD	11	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	9	GBP	8	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	11	CHF	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	11	CHF	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	8	NOK	86	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	9	NOK	87	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	10	USD	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	8	GBP	7	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	11	CHF	11	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	11	CHF	11	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	10	NOK	102	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	10	NOK	102	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	12	USD	12	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	10	GBP	9	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	9	CHF	9	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	9	CHF	9	Hedging	JP Morgan Chase New York	0
	03/10/2022	EUR	9,706,149	USD	9,738,751	Trading	Royal Bank of Scotland	(233,368)
	03/10/2022	EUR	2,084,953	GBP	1,797,849	Trading	Lloyds	36,553
	03/10/2022	GBP	11,676	EUR	13,553	Trading	Goldman Sachs	(250)
	03/10/2022	EUR	998,424	USD	999,670	Trading	Lloyds	(21,854)
	03/10/2022	EUR	11,170	GBP	9,681	Trading	Citigroup Global Markets	141
	03/10/2022	EUR	438,028	GBP	380,560	Trading	JP Morgan Chase New York	4,432
	03/10/2022	USD	476,860	EUR	475,579	Trading	Lloyds	11,110
	03/10/2022	GBP	141,730	EUR	161,677	Trading	JP Morgan Chase New York	(195)
	03/10/2022	GBP	19,841	EUR	22,681	Trading	Royal Bank of Scotland	(76)
	03/10/2022	GBP	16,731	EUR	18,938	Trading	Lloyds	125
	03/10/2022	GBP	30,137	EUR	33,496	Trading	JP Morgan Chase New York	841
	03/10/2022	USD	65,410	EUR	67,431	Trading	Royal Bank of Scotland	(673)
	03/10/2022	GBP	26,530	EUR	29,766	Trading	Citigroup Global Markets	461
	03/11/2022	EUR	10,433,156	USD	10,142,154	Trading	JP Morgan Chase New York	105,531
	03/11/2022	EUR	2,159,827	GBP	1,928,979	Trading	JP Morgan Chase New York	(34,483)
								EUR (131,779)
Threadneedle (Lux) - European High Yield Bond								
	19/10/2022	SEK	7,536	EUR	707	Hedging	JP Morgan Chase New York	(15)
	19/10/2022	SEK	7,608	EUR	714	Hedging	JP Morgan Chase New York	(15)
	19/10/2022	USD	1,603,890	EUR	1,597,889	Hedging	JP Morgan Chase New York	37,131
	19/10/2022	CHF	318,796	EUR	331,337	Hedging	JP Morgan Chase New York	(584)

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 High Yield Bond								
<i>(continued)</i>	19/10/2022	CHF	55,628	EUR	57,816	Hedging	JP Morgan Chase New York	(102)
	19/10/2022	CHF	275,684	EUR	286,529	Hedging	JP Morgan Chase New York	(505)
	19/10/2022	CHF	67,329	EUR	69,978	Hedging	JP Morgan Chase New York	(123)
	19/10/2022	CHF	798	EUR	830	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	CHF	822	EUR	854	Hedging	JP Morgan Chase New York	(2)
	19/10/2022	NOK	7,620	EUR	755	Hedging	JP Morgan Chase New York	(43)
	19/10/2022	NOK	7,699	EUR	763	Hedging	JP Morgan Chase New York	(43)
	19/10/2022	EUR	8	SEK	89	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	8	SEK	89	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	17,887	USD	17,732	Hedging	JP Morgan Chase New York	(189)
	19/10/2022	EUR	3,899	CHF	3,725	Hedging	JP Morgan Chase New York	35
	19/10/2022	EUR	679	CHF	648	Hedging	JP Morgan Chase New York	6
	19/10/2022	EUR	3,364	CHF	3,214	Hedging	JP Morgan Chase New York	30
	19/10/2022	EUR	823	CHF	786	Hedging	JP Morgan Chase New York	7
	19/10/2022	EUR	10	CHF	9	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	10	CHF	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	9	NOK	88	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	8	NOK	86	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	7	SEK	80	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	7	SEK	80	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	16,643	USD	16,142	Hedging	JP Morgan Chase New York	188
	19/10/2022	EUR	3,436	CHF	3,280	Hedging	JP Morgan Chase New York	33
	19/10/2022	EUR	599	CHF	572	Hedging	JP Morgan Chase New York	6
	19/10/2022	EUR	2,969	CHF	2,835	Hedging	JP Morgan Chase New York	28
	19/10/2022	EUR	725	CHF	693	Hedging	JP Morgan Chase New York	7
	19/10/2022	EUR	9	CHF	8	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	9	CHF	8	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	8	NOK	80	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	8	NOK	80	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	19,330	USD	18,671	Hedging	JP Morgan Chase New York	297
	19/10/2022	EUR	7	SEK	74	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	7	SEK	75	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	3,347	CHF	3,177	Hedging	JP Morgan Chase New York	50
	19/10/2022	EUR	584	CHF	554	Hedging	JP Morgan Chase New York	9
	19/10/2022	EUR	2,892	CHF	2,745	Hedging	JP Morgan Chase New York	44
	19/10/2022	EUR	707	CHF	671	Hedging	JP Morgan Chase New York	11
	19/10/2022	EUR	8	CHF	8	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	9	CHF	8	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	7	NOK	76	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	7	NOK	76	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	9	SEK	95	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	9	SEK	96	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	22,485	USD	22,146	Hedging	JP Morgan Chase New York	(90)
	19/10/2022	EUR	4,201	CHF	4,036	Hedging	JP Morgan Chase New York	13
	19/10/2022	EUR	733	CHF	704	Hedging	JP Morgan Chase New York	2
	19/10/2022	EUR	3,632	CHF	3,489	Hedging	JP Morgan Chase New York	11
	19/10/2022	EUR	887	CHF	852	Hedging	JP Morgan Chase New York	3

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 High Yield Bond								
<i>(continued)</i>	19/10/2022	EUR	11	CHF	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	11	CHF	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	9	NOK	96	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	9	NOK	97	Hedging	JP Morgan Chase New York	0
	05/10/2022	EUR	47,783,513	GBP	41,333,265	Trading	Lloyds	695,156
	05/10/2022	EUR	8,760,732	USD	8,769,747	Trading	Lloyds	(188,415)
	05/10/2022	GBP	204,896	EUR	237,047	Trading	Lloyds	(3,621)
	05/10/2022	GBP	258,380	EUR	298,058	Trading	JP Morgan Chase New York	(3,701)
	05/10/2022	GBP	360,750	EUR	417,799	Trading	JP Morgan Chase New York	(6,818)
	05/10/2022	GBP	193,817	EUR	224,958	Trading	Goldman Sachs	(4,153)
	05/10/2022	EUR	135,550	GBP	116,950	Trading	Lloyds	2,316
	05/10/2022	EUR	26,042	USD	26,319	Trading	Lloyds	(815)
	05/10/2022	EUR	126,904	GBP	110,656	Trading	Citigroup Global Markets	840
	05/10/2022	EUR	40,707	USD	41,549	Trading	Barclays	(1,693)
	05/10/2022	USD	32,933	EUR	32,943	Trading	Royal Bank of Scotland	664
	05/10/2022	GBP	200,000	EUR	230,811	Trading	JP Morgan Chase New York	(2,963)
	05/10/2022	GBP	119,933	EUR	136,806	Trading	JP Morgan Chase New York	(173)
	05/10/2022	GBP	180,284	EUR	205,748	Trading	Royal Bank of Scotland	(361)
	05/10/2022	GBP	145,788	EUR	166,645	Trading	Royal Bank of Scotland	(558)
	05/10/2022	GBP	212,026	EUR	242,868	Trading	Goldman Sachs	(1,320)
	05/10/2022	EUR	856,154	GBP	762,360	Trading	Royal Bank of Scotland	(12,359)
	05/10/2022	GBP	427,450	EUR	475,318	Trading	Royal Bank of Scotland	11,651
	05/10/2022	USD	56,638	EUR	58,387	Trading	Barclays	(591)
	05/10/2022	GBP	250,000	EUR	280,474	Trading	Royal Bank of Scotland	4,336
	05/10/2022	GBP	517,909	EUR	580,912	Trading	Citigroup Global Markets	9,111
	05/10/2022	USD	29,558	EUR	30,651	Trading	Royal Bank of Scotland	(488)
	05/10/2022	GBP	363,827	EUR	406,845	Trading	Lloyds	7,641
	05/10/2022	USD	59,712	EUR	61,884	Trading	Royal Bank of Scotland	(950)
	05/10/2022	USD	200,000	EUR	206,601	Trading	JP Morgan Chase New York	(2,511)
	05/10/2022	GBP	125,000	EUR	139,720	Trading	JP Morgan Chase New York	2,685
								EUR 539,109
Threadneedle (Lux) - European Short-Term High Yield Bond								
	19/10/2022	SEK	8,106	EUR	761	Hedging	JP Morgan Chase New York	(16)
	19/10/2022	NOK	8,271	EUR	820	Hedging	JP Morgan Chase New York	(46)
	19/10/2022	GBP	711	EUR	818	Hedging	JP Morgan Chase New York	(9)
	19/10/2022	GBP	739	EUR	851	Hedging	JP Morgan Chase New York	(9)
	19/10/2022	GBP	44,670,706	EUR	51,408,138	Hedging	JP Morgan Chase New York	(552,996)
	19/10/2022	SEK	8,161	EUR	766	Hedging	JP Morgan Chase New York	(16)
	19/10/2022	NOK	8,248	EUR	818	Hedging	JP Morgan Chase New York	(46)
	19/10/2022	GBP	6,859,467	EUR	7,894,042	Hedging	JP Morgan Chase New York	(84,916)
	19/10/2022	EUR	569,129	GBP	500,000	Hedging	JP Morgan Chase New York	(93)
	19/10/2022	EUR	9	SEK	100	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	9	NOK	95	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	9	GBP	8	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	9	GBP	8	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) - European Short-Term High Yield Bond								
<i>(continued)</i>	19/10/2022	EUR	540,203	GBP	487,432	Hedging	JP Morgan Chase New York	(14,726)
	19/10/2022	EUR	9	SEK	98	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	9	NOK	93	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	83,560	GBP	75,397	Hedging	JP Morgan Chase New York	(2,278)
	19/10/2022	EUR	9	SEK	101	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	10	NOK	103	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	10	GBP	9	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	10	GBP	9	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	613,899	GBP	550,537	Hedging	JP Morgan Chase New York	(12,869)
	19/10/2022	EUR	9	SEK	101	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	10	NOK	102	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	95,336	GBP	85,496	Hedging	JP Morgan Chase New York	(1,998)
	05/10/2022	EUR	16,363,391	GBP	14,153,889	Trading	JP Morgan Chase New York	238,765
	05/10/2022	EUR	1,206,960	USD	1,208,267	Trading	Barclays	(26,024)
	05/10/2022	EUR	6,493	USD	6,477	Trading	Barclays	(116)
	05/10/2022	GBP	61,522	EUR	71,410	Trading	JP Morgan Chase New York	(1,322)
	05/10/2022	EUR	3,537	USD	3,539	Trading	Barclays	(74)
	05/10/2022	EUR	58,088	GBP	50,557	Trading	Barclays	491
	05/10/2022	EUR	47,995	GBP	41,850	Trading	Citigroup Global Markets	318
	05/10/2022	EUR	4,878	USD	4,958	Trading	Citigroup Global Markets	(181)
	05/10/2022	GBP	736,300	EUR	849,702	Trading	JP Morgan Chase New York	(10,881)
	05/10/2022	USD	3,109	EUR	3,109	Trading	JP Morgan Chase New York	64
	05/10/2022	GBP	580,000	EUR	667,478	Trading	JP Morgan Chase New York	(6,719)
	05/10/2022	GBP	33,184	EUR	37,871	Trading	Citigroup Global Markets	(67)
	05/10/2022	USD	3,197	EUR	3,222	Trading	Citigroup Global Markets	41
	05/10/2022	GBP	47,009	EUR	53,848	Trading	Goldman Sachs	(293)
	05/10/2022	EUR	223,256	GBP	198,790	Trading	JP Morgan Chase New York	(3,215)
	05/10/2022	GBP	76,022	EUR	84,482	Trading	JP Morgan Chase New York	2,124
	05/10/2022	USD	7,549	EUR	7,782	Trading	Barclays	(79)
	05/10/2022	GBP	110,790	EUR	124,309	Trading	JP Morgan Chase New York	1,908
	05/10/2022	USD	6,204	EUR	6,434	Trading	JP Morgan Chase New York	(103)
	05/10/2022	GBP	878,990	EUR	978,278	Trading	JP Morgan Chase New York	23,103
	05/10/2022	GBP	82,259	EUR	91,987	Trading	JP Morgan Chase New York	1,726
	05/10/2022	USD	4,053	EUR	4,201	Trading	Citigroup Global Markets	(65)
								EUR (450,617)
Threadneedle (Lux) - European Social Bond								
	19/10/2022	CHF	22,593,723	EUR	23,482,484	Hedging	JP Morgan Chase New York	(41,383)
	19/10/2022	CHF	31,392	EUR	32,627	Hedging	JP Morgan Chase New York	(58)
	19/10/2022	GBP	6,974,000	EUR	8,025,849	Hedging	JP Morgan Chase New York	(86,334)
	19/10/2022	SEK	7,434	EUR	698	Hedging	JP Morgan Chase New York	(14)
	19/10/2022	NOK	7,525	EUR	746	Hedging	JP Morgan Chase New York	(42)
	19/10/2022	GBP	43,054,401	EUR	49,548,055	Hedging	JP Morgan Chase New York	(532,988)
	19/10/2022	USD	13,478	EUR	13,428	Hedging	JP Morgan Chase New York	312
	19/10/2022	NOK	7,522	EUR	746	Hedging	JP Morgan Chase New York	(42)
	19/10/2022	SEK	7,423	EUR	697	Hedging	JP Morgan Chase New York	(14)
	19/10/2022	CHF	796	EUR	828	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) - European Social Bond								
<i>(continued)</i>								
	19/10/2022	USD	872	EUR	869	Hedging	JP Morgan Chase New York	20
	19/10/2022	USD	859	EUR	856	Hedging	JP Morgan Chase New York	20
	19/10/2022	SGD	871	EUR	617	Hedging	JP Morgan Chase New York	1
	19/10/2022	SGD	858	EUR	608	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	874	EUR	870	Hedging	JP Morgan Chase New York	20
	19/10/2022	USD	620,843	EUR	618,520	Hedging	JP Morgan Chase New York	14,373
	19/10/2022	SGD	871	EUR	618	Hedging	JP Morgan Chase New York	1
	19/10/2022	SGD	858	EUR	609	Hedging	JP Morgan Chase New York	1
	19/10/2022	GBP	635	EUR	731	Hedging	JP Morgan Chase New York	(8)
	19/10/2022	CHF	89,971	EUR	93,513	Hedging	JP Morgan Chase New York	(168)
	19/10/2022	GBP	9,332	EUR	10,739	Hedging	JP Morgan Chase New York	(115)
	19/10/2022	GBP	8,977	EUR	10,330	Hedging	JP Morgan Chase New York	(111)
	19/10/2022	GBP	19,834	EUR	22,939	Hedging	JP Morgan Chase New York	(359)
	19/10/2022	GBP	1,083,973	EUR	1,253,665	Hedging	JP Morgan Chase New York	(19,622)
	19/10/2022	CHF	111,743	EUR	116,395	Hedging	JP Morgan Chase New York	(461)
	19/10/2022	GBP	1,708	EUR	1,961	Hedging	JP Morgan Chase New York	(16)
	19/10/2022	GBP	18,603	EUR	21,357	Hedging	JP Morgan Chase New York	(178)
	19/10/2022	GBP	14,829	EUR	16,879	Hedging	JP Morgan Chase New York	3
	19/10/2022	EUR	4,599	GBP	4,040	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	EUR	4,254	GBP	3,739	Hedging	JP Morgan Chase New York	(3)
	19/10/2022	EUR	348,468	CHF	332,891	Hedging	JP Morgan Chase New York	3,091
	19/10/2022	EUR	481	CHF	460	Hedging	JP Morgan Chase New York	4
	19/10/2022	EUR	112,807	GBP	98,633	Hedging	JP Morgan Chase New York	520
	19/10/2022	EUR	10	SEK	109	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	10	NOK	106	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	584,009	GBP	510,627	Hedging	JP Morgan Chase New York	2,691
	19/10/2022	EUR	157	USD	156	Hedging	JP Morgan Chase New York	(2)
	19/10/2022	EUR	10	NOK	106	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	10	SEK	109	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	12	CHF	12	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	10	USD	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	10	USD	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	7	SGD	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	7	SGD	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	10	USD	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	7,230	USD	7,167	Hedging	JP Morgan Chase New York	(77)
	19/10/2022	EUR	7	SGD	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	7	SGD	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	8	GBP	7	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	3,023	EUR	3,448	Hedging	JP Morgan Chase New York	(6)
	19/10/2022	EUR	24,888	GBP	21,821	Hedging	JP Morgan Chase New York	46
	19/10/2022	GBP	7,218	EUR	8,270	Hedging	JP Morgan Chase New York	(53)
	19/10/2022	GBP	6,903	EUR	7,909	Hedging	JP Morgan Chase New York	(51)
	19/10/2022	GBP	4,142	EUR	4,747	Hedging	JP Morgan Chase New York	(32)
	19/10/2022	GBP	19,265	EUR	22,081	Hedging	JP Morgan Chase New York	(149)
	19/10/2022	GBP	23,718	EUR	26,605	Hedging	JP Morgan Chase New York	397
	19/10/2022	EUR	22,188	GBP	19,780	Hedging	JP Morgan Chase New York	(331)

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>								
	19/10/2022	EUR	339,351	CHF	323,805	Hedging	JP Morgan Chase New York	3,400
	19/10/2022	EUR	468	CHF	446	Hedging	JP Morgan Chase New York	5
	19/10/2022	EUR	114,267	GBP	102,172	Hedging	JP Morgan Chase New York	(2,052)
	19/10/2022	EUR	10	SEK	106	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	10	NOK	107	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	883,986	GBP	790,418	Hedging	JP Morgan Chase New York	(15,875)
	19/10/2022	EUR	191	USD	184	Hedging	JP Morgan Chase New York	3
	19/10/2022	EUR	10	NOK	107	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	10	SEK	105	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	12	CHF	11	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	12	USD	12	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	15	USD	14	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	9	SGD	12	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	11	SGD	15	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	12	USD	12	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	11,083	USD	10,705	Hedging	JP Morgan Chase New York	170
	19/10/2022	EUR	9	SGD	12	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	11	SGD	15	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	10	GBP	9	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	209,007	CHF	199,778	Hedging	JP Morgan Chase New York	1,736
	19/10/2022	GBP	2,533	EUR	2,830	Hedging	JP Morgan Chase New York	54
	19/10/2022	GBP	57,323	EUR	64,043	Hedging	JP Morgan Chase New York	1,216
	19/10/2022	GBP	1,190	EUR	1,331	Hedging	JP Morgan Chase New York	23
	19/10/2022	EUR	5,228	CHF	4,941	Hedging	JP Morgan Chase New York	102
	19/10/2022	GBP	8,237	EUR	9,183	Hedging	JP Morgan Chase New York	194
	19/10/2022	GBP	10,509	EUR	11,717	Hedging	JP Morgan Chase New York	247
	19/10/2022	GBP	11,898	EUR	13,434	Hedging	JP Morgan Chase New York	112
	19/10/2022	GBP	29,748	EUR	33,587	Hedging	JP Morgan Chase New York	279
	20/10/2022	EUR	14,689,307	USD	14,732,094	Trading	HSBC	(328,120)
	20/10/2022	EUR	495,382	SEK	5,298,074	Trading	HSBC	8,304
	20/10/2022	EUR	29,957,085	GBP	26,089,125	Trading	HSBC	257,761
	20/10/2022	EUR	782,988	CAD	1,034,433	Trading	HSBC	15,664
	20/10/2022	EUR	1,392,469	USD	1,395,050	Trading	HSBC	(29,598)
	20/10/2022	SEK	26,840	EUR	2,458	Trading	HSBC	10
	20/10/2022	GBP	128,000	EUR	146,509	Trading	HSBC	(795)
	20/10/2022	GBP	164,104	EUR	182,273	Trading	HSBC	4,541
	20/10/2022	GBP	139,117	EUR	155,878	Trading	HSBC	2,492
	20/10/2022	USD	124,609	EUR	129,090	Trading	Citigroup Global Markets	(2,071)
	20/10/2022	SEK	38,498	EUR	3,545	Trading	Citigroup Global Markets	(5)
	20/10/2022	USD	60,000	EUR	62,566	Trading	HSBC	(1,406)
	20/10/2022	GBP	136,622	EUR	152,646	Trading	HSBC	2,883
	20/10/2022	USD	84,393	EUR	87,392	Trading	Citigroup Global Markets	(1,367)
								EUR (743,211)
Threadneedle (Lux) - European Strategic Bond								
	19/10/2022	USD	20,551	EUR	20,474	Hedging	JP Morgan Chase New York	476
	19/10/2022	USD	910	EUR	906	Hedging	JP Morgan Chase New York	21

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 Strategic Bond								
<i>(continued)</i>	19/10/2022	SEK	7,779	EUR	730	Hedging	JP Morgan Chase New York	(15)
	19/10/2022	NOK	7,852	EUR	778	Hedging	JP Morgan Chase New York	(44)
	19/10/2022	NOK	7,925	EUR	786	Hedging	JP Morgan Chase New York	(44)
	19/10/2022	EUR	230	USD	225	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	11	USD	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	9	SEK	96	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	9	NOK	90	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	9	NOK	89	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	313	USD	303	Hedging	JP Morgan Chase New York	5
	19/10/2022	EUR	14	USD	13	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	11	SEK	116	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	11	NOK	118	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	11	NOK	119	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	203	USD	200	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	EUR	9	USD	9	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	7	SEK	76	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	7	NOK	77	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	7	NOK	78	Hedging	JP Morgan Chase New York	0
	21/10/2022	EUR	23,499,636	USD	24,180,897	Trading	Barclays	(1,148,782)
	21/10/2022	EUR	31,669,193	GBP	26,896,177	Trading	Barclays	1,053,457
	21/10/2022	EUR	119,131	AUD	175,664	Trading	HSBC	3,988
	21/10/2022	EUR	386,077	USD	400,000	Trading	HSBC	(21,661)
	21/10/2022	EUR	220,396	USD	228,884	Trading	Citigroup Global Markets	(12,917)
	21/10/2022	EUR	234,633	GBP	198,697	Trading	JP Morgan Chase New York	8,458
	21/10/2022	USD	114,203	EUR	112,342	Trading	Lloyds	4,061
	21/10/2022	GBP	300,473	EUR	355,323	Trading	HSBC	(13,285)
	21/10/2022	USD	483,557	EUR	484,581	Trading	Lloyds	8,291
	21/10/2022	GBP	222,134	EUR	262,498	Trading	HSBC	(9,635)
	21/10/2022	GBP	6,784,244	EUR	7,982,036	Trading	Lloyds	(259,308)
	21/10/2022	USD	382,826	EUR	380,732	Trading	Barclays	9,469
	21/10/2022	GBP	391,728	EUR	451,926	Trading	UBS	(6,009)
	21/10/2022	USD	589,985	EUR	594,168	Trading	HSBC	7,182
	21/10/2022	GBP	355,061	EUR	409,561	Trading	Lloyds	(5,384)
	21/10/2022	EUR	531,032	USD	536,595	Trading	Lloyds	(15,923)
	21/10/2022	GBP	516,473	EUR	594,171	Trading	JP Morgan Chase New York	(6,252)
	21/10/2022	USD	659,230	EUR	657,364	Trading	JP Morgan Chase New York	14,565
	21/10/2022	EUR	53,865	GBP	47,206	Trading	HSBC	129
	21/10/2022	GBP	1,073,715	EUR	1,216,845	Trading	Citigroup Global Markets	5,401
	21/10/2022	USD	1,392,943	EUR	1,422,551	Trading	HSBC	(2,774)
	21/10/2022	EUR	273,176	USD	263,587	Trading	JP Morgan Chase New York	4,518
	21/10/2022	GBP	165,200	EUR	184,396	Trading	Royal Bank of Scotland	3,657
	21/10/2022	USD	743,391	EUR	771,199	Trading	Royal Bank of Scotland	(13,487)
	21/10/2022	GBP	258,259	EUR	289,748	Trading	JP Morgan Chase New York	4,236
	21/10/2022	USD	373,276	EUR	389,081	Trading	HSBC	(8,614)
	21/10/2022	GBP	169,050	EUR	188,509	Trading	HSBC	3,926
	21/10/2022	EUR	813,936	USD	791,751	Trading	Royal Bank of Scotland	6,943
	21/10/2022	EUR	132,650	GBP	119,014	Trading	HSBC	(2,830)

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 Strategic Bond								
<i>(continued)</i>	21/10/2022	USD	199,167	EUR	203,785	Trading	Royal Bank of Scotland	(781)
	21/10/2022	GBP	108,230	EUR	123,061	Trading	Lloyds	141
								EUR (388,822)
Threadneedle (Lux) - Emerging Market Corporate Bonds								
	19/10/2022	EUR	4,709,070	USD	4,726,752	Hedging	JP Morgan Chase New York	(107,343)
	19/10/2022	EUR	1,858,178	USD	1,865,155	Hedging	JP Morgan Chase New York	(42,357)
	19/10/2022	EUR	11,367,370	USD	11,410,055	Hedging	JP Morgan Chase New York	(259,120)
	19/10/2022	SGD	94,899	USD	67,538	Hedging	JP Morgan Chase New York	(1,390)
	19/10/2022	EUR	5,510,744	USD	5,531,437	Hedging	JP Morgan Chase New York	(125,618)
	19/10/2022	EUR	138,022	USD	138,540	Hedging	JP Morgan Chase New York	(3,146)
	19/10/2022	EUR	310,385	USD	311,551	Hedging	JP Morgan Chase New York	(7,075)
	19/10/2022	SEK	7,286	USD	687	Hedging	JP Morgan Chase New York	(29)
	19/10/2022	NOK	7,343	USD	731	Hedging	JP Morgan Chase New York	(57)
	19/10/2022	EUR	1,707,634	USD	1,714,046	Hedging	JP Morgan Chase New York	(38,926)
	19/10/2022	USD	664	EUR	662	Hedging	JP Morgan Chase New York	14
	19/10/2022	EUR	7,361	USD	7,375	Hedging	JP Morgan Chase New York	(154)
	19/10/2022	EUR	16,483	USD	16,510	Hedging	JP Morgan Chase New York	(341)
	19/10/2022	USD	3,439	EUR	3,433	Hedging	JP Morgan Chase New York	71
	19/10/2022	USD	1,870	EUR	1,867	Hedging	JP Morgan Chase New York	39
	19/10/2022	USD	62,064	EUR	62,144	Hedging	JP Morgan Chase New York	1,102
	19/10/2022	USD	3,508	EUR	3,513	Hedging	JP Morgan Chase New York	62
	19/10/2022	USD	1,040	EUR	1,035	Hedging	JP Morgan Chase New York	25
	19/10/2022	EUR	96	USD	96	Hedging	JP Morgan Chase New York	(2)
	19/10/2022	EUR	255	USD	256	Hedging	JP Morgan Chase New York	(6)
	19/10/2022	USD	47,467	EUR	47,883	Hedging	JP Morgan Chase New York	496
	19/10/2022	USD	18,766	EUR	18,930	Hedging	JP Morgan Chase New York	196
	19/10/2022	USD	1,362	EUR	1,374	Hedging	JP Morgan Chase New York	14
	19/10/2022	USD	7	SEK	73	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	7,177	EUR	7,168	Hedging	JP Morgan Chase New York	146
	19/10/2022	USD	14,812	EUR	14,792	Hedging	JP Morgan Chase New York	302
	19/10/2022	USD	128,792	EUR	130,919	Hedging	JP Morgan Chase New York	365
	19/10/2022	USD	701	SGD	997	Hedging	JP Morgan Chase New York	6
	19/10/2022	USD	8	NOK	81	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	19,337	EUR	19,656	Hedging	JP Morgan Chase New York	55
	19/10/2022	USD	980	EUR	990	Hedging	JP Morgan Chase New York	8
	19/10/2022	USD	3,787	EUR	3,827	Hedging	JP Morgan Chase New York	33
	19/10/2022	USD	151	EUR	154	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	52,364	EUR	53,988	Hedging	JP Morgan Chase New York	(596)
	19/10/2022	USD	20,609	EUR	21,248	Hedging	JP Morgan Chase New York	(234)
	19/10/2022	USD	81,178	EUR	83,696	Hedging	JP Morgan Chase New York	(923)
	19/10/2022	USD	1,526	EUR	1,573	Hedging	JP Morgan Chase New York	(17)
	19/10/2022	USD	4,415	EUR	4,552	Hedging	JP Morgan Chase New York	(50)
	19/10/2022	USD	7	SEK	82	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	17,652	EUR	18,160	Hedging	JP Morgan Chase New York	(161)
	19/10/2022	USD	924	EUR	951	Hedging	JP Morgan Chase New York	(8)

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 <i>(continued)</i>								
	19/10/2022	USD	152,912	EUR	158,309	Hedging	JP Morgan Chase New York	(2,379)
	19/10/2022	USD	899	SGD	1,290	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	10	NOK	102	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	29,453	EUR	30,492	Hedging	JP Morgan Chase New York	(458)
	19/10/2022	USD	672	EUR	696	Hedging	JP Morgan Chase New York	(10)
	19/10/2022	EUR	7,618	USD	7,361	Hedging	JP Morgan Chase New York	112
	19/10/2022	USD	45,129	EUR	47,050	Hedging	JP Morgan Chase New York	(1,024)
	19/10/2022	USD	17,835	EUR	18,594	Hedging	JP Morgan Chase New York	(405)
	19/10/2022	USD	72,928	EUR	76,033	Hedging	JP Morgan Chase New York	(1,655)
	19/10/2022	USD	1,319	EUR	1,375	Hedging	JP Morgan Chase New York	(30)
	19/10/2022	USD	3,907	EUR	4,074	Hedging	JP Morgan Chase New York	(89)
	19/10/2022	USD	6	SEK	72	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	1,406	EUR	1,460	Hedging	JP Morgan Chase New York	(26)
	19/10/2022	USD	45,250	EUR	46,826	Hedging	JP Morgan Chase New York	(683)
	19/10/2022	USD	17,871	EUR	18,493	Hedging	JP Morgan Chase New York	(270)
	19/10/2022	USD	169,926	EUR	175,842	Hedging	JP Morgan Chase New York	(2,565)
	19/10/2022	USD	1,020	SGD	1,471	Hedging	JP Morgan Chase New York	(6)
	19/10/2022	USD	52,742	EUR	54,579	Hedging	JP Morgan Chase New York	(796)
	19/10/2022	USD	1,326	EUR	1,372	Hedging	JP Morgan Chase New York	(20)
	19/10/2022	USD	2,820	EUR	2,918	Hedging	JP Morgan Chase New York	(43)
	19/10/2022	USD	6	SEK	73	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	11	NOK	114	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	25,471	EUR	26,358	Hedging	JP Morgan Chase New York	(385)
	19/10/2022	USD	17,977	EUR	18,646	Hedging	JP Morgan Chase New York	(314)
	19/10/2022	EUR	2,475	USD	2,420	Hedging	JP Morgan Chase New York	8
	19/10/2022	EUR	860	USD	841	Hedging	JP Morgan Chase New York	3
	19/10/2022	EUR	4	USD	4	Hedging	JP Morgan Chase New York	0
								USD (595,654)
Threadneedle (Lux) - Emerging Market Debt								
	19/10/2022	EUR	166,881	USD	167,508	Hedging	JP Morgan Chase New York	(3,804)
	19/10/2022	EUR	278,959	USD	280,006	Hedging	JP Morgan Chase New York	(6,359)
	19/10/2022	EUR	443,944	USD	445,611	Hedging	JP Morgan Chase New York	(10,120)
	19/10/2022	EUR	340,960	USD	342,241	Hedging	JP Morgan Chase New York	(7,772)
	19/10/2022	SGD	25,139	USD	17,891	Hedging	JP Morgan Chase New York	(368)
	19/10/2022	SEK	6,838	USD	644	Hedging	JP Morgan Chase New York	(28)
	19/10/2022	NOK	6,935	USD	690	Hedging	JP Morgan Chase New York	(54)
	19/10/2022	USD	2,186	EUR	2,190	Hedging	JP Morgan Chase New York	38
	19/10/2022	USD	3,657	EUR	3,664	Hedging	JP Morgan Chase New York	63
	19/10/2022	USD	5,795	EUR	5,805	Hedging	JP Morgan Chase New York	100
	19/10/2022	USD	231	SGD	325	Hedging	JP Morgan Chase New York	5
	19/10/2022	USD	8	SEK	90	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	9	NOK	92	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	3,794	EUR	3,788	Hedging	JP Morgan Chase New York	78
	19/10/2022	USD	6	SEK	67	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	2,206	EUR	2,226	Hedging	JP Morgan Chase New York	23
	19/10/2022	USD	3,681	EUR	3,713	Hedging	JP Morgan Chase New York	38

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 Debt								
<i>(continued)</i>	19/10/2022	USD	5,806	EUR	5,857	Hedging	JP Morgan Chase New York	61
	19/10/2022	USD	3,779	EUR	3,812	Hedging	JP Morgan Chase New York	39
	19/10/2022	USD	232	SGD	328	Hedging	JP Morgan Chase New York	3
	19/10/2022	USD	9	NOK	93	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	8	SEK	84	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	3,359	EUR	3,464	Hedging	JP Morgan Chase New York	(38)
	19/10/2022	USD	5,614	EUR	5,788	Hedging	JP Morgan Chase New York	(64)
	19/10/2022	USD	8,907	EUR	9,183	Hedging	JP Morgan Chase New York	(101)
	19/10/2022	USD	6,883	EUR	7,096	Hedging	JP Morgan Chase New York	(78)
	19/10/2022	USD	352	SGD	505	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	7	SEK	83	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	13	NOK	143	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	2,007	EUR	2,078	Hedging	JP Morgan Chase New York	(31)
	19/10/2022	USD	3,353	EUR	3,471	Hedging	JP Morgan Chase New York	(52)
	19/10/2022	USD	5,310	EUR	5,498	Hedging	JP Morgan Chase New York	(83)
	19/10/2022	USD	5,518	EUR	5,712	Hedging	JP Morgan Chase New York	(86)
	19/10/2022	USD	215	SGD	308	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	8	SEK	84	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	8	NOK	86	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	2,280	EUR	2,359	Hedging	JP Morgan Chase New York	(34)
	19/10/2022	USD	3,809	EUR	3,942	Hedging	JP Morgan Chase New York	(58)
	19/10/2022	USD	6,047	EUR	6,257	Hedging	JP Morgan Chase New York	(91)
	19/10/2022	USD	4,656	EUR	4,818	Hedging	JP Morgan Chase New York	(70)
	19/10/2022	USD	246	SGD	354	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	USD	8	SEK	96	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	9	NOK	98	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	90	USD	88	Hedging	JP Morgan Chase New York	0
	26/10/2022	EUR	38,195	USD	38,099	Trading	JP Morgan Chase New York	(612)
	26/10/2022	USD	425,935	MXN	8,655,169	Trading	JP Morgan Chase New York	(2,422)
	26/10/2022	USD	32,909	EUR	32,223	Trading	JP Morgan Chase New York	1,282
	26/10/2022	USD	836,094	EUR	818,650	Trading	Royal Bank of Scotland	32,568
								USD 1,973
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds								
	19/10/2022	EUR	964,668	USD	968,290	Hedging	JP Morgan Chase New York	(21,990)
	19/10/2022	EUR	2,583,145	USD	2,592,844	Hedging	JP Morgan Chase New York	(58,883)
	19/10/2022	EUR	10,516,797	USD	10,556,288	Hedging	JP Morgan Chase New York	(239,731)
	19/10/2022	EUR	10,789,139	USD	10,829,652	Hedging	JP Morgan Chase New York	(245,939)
	19/10/2022	SGD	171,559	USD	122,095	Hedging	JP Morgan Chase New York	(2,512)
	19/10/2022	SGD	280,900	USD	199,911	Hedging	JP Morgan Chase New York	(4,113)
	19/10/2022	SEK	7,378	USD	695	Hedging	JP Morgan Chase New York	(30)
	19/10/2022	EUR	153,312	USD	153,888	Hedging	JP Morgan Chase New York	(3,495)
	19/10/2022	NOK	7,420	USD	738	Hedging	JP Morgan Chase New York	(57)
	19/10/2022	USD	18,269	EUR	18,234	Hedging	JP Morgan Chase New York	382
	19/10/2022	EUR	99,990	USD	100,183	Hedging	JP Morgan Chase New York	(2,096)

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>	19/10/2022	SGD	1,080,608	USD	769,621	Hedging	JP Morgan Chase New York	(16,397)
	19/10/2022	SGD	79,637	USD	56,541	Hedging	JP Morgan Chase New York	(1,031)
	19/10/2022	SGD	1,497,914	USD	1,063,494	Hedging	JP Morgan Chase New York	(19,392)
	19/10/2022	USD	16,724	EUR	16,640	Hedging	JP Morgan Chase New York	401
	19/10/2022	SGD	362,616	USD	257,826	Hedging	JP Morgan Chase New York	(5,070)
	19/10/2022	USD	10,728	EUR	10,822	Hedging	JP Morgan Chase New York	112
	19/10/2022	USD	28,687	EUR	28,938	Hedging	JP Morgan Chase New York	300
	19/10/2022	USD	110,848	EUR	111,818	Hedging	JP Morgan Chase New York	1,158
	19/10/2022	USD	7	SEK	81	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	1,615	EUR	1,630	Hedging	JP Morgan Chase New York	17
	19/10/2022	USD	7	NOK	76	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	2,385	USD	2,360	Hedging	JP Morgan Chase New York	(20)
	19/10/2022	USD	26	EUR	27	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	2,253	SGD	3,201	Hedging	JP Morgan Chase New York	22
	19/10/2022	USD	22,955	SGD	32,615	Hedging	JP Morgan Chase New York	220
	19/10/2022	SGD	141,636	USD	99,780	Hedging	JP Morgan Chase New York	(1,054)
	19/10/2022	SGD	99	USD	70	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	USD	11,328	EUR	11,679	Hedging	JP Morgan Chase New York	(129)
	19/10/2022	USD	30,910	EUR	31,869	Hedging	JP Morgan Chase New York	(352)
	19/10/2022	USD	125,124	EUR	129,005	Hedging	JP Morgan Chase New York	(1,423)
	19/10/2022	USD	174,224	EUR	179,629	Hedging	JP Morgan Chase New York	(1,982)
	19/10/2022	USD	8	SEK	90	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	1,824	EUR	1,881	Hedging	JP Morgan Chase New York	(21)
	19/10/2022	USD	9	NOK	90	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	43,345	SGD	61,923	Hedging	JP Morgan Chase New York	183
	19/10/2022	USD	107,879	EUR	111,687	Hedging	JP Morgan Chase New York	(1,679)
	19/10/2022	USD	3,614	SGD	5,185	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	38,420	SGD	55,117	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	7,004	EUR	7,249	Hedging	JP Morgan Chase New York	(106)
	19/10/2022	EUR	1,975	USD	1,909	Hedging	JP Morgan Chase New York	29
	19/10/2022	USD	35,931	SGD	51,534	Hedging	JP Morgan Chase New York	10
	19/10/2022	USD	9,091	EUR	9,478	Hedging	JP Morgan Chase New York	(206)
	19/10/2022	USD	24,777	EUR	25,832	Hedging	JP Morgan Chase New York	(562)
	19/10/2022	USD	100,135	EUR	104,398	Hedging	JP Morgan Chase New York	(2,272)
	19/10/2022	USD	6	SEK	73	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	1,460	EUR	1,522	Hedging	JP Morgan Chase New York	(33)
	19/10/2022	USD	7	NOK	74	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	7,054	EUR	7,322	Hedging	JP Morgan Chase New York	(129)
	19/10/2022	SGD	99	USD	69	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	120,420	EUR	124,613	Hedging	JP Morgan Chase New York	(1,818)
	19/10/2022	USD	3,121	SGD	4,502	Hedging	JP Morgan Chase New York	(18)
	19/10/2022	USD	24,525	SGD	35,385	Hedging	JP Morgan Chase New York	(140)
	19/10/2022	SGD	99	USD	69	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	9,678	EUR	9,827	Hedging	JP Morgan Chase New York	39
	19/10/2022	USD	26,558	EUR	26,965	Hedging	JP Morgan Chase New York	106
	19/10/2022	USD	108,008	EUR	109,664	Hedging	JP Morgan Chase New York	432

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>	19/10/2022	USD	7	SEK	78	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	1,575	EUR	1,599	Hedging	JP Morgan Chase New York	6
	19/10/2022	USD	7	NOK	78	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	89	EUR	91	Hedging	JP Morgan Chase New York	0
	19/10/2022	SGD	30	USD	21	Hedging	JP Morgan Chase New York	0
								USD (629,263)
Threadneedle (Lux) - US High Yield Bond								
	19/10/2022	USD	10	CHF	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	9	GBP	8	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	624	EUR	650	Hedging	JP Morgan Chase New York	(14)
	19/10/2022	USD	9	NOK	97	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	9	NOK	97	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	3,300	SGD	4,744	Hedging	JP Morgan Chase New York	(6)
	19/10/2022	USD	3,121	SGD	4,492	Hedging	JP Morgan Chase New York	(10)
	19/10/2022	SGD	431	USD	300	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	561	SGD	806	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	8	SEK	95	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	8	SEK	95	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	539,793	USD	541,820	Hedging	JP Morgan Chase New York	(12,305)
	19/10/2022	EUR	447,078	USD	448,756	Hedging	JP Morgan Chase New York	(10,191)
	19/10/2022	EUR	59,704,702	USD	59,928,893	Hedging	JP Morgan Chase New York	(1,360,969)
	19/10/2022	SGD	446,128	USD	317,500	Hedging	JP Morgan Chase New York	(6,532)
	19/10/2022	EUR	189,758	USD	190,471	Hedging	JP Morgan Chase New York	(4,326)
	19/10/2022	EUR	169,832	USD	170,470	Hedging	JP Morgan Chase New York	(3,871)
	19/10/2022	SEK	7,688	USD	724	Hedging	JP Morgan Chase New York	(31)
	19/10/2022	SEK	7,805	USD	735	Hedging	JP Morgan Chase New York	(32)
	19/10/2022	CHF	838	USD	874	Hedging	JP Morgan Chase New York	(21)
	19/10/2022	GBP	663	USD	766	Hedging	JP Morgan Chase New York	(26)
	19/10/2022	EUR	52,552	USD	52,749	Hedging	JP Morgan Chase New York	(1,198)
	19/10/2022	EUR	724	USD	727	Hedging	JP Morgan Chase New York	(17)
	19/10/2022	NOK	7,793	USD	776	Hedging	JP Morgan Chase New York	(60)
	19/10/2022	NOK	7,890	USD	785	Hedging	JP Morgan Chase New York	(61)
	19/10/2022	SGD	2,187,863	USD	1,557,057	Hedging	JP Morgan Chase New York	(32,036)
	19/10/2022	USD	6,790	EUR	6,796	Hedging	JP Morgan Chase New York	124
	19/10/2022	USD	5,627	EUR	5,631	Hedging	JP Morgan Chase New York	103
	19/10/2022	USD	749,777	EUR	750,342	Hedging	JP Morgan Chase New York	13,703
	19/10/2022	USD	1,945	EUR	1,947	Hedging	JP Morgan Chase New York	36
	19/10/2022	USD	1,740	EUR	1,741	Hedging	JP Morgan Chase New York	32
	19/10/2022	USD	9	SEK	97	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	9	SEK	98	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	11	CHF	11	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	10	GBP	8	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	660	EUR	660	Hedging	JP Morgan Chase New York	12
	19/10/2022	USD	7	EUR	7	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	10	NOK	99	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) - US High Yield Bond <i>(continued)</i>								
	19/10/2022	USD	10	NOK	100	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	19,345	SGD	27,187	Hedging	JP Morgan Chase New York	395
	19/10/2022	USD	7,035	EUR	7,007	Hedging	JP Morgan Chase New York	161
	19/10/2022	SGD	1,383	USD	984	Hedging	JP Morgan Chase New York	(20)
	19/10/2022	USD	3,556	SGD	5,001	Hedging	JP Morgan Chase New York	70
	19/10/2022	EUR	21,904	USD	21,946	Hedging	JP Morgan Chase New York	(459)
	19/10/2022	USD	21,946	EUR	21,904	Hedging	JP Morgan Chase New York	459
	19/10/2022	SGD	18,687	USD	13,309	Hedging	JP Morgan Chase New York	(284)
	19/10/2022	SGD	256	USD	181	Hedging	JP Morgan Chase New York	(3)
	19/10/2022	SGD	6,385	USD	4,533	Hedging	JP Morgan Chase New York	(83)
	19/10/2022	USD	7,452	EUR	7,461	Hedging	JP Morgan Chase New York	132
	19/10/2022	USD	5,875	EUR	5,883	Hedging	JP Morgan Chase New York	104
	19/10/2022	USD	792,301	EUR	793,320	Hedging	JP Morgan Chase New York	14,066
	19/10/2022	USD	3,717	SGD	5,236	Hedging	JP Morgan Chase New York	67
	19/10/2022	USD	2,280	EUR	2,283	Hedging	JP Morgan Chase New York	40
	19/10/2022	USD	2,271	EUR	2,274	Hedging	JP Morgan Chase New York	40
	19/10/2022	USD	10	SEK	104	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	10	SEK	106	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	12	CHF	11	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	10	GBP	9	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	697	EUR	698	Hedging	JP Morgan Chase New York	12
	19/10/2022	USD	10	EUR	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	10	NOK	106	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	10	NOK	106	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	20,473	SGD	28,843	Hedging	JP Morgan Chase New York	369
	19/10/2022	SGD	486	USD	346	Hedging	JP Morgan Chase New York	(7)
	19/10/2022	SGD	3,826	USD	2,717	Hedging	JP Morgan Chase New York	(50)
	19/10/2022	SGD	97,983	USD	69,503	Hedging	JP Morgan Chase New York	(1,205)
	19/10/2022	SGD	1,483	USD	1,052	Hedging	JP Morgan Chase New York	(18)
	19/10/2022	EUR	147	USD	146	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	USD	10,571	EUR	10,683	Hedging	JP Morgan Chase New York	91
	19/10/2022	SGD	4,793	USD	3,387	Hedging	JP Morgan Chase New York	(45)
	19/10/2022	SGD	100	USD	70	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	SGD	6,196	USD	4,365	Hedging	JP Morgan Chase New York	(46)
	19/10/2022	USD	9,362	EUR	9,653	Hedging	JP Morgan Chase New York	(107)
	19/10/2022	USD	7,346	EUR	7,574	Hedging	JP Morgan Chase New York	(84)
	19/10/2022	USD	985,888	EUR	1,016,472	Hedging	JP Morgan Chase New York	(11,215)
	19/10/2022	USD	6,340	SGD	9,089	Hedging	JP Morgan Chase New York	5
	19/10/2022	USD	2,607	EUR	2,687	Hedging	JP Morgan Chase New York	(30)
	19/10/2022	USD	2,843	EUR	2,931	Hedging	JP Morgan Chase New York	(32)
	19/10/2022	USD	12	SEK	132	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	12	SEK	133	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	14	CHF	14	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	12	GBP	11	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	868	EUR	895	Hedging	JP Morgan Chase New York	(10)
	19/10/2022	USD	12	EUR	12	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	12	NOK	132	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	13	NOK	133	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 High Yield Bond <i>(continued)</i>	19/10/2022	USD	25,484	SGD	36,533	Hedging	JP Morgan Chase New York	19
	19/10/2022	USD	28	EUR	29	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	8,902	SGD	12,717	Hedging	JP Morgan Chase New York	38
	19/10/2022	USD	662	SGD	945	Hedging	JP Morgan Chase New York	3
	19/10/2022	USD	1,971	EUR	2,041	Hedging	JP Morgan Chase New York	(31)
	19/10/2022	USD	2,142	EUR	2,217	Hedging	JP Morgan Chase New York	(33)
	19/10/2022	USD	9	EUR	9	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	19,809	SGD	28,418	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	5,837	EUR	6,041	Hedging	JP Morgan Chase New York	(89)
	19/10/2022	SGD	8	USD	5	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	8,637	SGD	12,388	Hedging	JP Morgan Chase New York	2
	19/10/2022	USD	6,715	EUR	7,001	Hedging	JP Morgan Chase New York	(152)
	19/10/2022	USD	5,266	EUR	5,490	Hedging	JP Morgan Chase New York	(119)
	19/10/2022	USD	708,667	EUR	738,837	Hedging	JP Morgan Chase New York	(16,082)
	19/10/2022	USD	4,525	SGD	6,542	Hedging	JP Morgan Chase New York	(35)
								USD (1,431,859)
Threadneedle (Lux) - Flexible Asian Bond	19/10/2022	EUR	926,016	USD	929,493	Hedging	JP Morgan Chase New York	(21,108)
	19/10/2022	SGD	474,107	USD	337,413	Hedging	JP Morgan Chase New York	(6,942)
	19/10/2022	SGD	41,914	USD	29,829	Hedging	JP Morgan Chase New York	(614)
	19/10/2022	EUR	643,411	USD	645,827	Hedging	JP Morgan Chase New York	(14,666)
	19/10/2022	EUR	13,600,974	USD	13,652,046	Hedging	JP Morgan Chase New York	(310,033)
	19/10/2022	GBP	632	USD	731	Hedging	JP Morgan Chase New York	(24)
	19/10/2022	SGD	1,189	USD	846	Hedging	JP Morgan Chase New York	(17)
	19/10/2022	AUD	1,019	USD	691	Hedging	JP Morgan Chase New York	(36)
	19/10/2022	AUD	858	USD	581	Hedging	JP Morgan Chase New York	(30)
	19/10/2022	SEK	7,374	USD	695	Hedging	JP Morgan Chase New York	(30)
	19/10/2022	USD	4	SGD	5	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	6,197	EUR	6,173	Hedging	JP Morgan Chase New York	142
	19/10/2022	USD	12,090	EUR	12,112	Hedging	JP Morgan Chase New York	208
	19/10/2022	USD	3,879	SGD	5,455	Hedging	JP Morgan Chase New York	77
	19/10/2022	USD	8,480	EUR	8,495	Hedging	JP Morgan Chase New York	146
	19/10/2022	USD	171,086	EUR	171,398	Hedging	JP Morgan Chase New York	2,947
	19/10/2022	USD	8	GBP	7	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	9	SGD	13	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	8	AUD	12	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	9	SEK	93	Hedging	JP Morgan Chase New York	0
	19/10/2022	SGD	571	USD	407	Hedging	JP Morgan Chase New York	(9)
	19/10/2022	EUR	4,567	USD	4,576	Hedging	JP Morgan Chase New York	(96)
	19/10/2022	SGD	400	USD	284	Hedging	JP Morgan Chase New York	(5)
	19/10/2022	USD	7,619	EUR	7,606	Hedging	JP Morgan Chase New York	157
	19/10/2022	SGD	292	USD	208	Hedging	JP Morgan Chase New York	(4)
	19/10/2022	USD	460	EUR	458	Hedging	JP Morgan Chase New York	11
	19/10/2022	USD	16	SGD	22	Hedging	JP Morgan Chase New York	0
	19/10/2022	SGD	244	USD	173	Hedging	JP Morgan Chase New York	(3)
	19/10/2022	USD	10,010	EUR	9,996	Hedging	JP Morgan Chase New York	204
	19/10/2022	USD	6	AUD	9	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) - Flexible Asian Bond <i>(continued)</i>								
	19/10/2022	SGD	409	USD	289	Hedging	JP Morgan Chase New York	(4)
	19/10/2022	USD	1,384	EUR	1,399	Hedging	JP Morgan Chase New York	12
	19/10/2022	USD	362	SGD	514	Hedging	JP Morgan Chase New York	3
	19/10/2022	SGD	182	USD	129	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	USD	16,372	EUR	16,653	Hedging	JP Morgan Chase New York	36
	19/10/2022	USD	14,676	EUR	15,131	Hedging	JP Morgan Chase New York	(167)
	19/10/2022	USD	5,133	SGD	7,358	Hedging	JP Morgan Chase New York	4
	19/10/2022	USD	10,242	EUR	10,560	Hedging	JP Morgan Chase New York	(117)
	19/10/2022	USD	213,248	EUR	219,863	Hedging	JP Morgan Chase New York	(2,426)
	19/10/2022	USD	11	GBP	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	13	SGD	18	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	11	AUD	16	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	6	AUD	9	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	11	SEK	121	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	2	SGD	4	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	2,482	EUR	2,553	Hedging	JP Morgan Chase New York	(23)
	19/10/2022	USD	494	SGD	708	Hedging	JP Morgan Chase New York	0
	19/10/2022	SGD	243	USD	169	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	69	SGD	98	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	149	USD	144	Hedging	JP Morgan Chase New York	2
	19/10/2022	USD	608	EUR	630	Hedging	JP Morgan Chase New York	(9)
	19/10/2022	USD	8,695	EUR	9,065	Hedging	JP Morgan Chase New York	(197)
	19/10/2022	USD	6,061	EUR	6,319	Hedging	JP Morgan Chase New York	(138)
	19/10/2022	USD	126,567	EUR	131,955	Hedging	JP Morgan Chase New York	(2,872)
	19/10/2022	USD	7	GBP	6	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	6	AUD	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	7	AUD	11	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	6	SEK	71	Hedging	JP Morgan Chase New York	0
	19/10/2022	SGD	2,644	USD	1,840	Hedging	JP Morgan Chase New York	3
	19/10/2022	USD	841	EUR	873	Hedging	JP Morgan Chase New York	(15)
	19/10/2022	USD	10,475	EUR	10,839	Hedging	JP Morgan Chase New York	(158)
	19/10/2022	USD	7,044	SGD	10,164	Hedging	JP Morgan Chase New York	(40)
	19/10/2022	USD	464	SGD	669	Hedging	JP Morgan Chase New York	(3)
	19/10/2022	USD	7,283	EUR	7,537	Hedging	JP Morgan Chase New York	(110)
	19/10/2022	USD	153,263	EUR	158,600	Hedging	JP Morgan Chase New York	(2,314)
	19/10/2022	USD	8	GBP	8	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	17	SGD	25	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	8	AUD	12	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	7	AUD	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	8	SEK	87	Hedging	JP Morgan Chase New York	0
	19/10/2022	SGD	670	USD	466	Hedging	JP Morgan Chase New York	1
	19/10/2022	EUR	1,810	USD	1,745	Hedging	JP Morgan Chase New York	30
	19/10/2022	SGD	2,085	USD	1,452	Hedging	JP Morgan Chase New York	1
	19/10/2022	SGD	10	USD	7	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	4,974	USD	4,863	Hedging	JP Morgan Chase New York	16
	26/10/2022	USD	855,113	PHP	47,965,836	Trading	Barclays	39,778
	26/10/2022	THB	14,852,150	USD	421,338	Trading	Citigroup Global Markets	(27,071)

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 <i>(continued)</i>								
	26/10/2022	USD	426,677	MYR	1,909,591	Trading	Barclays	15,889
	26/10/2022	THB	15,146,976	USD	426,355	Trading	Citigroup Global Markets	(24,262)
								USD (353,877)
Threadneedle (Lux) - Euro Dynamic Real Return								
	15/12/2022	EUR	542,012	USD	553,000	Trading	Barclays	(19,172)
	15/12/2022	JPY	113,650,000	EUR	788,970	Trading	Barclays	14,746
	15/12/2022	EUR	3,641,570	GBP	3,173,000	Trading	Barclays	44,069
	15/12/2022	EUR	674,128	USD	677,000	Trading	Citigroup Global Markets	(12,827)
	15/12/2022	EUR	1,500,000	JPY	210,124,995	Trading	Citigroup Global Markets	13,986
	15/12/2022	EUR	98,973	USD	96,000	Trading	Citigroup Global Markets	1,582
								EUR 42,384
Threadneedle (Lux) - Global Dynamic Real Return								
	19/10/2022	EUR	7,310,659	USD	7,338,110	Hedging	JP Morgan Chase New York	(166,646)
	19/10/2022	EUR	1,729,220	USD	1,735,713	Hedging	JP Morgan Chase New York	(39,418)
	19/10/2022	EUR	735,623	USD	738,385	Hedging	JP Morgan Chase New York	(16,769)
	19/10/2022	GBP	317,061	USD	366,301	Hedging	JP Morgan Chase New York	(12,217)
	19/10/2022	EUR	708	USD	711	Hedging	JP Morgan Chase New York	(16)
	19/10/2022	SEK	7,101	USD	669	Hedging	JP Morgan Chase New York	(29)
	19/10/2022	USD	7,406	GBP	6,481	Hedging	JP Morgan Chase New York	168
	19/10/2022	USD	22,537	EUR	22,501	Hedging	JP Morgan Chase New York	464
	19/10/2022	USD	151,002	EUR	153,496	Hedging	JP Morgan Chase New York	428
	19/10/2022	USD	36,258	EUR	36,857	Hedging	JP Morgan Chase New York	103
	19/10/2022	USD	15,232	EUR	15,484	Hedging	JP Morgan Chase New York	43
	19/10/2022	USD	14	EUR	15	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	14	SEK	152	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	8,549	GBP	7,625	Hedging	JP Morgan Chase New York	33
	19/10/2022	USD	23	EUR	24	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	230	EUR	236	Hedging	JP Morgan Chase New York	(2)
	19/10/2022	USD	191,636	EUR	198,399	Hedging	JP Morgan Chase New York	(2,982)
	19/10/2022	USD	45,604	EUR	47,214	Hedging	JP Morgan Chase New York	(710)
	19/10/2022	USD	20,192	EUR	20,905	Hedging	JP Morgan Chase New York	(314)
	19/10/2022	USD	6,748	GBP	6,245	Hedging	JP Morgan Chase New York	(226)
	19/10/2022	USD	19	EUR	19	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	17	SEK	192	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	2,920	EUR	3,031	Hedging	JP Morgan Chase New York	(53)
	19/10/2022	USD	29,701	EUR	30,380	Hedging	JP Morgan Chase New York	(100)
	19/10/2022	EUR	17	USD	16	Hedging	JP Morgan Chase New York	0
	15/12/2022	JPY	418,140,000	USD	2,964,334	Trading	Lloyds	(49,827)
	15/12/2022	USD	1,143,481	EUR	1,120,000	Trading	Lloyds	39,347
	15/12/2022	USD	1,800,000	JPY	253,893,420	Trading	UBS	30,052
								USD (218,671)

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								
	19/10/2022	EUR	10,794,889	USD	10,835,424	Hedging	JP Morgan Chase New York	(246,070)
	19/10/2022	SGD	6,531	USD	4,648	Hedging	JP Morgan Chase New York	(96)
	19/10/2022	EUR	173,399	USD	174,050	Hedging	JP Morgan Chase New York	(3,953)
	19/10/2022	CHF	813	USD	848	Hedging	JP Morgan Chase New York	(21)
	19/10/2022	EUR	28,620,361	USD	28,727,831	Hedging	JP Morgan Chase New York	(652,401)
	19/10/2022	EUR	16,043,505	USD	16,103,749	Hedging	JP Morgan Chase New York	(365,712)
	19/10/2022	EUR	708	USD	711	Hedging	JP Morgan Chase New York	(16)
	19/10/2022	EUR	2,225,385	USD	2,233,741	Hedging	JP Morgan Chase New York	(50,728)
	19/10/2022	SGD	148,856	USD	105,938	Hedging	JP Morgan Chase New York	(2,180)
	19/10/2022	USD	5,554	EUR	5,532	Hedging	JP Morgan Chase New York	127
	19/10/2022	USD	14,360	EUR	14,333	Hedging	JP Morgan Chase New York	300
	19/10/2022	EUR	99,990	USD	100,183	Hedging	JP Morgan Chase New York	(2,096)
	19/10/2022	USD	99	SGD	140	Hedging	JP Morgan Chase New York	2
	19/10/2022	USD	2,258	SGD	3,183	Hedging	JP Morgan Chase New York	39
	19/10/2022	USD	46,609	EUR	46,534	Hedging	JP Morgan Chase New York	961
	19/10/2022	USD	4,791	EUR	4,784	Hedging	JP Morgan Chase New York	99
	19/10/2022	USD	17,215	EUR	17,128	Hedging	JP Morgan Chase New York	413
	19/10/2022	USD	9,914	EUR	9,864	Hedging	JP Morgan Chase New York	238
	19/10/2022	USD	42,999	EUR	42,860	Hedging	JP Morgan Chase New York	954
	19/10/2022	USD	39,265	EUR	39,138	Hedging	JP Morgan Chase New York	871
	19/10/2022	USD	4,964	EUR	4,948	Hedging	JP Morgan Chase New York	110
	19/10/2022	USD	32,221	EUR	32,177	Hedging	JP Morgan Chase New York	656
	19/10/2022	USD	25,241	EUR	25,508	Hedging	JP Morgan Chase New York	218
	19/10/2022	USD	23,323	EUR	23,570	Hedging	JP Morgan Chase New York	202
	19/10/2022	USD	280,362	EUR	286,005	Hedging	JP Morgan Chase New York	(197)
	19/10/2022	USD	108	SGD	154	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	4,490	EUR	4,581	Hedging	JP Morgan Chase New York	(3)
	19/10/2022	USD	22	CHF	22	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	747,621	EUR	762,670	Hedging	JP Morgan Chase New York	(526)
	19/10/2022	USD	420,177	EUR	428,634	Hedging	JP Morgan Chase New York	(296)
	19/10/2022	USD	18	EUR	19	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	58,883	EUR	60,068	Hedging	JP Morgan Chase New York	(41)
	19/10/2022	USD	2,470	SGD	3,510	Hedging	JP Morgan Chase New York	24
	19/10/2022	USD	5,242	EUR	5,332	Hedging	JP Morgan Chase New York	12
	19/10/2022	USD	25,629	EUR	26,365	Hedging	JP Morgan Chase New York	(234)
	19/10/2022	USD	56,063	EUR	57,675	Hedging	JP Morgan Chase New York	(513)
	19/10/2022	USD	245,407	EUR	254,068	Hedging	JP Morgan Chase New York	(3,819)
	19/10/2022	USD	105	SGD	150	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	3,976	EUR	4,116	Hedging	JP Morgan Chase New York	(62)
	19/10/2022	USD	19	CHF	19	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	923,185	EUR	955,768	Hedging	JP Morgan Chase New York	(14,365)
	19/10/2022	USD	517,645	EUR	535,915	Hedging	JP Morgan Chase New York	(8,055)
	19/10/2022	USD	23	EUR	24	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	51,288	EUR	53,098	Hedging	JP Morgan Chase New York	(798)
	19/10/2022	USD	3,374	SGD	4,840	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	15,109	EUR	15,636	Hedging	JP Morgan Chase New York	(230)
	19/10/2022	EUR	4,680	USD	4,523	Hedging	JP Morgan Chase New York	69
	19/10/2022	SGD	62	USD	43	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 Multi Asset Income								
<i>(continued)</i>	19/10/2022	EUR	99	USD	95	Hedging	JP Morgan Chase New York	2
	19/10/2022	USD	16,605	EUR	17,223	Hedging	JP Morgan Chase New York	(290)
	19/10/2022	EUR	4,389	USD	4,291	Hedging	JP Morgan Chase New York	15
	19/10/2022	EUR	6,670	USD	6,521	Hedging	JP Morgan Chase New York	22
	19/10/2022	SGD	1,100	USD	766	Hedging	JP Morgan Chase New York	1
	21/10/2022	GBP	2,622	USD	3,153	Trading	HSBC	(224)
	21/10/2022	MXN	83,462	USD	4,114	Trading	UBS	20
	21/10/2022	USD	4,296	JPY	586,837	Trading	Royal Bank of Scotland	233
	21/10/2022	USD	2,326	EUR	2,331	Trading	HSBC	39
	21/10/2022	GBP	3,496	USD	4,122	Trading	HSBC	(217)
	21/10/2022	GBP	3,980	USD	4,713	Trading	HSBC	(268)
	21/10/2022	USD	32,182	GBP	27,224	Trading	UBS	1,777
	03/10/2022	USD	4,309,716	EUR	4,294,120	Trading	Lloyds	102,300
	03/10/2022	USD	59,705	CAD	78,278	Trading	Barclays	2,736
	03/10/2022	USD	1,444,292	GBP	1,240,943	Trading	JP Morgan Chase New York	58,955
	05/10/2022	USD	4,255,569	GBP	3,677,925	Trading	Lloyds	149,482
	05/10/2022	USD	25,334,203	EUR	25,314,230	Trading	Lloyds	527,103
	03/10/2022	CAD	404	USD	306	Trading	HSBC	(13)
	21/10/2022	USD	3,815	EUR	3,794	Trading	HSBC	93
	21/10/2022	GBP	3,191	USD	3,702	Trading	HSBC	(138)
	21/10/2022	USD	339,098	CNY	2,336,518	Trading	HSBC	11,253
	21/10/2022	USD	4,417	MXN	90,305	Trading	Goldman Sachs	(56)
	05/10/2022	GBP	18,530	USD	21,412	Trading	Barclays	(725)
	05/10/2022	EUR	223,705	USD	223,442	Trading	Goldman Sachs	(4,219)
	03/10/2022	CAD	2,991	USD	2,274	Trading	Goldman Sachs	(98)
	03/10/2022	GBP	7,323	USD	8,461	Trading	Barclays	(286)
	05/10/2022	USD	66,275	EUR	66,647	Trading	HSBC	964
	03/10/2022	USD	2,054	CAD	2,704	Trading	Goldman Sachs	86
	03/10/2022	USD	11,517	GBP	10,000	Trading	HSBC	353
	05/10/2022	GBP	16,693	USD	19,329	Trading	Citigroup Global Markets	(692)
	05/10/2022	EUR	145,283	USD	144,972	Trading	Royal Bank of Scotland	(2,600)
	03/10/2022	EUR	24,902	USD	24,845	Trading	Royal Bank of Scotland	(446)
	05/10/2022	USD	76,464	EUR	76,968	Trading	HSBC	1,038
	03/10/2022	CAD	2,939	USD	2,231	Trading	Goldman Sachs	(92)
	03/10/2022	USD	24,907	EUR	25,000	Trading	Lloyds	411
	21/10/2022	USD	4,982	EUR	5,017	Trading	UBS	59
	21/10/2022	GBP	3,961	USD	4,537	Trading	UBS	(113)
	03/10/2022	USD	1,327	CAD	1,745	Trading	Goldman Sachs	57
	05/10/2022	USD	162,232	EUR	160,475	Trading	Barclays	4,971
	05/10/2022	USD	15,398	GBP	13,252	Trading	JP Morgan Chase New York	602
	03/10/2022	CAD	1,837	USD	1,414	Trading	Barclays	(76)
	03/10/2022	EUR	50,000	USD	50,514	Trading	Barclays	(1,524)
	05/10/2022	USD	97,078	EUR	95,275	Trading	UBS	3,711
	03/10/2022	USD	1,126	CAD	1,462	Trading	Goldman Sachs	62
	15/12/2022	USD	3,496,719	GBP	2,985,000	Trading	Lloyds	160,655
	05/10/2022	USD	11,809	GBP	10,069	Trading	Goldman Sachs	568

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 Multi Asset Income								
<i>(continued)</i>	05/10/2022	USD	141,854	EUR	139,572	Trading	Barclays	5,077
	05/10/2022	EUR	70,739	USD	70,720	Trading	Lloyds	(1,399)
	03/10/2022	CAD	1,762	USD	1,338	Trading	Goldman Sachs	(56)
	03/10/2022	EUR	150,000	USD	149,873	Trading	Credit Suisse	(2,903)
	21/10/2022	USD	2,433	EUR	2,430	Trading	HSBC	49
	05/10/2022	GBP	16,364	USD	18,838	Trading	Royal Bank of Scotland	(569)
	05/10/2022	EUR	130,176	USD	130,196	Trading	Lloyds	(2,629)
	03/10/2022	USD	880	CAD	1,159	Trading	JP Morgan Chase New York	37
	03/10/2022	USD	299,771	EUR	299,730	Trading	HSBC	6,093
	21/10/2022	MXN	647,944	USD	32,128	Trading	Citigroup Global Markets	(31)
	21/10/2022	CHF	3,665	USD	3,826	Trading	Goldman Sachs	(95)
	21/10/2022	JPY	15,355,061	USD	107,368	Trading	HSBC	(1,073)
	21/10/2022	USD	38,970	GBP	33,877	Trading	Citigroup Global Markets	1,135
	21/10/2022	EUR	130,775	USD	131,005	Trading	JP Morgan Chase New York	(2,702)
	21/10/2022	SEK	41,518	USD	3,885	Trading	Royal Bank of Scotland	(140)
	21/10/2022	CAD	3,223	USD	2,442	Trading	Royal Bank of Scotland	(97)
	03/10/2022	USD	51,899	GBP	45,380	Trading	HSBC	1,238
	05/10/2022	EUR	195,130	USD	195,563	Trading	Royal Bank of Scotland	(4,344)
	05/10/2022	GBP	20,988	USD	24,010	Trading	HSBC	(579)
	03/10/2022	GBP	7,418	USD	8,486	Trading	HSBC	(205)
	03/10/2022	USD	637	CAD	846	Trading	Royal Bank of Scotland	21
	21/10/2022	USD	14,376	CNY	100,339	Trading	HSBC	297
	05/10/2022	EUR	75,557	USD	74,974	Trading	HSBC	(932)
	05/10/2022	GBP	9,081	USD	10,298	Trading	Royal Bank of Scotland	(160)
	03/10/2022	USD	718	CAD	961	Trading	Goldman Sachs	19
	21/10/2022	GBP	4,036	USD	4,581	Trading	Citigroup Global Markets	(73)
	21/10/2022	USD	3,485	EUR	3,509	Trading	UBS	42
	05/10/2022	EUR	85,789	USD	84,704	Trading	Credit Suisse	(634)
	03/10/2022	GBP	9,129	USD	10,319	Trading	Royal Bank of Scotland	(127)
	03/10/2022	USD	1,800	CAD	2,427	Trading	Citigroup Global Markets	34
	21/10/2022	KRW	79,474,929	USD	60,708	Trading	HSBC	(5,387)
	21/10/2022	IDR	355,453,455	USD	23,877	Trading	HSBC	(624)
	21/10/2022	CNY	3,053,469	USD	452,869	Trading	HSBC	(24,431)
	21/10/2022	THB	602,030	USD	17,017	Trading	HSBC	(1,039)
	21/10/2022	NZD	14,125	USD	8,913	Trading	Royal Bank of Scotland	(922)
	21/10/2022	CAD	12,254	USD	9,515	Trading	Lloyds	(598)
	21/10/2022	AUD	53,268	USD	37,165	Trading	Lloyds	(2,908)
	21/10/2022	NOK	48,675	USD	5,036	Trading	Barclays	(569)
	21/10/2022	CHF	25,255	USD	26,761	Trading	HSBC	(1,053)
	21/10/2022	SEK	215,418	USD	21,313	Trading	HSBC	(1,883)
	21/10/2022	JPY	65,790,807	USD	490,065	Trading	Barclays	(34,628)
	21/10/2022	SGD	16,213	USD	11,777	Trading	Barclays	(476)
	21/10/2022	MXN	819,823	USD	40,037	Trading	HSBC	575
	21/10/2022	USD	226,875	GBP	187,212	Trading	Barclays	17,785
	21/10/2022	EUR	584,390	USD	601,349	Trading	Barclays	(28,005)
	21/10/2022	USD	4,197	JPY	556,815	Trading	HSBC	342
	21/10/2022	USD	5,478	EUR	5,328	Trading	HSBC	251

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 Multi Asset Income								
<i>(continued)</i>	05/10/2022	GBP	13,682	USD	15,132	Trading	Lloyds	143
	03/10/2022	EUR	25,628	USD	25,033	Trading	Lloyds	77
	03/10/2022	CAD	2,734	USD	2,019	Trading	HSBC	(30)
	21/10/2022	USD	3,922	EUR	4,005	Trading	HSBC	(8)
	21/10/2022	GBP	272,594	USD	302,408	Trading	UBS	2,030
	21/10/2022	USD	3,947	JPY	562,200	Trading	Lloyds	55
	21/10/2022	USD	3,682	CNY	26,020	Trading	HSBC	31
	05/10/2022	GBP	30,199	USD	32,568	Trading	UBS	1,147
	05/10/2022	EUR	182,849	USD	177,362	Trading	HSBC	1,823
	03/10/2022	USD	826	CAD	1,123	Trading	JP Morgan Chase New York	9
	03/10/2022	GBP	21,850	USD	23,563	Trading	UBS	829
	05/10/2022	EUR	234,439	USD	225,958	Trading	JP Morgan Chase New York	3,783
	05/10/2022	GBP	49,519	USD	53,532	Trading	HSBC	1,752
	03/10/2022	CAD	3,333	USD	2,437	Trading	JP Morgan Chase New York	(11)
	03/10/2022	GBP	14,628	USD	15,819	Trading	Barclays	510
	21/10/2022	USD	2,457	GBP	2,272	Trading	HSBC	(80)
	05/10/2022	GBP	10,256	USD	10,969	Trading	JP Morgan Chase New York	481
	21/10/2022	USD	1,590	GBP	1,486	Trading	HSBC	(70)
	21/10/2022	USD	2,328	JPY	335,950	Trading	HSBC	2
	21/10/2022	USD	2,315	EUR	2,413	Trading	HSBC	(52)
	21/10/2022	USD	1,510	AUD	2,361	Trading	HSBC	(9)
	05/10/2022	GBP	28,764	USD	31,032	Trading	Goldman Sachs	1,080
	05/10/2022	EUR	257,437	USD	248,407	Trading	JP Morgan Chase New York	3,872
	03/11/2022	USD	57,042	CAD	78,231	Trading	JP Morgan Chase New York	112
	03/11/2022	USD	1,337,173	GBP	1,228,820	Trading	HSBC	(35,473)
	03/11/2022	USD	4,210,350	EUR	4,334,460	Trading	JP Morgan Chase New York	(46,053)
	21/10/2022	JPY	571,817	USD	3,960	Trading	UBS	(1)
	21/10/2022	EUR	4,171	USD	4,058	Trading	UBS	35
	21/10/2022	GBP	3,620	USD	3,926	Trading	UBS	117
	15/12/2022	GBP	2,985,000	USD	3,241,856	Trading	Lloyds	94,028
	03/11/2022	EUR	24,057	USD	23,741	Trading	HSBC	(117)
	03/11/2022	CAD	3,331	USD	2,437	Trading	Goldman Sachs	(13)
	21/10/2022	USD	8,038	MXN	162,243	Trading	UBS	1
	21/10/2022	CNY	17,575	USD	2,479	Trading	JP Morgan Chase New York	(13)
	21/10/2022	USD	1,768	CAD	2,426	Trading	Goldman Sachs	3
								USD (389,911)
Threadneedle (Lux) - Emerging Market ESG Equities								
	19/10/2022	EUR	797	USD	800	Hedging	JP Morgan Chase New York	(19)
	19/10/2022	USD	33	EUR	33	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	34	EUR	34	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	33	EUR	33	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	19	EUR	19	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	15	EUR	16	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	1,374	EUR	1,395	Hedging	JP Morgan Chase New York	5
	19/10/2022	USD	15	EUR	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) - Emerging Market ESG Equities								
<i>(continued)</i>	19/10/2022	USD	15	EUR	15	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	786	USD	789	Hedging	JP Morgan Chase New York	(18)
	19/10/2022	EUR	74,174	USD	74,452	Hedging	JP Morgan Chase New York	(1,692)
	19/10/2022	EUR	811	USD	814	Hedging	JP Morgan Chase New York	(18)
	19/10/2022	EUR	807	USD	810	Hedging	JP Morgan Chase New York	(18)
	19/10/2022	USD	3,090	EUR	3,093	Hedging	JP Morgan Chase New York	55
	19/10/2022	USD	34	EUR	34	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	19	EUR	19	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	1,787	EUR	1,816	Hedging	JP Morgan Chase New York	5
	19/10/2022	USD	19	EUR	20	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	19	EUR	20	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	25	EUR	26	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	2,403	EUR	2,478	Hedging	JP Morgan Chase New York	(27)
	19/10/2022	USD	26	EUR	27	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	26	EUR	27	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	26	EUR	27	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	15	EUR	16	Hedging	JP Morgan Chase New York	0
								USD (1,723)
Threadneedle (Lux) - Global Focus								
	19/10/2022	EUR	77,218,884	USD	77,508,841	Hedging	JP Morgan Chase New York	(1,760,204)
	19/10/2022	EUR	22,744,968	USD	22,830,376	Hedging	JP Morgan Chase New York	(518,472)
	19/10/2022	EUR	53,067,747	USD	53,267,017	Hedging	JP Morgan Chase New York	(1,209,679)
	19/10/2022	EUR	2,018,128	USD	2,025,706	Hedging	JP Morgan Chase New York	(46,003)
	19/10/2022	CHF	762	USD	795	Hedging	JP Morgan Chase New York	(19)
	19/10/2022	SGD	55,057	USD	39,183	Hedging	JP Morgan Chase New York	(806)
	19/10/2022	USD	3,252,797	EUR	3,255,248	Hedging	JP Morgan Chase New York	59,450
	19/10/2022	USD	958,583	EUR	959,306	Hedging	JP Morgan Chase New York	17,519
	19/10/2022	USD	2,234,171	EUR	2,235,854	Hedging	JP Morgan Chase New York	40,833
	19/10/2022	USD	84,968	EUR	85,032	Hedging	JP Morgan Chase New York	1,553
	19/10/2022	USD	26	CHF	25	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	1,269	SGD	1,783	Hedging	JP Morgan Chase New York	26
	19/10/2022	USD	7,828	EUR	7,798	Hedging	JP Morgan Chase New York	179
	19/10/2022	USD	20,877	EUR	20,795	Hedging	JP Morgan Chase New York	477
	19/10/2022	EUR	43,960	USD	44,132	Hedging	JP Morgan Chase New York	(1,009)
	19/10/2022	USD	193,783	EUR	193,410	Hedging	JP Morgan Chase New York	4,050
	19/10/2022	EUR	4,344	USD	4,352	Hedging	JP Morgan Chase New York	(91)
	19/10/2022	EUR	61,670	USD	61,789	Hedging	JP Morgan Chase New York	(1,293)
	19/10/2022	EUR	42,967	USD	43,037	Hedging	JP Morgan Chase New York	(888)
	19/10/2022	EUR	15,470	USD	15,495	Hedging	JP Morgan Chase New York	(320)
	19/10/2022	USD	1,811,379	EUR	1,813,710	Hedging	JP Morgan Chase New York	32,159
	19/10/2022	USD	536,076	EUR	536,766	Hedging	JP Morgan Chase New York	9,517
	19/10/2022	USD	1,247,503	EUR	1,249,108	Hedging	JP Morgan Chase New York	22,148
	19/10/2022	USD	47,346	EUR	47,407	Hedging	JP Morgan Chase New York	841
	19/10/2022	USD	19	CHF	18	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	918	SGD	1,293	Hedging	JP Morgan Chase New York	17
	19/10/2022	USD	76,451	EUR	76,065	Hedging	JP Morgan Chase New York	1,832

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>								
	19/10/2022	EUR	5,047	USD	5,073	Hedging	JP Morgan Chase New York	(122)
	19/10/2022	EUR	1,890	USD	1,900	Hedging	JP Morgan Chase New York	(46)
	19/10/2022	EUR	26,025	USD	26,157	Hedging	JP Morgan Chase New York	(628)
	19/10/2022	USD	35,230	EUR	35,116	Hedging	JP Morgan Chase New York	781
	19/10/2022	USD	4,777	EUR	4,762	Hedging	JP Morgan Chase New York	106
	19/10/2022	USD	160,789	EUR	160,271	Hedging	JP Morgan Chase New York	3,566
	19/10/2022	EUR	34,918	USD	35,031	Hedging	JP Morgan Chase New York	(778)
	19/10/2022	USD	24,216	EUR	24,182	Hedging	JP Morgan Chase New York	493
	19/10/2022	USD	2,236	EUR	2,233	Hedging	JP Morgan Chase New York	46
	19/10/2022	USD	16,967	EUR	16,944	Hedging	JP Morgan Chase New York	346
	19/10/2022	USD	169,092	EUR	168,859	Hedging	JP Morgan Chase New York	3,443
	19/10/2022	USD	1,771,256	EUR	1,800,509	Hedging	JP Morgan Chase New York	5,022
	19/10/2022	USD	525,775	EUR	534,459	Hedging	JP Morgan Chase New York	1,491
	19/10/2022	USD	1,215,143	EUR	1,235,211	Hedging	JP Morgan Chase New York	3,445
	19/10/2022	USD	45,482	EUR	46,233	Hedging	JP Morgan Chase New York	129
	19/10/2022	USD	18	CHF	18	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	892	SGD	1,268	Hedging	JP Morgan Chase New York	8
	19/10/2022	EUR	1,662	USD	1,645	Hedging	JP Morgan Chase New York	(14)
	19/10/2022	EUR	38,185	USD	37,785	Hedging	JP Morgan Chase New York	(327)
	19/10/2022	EUR	32,484	USD	32,144	Hedging	JP Morgan Chase New York	(278)
	19/10/2022	USD	92	EUR	93	Hedging	JP Morgan Chase New York	1
	19/10/2022	EUR	14,485	USD	14,241	Hedging	JP Morgan Chase New York	(31)
	19/10/2022	USD	41,760	EUR	42,477	Hedging	JP Morgan Chase New York	92
	19/10/2022	USD	2,816	EUR	2,864	Hedging	JP Morgan Chase New York	6
	19/10/2022	EUR	24,505	USD	24,091	Hedging	JP Morgan Chase New York	(53)
	19/10/2022	USD	2,236,388	EUR	2,305,764	Hedging	JP Morgan Chase New York	(25,442)
	19/10/2022	USD	662,391	EUR	682,939	Hedging	JP Morgan Chase New York	(7,535)
	19/10/2022	USD	1,539,720	EUR	1,587,484	Hedging	JP Morgan Chase New York	(17,516)
	19/10/2022	USD	55,625	EUR	57,351	Hedging	JP Morgan Chase New York	(633)
	19/10/2022	USD	23	CHF	23	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	1,149	SGD	1,647	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	45,392	EUR	46,697	Hedging	JP Morgan Chase New York	(415)
	19/10/2022	USD	20,309	EUR	20,893	Hedging	JP Morgan Chase New York	(186)
	19/10/2022	USD	9,801,374	EUR	10,083,101	Hedging	JP Morgan Chase New York	(89,626)
	19/10/2022	EUR	3,111	USD	3,024	Hedging	JP Morgan Chase New York	28
	19/10/2022	USD	929,884	EUR	962,356	Hedging	JP Morgan Chase New York	(14,132)
	19/10/2022	USD	13,894	EUR	14,380	Hedging	JP Morgan Chase New York	(211)
	19/10/2022	USD	1,187,285	EUR	1,228,747	Hedging	JP Morgan Chase New York	(18,042)
	19/10/2022	EUR	1,375	USD	1,328	Hedging	JP Morgan Chase New York	20
	19/10/2022	EUR	34,349	USD	33,091	Hedging	JP Morgan Chase New York	604
	19/10/2022	USD	5,175	EUR	5,372	Hedging	JP Morgan Chase New York	(94)
	19/10/2022	EUR	8,058	USD	7,763	Hedging	JP Morgan Chase New York	142
	19/10/2022	USD	14,006	EUR	14,538	Hedging	JP Morgan Chase New York	(255)
	19/10/2022	SGD	15,000	USD	10,436	Hedging	JP Morgan Chase New York	20
	19/10/2022	EUR	72,285	USD	69,690	Hedging	JP Morgan Chase New York	1,218
	19/10/2022	EUR	38,787	USD	37,395	Hedging	JP Morgan Chase New York	654
	19/10/2022	EUR	54,384	USD	52,432	Hedging	JP Morgan Chase New York	916
	19/10/2022	EUR	82,122	USD	80,286	Hedging	JP Morgan Chase New York	272

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 Focus								
<i>(continued)</i>	19/10/2022	USD	11,471	EUR	11,734	Hedging	JP Morgan Chase New York	(39)
	19/10/2022	EUR	77,447	USD	75,716	Hedging	JP Morgan Chase New York	256
	19/10/2022	EUR	1,956	USD	1,912	Hedging	JP Morgan Chase New York	6
								USD (3,501,473)
Threadneedle (Lux) - Global Emerging Market Equities								
	19/10/2022	EUR	918	USD	919	Hedging	JP Morgan Chase New York	(19)
	19/10/2022	USD	290	EUR	289	Hedging	JP Morgan Chase New York	6
	19/10/2022	EUR	3,493	USD	3,498	Hedging	JP Morgan Chase New York	(72)
	19/10/2022	USD	9,840	EUR	10,003	Hedging	JP Morgan Chase New York	28
	19/10/2022	USD	20,900	EUR	21,245	Hedging	JP Morgan Chase New York	59
	19/10/2022	USD	1,774	EUR	1,805	Hedging	JP Morgan Chase New York	4
	19/10/2022	USD	12,922	EUR	13,322	Hedging	JP Morgan Chase New York	(147)
	19/10/2022	USD	27,370	EUR	28,219	Hedging	JP Morgan Chase New York	(311)
	19/10/2022	USD	21,309	EUR	21,970	Hedging	JP Morgan Chase New York	(242)
	19/10/2022	EUR	9	USD	9	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	8,127	EUR	8,252	Hedging	JP Morgan Chase New York	32
	19/10/2022	USD	17,268	EUR	17,533	Hedging	JP Morgan Chase New York	69
	19/10/2022	USD	13,344	EUR	13,548	Hedging	JP Morgan Chase New York	53
	19/10/2022	EUR	383,629	USD	385,069	Hedging	JP Morgan Chase New York	(8,745)
	19/10/2022	EUR	823,134	USD	826,225	Hedging	JP Morgan Chase New York	(18,763)
	19/10/2022	EUR	640,882	USD	643,289	Hedging	JP Morgan Chase New York	(14,609)
	19/10/2022	USD	17,023	EUR	17,035	Hedging	JP Morgan Chase New York	311
	19/10/2022	USD	36,542	EUR	36,569	Hedging	JP Morgan Chase New York	668
	19/10/2022	USD	28,423	EUR	28,444	Hedging	JP Morgan Chase New York	519
	19/10/2022	USD	16,074	EUR	16,339	Hedging	JP Morgan Chase New York	46
								USD (41,113)
Threadneedle (Lux) - Global Equity Income								
	19/10/2022	SGD	4,562,782	USD	3,247,238	Hedging	JP Morgan Chase New York	(66,809)
	19/10/2022	SGD	829,856	USD	590,592	Hedging	JP Morgan Chase New York	(12,150)
	19/10/2022	SGD	517,421	USD	368,238	Hedging	JP Morgan Chase New York	(7,576)
	19/10/2022	AUD	86,363	USD	58,553	Hedging	JP Morgan Chase New York	(3,014)
	19/10/2022	EUR	45,911	USD	46,083	Hedging	JP Morgan Chase New York	(1,047)
	19/10/2022	EUR	728	USD	731	Hedging	JP Morgan Chase New York	(17)
	19/10/2022	USD	24	EUR	24	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	1,177	AUD	1,741	Hedging	JP Morgan Chase New York	57
	19/10/2022	USD	927	EUR	929	Hedging	JP Morgan Chase New York	16
	19/10/2022	USD	205	SGD	288	Hedging	JP Morgan Chase New York	4
	19/10/2022	USD	95,985	SGD	135,305	Hedging	JP Morgan Chase New York	1,672
	19/10/2022	USD	17,457	SGD	24,609	Hedging	JP Morgan Chase New York	304
	19/10/2022	USD	10,898	SGD	15,362	Hedging	JP Morgan Chase New York	190
	19/10/2022	SGD	1,587	USD	1,127	Hedging	JP Morgan Chase New York	(21)
	19/10/2022	SGD	99	USD	70	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	USD	7,666	SGD	10,797	Hedging	JP Morgan Chase New York	140
	19/10/2022	SGD	293	USD	209	Hedging	JP Morgan Chase New York	(4)
	19/10/2022	USD	1,557	AUD	2,339	Hedging	JP Morgan Chase New York	53

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 Equity Income <i>(continued)</i>								
	19/10/2022	USD	1,242	EUR	1,253	Hedging	JP Morgan Chase New York	13
	19/10/2022	USD	20	EUR	20	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	91,058	SGD	129,457	Hedging	JP Morgan Chase New York	821
	19/10/2022	USD	16,557	SGD	23,539	Hedging	JP Morgan Chase New York	149
	19/10/2022	USD	10,099	SGD	14,358	Hedging	JP Morgan Chase New York	91
	19/10/2022	USD	1,212	AUD	1,833	Hedging	JP Morgan Chase New York	33
	19/10/2022	USD	976	EUR	996	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	USD	15	EUR	16	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	99,948	SGD	143,286	Hedging	JP Morgan Chase New York	73
	19/10/2022	USD	18,174	SGD	26,054	Hedging	JP Morgan Chase New York	13
	19/10/2022	USD	11,086	SGD	15,893	Hedging	JP Morgan Chase New York	8
	19/10/2022	USD	1,236	AUD	1,895	Hedging	JP Morgan Chase New York	17
	19/10/2022	USD	976	EUR	1,006	Hedging	JP Morgan Chase New York	(11)
	19/10/2022	USD	15	EUR	16	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	57,645	SGD	82,697	Hedging	JP Morgan Chase New York	2
	19/10/2022	USD	822	EUR	851	Hedging	JP Morgan Chase New York	(13)
	19/10/2022	USD	13	EUR	13	Hedging	JP Morgan Chase New York	0
	19/10/2022	SGD	675	USD	471	Hedging	JP Morgan Chase New York	0
	19/10/2022	SGD	44	USD	31	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	10,502	SGD	15,184	Hedging	JP Morgan Chase New York	(82)
	19/10/2022	USD	1,015	AUD	1,587	Hedging	JP Morgan Chase New York	(6)
	19/10/2022	SGD	140	USD	98	Hedging	JP Morgan Chase New York	0
	19/10/2022	SGD	694	USD	483	Hedging	JP Morgan Chase New York	0
								USD (87,096)
Threadneedle (Lux) - Global Smaller Companies								
	19/10/2022	GBP	290	EUR	332	Hedging	JP Morgan Chase New York	(2)
	19/10/2022	GBP	96	EUR	110	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	EUR	19	CHF	18	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	77,923	GBP	70,311	Hedging	JP Morgan Chase New York	(2,124)
	19/10/2022	EUR	669,200	CHF	638,890	Hedging	JP Morgan Chase New York	6,346
	19/10/2022	EUR	820,803	CHF	788,656	Hedging	JP Morgan Chase New York	2,568
	19/10/2022	EUR	19	GBP	17	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	50	EUR	56	Hedging	JP Morgan Chase New York	0
	19/10/2022	CHF	791	EUR	822	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	GBP	3,016,184	EUR	3,471,098	Hedging	JP Morgan Chase New York	(37,338)
	19/10/2022	CHF	28,296,963	EUR	29,410,070	Hedging	JP Morgan Chase New York	(51,828)
	19/10/2022	GBP	630	EUR	725	Hedging	JP Morgan Chase New York	(8)
	19/10/2022	GBP	4,569	EUR	5,284	Hedging	JP Morgan Chase New York	(83)
	19/10/2022	EUR	18	CHF	17	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	74,081	GBP	64,924	Hedging	JP Morgan Chase New York	169
	19/10/2022	EUR	643,941	CHF	620,394	Hedging	JP Morgan Chase New York	279
	19/10/2022	EUR	15	GBP	13	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	20	CHF	19	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	83,422	GBP	72,940	Hedging	JP Morgan Chase New York	384
	19/10/2022	EUR	718,587	CHF	686,464	Hedging	JP Morgan Chase New York	6,374
	19/10/2022	EUR	17	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) - Global Smaller Companies								
<i>(continued)</i>	19/10/2022	GBP	1,931	EUR	2,203	Hedging	JP Morgan Chase New York	(4)
	19/10/2022	EUR	16	GBP	15	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	172	EUR	193	Hedging	JP Morgan Chase New York	3
	19/10/2022	EUR	1,197	GBP	1,072	Hedging	JP Morgan Chase New York	(23)
	19/10/2022	GBP	4,370	EUR	4,889	Hedging	JP Morgan Chase New York	86
	19/10/2022	EUR	65,693	CHF	62,537	Hedging	JP Morgan Chase New York	810
	19/10/2022	CHF	16	EUR	17	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	60,821	EUR	67,820	Hedging	JP Morgan Chase New York	1,420
	19/10/2022	CHF	562,474	EUR	592,244	Hedging	JP Morgan Chase New York	(8,674)
	19/10/2022	GBP	13	EUR	14	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	23	CHF	22	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	93,353	GBP	82,234	Hedging	JP Morgan Chase New York	(266)
								EUR (81,913)
Threadneedle (Lux) - American								
	19/10/2022	EUR	2,848	USD	2,818	Hedging	JP Morgan Chase New York	(24)
	19/10/2022	EUR	22,580	USD	22,343	Hedging	JP Morgan Chase New York	(193)
	19/10/2022	USD	11,232	EUR	11,351	Hedging	JP Morgan Chase New York	97
	19/10/2022	USD	100,372	EUR	102,094	Hedging	JP Morgan Chase New York	221
	19/10/2022	USD	4,403	EUR	4,479	Hedging	JP Morgan Chase New York	10
	19/10/2022	USD	1,566	EUR	1,593	Hedging	JP Morgan Chase New York	3
	19/10/2022	USD	427,326	EUR	440,583	Hedging	JP Morgan Chase New York	(4,861)
	19/10/2022	USD	52,555	EUR	54,185	Hedging	JP Morgan Chase New York	(598)
	19/10/2022	USD	835,816	EUR	861,744	Hedging	JP Morgan Chase New York	(9,508)
	19/10/2022	USD	642,859	EUR	662,801	Hedging	JP Morgan Chase New York	(7,313)
	19/10/2022	USD	65,399	EUR	67,428	Hedging	JP Morgan Chase New York	(744)
	19/10/2022	USD	16,487	EUR	16,999	Hedging	JP Morgan Chase New York	(188)
	19/10/2022	USD	20	EUR	21	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	4,670	EUR	4,804	Hedging	JP Morgan Chase New York	(43)
	19/10/2022	USD	2,625	EUR	2,700	Hedging	JP Morgan Chase New York	(24)
	19/10/2022	EUR	35,436	USD	34,445	Hedging	JP Morgan Chase New York	315
	19/10/2022	USD	12,978	EUR	13,431	Hedging	JP Morgan Chase New York	(197)
	19/10/2022	EUR	1,874	USD	1,811	Hedging	JP Morgan Chase New York	28
	19/10/2022	USD	8,124	EUR	8,408	Hedging	JP Morgan Chase New York	(123)
	19/10/2022	USD	51	EUR	53	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	USD	175	EUR	182	Hedging	JP Morgan Chase New York	(3)
	19/10/2022	EUR	26,142	USD	25,184	Hedging	JP Morgan Chase New York	460
	19/10/2022	EUR	7,681	USD	7,405	Hedging	JP Morgan Chase New York	129
	19/10/2022	USD	292	EUR	303	Hedging	JP Morgan Chase New York	(5)
	19/10/2022	EUR	4,840	USD	4,666	Hedging	JP Morgan Chase New York	82
	19/10/2022	EUR	1,378	USD	1,328	Hedging	JP Morgan Chase New York	23
	19/10/2022	EUR	214	USD	209	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	425	EUR	435	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	EUR	399,659	USD	390,727	Hedging	JP Morgan Chase New York	1,322
	19/10/2022	USD	12,217	EUR	12,497	Hedging	JP Morgan Chase New York	(41)
	19/10/2022	EUR	16,575,259	USD	16,637,499	Hedging	JP Morgan Chase New York	(377,833)
	19/10/2022	EUR	2,025,417	USD	2,033,023	Hedging	JP Morgan Chase New York	(46,169)

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>	19/10/2022	EUR	32,287,519	USD	32,408,759	Hedging	JP Morgan Chase New York	(735,993)
	19/10/2022	EUR	24,724,173	USD	24,817,012	Hedging	JP Morgan Chase New York	(563,588)
	19/10/2022	EUR	2,534,574	USD	2,544,091	Hedging	JP Morgan Chase New York	(57,776)
	19/10/2022	EUR	636,747	USD	639,138	Hedging	JP Morgan Chase New York	(14,515)
	19/10/2022	EUR	774	USD	777	Hedging	JP Morgan Chase New York	(18)
	19/10/2022	USD	635,353	EUR	635,832	Hedging	JP Morgan Chase New York	11,612
	19/10/2022	USD	77,643	EUR	77,702	Hedging	JP Morgan Chase New York	1,419
	19/10/2022	USD	1,236,613	EUR	1,237,545	Hedging	JP Morgan Chase New York	22,601
	19/10/2022	USD	947,004	EUR	947,718	Hedging	JP Morgan Chase New York	17,308
	19/10/2022	USD	97,135	EUR	97,208	Hedging	JP Morgan Chase New York	1,775
	19/10/2022	USD	24,387	EUR	24,405	Hedging	JP Morgan Chase New York	446
	19/10/2022	USD	30	EUR	30	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	3,332	EUR	3,319	Hedging	JP Morgan Chase New York	76
	19/10/2022	USD	9,146	EUR	9,111	Hedging	JP Morgan Chase New York	209
	19/10/2022	USD	24,522	EUR	24,475	Hedging	JP Morgan Chase New York	512
	19/10/2022	USD	808	EUR	807	Hedging	JP Morgan Chase New York	17
	19/10/2022	EUR	7,840	USD	7,855	Hedging	JP Morgan Chase New York	(164)
	19/10/2022	USD	14,664	EUR	14,640	Hedging	JP Morgan Chase New York	302
	19/10/2022	USD	399	EUR	399	Hedging	JP Morgan Chase New York	8
	19/10/2022	EUR	2,115	USD	2,118	Hedging	JP Morgan Chase New York	(44)
	19/10/2022	USD	343,868	EUR	344,311	Hedging	JP Morgan Chase New York	6,105
	19/10/2022	USD	42,191	EUR	42,245	Hedging	JP Morgan Chase New York	749
	19/10/2022	USD	669,245	EUR	670,106	Hedging	JP Morgan Chase New York	11,882
	19/10/2022	USD	513,032	EUR	513,692	Hedging	JP Morgan Chase New York	9,108
	19/10/2022	USD	52,733	EUR	52,800	Hedging	JP Morgan Chase New York	936
	19/10/2022	USD	13,202	EUR	13,219	Hedging	JP Morgan Chase New York	234
	19/10/2022	USD	16	EUR	16	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	565	USD	567	Hedging	JP Morgan Chase New York	(14)
	19/10/2022	EUR	49,973	USD	50,227	Hedging	JP Morgan Chase New York	(1,205)
	19/10/2022	EUR	16,486	USD	16,540	Hedging	JP Morgan Chase New York	(367)
	19/10/2022	EUR	2,630	USD	2,638	Hedging	JP Morgan Chase New York	(59)
	19/10/2022	EUR	12,460	USD	12,501	Hedging	JP Morgan Chase New York	(278)
	19/10/2022	USD	772	EUR	769	Hedging	JP Morgan Chase New York	17
	19/10/2022	USD	469	EUR	468	Hedging	JP Morgan Chase New York	10
	19/10/2022	USD	1,403	EUR	1,401	Hedging	JP Morgan Chase New York	29
	19/10/2022	USD	357	EUR	357	Hedging	JP Morgan Chase New York	7
	19/10/2022	USD	366,535	EUR	372,589	Hedging	JP Morgan Chase New York	1,039
	19/10/2022	USD	44,946	EUR	45,688	Hedging	JP Morgan Chase New York	127
	19/10/2022	USD	711,317	EUR	723,064	Hedging	JP Morgan Chase New York	2,017
	19/10/2022	USD	546,813	EUR	555,843	Hedging	JP Morgan Chase New York	1,550
	19/10/2022	USD	56,110	EUR	57,037	Hedging	JP Morgan Chase New York	159
	19/10/2022	USD	14,030	EUR	14,261	Hedging	JP Morgan Chase New York	40
	19/10/2022	USD	17	EUR	17	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	550	EUR	556	Hedging	JP Morgan Chase New York	5
								USD (1,728,899)

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 Select	19/10/2022	EUR	561,550	USD	563,658	Hedging	JP Morgan Chase New York	(12,801)
	19/10/2022	EUR	302,547	USD	303,683	Hedging	JP Morgan Chase New York	(6,897)
	19/10/2022	EUR	499,641	USD	501,517	Hedging	JP Morgan Chase New York	(11,389)
	19/10/2022	EUR	722	USD	725	Hedging	JP Morgan Chase New York	(16)
	19/10/2022	EUR	306,794	USD	307,946	Hedging	JP Morgan Chase New York	(6,993)
	19/10/2022	EUR	10,045	USD	10,082	Hedging	JP Morgan Chase New York	(229)
	19/10/2022	EUR	16,159	USD	16,220	Hedging	JP Morgan Chase New York	(368)
	19/10/2022	USD	19,541	EUR	19,556	Hedging	JP Morgan Chase New York	357
	19/10/2022	USD	10,551	EUR	10,559	Hedging	JP Morgan Chase New York	193
	19/10/2022	USD	17,344	EUR	17,357	Hedging	JP Morgan Chase New York	317
	19/10/2022	USD	25	EUR	25	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	10,671	EUR	10,679	Hedging	JP Morgan Chase New York	195
	19/10/2022	USD	349	EUR	349	Hedging	JP Morgan Chase New York	6
	19/10/2022	USD	561	EUR	562	Hedging	JP Morgan Chase New York	10
	19/10/2022	USD	2,953	EUR	2,942	Hedging	JP Morgan Chase New York	67
	19/10/2022	EUR	3,000	USD	3,006	Hedging	JP Morgan Chase New York	(63)
	19/10/2022	EUR	289	USD	289	Hedging	JP Morgan Chase New York	(6)
	19/10/2022	USD	13,241	EUR	13,258	Hedging	JP Morgan Chase New York	235
	19/10/2022	USD	7,033	EUR	7,042	Hedging	JP Morgan Chase New York	125
	19/10/2022	USD	11,672	EUR	11,687	Hedging	JP Morgan Chase New York	208
	19/10/2022	USD	17	EUR	17	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	7,183	EUR	7,192	Hedging	JP Morgan Chase New York	128
	19/10/2022	USD	235	EUR	235	Hedging	JP Morgan Chase New York	4
	19/10/2022	USD	378	EUR	378	Hedging	JP Morgan Chase New York	7
	19/10/2022	USD	12,121	EUR	12,321	Hedging	JP Morgan Chase New York	34
	19/10/2022	USD	6,453	EUR	6,560	Hedging	JP Morgan Chase New York	18
	19/10/2022	USD	10,671	EUR	10,847	Hedging	JP Morgan Chase New York	30
	19/10/2022	USD	15	EUR	16	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	6,577	EUR	6,686	Hedging	JP Morgan Chase New York	19
	19/10/2022	USD	215	EUR	218	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	345	EUR	351	Hedging	JP Morgan Chase New York	1
	19/10/2022	EUR	25,948	USD	25,510	Hedging	JP Morgan Chase New York	(56)
	19/10/2022	USD	16,051	EUR	16,549	Hedging	JP Morgan Chase New York	(183)
	19/10/2022	USD	8,987	EUR	9,265	Hedging	JP Morgan Chase New York	(102)
	19/10/2022	USD	14,179	EUR	14,619	Hedging	JP Morgan Chase New York	(161)
	19/10/2022	USD	21	EUR	21	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	8,715	EUR	8,985	Hedging	JP Morgan Chase New York	(99)
	19/10/2022	USD	285	EUR	294	Hedging	JP Morgan Chase New York	(3)
	19/10/2022	USD	459	EUR	473	Hedging	JP Morgan Chase New York	(5)
	19/10/2022	EUR	4,988	USD	4,848	Hedging	JP Morgan Chase New York	44
19/10/2022	EUR	64	USD	62	Hedging	JP Morgan Chase New York	1	
19/10/2022	EUR	67,975	USD	65,681	Hedging	JP Morgan Chase New York	999	
19/10/2022	USD	4,849	EUR	5,019	Hedging	JP Morgan Chase New York	(74)	
19/10/2022	EUR	4	USD	3	Hedging	JP Morgan Chase New York	0	
19/10/2022	USD	518	EUR	537	Hedging	JP Morgan Chase New York	(9)	
19/10/2022	EUR	2,500	USD	2,444	Hedging	JP Morgan Chase New York	8	
								USD (36,447)

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	19/10/2022	USD	22	SGD	32	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	21,189	EUR	21,798	Hedging	JP Morgan Chase New York	(194)
	19/10/2022	USD	13	SGD	19	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	100	USD	97	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	10,151	EUR	10,537	Hedging	JP Morgan Chase New York	(185)
	19/10/2022	SGD	36	USD	25	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	28,714	EUR	29,783	Hedging	JP Morgan Chase New York	(501)
	19/10/2022	USD	48,555	EUR	48,309	Hedging	JP Morgan Chase New York	1,164
	19/10/2022	EUR	23,200	USD	23,318	Hedging	JP Morgan Chase New York	(560)
	19/10/2022	USD	200,951	EUR	200,303	Hedging	JP Morgan Chase New York	4,456
	19/10/2022	USD	1,396,745	EUR	1,392,239	Hedging	JP Morgan Chase New York	30,973
	19/10/2022	USD	40,600	EUR	40,955	Hedging	JP Morgan Chase New York	424
	19/10/2022	USD	8,129	EUR	8,200	Hedging	JP Morgan Chase New York	85
	19/10/2022	USD	98,724	EUR	99,588	Hedging	JP Morgan Chase New York	1,031
	19/10/2022	USD	11,560	EUR	11,661	Hedging	JP Morgan Chase New York	121
	19/10/2022	USD	3,561,822	EUR	3,556,918	Hedging	JP Morgan Chase New York	72,532
	19/10/2022	EUR	50	USD	50	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	USD	16	SGD	22	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	12,063	EUR	12,191	Hedging	JP Morgan Chase New York	104
	19/10/2022	USD	48,427	EUR	49,402	Hedging	JP Morgan Chase New York	(34)
	19/10/2022	USD	10,397	EUR	10,607	Hedging	JP Morgan Chase New York	(7)
	19/10/2022	USD	5,653	EUR	5,766	Hedging	JP Morgan Chase New York	(4)
	19/10/2022	USD	14,924	EUR	15,224	Hedging	JP Morgan Chase New York	(11)
	19/10/2022	USD	14	SGD	20	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	40,658	EUR	41,920	Hedging	JP Morgan Chase New York	(463)
	19/10/2022	USD	8,763	EUR	9,035	Hedging	JP Morgan Chase New York	(100)
	19/10/2022	USD	4,840	EUR	4,990	Hedging	JP Morgan Chase New York	(55)
	19/10/2022	USD	12,594	EUR	12,984	Hedging	JP Morgan Chase New York	(143)
	19/10/2022	EUR	1,955,389	USD	1,962,731	Hedging	JP Morgan Chase New York	(44,573)
	19/10/2022	EUR	364,006	USD	365,373	Hedging	JP Morgan Chase New York	(8,298)
	19/10/2022	EUR	5,356,131	USD	5,376,244	Hedging	JP Morgan Chase New York	(122,092)
	19/10/2022	EUR	523,571	USD	525,537	Hedging	JP Morgan Chase New York	(11,934)
	19/10/2022	SGD	1,302	USD	926	Hedging	JP Morgan Chase New York	(19)
	19/10/2022	USD	50,684	EUR	50,722	Hedging	JP Morgan Chase New York	926
	19/10/2022	USD	9,451	EUR	9,458	Hedging	JP Morgan Chase New York	173
	19/10/2022	USD	138,284	EUR	138,388	Hedging	JP Morgan Chase New York	2,527
	19/10/2022	USD	13,516	EUR	13,526	Hedging	JP Morgan Chase New York	247
	19/10/2022	USD	34	SGD	48	Hedging	JP Morgan Chase New York	1
	19/10/2022	EUR	18,818	USD	18,854	Hedging	JP Morgan Chase New York	(395)
	19/10/2022	USD	14,017	EUR	13,994	Hedging	JP Morgan Chase New York	289
	19/10/2022	USD	16	SGD	23	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	16	SGD	23	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	23,375	USD	22,853	Hedging	JP Morgan Chase New York	77
								USD (74,438)

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 Contrarian Equity								
	19/10/2022	EUR	558	USD	560	Hedging	JP Morgan Chase New York	(13)
	19/10/2022	USD	9,049	SGD	12,717	Hedging	JP Morgan Chase New York	185
	19/10/2022	USD	22	SGD	31	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	20	EUR	20	Hedging	JP Morgan Chase New York	0
	19/10/2022	SGD	368,205	USD	262,044	Hedging	JP Morgan Chase New York	(5,392)
	19/10/2022	SGD	894	USD	636	Hedging	JP Morgan Chase New York	(13)
	19/10/2022	SGD	7,839	USD	5,575	Hedging	JP Morgan Chase New York	(110)
	19/10/2022	SGD	19	USD	14	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	12	USD	12	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	210	SGD	295	Hedging	JP Morgan Chase New York	4
	19/10/2022	SGD	250	USD	178	Hedging	JP Morgan Chase New York	(3)
	19/10/2022	SGD	529	USD	376	Hedging	JP Morgan Chase New York	(7)
	19/10/2022	USD	5,637	SGD	7,975	Hedging	JP Morgan Chase New York	79
	19/10/2022	USD	14	SGD	19	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	12	EUR	12	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	5,640	SGD	8,019	Hedging	JP Morgan Chase New York	51
	19/10/2022	USD	14	SGD	19	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	12	EUR	12	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	7,261	SGD	10,409	Hedging	JP Morgan Chase New York	5
	19/10/2022	USD	18	SGD	25	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	15	EUR	16	Hedging	JP Morgan Chase New York	0
	19/10/2022	SGD	100	USD	70	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	7,598	SGD	10,871	Hedging	JP Morgan Chase New York	21
	19/10/2022	USD	18	SGD	26	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	16	EUR	16	Hedging	JP Morgan Chase New York	0
								USD (5,193)
Threadneedle (Lux) - Asia Equities								
	19/10/2022	EUR	561	USD	563	Hedging	JP Morgan Chase New York	(13)
	19/10/2022	EUR	558	USD	560	Hedging	JP Morgan Chase New York	(14)
	19/10/2022	USD	27	EUR	27	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	27	EUR	27	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	11	EUR	11	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	11	EUR	11	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	16	EUR	16	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	16	EUR	16	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	14	EUR	14	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	14	EUR	14	Hedging	JP Morgan Chase New York	0
								USD (25)
Threadneedle (Lux) - US Contrarian Core Equities								
	19/10/2022	USD	17,837	EUR	17,767	Hedging	JP Morgan Chase New York	407
	19/10/2022	USD	5,556	EUR	5,545	Hedging	JP Morgan Chase New York	116
	19/10/2022	USD	1,725	EUR	1,722	Hedging	JP Morgan Chase New York	36
	19/10/2022	USD	3,781	EUR	3,762	Hedging	JP Morgan Chase New York	91
	19/10/2022	USD	2,924	EUR	2,909	Hedging	JP Morgan Chase New York	70
	19/10/2022	USD	14,283	EUR	14,408	Hedging	JP Morgan Chase New York	149

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								
<i>(continued)</i>	19/10/2022	USD	115,688	EUR	116,700	Hedging	JP Morgan Chase New York	1,208
	19/10/2022	USD	20	CHF	19	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	17	GBP	15	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	20	EUR	20	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	1,514,183	SGD	2,142,053	Hedging	JP Morgan Chase New York	21,089
	19/10/2022	USD	3,796	EUR	3,790	Hedging	JP Morgan Chase New York	77
	19/10/2022	USD	2,909	EUR	2,940	Hedging	JP Morgan Chase New York	25
	19/10/2022	USD	15,474	EUR	15,785	Hedging	JP Morgan Chase New York	(11)
	19/10/2022	USD	126,367	EUR	128,911	Hedging	JP Morgan Chase New York	(89)
	19/10/2022	USD	21	CHF	21	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	18	GBP	16	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	22	EUR	22	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	1,651,070	SGD	2,345,943	Hedging	JP Morgan Chase New York	15,858
	19/10/2022	USD	4,215	EUR	4,288	Hedging	JP Morgan Chase New York	9
	19/10/2022	USD	12,602	EUR	12,965	Hedging	JP Morgan Chase New York	(115)
	19/10/2022	USD	16,748	EUR	17,339	Hedging	JP Morgan Chase New York	(261)
	19/10/2022	USD	136,308	EUR	141,119	Hedging	JP Morgan Chase New York	(2,121)
	19/10/2022	USD	23	CHF	23	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	20	GBP	19	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	USD	30	EUR	31	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	1,827,679	SGD	2,621,972	Hedging	JP Morgan Chase New York	68
	19/10/2022	EUR	1,616	USD	1,561	Hedging	JP Morgan Chase New York	24
	19/10/2022	USD	6,638	EUR	6,891	Hedging	JP Morgan Chase New York	(121)
	19/10/2022	EUR	98	USD	94	Hedging	JP Morgan Chase New York	2
	19/10/2022	USD	1,081	EUR	1,121	Hedging	JP Morgan Chase New York	(19)
	19/10/2022	EUR	633,149	USD	635,526	Hedging	JP Morgan Chase New York	(14,433)
	19/10/2022	EUR	5,178,823	USD	5,198,269	Hedging	JP Morgan Chase New York	(118,050)
	19/10/2022	CHF	855	USD	892	Hedging	JP Morgan Chase New York	(22)
	19/10/2022	GBP	668	USD	771	Hedging	JP Morgan Chase New York	(26)
	19/10/2022	EUR	886	USD	889	Hedging	JP Morgan Chase New York	(20)
	19/10/2022	SGD	97,814,758	USD	69,612,752	Hedging	JP Morgan Chase New York	(1,432,246)
	19/10/2022	USD	21,269	EUR	21,285	Hedging	JP Morgan Chase New York	389
	19/10/2022	USD	173,021	EUR	173,152	Hedging	JP Morgan Chase New York	3,162
	19/10/2022	USD	38	CHF	37	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	33	GBP	29	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	38	EUR	38	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	2,968,962	SGD	4,172,467	Hedging	JP Morgan Chase New York	60,587
								USD (1,464,165)
Threadneedle (Lux) - US Disciplined Core Equities								
	19/10/2022	EUR	798	USD	801	Hedging	JP Morgan Chase New York	(19)
	19/10/2022	EUR	21,209	USD	21,289	Hedging	JP Morgan Chase New York	(484)
	19/10/2022	EUR	811	USD	814	Hedging	JP Morgan Chase New York	(20)
	19/10/2022	CHF	879	USD	917	Hedging	JP Morgan Chase New York	(22)
	19/10/2022	EUR	808	USD	811	Hedging	JP Morgan Chase New York	(18)
	19/10/2022	CHF	888	USD	927	Hedging	JP Morgan Chase New York	(23)

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 Disciplined Core Equities								
<i>(continued)</i>	19/10/2022	EUR	791	USD	794	Hedging	JP Morgan Chase New York	(18)
	19/10/2022	USD	30	EUR	30	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	809	EUR	809	Hedging	JP Morgan Chase New York	14
	19/10/2022	USD	31	EUR	31	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	35	CHF	33	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	31	EUR	31	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	35	CHF	34	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	30	EUR	30	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	17	EUR	17	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	446	EUR	450	Hedging	JP Morgan Chase New York	5
	19/10/2022	USD	17	EUR	17	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	19	CHF	19	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	17	EUR	17	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	20	CHF	19	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	17	EUR	17	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	17	EUR	18	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	461	EUR	471	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	18	EUR	18	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	20	CHF	19	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	18	EUR	18	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	20	CHF	19	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	17	EUR	18	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	20	EUR	21	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	526	EUR	545	Hedging	JP Morgan Chase New York	(8)
	19/10/2022	USD	20	EUR	21	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	23	CHF	22	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	20	EUR	21	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	23	CHF	23	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	26	EUR	27	Hedging	JP Morgan Chase New York	0
								USD (587)
Threadneedle (Lux) - Pan European ESG Equities								
	19/10/2022	SGD	19,350,010	EUR	13,719,706	Hedging	JP Morgan Chase New York	29,770
	19/10/2022	USD	40,939	EUR	40,786	Hedging	JP Morgan Chase New York	948
	19/10/2022	USD	124,378	EUR	123,913	Hedging	JP Morgan Chase New York	2,879
	19/10/2022	EUR	11,702	SGD	16,507	Hedging	JP Morgan Chase New York	(27)
	19/10/2022	EUR	372,445	SGD	522,963	Hedging	JP Morgan Chase New York	845
	19/10/2022	EUR	1,104	USD	1,102	Hedging	JP Morgan Chase New York	(19)
	19/10/2022	EUR	3,358	USD	3,352	Hedging	JP Morgan Chase New York	(59)
	19/10/2022	SGD	15,386	EUR	10,937	Hedging	JP Morgan Chase New York	(4)
	19/10/2022	SGD	41,016	EUR	29,073	Hedging	JP Morgan Chase New York	71
	19/10/2022	EUR	319,777	SGD	450,067	Hedging	JP Morgan Chase New York	(26)
	19/10/2022	EUR	950	USD	948	Hedging	JP Morgan Chase New York	(17)
	19/10/2022	EUR	2,889	USD	2,885	Hedging	JP Morgan Chase New York	(52)
	19/10/2022	SGD	7,540	EUR	5,334	Hedging	JP Morgan Chase New York	24
	19/10/2022	SGD	8,112	EUR	5,742	Hedging	JP Morgan Chase New York	22

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								
<i>(continued)</i>	19/10/2022	SGD	7,630	EUR	5,404	Hedging	JP Morgan Chase New York	17
	19/10/2022	SGD	3,189	EUR	2,277	Hedging	JP Morgan Chase New York	(11)
	19/10/2022	EUR	286,258	SGD	398,851	Hedging	JP Morgan Chase New York	2,851
	19/10/2022	EUR	853	USD	836	Hedging	JP Morgan Chase New York	1
	19/10/2022	EUR	2,602	USD	2,551	Hedging	JP Morgan Chase New York	2
	19/10/2022	SGD	11,696	EUR	8,381	Hedging	JP Morgan Chase New York	(70)
	19/10/2022	SGD	32,327	EUR	23,279	Hedging	JP Morgan Chase New York	(309)
	19/10/2022	EUR	291,457	SGD	403,940	Hedging	JP Morgan Chase New York	4,436
	19/10/2022	EUR	867	USD	837	Hedging	JP Morgan Chase New York	13
	19/10/2022	EUR	2,640	USD	2,550	Hedging	JP Morgan Chase New York	41
	19/10/2022	SGD	8,817	EUR	6,362	Hedging	JP Morgan Chase New York	(97)
	19/10/2022	SGD	38,206	EUR	27,592	Hedging	JP Morgan Chase New York	(444)
	19/10/2022	SGD	3,439	EUR	2,478	Hedging	JP Morgan Chase New York	(35)
	19/10/2022	SGD	6,908	EUR	4,921	Hedging	JP Morgan Chase New York	(13)
								EUR 40,737
Threadneedle (Lux) - Pan European Small Cap Opportunities								
	19/10/2022	SGD	11,657,806	EUR	8,265,715	Hedging	JP Morgan Chase New York	17,936
	19/10/2022	CHF	44,547	EUR	46,299	Hedging	JP Morgan Chase New York	(82)
	19/10/2022	USD	160,457	EUR	159,857	Hedging	JP Morgan Chase New York	3,716
	19/10/2022	USD	12,904	EUR	12,856	Hedging	JP Morgan Chase New York	299
	19/10/2022	EUR	127	SGD	180	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	190,062	SGD	266,873	Hedging	JP Morgan Chase New York	431
	19/10/2022	EUR	1,082	CHF	1,038	Hedging	JP Morgan Chase New York	5
	19/10/2022	EUR	3,676	USD	3,669	Hedging	JP Morgan Chase New York	(65)
	19/10/2022	EUR	297	USD	297	Hedging	JP Morgan Chase New York	(5)
	19/10/2022	EUR	23,945	SGD	33,686	Hedging	JP Morgan Chase New York	9
	19/10/2022	SGD	19,411	EUR	13,759	Hedging	JP Morgan Chase New York	34
	19/10/2022	EUR	232,387	SGD	327,071	Hedging	JP Morgan Chase New York	(19)
	19/10/2022	EUR	1,313	CHF	1,267	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	EUR	4,513	USD	4,507	Hedging	JP Morgan Chase New York	(82)
	19/10/2022	EUR	363	USD	363	Hedging	JP Morgan Chase New York	(7)
	19/10/2022	SGD	2,661	EUR	1,883	Hedging	JP Morgan Chase New York	8
	19/10/2022	EUR	34,801	SGD	49,164	Hedging	JP Morgan Chase New York	(134)
	19/10/2022	EUR	179,807	SGD	252,234	Hedging	JP Morgan Chase New York	578
	19/10/2022	EUR	1,023	CHF	977	Hedging	JP Morgan Chase New York	9
	19/10/2022	EUR	3,501	USD	3,471	Hedging	JP Morgan Chase New York	(37)
	19/10/2022	EUR	283	USD	280	Hedging	JP Morgan Chase New York	(3)
	19/10/2022	SGD	2,065	EUR	1,463	Hedging	JP Morgan Chase New York	5
	19/10/2022	SGD	4,172	EUR	2,978	Hedging	JP Morgan Chase New York	(14)
	19/10/2022	EUR	7,827	SGD	10,923	Hedging	JP Morgan Chase New York	65
	19/10/2022	EUR	304,962	SGD	424,165	Hedging	JP Morgan Chase New York	3,568
	19/10/2022	EUR	1,709	CHF	1,632	Hedging	JP Morgan Chase New York	16
	19/10/2022	EUR	6,005	USD	5,824	Hedging	JP Morgan Chase New York	68
	19/10/2022	EUR	484	USD	469	Hedging	JP Morgan Chase New York	5
	19/10/2022	SGD	882	EUR	635	Hedging	JP Morgan Chase New York	(8)

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 <i>(continued)</i>								
	19/10/2022	SGD	1,203	EUR	868	Hedging	JP Morgan Chase New York	(13)
	19/10/2022	SGD	6,077	EUR	4,389	Hedging	JP Morgan Chase New York	(71)
	19/10/2022	EUR	3,983	SGD	5,527	Hedging	JP Morgan Chase New York	56
	19/10/2022	EUR	309,648	SGD	436,344	Hedging	JP Morgan Chase New York	(405)
	19/10/2022	EUR	1,755	CHF	1,686	Hedging	JP Morgan Chase New York	6
	19/10/2022	EUR	6,107	USD	6,014	Hedging	JP Morgan Chase New York	(25)
	19/10/2022	EUR	493	USD	485	Hedging	JP Morgan Chase New York	(2)
	19/10/2022	SGD	1,063	EUR	758	Hedging	JP Morgan Chase New York	(2)
								EUR 25,839
Threadneedle (Lux) - Pan European Smaller Companies								
	19/10/2022	CHF	2,381,542	EUR	2,475,224	Hedging	JP Morgan Chase New York	(4,362)
	19/10/2022	USD	18,811,148	EUR	18,740,776	Hedging	JP Morgan Chase New York	435,487
	19/10/2022	CHF	6,743,323	EUR	7,008,582	Hedging	JP Morgan Chase New York	(12,351)
	19/10/2022	USD	9,524,911	EUR	9,489,279	Hedging	JP Morgan Chase New York	220,506
	19/10/2022	CHF	162,331	EUR	168,716	Hedging	JP Morgan Chase New York	(297)
	19/10/2022	USD	1,593,330	EUR	1,587,369	Hedging	JP Morgan Chase New York	36,885
	19/10/2022	EUR	10,229	CHF	9,815	Hedging	JP Morgan Chase New York	46
	19/10/2022	EUR	67,352	CHF	64,889	Hedging	JP Morgan Chase New York	29
	19/10/2022	EUR	497,675	USD	498,420	Hedging	JP Morgan Chase New York	(10,433)
	19/10/2022	EUR	189,700	CHF	182,763	Hedging	JP Morgan Chase New York	82
	19/10/2022	EUR	250,807	USD	251,182	Hedging	JP Morgan Chase New York	(5,258)
	19/10/2022	EUR	4,568	CHF	4,401	Hedging	JP Morgan Chase New York	2
	19/10/2022	EUR	41,894	USD	41,957	Hedging	JP Morgan Chase New York	(878)
	19/10/2022	EUR	173,119	USD	173,999	Hedging	JP Morgan Chase New York	(4,263)
	19/10/2022	EUR	51,771	CHF	50,076	Hedging	JP Morgan Chase New York	(183)
	19/10/2022	EUR	384,604	USD	385,792	Hedging	JP Morgan Chase New York	(8,688)
	19/10/2022	EUR	145,794	CHF	141,020	Hedging	JP Morgan Chase New York	(514)
	19/10/2022	EUR	193,957	USD	194,556	Hedging	JP Morgan Chase New York	(4,381)
	19/10/2022	EUR	3,514	CHF	3,399	Hedging	JP Morgan Chase New York	(12)
	19/10/2022	EUR	31,390	USD	31,487	Hedging	JP Morgan Chase New York	(709)
	19/10/2022	EUR	108,288	CHF	104,409	Hedging	JP Morgan Chase New York	(37)
	19/10/2022	EUR	40,128	CHF	38,244	Hedging	JP Morgan Chase New York	450
	19/10/2022	EUR	79,817	CHF	76,520	Hedging	JP Morgan Chase New York	427
	19/10/2022	EUR	618,715	USD	606,507	Hedging	JP Morgan Chase New York	437
	19/10/2022	EUR	229,139	CHF	219,675	Hedging	JP Morgan Chase New York	1,225
	19/10/2022	EUR	312,757	USD	306,586	Hedging	JP Morgan Chase New York	221
	19/10/2022	EUR	5,551	CHF	5,321	Hedging	JP Morgan Chase New York	30
	19/10/2022	EUR	46,365	USD	45,450	Hedging	JP Morgan Chase New York	33
	19/10/2022	EUR	106,276	USD	104,484	Hedging	JP Morgan Chase New York	(236)
	19/10/2022	EUR	689,802	USD	678,167	Hedging	JP Morgan Chase New York	(1,529)
	19/10/2022	EUR	50,516	CHF	48,228	Hedging	JP Morgan Chase New York	479
	19/10/2022	EUR	410,732	USD	398,374	Hedging	JP Morgan Chase New York	4,631
	19/10/2022	EUR	148,892	CHF	142,148	Hedging	JP Morgan Chase New York	1,412
	19/10/2022	EUR	192,643	USD	186,847	Hedging	JP Morgan Chase New York	2,173
	19/10/2022	EUR	3,611	CHF	3,448	Hedging	JP Morgan Chase New York	34

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) - Pan European Smaller Companies <i>(continued)</i>								
	19/10/2022	EUR	31,002	USD	30,069	Hedging	JP Morgan Chase New York	350
	19/10/2022	EUR	151,025	USD	145,493	Hedging	JP Morgan Chase New York	2,712
	19/10/2022	EUR	46	USD	45	Hedging	JP Morgan Chase New York	1
	19/10/2022	EUR	21,941	USD	21,154	Hedging	JP Morgan Chase New York	377
	19/10/2022	EUR	77,379	CHF	74,348	Hedging	JP Morgan Chase New York	242
	19/10/2022	EUR	609,444	USD	600,242	Hedging	JP Morgan Chase New York	(2,452)
	19/10/2022	EUR	227,426	CHF	218,518	Hedging	JP Morgan Chase New York	711
	19/10/2022	EUR	287,870	USD	283,523	Hedging	JP Morgan Chase New York	(1,158)
	19/10/2022	EUR	5,515	CHF	5,299	Hedging	JP Morgan Chase New York	17
	19/10/2022	EUR	46,236	USD	45,538	Hedging	JP Morgan Chase New York	(186)
	19/10/2022	EUR	90,223	CHF	86,417	Hedging	JP Morgan Chase New York	565
								EUR 651,637
Threadneedle (Lux) - European Select								
	19/10/2022	USD	2,083,355	EUR	2,075,561	Hedging	JP Morgan Chase New York	48,231
	19/10/2022	USD	871	EUR	868	Hedging	JP Morgan Chase New York	20
	19/10/2022	GBP	113,982	EUR	131,173	Hedging	JP Morgan Chase New York	(1,411)
	19/10/2022	GBP	5,954,852	EUR	6,852,989	Hedging	JP Morgan Chase New York	(73,717)
	19/10/2022	SGD	29,765,648	EUR	21,104,689	Hedging	JP Morgan Chase New York	45,796
	19/10/2022	USD	4,547,533	EUR	4,530,520	Hedging	JP Morgan Chase New York	105,278
	19/10/2022	EUR	49,947	USD	49,910	Hedging	JP Morgan Chase New York	(932)
	19/10/2022	EUR	21	USD	21	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	3,177	GBP	2,763	Hedging	JP Morgan Chase New York	32
	19/10/2022	EUR	165,838	GBP	144,206	Hedging	JP Morgan Chase New York	1,669
	19/10/2022	EUR	511,989	SGD	719,123	Hedging	JP Morgan Chase New York	1,005
	19/10/2022	EUR	109,005	USD	108,923	Hedging	JP Morgan Chase New York	(2,035)
	19/10/2022	EUR	53,078	GBP	46,122	Hedging	JP Morgan Chase New York	571
	19/10/2022	SGD	512	EUR	363	Hedging	JP Morgan Chase New York	1
	19/10/2022	EUR	402,165	GBP	347,729	Hedging	JP Morgan Chase New York	6,300
	19/10/2022	EUR	209	SGD	293	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	15,000	EUR	17,221	Hedging	JP Morgan Chase New York	(144)
	19/10/2022	SGD	1,190	EUR	844	Hedging	JP Morgan Chase New York	2
	19/10/2022	EUR	74,073	USD	73,977	Hedging	JP Morgan Chase New York	(1,342)
	19/10/2022	EUR	31	USD	31	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	EUR	4,678	GBP	4,100	Hedging	JP Morgan Chase New York	10
	19/10/2022	EUR	229,124	GBP	200,823	Hedging	JP Morgan Chase New York	499
	19/10/2022	EUR	749,367	SGD	1,054,692	Hedging	JP Morgan Chase New York	(62)
	19/10/2022	EUR	161,632	USD	161,425	Hedging	JP Morgan Chase New York	(2,930)
	19/10/2022	EUR	55,009	GBP	48,327	Hedging	JP Morgan Chase New York	(9)
	19/10/2022	EUR	957	SGD	1,353	Hedging	JP Morgan Chase New York	(4)
	19/10/2022	EUR	41,091	GBP	36,116	Hedging	JP Morgan Chase New York	(25)
	19/10/2022	EUR	2,154	USD	2,161	Hedging	JP Morgan Chase New York	(49)
	19/10/2022	EUR	2,283	GBP	2,002	Hedging	JP Morgan Chase New York	4
	19/10/2022	EUR	52,633	USD	51,594	Hedging	JP Morgan Chase New York	37
	19/10/2022	EUR	22	USD	22	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	3,271	GBP	2,862	Hedging	JP Morgan Chase New York	13
	19/10/2022	EUR	156,366	GBP	136,822	Hedging	JP Morgan Chase New York	602

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>								
	19/10/2022	EUR	530,028	SGD	738,501	Hedging	JP Morgan Chase New York	5,278
	19/10/2022	EUR	114,724	USD	112,460	Hedging	JP Morgan Chase New York	81
	19/10/2022	EUR	226,827	SGD	316,553	Hedging	JP Morgan Chase New York	1,897
	19/10/2022	EUR	17,192	GBP	15,327	Hedging	JP Morgan Chase New York	(257)
	19/10/2022	SGD	3,967	EUR	2,857	Hedging	JP Morgan Chase New York	(38)
	19/10/2022	EUR	30,842	GBP	27,605	Hedging	JP Morgan Chase New York	(586)
	19/10/2022	EUR	16,313	GBP	14,580	Hedging	JP Morgan Chase New York	(286)
	19/10/2022	EUR	3,163	SGD	4,380	Hedging	JP Morgan Chase New York	51
	19/10/2022	EUR	1,050	GBP	941	Hedging	JP Morgan Chase New York	(22)
	19/10/2022	EUR	38,840	USD	38,254	Hedging	JP Morgan Chase New York	(156)
	19/10/2022	EUR	16	USD	16	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	2,429	GBP	2,140	Hedging	JP Morgan Chase New York	(7)
	19/10/2022	EUR	115,363	GBP	101,622	Hedging	JP Morgan Chase New York	(328)
	19/10/2022	EUR	388,799	SGD	547,882	Hedging	JP Morgan Chase New York	(508)
	19/10/2022	EUR	84,621	USD	83,343	Hedging	JP Morgan Chase New York	(340)
	19/10/2022	GBP	550	EUR	621	Hedging	JP Morgan Chase New York	5
								EUR 132,193
Threadneedle (Lux) - European Smaller Companies								
	19/10/2022	CHF	727	EUR	756	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	CHF	8,778,127	EUR	9,123,429	Hedging	JP Morgan Chase New York	(16,078)
	19/10/2022	CHF	2,716	EUR	2,823	Hedging	JP Morgan Chase New York	(5)
	19/10/2022	EUR	20	CHF	20	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	246,797	CHF	236,622	Hedging	JP Morgan Chase New York	1,300
	19/10/2022	EUR	76	CHF	73	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	26	CHF	25	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	309,622	CHF	298,738	Hedging	JP Morgan Chase New York	(320)
	19/10/2022	EUR	96	CHF	92	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	29	CHF	28	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	351,905	CHF	337,370	Hedging	JP Morgan Chase New York	1,881
	19/10/2022	EUR	109	CHF	104	Hedging	JP Morgan Chase New York	1
	19/10/2022	EUR	28	CHF	27	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	335,502	CHF	322,362	Hedging	JP Morgan Chase New York	1,050
	19/10/2022	EUR	104	CHF	100	Hedging	JP Morgan Chase New York	0
	19/10/2022	CHF	110,244	EUR	115,100	Hedging	JP Morgan Chase New York	(721)
								EUR (12,893)
Threadneedle (Lux) - Asian Equity Income								
	19/10/2022	EUR	1,084,830	USD	1,088,904	Hedging	JP Morgan Chase New York	(24,729)
	19/10/2022	GBP	153,077	USD	176,850	Hedging	JP Morgan Chase New York	(5,898)
	19/10/2022	USD	70,372	EUR	70,425	Hedging	JP Morgan Chase New York	1,286
	19/10/2022	USD	36,247	EUR	36,274	Hedging	JP Morgan Chase New York	662
	19/10/2022	USD	5,707	GBP	4,965	Hedging	JP Morgan Chase New York	162
	19/10/2022	EUR	47,571	USD	47,484	Hedging	JP Morgan Chase New York	(819)
	19/10/2022	EUR	24,705	USD	24,660	Hedging	JP Morgan Chase New York	(425)
	19/10/2022	GBP	3,466	USD	3,997	Hedging	JP Morgan Chase New York	(126)
	19/10/2022	EUR	100	USD	100	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) - Asian Equity Income <i>(continued)</i>								
	19/10/2022	EUR	10,000	USD	10,014	Hedging	JP Morgan Chase New York	(204)
	19/10/2022	EUR	96	USD	96	Hedging	JP Morgan Chase New York	(2)
	19/10/2022	USD	72,038	EUR	73,228	Hedging	JP Morgan Chase New York	204
	19/10/2022	USD	37,152	EUR	37,765	Hedging	JP Morgan Chase New York	105
	19/10/2022	USD	5,910	GBP	5,264	Hedging	JP Morgan Chase New York	31
	19/10/2022	EUR	2,091,315	USD	2,099,168	Hedging	JP Morgan Chase New York	(47,673)
	19/10/2022	EUR	6,000	USD	5,899	Hedging	JP Morgan Chase New York	(13)
	19/10/2022	USD	50,368	EUR	51,931	Hedging	JP Morgan Chase New York	(573)
	19/10/2022	USD	25,923	EUR	26,727	Hedging	JP Morgan Chase New York	(295)
	19/10/2022	USD	4,143	GBP	3,853	Hedging	JP Morgan Chase New York	(160)
	19/10/2022	EUR	1,000	USD	972	Hedging	JP Morgan Chase New York	9
	19/10/2022	EUR	799	USD	772	Hedging	JP Morgan Chase New York	12
	19/10/2022	USD	39,650	EUR	41,338	Hedging	JP Morgan Chase New York	(900)
	19/10/2022	USD	20,366	EUR	21,233	Hedging	JP Morgan Chase New York	(462)
	19/10/2022	USD	3,213	GBP	3,000	Hedging	JP Morgan Chase New York	(137)
	19/10/2022	EUR	4,988	USD	4,876	Hedging	JP Morgan Chase New York	17
								USD (79,930)
Threadneedle (Lux) - Global Technology								
	19/10/2022	EUR	2,694,680	USD	2,704,799	Hedging	JP Morgan Chase New York	(61,425)
	19/10/2022	EUR	34,837,535	USD	34,968,350	Hedging	JP Morgan Chase New York	(794,122)
	19/10/2022	EUR	35,935,835	USD	36,070,774	Hedging	JP Morgan Chase New York	(819,157)
	19/10/2022	EUR	1,252,795	USD	1,257,499	Hedging	JP Morgan Chase New York	(28,557)
	19/10/2022	CHF	858,032	USD	895,068	Hedging	JP Morgan Chase New York	(21,805)
	19/10/2022	USD	114,712	EUR	114,799	Hedging	JP Morgan Chase New York	2,097
	19/10/2022	USD	1,480,606	EUR	1,481,722	Hedging	JP Morgan Chase New York	27,060
	19/10/2022	USD	1,523,843	EUR	1,524,992	Hedging	JP Morgan Chase New York	27,850
	19/10/2022	USD	53,139	EUR	53,179	Hedging	JP Morgan Chase New York	971
	19/10/2022	USD	37,810	CHF	36,271	Hedging	JP Morgan Chase New York	893
	19/10/2022	EUR	15,069	USD	15,128	Hedging	JP Morgan Chase New York	(346)
	19/10/2022	EUR	7,369	USD	7,398	Hedging	JP Morgan Chase New York	(169)
	19/10/2022	EUR	8,020	USD	8,051	Hedging	JP Morgan Chase New York	(184)
	19/10/2022	USD	16,371	EUR	16,307	Hedging	JP Morgan Chase New York	374
	19/10/2022	CHF	93	USD	97	Hedging	JP Morgan Chase New York	(2)
	19/10/2022	EUR	36,930	USD	37,001	Hedging	JP Morgan Chase New York	(774)
	19/10/2022	EUR	28,679	USD	28,734	Hedging	JP Morgan Chase New York	(601)
	19/10/2022	USD	7,937	EUR	7,925	Hedging	JP Morgan Chase New York	164
	19/10/2022	USD	54,714	EUR	54,785	Hedging	JP Morgan Chase New York	971
	19/10/2022	USD	692,305	EUR	693,196	Hedging	JP Morgan Chase New York	12,291
	19/10/2022	USD	711,076	EUR	711,991	Hedging	JP Morgan Chase New York	12,624
	19/10/2022	USD	24,462	EUR	24,494	Hedging	JP Morgan Chase New York	434
	19/10/2022	USD	17,605	CHF	17,002	Hedging	JP Morgan Chase New York	300
	19/10/2022	EUR	5,988	USD	6,018	Hedging	JP Morgan Chase New York	(144)
	19/10/2022	USD	2,800	EUR	2,786	Hedging	JP Morgan Chase New York	67
	19/10/2022	USD	41	EUR	41	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	701	EUR	699	Hedging	JP Morgan Chase New York	16
	19/10/2022	USD	673,895	EUR	671,721	Hedging	JP Morgan Chase New York	14,944

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>								
	19/10/2022	USD	125	EUR	124	Hedging	JP Morgan Chase New York	3
	19/10/2022	EUR	1,000	USD	1,001	Hedging	JP Morgan Chase New York	(20)
	19/10/2022	USD	142,230	EUR	142,034	Hedging	JP Morgan Chase New York	2,896
	19/10/2022	EUR	50	USD	50	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	USD	57,624	EUR	58,575	Hedging	JP Morgan Chase New York	163
	19/10/2022	USD	710,253	EUR	721,983	Hedging	JP Morgan Chase New York	2,014
	19/10/2022	USD	746,358	EUR	758,685	Hedging	JP Morgan Chase New York	2,116
	19/10/2022	USD	25,676	EUR	26,100	Hedging	JP Morgan Chase New York	73
	19/10/2022	USD	18,672	CHF	17,976	Hedging	JP Morgan Chase New York	376
	19/10/2022	EUR	13,304	USD	13,165	Hedging	JP Morgan Chase New York	(114)
	19/10/2022	USD	3,105	EUR	3,138	Hedging	JP Morgan Chase New York	27
	19/10/2022	USD	263	EUR	266	Hedging	JP Morgan Chase New York	2
	19/10/2022	USD	4,027	EUR	4,096	Hedging	JP Morgan Chase New York	9
	19/10/2022	USD	13,394	EUR	13,624	Hedging	JP Morgan Chase New York	30
	19/10/2022	USD	262	EUR	267	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	81,107	EUR	83,623	Hedging	JP Morgan Chase New York	(923)
	19/10/2022	USD	995,504	EUR	1,026,386	Hedging	JP Morgan Chase New York	(11,326)
	19/10/2022	USD	1,051,575	EUR	1,084,196	Hedging	JP Morgan Chase New York	(11,963)
	19/10/2022	USD	36,161	EUR	37,282	Hedging	JP Morgan Chase New York	(411)
	19/10/2022	USD	25,940	CHF	25,527	Hedging	JP Morgan Chase New York	(40)
	19/10/2022	USD	320	EUR	330	Hedging	JP Morgan Chase New York	(3)
	19/10/2022	EUR	9,102	USD	8,847	Hedging	JP Morgan Chase New York	81
	19/10/2022	USD	5,584	EUR	5,779	Hedging	JP Morgan Chase New York	(85)
	19/10/2022	USD	1,559	EUR	1,613	Hedging	JP Morgan Chase New York	(24)
	19/10/2022	USD	203,461	EUR	210,567	Hedging	JP Morgan Chase New York	(3,092)
	19/10/2022	EUR	100	USD	97	Hedging	JP Morgan Chase New York	1
	19/10/2022	EUR	595	USD	573	Hedging	JP Morgan Chase New York	10
	19/10/2022	USD	29,648	EUR	30,775	Hedging	JP Morgan Chase New York	(541)
	19/10/2022	EUR	16,030	USD	15,455	Hedging	JP Morgan Chase New York	270
	19/10/2022	USD	23,401	EUR	24,272	Hedging	JP Morgan Chase New York	(408)
	19/10/2022	EUR	6,781	USD	6,538	Hedging	JP Morgan Chase New York	114
	19/10/2022	EUR	25,906	USD	24,977	Hedging	JP Morgan Chase New York	437
	19/10/2022	EUR	3,036	USD	2,968	Hedging	JP Morgan Chase New York	10
	19/10/2022	USD	22,008	EUR	22,511	Hedging	JP Morgan Chase New York	(74)
	19/10/2022	EUR	25,090	USD	24,529	Hedging	JP Morgan Chase New York	83
								USD (1,646,538)
Threadneedle (Lux) - UK Equities								
	19/10/2022	CHF	67,909	GBP	61,331	Hedging	JP Morgan Chase New York	557
	19/10/2022	EUR	6,198,916	GBP	5,386,501	Hedging	JP Morgan Chase New York	58,573
	19/10/2022	EUR	3,243,063	GBP	2,818,034	Hedging	JP Morgan Chase New York	30,642
	19/10/2022	USD	624,127	GBP	540,229	Hedging	JP Morgan Chase New York	18,640
	19/10/2022	EUR	958,334	GBP	832,737	Hedging	JP Morgan Chase New York	9,055
	19/10/2022	CHF	38,828	GBP	35,067	Hedging	JP Morgan Chase New York	318
	19/10/2022	EUR	1,078,730	GBP	937,355	Hedging	JP Morgan Chase New York	10,193
	19/10/2022	EUR	5,204,457	GBP	4,522,373	Hedging	JP Morgan Chase New York	49,176
	19/10/2022	CHF	92,001	GBP	83,089	Hedging	JP Morgan Chase New York	755

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>	19/10/2022	USD	4,106,763	GBP	3,554,712	Hedging	JP Morgan Chase New York	122,648
	19/10/2022	EUR	31,898	GBP	27,718	Hedging	JP Morgan Chase New York	301
	19/10/2022	CHF	62,595	GBP	56,531	Hedging	JP Morgan Chase New York	513
	19/10/2022	USD	966	GBP	837	Hedging	JP Morgan Chase New York	29
	19/10/2022	EUR	799	GBP	694	Hedging	JP Morgan Chase New York	8
	19/10/2022	CHF	884	GBP	798	Hedging	JP Morgan Chase New York	7
	19/10/2022	USD	973	GBP	842	Hedging	JP Morgan Chase New York	29
	19/10/2022	EUR	798	GBP	694	Hedging	JP Morgan Chase New York	8
	19/10/2022	CHF	883	GBP	797	Hedging	JP Morgan Chase New York	7
	19/10/2022	USD	972	GBP	842	Hedging	JP Morgan Chase New York	29
	19/10/2022	GBP	43,101	EUR	49,601	Hedging	JP Morgan Chase New York	(468)
	19/10/2022	GBP	2,000	CHF	2,217	Hedging	JP Morgan Chase New York	(20)
	19/10/2022	GBP	175,333	EUR	202,570	Hedging	JP Morgan Chase New York	(2,601)
	19/10/2022	GBP	91,110	EUR	105,264	Hedging	JP Morgan Chase New York	(1,351)
	19/10/2022	GBP	17,491	USD	20,171	Hedging	JP Morgan Chase New York	(571)
	19/10/2022	GBP	27,119	EUR	31,332	Hedging	JP Morgan Chase New York	(402)
	19/10/2022	GBP	1,142	CHF	1,266	Hedging	JP Morgan Chase New York	(11)
	19/10/2022	GBP	30,599	EUR	35,353	Hedging	JP Morgan Chase New York	(454)
	19/10/2022	GBP	147,209	EUR	170,078	Hedging	JP Morgan Chase New York	(2,184)
	19/10/2022	GBP	2,705	CHF	2,998	Hedging	JP Morgan Chase New York	(27)
	19/10/2022	GBP	115,057	USD	132,686	Hedging	JP Morgan Chase New York	(3,756)
	19/10/2022	GBP	902	EUR	1,042	Hedging	JP Morgan Chase New York	(13)
	19/10/2022	GBP	1,841	CHF	2,040	Hedging	JP Morgan Chase New York	(18)
	19/10/2022	GBP	27	USD	31	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	GBP	23	EUR	26	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	26	CHF	29	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	27	USD	31	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	GBP	23	EUR	26	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	26	CHF	29	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	27	USD	31	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	GBP	3,074	EUR	3,529	Hedging	JP Morgan Chase New York	(26)
	19/10/2022	GBP	1,600	EUR	1,837	Hedging	JP Morgan Chase New York	(14)
	19/10/2022	GBP	1,206	CHF	1,318	Hedging	JP Morgan Chase New York	5
	19/10/2022	GBP	103,199	EUR	118,029	Hedging	JP Morgan Chase New York	(477)
	19/10/2022	GBP	53,563	EUR	61,261	Hedging	JP Morgan Chase New York	(247)
	19/10/2022	GBP	15,921	EUR	18,210	Hedging	JP Morgan Chase New York	(74)
	19/10/2022	GBP	685	CHF	749	Hedging	JP Morgan Chase New York	3
	19/10/2022	GBP	18,216	EUR	20,834	Hedging	JP Morgan Chase New York	(84)
	19/10/2022	GBP	86,626	EUR	99,075	Hedging	JP Morgan Chase New York	(400)
	19/10/2022	GBP	1,622	CHF	1,773	Hedging	JP Morgan Chase New York	6
	19/10/2022	GBP	531	EUR	607	Hedging	JP Morgan Chase New York	(2)
	19/10/2022	GBP	1,103	CHF	1,206	Hedging	JP Morgan Chase New York	4
	19/10/2022	GBP	13	EUR	15	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	16	CHF	17	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	13	EUR	15	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	16	CHF	17	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	30,164	EUR	34,403	Hedging	JP Morgan Chase New York	(55)

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>								
	19/10/2022	GBP	14,261	EUR	16,265	Hedging	JP Morgan Chase New York	(26)
	19/10/2022	GBP	12,927	EUR	14,744	Hedging	JP Morgan Chase New York	(24)
	19/10/2022	EUR	8,630	GBP	7,532	Hedging	JP Morgan Chase New York	49
	19/10/2022	GBP	6,405	EUR	7,339	Hedging	JP Morgan Chase New York	(41)
	19/10/2022	GBP	643	EUR	736	Hedging	JP Morgan Chase New York	(4)
	19/10/2022	GBP	22,317	EUR	25,571	Hedging	JP Morgan Chase New York	(144)
	19/10/2022	GBP	15,950	USD	17,882	Hedging	JP Morgan Chase New York	(63)
	19/10/2022	GBP	104,816	USD	117,514	Hedging	JP Morgan Chase New York	(412)
	19/10/2022	GBP	25	USD	28	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	25	USD	28	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	25	USD	28	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	130,005	GBP	113,424	Hedging	JP Morgan Chase New York	771
	19/10/2022	GBP	4,362	EUR	5,000	Hedging	JP Morgan Chase New York	(30)
	19/10/2022	GBP	3,371	EUR	3,863	Hedging	JP Morgan Chase New York	(23)
	19/10/2022	GBP	1,441	CHF	1,525	Hedging	JP Morgan Chase New York	51
	19/10/2022	GBP	128,333	EUR	142,227	Hedging	JP Morgan Chase New York	3,399
	19/10/2022	GBP	65,149	EUR	72,202	Hedging	JP Morgan Chase New York	1,726
	19/10/2022	GBP	19,597	EUR	21,719	Hedging	JP Morgan Chase New York	519
	19/10/2022	GBP	822	CHF	870	Hedging	JP Morgan Chase New York	29
	19/10/2022	GBP	22,273	EUR	24,685	Hedging	JP Morgan Chase New York	590
	19/10/2022	GBP	105,831	EUR	117,288	Hedging	JP Morgan Chase New York	2,803
	19/10/2022	GBP	1,947	CHF	2,061	Hedging	JP Morgan Chase New York	69
	19/10/2022	GBP	609	EUR	675	Hedging	JP Morgan Chase New York	16
	19/10/2022	GBP	1,324	CHF	1,402	Hedging	JP Morgan Chase New York	47
	19/10/2022	GBP	16	EUR	18	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	19	CHF	20	Hedging	JP Morgan Chase New York	1
	19/10/2022	GBP	16	EUR	18	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	19	CHF	20	Hedging	JP Morgan Chase New York	1
	19/10/2022	EUR	57,776	GBP	51,713	Hedging	JP Morgan Chase New York	(963)
	19/10/2022	GBP	7,961	EUR	8,894	Hedging	JP Morgan Chase New York	148
	19/10/2022	GBP	2,284	EUR	2,555	Hedging	JP Morgan Chase New York	39
	19/10/2022	GBP	75,003	USD	80,842	Hedging	JP Morgan Chase New York	2,614
	19/10/2022	GBP	20,485	EUR	22,840	Hedging	JP Morgan Chase New York	423
	19/10/2022	GBP	12,023	EUR	13,404	Hedging	JP Morgan Chase New York	248
	19/10/2022	GBP	1,247,129	EUR	1,390,468	Hedging	JP Morgan Chase New York	25,729
	19/10/2022	GBP	13,908	EUR	15,506	Hedging	JP Morgan Chase New York	287
	19/10/2022	GBP	1,392	CHF	1,518	Hedging	JP Morgan Chase New York	9
	19/10/2022	GBP	123,502	EUR	140,202	Hedging	JP Morgan Chase New York	350
	19/10/2022	GBP	60,927	EUR	69,165	Hedging	JP Morgan Chase New York	172
	19/10/2022	GBP	19,253	USD	21,519	Hedging	JP Morgan Chase New York	(16)
	19/10/2022	GBP	18,252	EUR	20,720	Hedging	JP Morgan Chase New York	52
	19/10/2022	GBP	792	CHF	864	Hedging	JP Morgan Chase New York	5
	19/10/2022	GBP	21,093	EUR	23,946	Hedging	JP Morgan Chase New York	60
	19/10/2022	GBP	77,412	EUR	87,880	Hedging	JP Morgan Chase New York	219
	19/10/2022	GBP	1,874	CHF	2,044	Hedging	JP Morgan Chase New York	12
	19/10/2022	GBP	125,294	USD	140,043	Hedging	JP Morgan Chase New York	(106)
	19/10/2022	GBP	281	EUR	319	Hedging	JP Morgan Chase New York	1

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>	19/10/2022	GBP	1,275	CHF	1,390	Hedging	JP Morgan Chase New York	8
	19/10/2022	GBP	30	USD	33	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	15	EUR	18	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	18	CHF	20	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	30	USD	33	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	15	EUR	18	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	18	CHF	20	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	30	USD	33	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	5,895	EUR	6,655	Hedging	JP Morgan Chase New York	49
	19/10/2022	GBP	892	EUR	1,007	Hedging	JP Morgan Chase New York	7
								GBP 326,899
Threadneedle (Lux) - UK Equity Income								
	19/10/2022	EUR	1,924,043	GBP	1,671,882	Hedging	JP Morgan Chase New York	18,180
	19/10/2022	EUR	52,781	GBP	45,864	Hedging	JP Morgan Chase New York	499
	19/10/2022	EUR	259,733	GBP	225,693	Hedging	JP Morgan Chase New York	2,454
	19/10/2022	CHF	119,448	GBP	107,878	Hedging	JP Morgan Chase New York	980
	19/10/2022	USD	5,609,980	GBP	4,855,859	Hedging	JP Morgan Chase New York	167,543
	19/10/2022	SGD	1,341	GBP	826	Hedging	JP Morgan Chase New York	11
	19/10/2022	EUR	548,324	GBP	476,462	Hedging	JP Morgan Chase New York	5,181
	19/10/2022	EUR	115,257	GBP	100,152	Hedging	JP Morgan Chase New York	1,089
	19/10/2022	EUR	226,470	GBP	196,789	Hedging	JP Morgan Chase New York	2,140
	19/10/2022	USD	1,894,864	GBP	1,640,147	Hedging	JP Morgan Chase New York	56,590
	19/10/2022	USD	1,038	GBP	899	Hedging	JP Morgan Chase New York	31
	19/10/2022	EUR	2,950,543	GBP	2,563,851	Hedging	JP Morgan Chase New York	27,879
	19/10/2022	CHF	333,259	GBP	300,977	Hedging	JP Morgan Chase New York	2,734
	19/10/2022	USD	1,146,071	GBP	992,011	Hedging	JP Morgan Chase New York	34,228
	19/10/2022	CHF	334,446	GBP	302,049	Hedging	JP Morgan Chase New York	2,743
	19/10/2022	CHF	949	GBP	857	Hedging	JP Morgan Chase New York	8
	19/10/2022	USD	3,114,788	GBP	2,696,083	Hedging	JP Morgan Chase New York	93,023
	19/10/2022	EUR	1,596,982	GBP	1,387,685	Hedging	JP Morgan Chase New York	15,090
	19/10/2022	USD	27,238	GBP	23,576	Hedging	JP Morgan Chase New York	813
	19/10/2022	EUR	497,827	GBP	432,583	Hedging	JP Morgan Chase New York	4,704
	19/10/2022	GBP	61,460	EUR	71,007	Hedging	JP Morgan Chase New York	(912)
	19/10/2022	GBP	1,688	EUR	1,950	Hedging	JP Morgan Chase New York	(25)
	19/10/2022	GBP	5,039	EUR	5,822	Hedging	JP Morgan Chase New York	(75)
	19/10/2022	GBP	3,963	CHF	4,392	Hedging	JP Morgan Chase New York	(39)
	19/10/2022	GBP	177,722	USD	204,952	Hedging	JP Morgan Chase New York	(5,802)
	19/10/2022	GBP	30	SGD	49	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	17,515	EUR	20,236	Hedging	JP Morgan Chase New York	(260)
	19/10/2022	GBP	3,686	EUR	4,258	Hedging	JP Morgan Chase New York	(55)
	19/10/2022	GBP	7,226	EUR	8,349	Hedging	JP Morgan Chase New York	(107)
	19/10/2022	GBP	59,962	USD	69,149	Hedging	JP Morgan Chase New York	(1,958)
	19/10/2022	GBP	19	USD	22	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	GBP	94,230	EUR	108,869	Hedging	JP Morgan Chase New York	(1,398)
	19/10/2022	GBP	11,067	CHF	12,264	Hedging	JP Morgan Chase New York	(110)
	19/10/2022	GBP	36,299	USD	41,860	Hedging	JP Morgan Chase New York	(1,185)

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 <i>(continued)</i>								
	19/10/2022	GBP	6,716	CHF	7,443	Hedging	JP Morgan Chase New York	(67)
	19/10/2022	GBP	31	CHF	35	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	98,541	USD	113,639	Hedging	JP Morgan Chase New York	(3,217)
	19/10/2022	GBP	30,922	EUR	35,726	Hedging	JP Morgan Chase New York	(459)
	19/10/2022	GBP	510	USD	588	Hedging	JP Morgan Chase New York	(17)
	19/10/2022	GBP	15,880	EUR	18,347	Hedging	JP Morgan Chase New York	(236)
	19/10/2022	GBP	11,960	EUR	13,833	Hedging	JP Morgan Chase New York	(190)
	19/10/2022	USD	23,896	GBP	20,622	Hedging	JP Morgan Chase New York	775
	19/10/2022	EUR	10,000	GBP	8,710	Hedging	JP Morgan Chase New York	74
	19/10/2022	GBP	17,301	EUR	19,863	Hedging	JP Morgan Chase New York	(146)
	19/10/2022	GBP	29,239	EUR	33,283	Hedging	JP Morgan Chase New York	3
	19/10/2022	GBP	32,117	EUR	36,732	Hedging	JP Morgan Chase New York	(148)
	19/10/2022	GBP	891	EUR	1,019	Hedging	JP Morgan Chase New York	(4)
	19/10/2022	GBP	4,157	EUR	4,754	Hedging	JP Morgan Chase New York	(19)
	19/10/2022	GBP	2,109	CHF	2,305	Hedging	JP Morgan Chase New York	8
	19/10/2022	GBP	16	SGD	25	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	8,874	EUR	10,149	Hedging	JP Morgan Chase New York	(41)
	19/10/2022	GBP	1,946	EUR	2,226	Hedging	JP Morgan Chase New York	(9)
	19/10/2022	GBP	3,777	EUR	4,320	Hedging	JP Morgan Chase New York	(17)
	19/10/2022	GBP	49,450	EUR	56,556	Hedging	JP Morgan Chase New York	(228)
	19/10/2022	GBP	5,913	CHF	6,463	Hedging	JP Morgan Chase New York	23
	19/10/2022	GBP	5,991	CHF	6,548	Hedging	JP Morgan Chase New York	23
	19/10/2022	GBP	17	CHF	18	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	27,016	EUR	30,898	Hedging	JP Morgan Chase New York	(125)
	19/10/2022	GBP	8,289	EUR	9,481	Hedging	JP Morgan Chase New York	(38)
	19/10/2022	USD	105,834	GBP	92,665	Hedging	JP Morgan Chase New York	2,103
	19/10/2022	GBP	122,555	USD	137,403	Hedging	JP Morgan Chase New York	(481)
	19/10/2022	GBP	41,138	USD	46,122	Hedging	JP Morgan Chase New York	(162)
	19/10/2022	GBP	23	USD	26	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	25,004	USD	28,033	Hedging	JP Morgan Chase New York	(98)
	19/10/2022	GBP	68,670	USD	76,990	Hedging	JP Morgan Chase New York	(270)
	19/10/2022	GBP	601	USD	674	Hedging	JP Morgan Chase New York	(2)
	19/10/2022	GBP	32,152	EUR	35,633	Hedging	JP Morgan Chase New York	852
	19/10/2022	GBP	896	EUR	993	Hedging	JP Morgan Chase New York	24
	19/10/2022	GBP	4,203	EUR	4,659	Hedging	JP Morgan Chase New York	111
	19/10/2022	GBP	8,931	EUR	9,898	Hedging	JP Morgan Chase New York	237
	19/10/2022	GBP	1,956	EUR	2,168	Hedging	JP Morgan Chase New York	52
	19/10/2022	GBP	3,822	EUR	4,236	Hedging	JP Morgan Chase New York	101
	19/10/2022	GBP	49,910	EUR	55,313	Hedging	JP Morgan Chase New York	1,322
	19/10/2022	GBP	27,341	EUR	30,301	Hedging	JP Morgan Chase New York	724
	19/10/2022	GBP	8,395	EUR	9,304	Hedging	JP Morgan Chase New York	222
	19/10/2022	GBP	68,413	EUR	76,741	Hedging	JP Morgan Chase New York	1,004
	19/10/2022	GBP	21,007	EUR	23,564	Hedging	JP Morgan Chase New York	308
	19/10/2022	GBP	21	SGD	33	Hedging	JP Morgan Chase New York	1
	19/10/2022	GBP	291,751	EUR	325,956	Hedging	JP Morgan Chase New York	5,429
	19/10/2022	GBP	173,730	USD	187,555	Hedging	JP Morgan Chase New York	5,788
	19/10/2022	GBP	97,968	USD	105,764	Hedging	JP Morgan Chase New York	3,264

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 <i>(continued)</i>								
	19/10/2022	GBP	3,181	CHF	3,371	Hedging	JP Morgan Chase New York	109
	19/10/2022	GBP	155,423	USD	166,462	Hedging	JP Morgan Chase New York	6,369
	19/10/2022	GBP	8,610	EUR	9,614	Hedging	JP Morgan Chase New York	164
	19/10/2022	GBP	36,772	USD	39,384	Hedging	JP Morgan Chase New York	1,507
	19/10/2022	GBP	22	USD	23	Hedging	JP Morgan Chase New York	1
	19/10/2022	GBP	8,905	CHF	9,437	Hedging	JP Morgan Chase New York	305
	19/10/2022	GBP	23,620	USD	25,297	Hedging	JP Morgan Chase New York	968
	19/10/2022	GBP	9,031	CHF	9,570	Hedging	JP Morgan Chase New York	309
	19/10/2022	GBP	25	CHF	27	Hedging	JP Morgan Chase New York	1
	19/10/2022	GBP	65,535	USD	70,189	Hedging	JP Morgan Chase New York	2,686
	19/10/2022	GBP	568	USD	608	Hedging	JP Morgan Chase New York	23
	19/10/2022	GBP	2,159	EUR	2,408	Hedging	JP Morgan Chase New York	44
	19/10/2022	GBP	40,705	EUR	46,209	Hedging	JP Morgan Chase New York	115
	19/10/2022	GBP	1,489	EUR	1,690	Hedging	JP Morgan Chase New York	4
	19/10/2022	GBP	6,978	EUR	7,922	Hedging	JP Morgan Chase New York	20
	19/10/2022	GBP	2,419	CHF	2,638	Hedging	JP Morgan Chase New York	15
	19/10/2022	GBP	108,952	USD	121,777	Hedging	JP Morgan Chase New York	(92)
	19/10/2022	GBP	28	SGD	45	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	10,113	EUR	11,480	Hedging	JP Morgan Chase New York	29
	19/10/2022	GBP	1,909	EUR	2,167	Hedging	JP Morgan Chase New York	5
	19/10/2022	GBP	6,346	EUR	7,204	Hedging	JP Morgan Chase New York	18
	19/10/2022	GBP	33,169	USD	37,073	Hedging	JP Morgan Chase New York	(28)
	19/10/2022	GBP	21	USD	23	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	82,886	EUR	94,094	Hedging	JP Morgan Chase New York	235
	19/10/2022	GBP	6,758	CHF	7,368	Hedging	JP Morgan Chase New York	43
	19/10/2022	GBP	22,490	USD	25,137	Hedging	JP Morgan Chase New York	(19)
	19/10/2022	GBP	6,874	CHF	7,495	Hedging	JP Morgan Chase New York	43
	19/10/2022	GBP	19	CHF	21	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	61,475	USD	68,712	Hedging	JP Morgan Chase New York	(52)
	19/10/2022	GBP	44,666	EUR	50,706	Hedging	JP Morgan Chase New York	126
	19/10/2022	GBP	542	USD	606	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	13,936	EUR	15,821	Hedging	JP Morgan Chase New York	39
	19/10/2022	GBP	295	EUR	333	Hedging	JP Morgan Chase New York	2
	19/10/2022	GBP	49,091	EUR	55,426	Hedging	JP Morgan Chase New York	404
	19/10/2022	GBP	30,237	EUR	34,140	Hedging	JP Morgan Chase New York	249
								GBP 454,109
Threadneedle (Lux) - American Absolute Alpha								
	19/10/2022	EUR	107,510	USD	107,914	Hedging	JP Morgan Chase New York	(2,451)
	19/10/2022	EUR	2,450,162	USD	2,459,363	Hedging	JP Morgan Chase New York	(55,851)
	19/10/2022	GBP	1,878,133	USD	2,169,809	Hedging	JP Morgan Chase New York	(72,368)
	19/10/2022	GBP	10,743,256	USD	12,411,696	Hedging	JP Morgan Chase New York	(413,960)
	19/10/2022	GBP	28,790	USD	33,261	Hedging	JP Morgan Chase New York	(1,109)
	19/10/2022	EUR	798	USD	801	Hedging	JP Morgan Chase New York	(18)
	19/10/2022	USD	43,398	EUR	43,315	Hedging	JP Morgan Chase New York	907
	19/10/2022	USD	9,988	EUR	9,955	Hedging	JP Morgan Chase New York	221
	19/10/2022	EUR	985	USD	988	Hedging	JP Morgan Chase New York	(22)

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								
<i>(continued)</i>	19/10/2022	EUR	3,301	USD	3,306	Hedging	JP Morgan Chase New York	(67)
	19/10/2022	EUR	2,401	USD	2,376	Hedging	JP Morgan Chase New York	(21)
	19/10/2022	USD	15,597	EUR	15,911	Hedging	JP Morgan Chase New York	(11)
	19/10/2022	USD	241	CHF	236	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	2,366	EUR	2,414	Hedging	JP Morgan Chase New York	(2)
	19/10/2022	USD	50,079	EUR	51,087	Hedging	JP Morgan Chase New York	(35)
	19/10/2022	USD	17	EUR	17	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	450	GBP	400	Hedging	JP Morgan Chase New York	4
	19/10/2022	EUR	8,530	USD	8,387	Hedging	JP Morgan Chase New York	(19)
	19/10/2022	USD	338	GBP	314	Hedging	JP Morgan Chase New York	(13)
	19/10/2022	USD	52,039	GBP	48,401	Hedging	JP Morgan Chase New York	(2,014)
	19/10/2022	USD	284,093	GBP	264,237	Hedging	JP Morgan Chase New York	(10,994)
	19/10/2022	USD	802	GBP	746	Hedging	JP Morgan Chase New York	(31)
	19/10/2022	USD	450	EUR	466	Hedging	JP Morgan Chase New York	(7)
	19/10/2022	EUR	10,052	USD	9,684	Hedging	JP Morgan Chase New York	177
	19/10/2022	USD	8,533	EUR	8,851	Hedging	JP Morgan Chase New York	(149)
	19/10/2022	EUR	2,399	USD	2,346	Hedging	JP Morgan Chase New York	8
	19/10/2022	EUR	716,029	USD	718,718	Hedging	JP Morgan Chase New York	(16,322)
	19/10/2022	CHF	10,470	USD	10,922	Hedging	JP Morgan Chase New York	(266)
	19/10/2022	GBP	12,636	USD	14,599	Hedging	JP Morgan Chase New York	(487)
								USD (574,899)
Threadneedle (Lux) - Credit Opportunities								
	19/10/2022	USD	2,010,299	EUR	2,002,779	Hedging	JP Morgan Chase New York	46,539
	19/10/2022	GBP	312,850	EUR	360,036	Hedging	JP Morgan Chase New York	(3,873)
	19/10/2022	GBP	7,055,004	EUR	8,119,071	Hedging	JP Morgan Chase New York	(87,337)
	19/10/2022	GBP	2,525,298	EUR	2,906,175	Hedging	JP Morgan Chase New York	(31,262)
	19/10/2022	GBP	1,676,387	EUR	1,929,227	Hedging	JP Morgan Chase New York	(20,753)
	19/10/2022	GBP	685	EUR	788	Hedging	JP Morgan Chase New York	(8)
	19/10/2022	GBP	76,725	EUR	88,297	Hedging	JP Morgan Chase New York	(950)
	19/10/2022	GBP	95	EUR	110	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	EUR	4,820	GBP	4,188	Hedging	JP Morgan Chase New York	52
	19/10/2022	EUR	940	GBP	813	Hedging	JP Morgan Chase New York	15
	19/10/2022	EUR	33	GBP	28	Hedging	JP Morgan Chase New York	1
	19/10/2022	EUR	115	GBP	100	Hedging	JP Morgan Chase New York	1
	19/10/2022	GBP	34	EUR	39	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	371	EUR	369	Hedging	JP Morgan Chase New York	8
	19/10/2022	EUR	18,281	GBP	16,068	Hedging	JP Morgan Chase New York	(11)
	19/10/2022	GBP	1,061	EUR	1,210	Hedging	JP Morgan Chase New York	(2)
	19/10/2022	EUR	61	GBP	53	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	10	USD	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	6,329	GBP	5,524	Hedging	JP Morgan Chase New York	41
	19/10/2022	EUR	45	GBP	39	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	3,220	EUR	3,691	Hedging	JP Morgan Chase New York	(25)
	19/10/2022	EUR	10,938	GBP	9,751	Hedging	JP Morgan Chase New York	(163)
	19/10/2022	EUR	51	GBP	45	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	GBP	17	EUR	19	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) - Credit Opportunities <i>(continued)</i>								
	19/10/2022	EUR	1,326	USD	1,278	Hedging	JP Morgan Chase New York	24
	19/10/2022	GBP	7,351	EUR	8,225	Hedging	JP Morgan Chase New York	144
	19/10/2022	EUR	29,703	USD	28,704	Hedging	JP Morgan Chase New York	443
	19/10/2022	EUR	4,970	GBP	4,457	Hedging	JP Morgan Chase New York	(104)
	19/10/2022	EUR	111,725	GBP	100,194	Hedging	JP Morgan Chase New York	(2,342)
	19/10/2022	EUR	39,236	GBP	35,186	Hedging	JP Morgan Chase New York	(822)
	19/10/2022	EUR	27,175	GBP	24,370	Hedging	JP Morgan Chase New York	(570)
	19/10/2022	EUR	11	GBP	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	1,216	GBP	1,091	Hedging	JP Morgan Chase New York	(25)
	19/10/2022	EUR	149	GBP	133	Hedging	JP Morgan Chase New York	(3)
	19/10/2022	USD	608	EUR	622	Hedging	JP Morgan Chase New York	(2)
	19/10/2022	EUR	447	GBP	396	Hedging	JP Morgan Chase New York	(4)
	05/10/2022	EUR	124,432,840	USD	124,640,892	Trading	Lloyds	(2,757,808)
	05/10/2022	EUR	147,080,882	GBP	127,195,841	Trading	Lloyds	2,174,766
	05/10/2022	GBP	580,750	EUR	669,917	Trading	JP Morgan Chase New York	(8,303)
	05/10/2022	GBP	389,634	EUR	450,384	Trading	Barclays	(6,498)
	05/10/2022	GBP	761,880	EUR	882,342	Trading	JP Morgan Chase New York	(14,378)
	05/10/2022	GBP	373,015	EUR	432,947	Trading	Goldman Sachs	(7,993)
	05/10/2022	USD	402,403	EUR	405,087	Trading	Barclays	5,545
	05/10/2022	USD	5,000,000	EUR	4,992,852	Trading	Citigroup Global Markets	109,397
	05/10/2022	GBP	6,250,000	EUR	7,202,369	Trading	Royal Bank of Scotland	(82,119)
	05/10/2022	EUR	488,993	GBP	425,342	Trading	Lloyds	4,427
	05/10/2022	USD	1,000,000	EUR	989,642	Trading	JP Morgan Chase New York	30,808
	05/10/2022	GBP	3,000,000	EUR	3,462,168	Trading	Lloyds	(44,448)
	05/10/2022	USD	1,000,000	EUR	999,738	Trading	Royal Bank of Scotland	20,712
	05/10/2022	GBP	324,393	EUR	370,211	Trading	Royal Bank of Scotland	(650)
	05/10/2022	USD	1,009,661	EUR	1,007,425	Trading	Barclays	22,883
	05/10/2022	EUR	459,199	USD	455,665	Trading	Citigroup Global Markets	(5,786)
	05/10/2022	GBP	602,023	EUR	689,597	Trading	Goldman Sachs	(3,748)
	05/10/2022	USD	359,187	EUR	363,787	Trading	JP Morgan Chase New York	2,745
	05/10/2022	GBP	823,810	EUR	916,063	Trading	Royal Bank of Scotland	22,454
	05/10/2022	GBP	772,941	EUR	866,968	Trading	Citigroup Global Markets	13,597
	05/10/2022	USD	899,598	EUR	932,858	Trading	Royal Bank of Scotland	(14,863)
	05/10/2022	USD	342,380	EUR	358,277	Trading	JP Morgan Chase New York	(8,895)
	05/10/2022	GBP	500,000	EUR	556,478	Trading	JP Morgan Chase New York	13,142
	05/10/2022	GBP	1,090,707	EUR	1,219,671	Trading	Lloyds	22,907
	05/10/2022	GBP	1,947,750	EUR	2,177,339	Trading	JP Morgan Chase New York	41,616
								EUR (571,480)
Threadneedle (Lux) - Global Investment Grade Credit Opportunities								
	19/10/2022	GBP	701	EUR	807	Hedging	JP Morgan Chase New York	(9)
	19/10/2022	USD	966	EUR	962	Hedging	JP Morgan Chase New York	22
	19/10/2022	GBP	702	EUR	808	Hedging	JP Morgan Chase New York	(9)
	19/10/2022	USD	972	EUR	969	Hedging	JP Morgan Chase New York	23
	19/10/2022	GBP	707	EUR	813	Hedging	JP Morgan Chase New York	(9)
	19/10/2022	USD	965	EUR	962	Hedging	JP Morgan Chase New York	22

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								
<i>(continued)</i>	19/10/2022	CHF	880	EUR	914	Hedging	JP Morgan Chase New York	(2)
	19/10/2022	GBP	697	EUR	802	Hedging	JP Morgan Chase New York	(9)
	19/10/2022	USD	970	EUR	967	Hedging	JP Morgan Chase New York	22
	19/10/2022	GBP	707	EUR	814	Hedging	JP Morgan Chase New York	(9)
	19/10/2022	SEK	8,181	EUR	768	Hedging	JP Morgan Chase New York	(16)
	19/10/2022	NOK	8,259	EUR	819	Hedging	JP Morgan Chase New York	(46)
	19/10/2022	NOK	8,320	EUR	825	Hedging	JP Morgan Chase New York	(46)
	19/10/2022	GBP	23,452,446	EUR	26,989,647	Hedging	JP Morgan Chase New York	(290,326)
	19/10/2022	USD	975	EUR	971	Hedging	JP Morgan Chase New York	23
	19/10/2022	EUR	570,270	GBP	500,000	Hedging	JP Morgan Chase New York	1,048
	19/10/2022	EUR	10	CHF	10	Hedging	JP Morgan Chase New York	0
	19/10/2022	CHF	883	EUR	917	Hedging	JP Morgan Chase New York	(2)
	19/10/2022	USD	5,981	EUR	5,959	Hedging	JP Morgan Chase New York	138
	03/10/2022	GBP	250,000	EUR	288,129	Trading	JP Morgan Chase New York	(3,288)
	03/10/2022	USD	250,000	EUR	248,614	Trading	JP Morgan Chase New York	6,539
	03/10/2022	GBP	130,000	EUR	148,335	Trading	JP Morgan Chase New York	(218)
	03/10/2022	USD	73,189	EUR	73,038	Trading	Barclays	1,660
	03/10/2022	GBP	42,957	EUR	49,212	Trading	JP Morgan Chase New York	(268)
	03/10/2022	GBP	44,580	EUR	49,549	Trading	JP Morgan Chase New York	1,244
	03/10/2022	GBP	50,223	EUR	56,350	Trading	Citigroup Global Markets	872
	03/10/2022	USD	56,309	EUR	58,400	Trading	JP Morgan Chase New York	(930)
	03/11/2022	EUR	8,331,943	USD	8,096,803	Trading	JP Morgan Chase New York	87,080
	03/11/2022	EUR	6,121,848	GBP	5,464,040	Trading	JP Morgan Chase New York	(93,763)
	03/10/2022	EUR	8,373,440	USD	8,401,812	Trading	Barclays	(201,576)
	03/10/2022	EUR	7,063,860	GBP	6,090,737	Trading	Barclays	124,307
	03/10/2022	GBP	38,500	EUR	44,693	Trading	JP Morgan Chase New York	(827)
	03/10/2022	USD	60,490	EUR	60,902	Trading	Barclays	835
	03/10/2022	EUR	135,958	USD	134,980	Trading	Barclays	(1,805)
								EUR (369,323)
Threadneedle (Lux) - Pan European Absolute Alpha								
	19/10/2022	USD	976	EUR	972	Hedging	JP Morgan Chase New York	23
	19/10/2022	GBP	201,987	EUR	232,452	Hedging	JP Morgan Chase New York	(2,500)
	19/10/2022	GBP	10,821,211	EUR	12,453,313	Hedging	JP Morgan Chase New York	(133,960)
	19/10/2022	GBP	704	EUR	811	Hedging	JP Morgan Chase New York	(9)
	19/10/2022	CHF	859	EUR	893	Hedging	JP Morgan Chase New York	(2)
	19/10/2022	EUR	19	USD	19	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	243,356	GBP	213,274	Hedging	JP Morgan Chase New York	556
	19/10/2022	EUR	497	GBP	436	Hedging	JP Morgan Chase New York	1
	19/10/2022	EUR	30	USD	30	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	7,116	GBP	6,227	Hedging	JP Morgan Chase New York	27
	19/10/2022	EUR	377,139	GBP	330,001	Hedging	JP Morgan Chase New York	1,452
	19/10/2022	EUR	25	GBP	22	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) - Pan European Absolute Alpha								
<i>(continued)</i>	19/10/2022	EUR	29	CHF	28	Hedging	JP Morgan Chase New York	0
	19/10/2022	GBP	455	EUR	510	Hedging	JP Morgan Chase New York	8
								EUR (134,404)
Threadneedle (Lux) - American Extended Alpha								
	19/10/2022	EUR	30	USD	30	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	USD	8,561	EUR	8,545	Hedging	JP Morgan Chase New York	179
	19/10/2022	EUR	721	USD	722	Hedging	JP Morgan Chase New York	(15)
	19/10/2022	USD	49,710	EUR	49,773	Hedging	JP Morgan Chase New York	883
	19/10/2022	USD	276	EUR	276	Hedging	JP Morgan Chase New York	5
	19/10/2022	USD	80	EUR	80	Hedging	JP Morgan Chase New York	1
	19/10/2022	EUR	5	USD	5	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	54,722	EUR	55,823	Hedging	JP Morgan Chase New York	(39)
	19/10/2022	USD	303	EUR	309	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	88	EUR	89	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	34,398	EUR	35,465	Hedging	JP Morgan Chase New York	(391)
	19/10/2022	USD	191	EUR	196	Hedging	JP Morgan Chase New York	(2)
	19/10/2022	USD	55	EUR	57	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	EUR	1,899,881	USD	1,907,016	Hedging	JP Morgan Chase New York	(43,308)
	19/10/2022	EUR	10,477	USD	10,517	Hedging	JP Morgan Chase New York	(239)
	19/10/2022	EUR	3,023	USD	3,035	Hedging	JP Morgan Chase New York	(69)
	19/10/2022	USD	64,832	EUR	64,881	Hedging	JP Morgan Chase New York	1,185
	19/10/2022	USD	358	EUR	358	Hedging	JP Morgan Chase New York	7
	19/10/2022	USD	103	EUR	103	Hedging	JP Morgan Chase New York	2
								USD (41,803)
Threadneedle (Lux) - Global Extended Alpha								
	19/10/2022	EUR	326	USD	327	Hedging	JP Morgan Chase New York	(7)
	19/10/2022	USD	17	EUR	17	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	3,774	EUR	3,836	Hedging	JP Morgan Chase New York	11
	19/10/2022	USD	23	EUR	24	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	5,886	EUR	6,068	Hedging	JP Morgan Chase New York	(67)
	19/10/2022	EUR	127,986	USD	128,466	Hedging	JP Morgan Chase New York	(2,917)
	19/10/2022	EUR	165,992	USD	166,615	Hedging	JP Morgan Chase New York	(3,784)
	19/10/2022	USD	3,719	EUR	3,722	Hedging	JP Morgan Chase New York	68
	19/10/2022	USD	4,831	EUR	4,834	Hedging	JP Morgan Chase New York	88
	19/10/2022	USD	3,899	EUR	3,904	Hedging	JP Morgan Chase New York	69
	19/10/2022	USD	5,063	EUR	5,069	Hedging	JP Morgan Chase New York	90
	19/10/2022	USD	120,450	EUR	120,062	Hedging	JP Morgan Chase New York	2,671
								USD (3,778)
Threadneedle (Lux) - Enhanced Commodities								
	19/10/2022	EUR	3,905,093	USD	3,919,756	Hedging	JP Morgan Chase New York	(89,017)
	19/10/2022	CHF	2,143,063	USD	2,235,566	Hedging	JP Morgan Chase New York	(54,462)

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>								
	19/10/2022	GBP	839,814	USD	970,238	Hedging	JP Morgan Chase New York	(32,360)
	19/10/2022	EUR	1,827,613	USD	1,834,475	Hedging	JP Morgan Chase New York	(41,660)
	19/10/2022	EUR	6,623,603	USD	6,648,474	Hedging	JP Morgan Chase New York	(150,985)
	19/10/2022	GBP	51,818,122	USD	59,865,534	Hedging	JP Morgan Chase New York	(1,996,662)
	19/10/2022	SGD	9,382,301	USD	6,677,191	Hedging	JP Morgan Chase New York	(137,380)
	19/10/2022	GBP	3,541,560	USD	4,091,569	Hedging	JP Morgan Chase New York	(136,464)
	19/10/2022	EUR	280,987	USD	282,042	Hedging	JP Morgan Chase New York	(6,405)
	19/10/2022	CHF	1,142	USD	1,192	Hedging	JP Morgan Chase New York	(29)
	19/10/2022	USD	12,123	EUR	12,076	Hedging	JP Morgan Chase New York	277
	19/10/2022	EUR	3,403	USD	3,416	Hedging	JP Morgan Chase New York	(78)
	19/10/2022	EUR	9,213	USD	9,249	Hedging	JP Morgan Chase New York	(212)
	19/10/2022	GBP	62	USD	72	Hedging	JP Morgan Chase New York	(2)
	19/10/2022	USD	739,610	SGD	1,039,182	Hedging	JP Morgan Chase New York	15,259
	19/10/2022	USD	86,637	GBP	74,989	Hedging	JP Morgan Chase New York	2,891
	19/10/2022	EUR	4,115	USD	4,123	Hedging	JP Morgan Chase New York	(86)
	19/10/2022	USD	67	GBP	58	Hedging	JP Morgan Chase New York	2
	19/10/2022	USD	169,554	SGD	238,075	Hedging	JP Morgan Chase New York	3,607
	19/10/2022	USD	96,807	GBP	83,544	Hedging	JP Morgan Chase New York	3,506
	19/10/2022	USD	88,343	EUR	88,211	Hedging	JP Morgan Chase New York	1,809
	19/10/2022	USD	50,525	CHF	48,606	Hedging	JP Morgan Chase New York	1,055
	19/10/2022	USD	21,908	GBP	19,173	Hedging	JP Morgan Chase New York	497
	19/10/2022	USD	41,643	EUR	41,581	Hedging	JP Morgan Chase New York	853
	19/10/2022	USD	150,198	EUR	149,973	Hedging	JP Morgan Chase New York	3,076
	19/10/2022	USD	1,350,339	GBP	1,181,719	Hedging	JP Morgan Chase New York	30,618
	19/10/2022	USD	131,816	SGD	185,815	Hedging	JP Morgan Chase New York	2,296
	19/10/2022	USD	88,217	GBP	77,201	Hedging	JP Morgan Chase New York	2,000
	19/10/2022	USD	6,365	EUR	6,355	Hedging	JP Morgan Chase New York	130
	19/10/2022	USD	27	CHF	26	Hedging	JP Morgan Chase New York	1
	19/10/2022	EUR	1,493	USD	1,495	Hedging	JP Morgan Chase New York	(31)
	19/10/2022	EUR	2,209	USD	2,212	Hedging	JP Morgan Chase New York	(46)
	19/10/2022	USD	887	GBP	772	Hedging	JP Morgan Chase New York	26
	19/10/2022	SGD	3,886	USD	2,759	Hedging	JP Morgan Chase New York	(50)
	19/10/2022	USD	1,798	GBP	1,563	Hedging	JP Morgan Chase New York	52
	19/10/2022	EUR	4,990	USD	5,015	Hedging	JP Morgan Chase New York	(120)
	19/10/2022	USD	6,666	EUR	6,633	Hedging	JP Morgan Chase New York	159
	19/10/2022	GBP	6,899	USD	7,893	Hedging	JP Morgan Chase New York	(188)
	19/10/2022	USD	195	SGD	274	Hedging	JP Morgan Chase New York	4
	19/10/2022	USD	7,048	GBP	6,160	Hedging	JP Morgan Chase New York	168
	19/10/2022	EUR	12	USD	12	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	286	GBP	250	Hedging	JP Morgan Chase New York	6
	19/10/2022	USD	5,572	EUR	5,564	Hedging	JP Morgan Chase New York	113
	19/10/2022	USD	2,070	EUR	2,067	Hedging	JP Morgan Chase New York	42
	19/10/2022	GBP	512	USD	585	Hedging	JP Morgan Chase New York	(13)
	19/10/2022	USD	10,979	SGD	15,478	Hedging	JP Morgan Chase New York	190
	19/10/2022	GBP	66,613	USD	76,079	Hedging	JP Morgan Chase New York	(1,688)
	19/10/2022	USD	42,832	EUR	43,540	Hedging	JP Morgan Chase New York	121
	19/10/2022	USD	25,124	CHF	24,188	Hedging	JP Morgan Chase New York	505

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>								
	19/10/2022	USD	10,499	GBP	9,352	Hedging	JP Morgan Chase New York	54
	19/10/2022	USD	20,273	EUR	20,607	Hedging	JP Morgan Chase New York	57
	19/10/2022	USD	72,608	EUR	73,807	Hedging	JP Morgan Chase New York	206
	19/10/2022	USD	645,104	GBP	574,658	Hedging	JP Morgan Chase New York	3,342
	19/10/2022	USD	60,995	SGD	86,717	Hedging	JP Morgan Chase New York	550
	19/10/2022	USD	42,472	GBP	37,834	Hedging	JP Morgan Chase New York	220
	19/10/2022	USD	3,077	EUR	3,128	Hedging	JP Morgan Chase New York	9
	19/10/2022	USD	13	CHF	13	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	531	GBP	469	Hedging	JP Morgan Chase New York	8
	19/10/2022	EUR	2,490	USD	2,464	Hedging	JP Morgan Chase New York	(21)
	19/10/2022	USD	377	EUR	381	Hedging	JP Morgan Chase New York	3
	19/10/2022	USD	4,676	SGD	6,619	Hedging	JP Morgan Chase New York	63
	19/10/2022	GBP	200	USD	227	Hedging	JP Morgan Chase New York	(3)
	19/10/2022	EUR	5,259	USD	5,170	Hedging	JP Morgan Chase New York	(11)
	19/10/2022	EUR	500	USD	492	Hedging	JP Morgan Chase New York	(1)
	19/10/2022	USD	381	EUR	388	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	2,884	GBP	2,559	Hedging	JP Morgan Chase New York	26
	19/10/2022	USD	129,815	EUR	133,842	Hedging	JP Morgan Chase New York	(1,477)
	19/10/2022	USD	73,521	CHF	72,350	Hedging	JP Morgan Chase New York	(112)
	19/10/2022	USD	31,563	GBP	29,357	Hedging	JP Morgan Chase New York	(1,221)
	19/10/2022	USD	61,269	EUR	63,169	Hedging	JP Morgan Chase New York	(697)
	19/10/2022	USD	220,400	EUR	227,237	Hedging	JP Morgan Chase New York	(2,507)
	19/10/2022	USD	1,948,690	GBP	1,812,491	Hedging	JP Morgan Chase New York	(75,413)
	19/10/2022	USD	191,600	SGD	274,678	Hedging	JP Morgan Chase New York	140
	19/10/2022	USD	129,399	GBP	120,355	Hedging	JP Morgan Chase New York	(5,008)
	19/10/2022	USD	9,350	EUR	9,640	Hedging	JP Morgan Chase New York	(106)
	19/10/2022	USD	39	CHF	39	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	38,820	EUR	39,936	Hedging	JP Morgan Chase New York	(355)
	19/10/2022	USD	100	GBP	91	Hedging	JP Morgan Chase New York	(2)
	19/10/2022	USD	34,744	GBP	31,864	Hedging	JP Morgan Chase New York	(840)
	19/10/2022	USD	67,775	EUR	70,167	Hedging	JP Morgan Chase New York	(1,055)
	19/10/2022	USD	39,808	CHF	39,316	Hedging	JP Morgan Chase New York	(205)
	19/10/2022	USD	17,004	GBP	15,737	Hedging	JP Morgan Chase New York	(570)
	19/10/2022	USD	32,353	EUR	33,495	Hedging	JP Morgan Chase New York	(503)
	19/10/2022	USD	116,209	EUR	120,310	Hedging	JP Morgan Chase New York	(1,808)
	19/10/2022	USD	1,049,024	GBP	970,859	Hedging	JP Morgan Chase New York	(35,187)
	19/10/2022	USD	101,524	SGD	145,646	Hedging	JP Morgan Chase New York	4
	19/10/2022	USD	68,994	GBP	63,853	Hedging	JP Morgan Chase New York	(2,314)
	19/10/2022	USD	4,930	EUR	5,104	Hedging	JP Morgan Chase New York	(77)
	19/10/2022	USD	21	CHF	21	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	2,037	EUR	2,108	Hedging	JP Morgan Chase New York	(31)
	19/10/2022	USD	4,253	GBP	3,939	Hedging	JP Morgan Chase New York	(146)
	19/10/2022	USD	18,890	EUR	19,550	Hedging	JP Morgan Chase New York	(287)
	19/10/2022	USD	251,412	EUR	260,192	Hedging	JP Morgan Chase New York	(3,821)
	19/10/2022	USD	3,955	SGD	5,672	Hedging	JP Morgan Chase New York	1
	19/10/2022	USD	53,307	GBP	49,377	Hedging	JP Morgan Chase New York	(1,835)
	19/10/2022	USD	15,356	SGD	22,073	Hedging	JP Morgan Chase New York	(29)

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>								
	19/10/2022	USD	15,718	GBP	14,582	Hedging	JP Morgan Chase New York	(567)
	19/10/2022	USD	62,034	EUR	64,393	Hedging	JP Morgan Chase New York	(1,131)
	19/10/2022	EUR	73,356	USD	70,888	Hedging	JP Morgan Chase New York	1,072
	19/10/2022	CHF	40,572	USD	41,280	Hedging	JP Morgan Chase New York	12
	19/10/2022	GBP	16,142	USD	17,409	Hedging	JP Morgan Chase New York	618
	19/10/2022	EUR	34,575	USD	33,412	Hedging	JP Morgan Chase New York	505
	19/10/2022	EUR	120,662	USD	116,602	Hedging	JP Morgan Chase New York	1,763
	19/10/2022	GBP	1,003,003	USD	1,081,711	Hedging	JP Morgan Chase New York	38,411
	19/10/2022	SGD	154,460	USD	107,053	Hedging	JP Morgan Chase New York	611
	19/10/2022	GBP	64,600	USD	69,669	Hedging	JP Morgan Chase New York	2,474
	19/10/2022	EUR	4,019	USD	3,884	Hedging	JP Morgan Chase New York	59
	19/10/2022	CHF	22	USD	22	Hedging	JP Morgan Chase New York	0
	19/10/2022	EUR	29,085	USD	28,041	Hedging	JP Morgan Chase New York	490
	19/10/2022	CHF	1,543	USD	1,574	Hedging	JP Morgan Chase New York	(4)
	19/10/2022	GBP	100	USD	107	Hedging	JP Morgan Chase New York	4
	19/10/2022	USD	2,248	EUR	2,332	Hedging	JP Morgan Chase New York	(39)
	19/10/2022	EUR	16,797	USD	16,194	Hedging	JP Morgan Chase New York	283
	19/10/2022	GBP	4	USD	5	Hedging	JP Morgan Chase New York	0
	19/10/2022	USD	8,496	SGD	12,227	Hedging	JP Morgan Chase New York	(27)
	19/10/2022	USD	26,208	GBP	24,381	Hedging	JP Morgan Chase New York	(1,020)
	19/10/2022	USD	27,321	EUR	27,946	Hedging	JP Morgan Chase New York	(92)
	19/10/2022	USD	828	EUR	847	Hedging	JP Morgan Chase New York	(3)
	19/10/2022	USD	269,580	EUR	275,742	Hedging	JP Morgan Chase New York	(911)
	19/10/2022	USD	10,005	SGD	14,366	Hedging	JP Morgan Chase New York	(9)
	19/10/2022	USD	21,541	GBP	19,515	Hedging	JP Morgan Chase New York	(252)
								USD (2,667,386)

Notes to the Financial Statements

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10 NET UNREALISED GAIN/(LOSS) ON SWAPS

As at September 30, 2022, 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	(6,004)	(0.00)
CDS	Goldman Sachs	Anglo American plc	Sell	EUR	1,770,000	20/12/2026	196,123	0.04
CDS	JPMorgan	Banco BPM SPA	Buy	EUR	580,000	20/12/2023	(12,832)	(0.00)
CDS	JPMorgan	Banco BPM SPA	Buy	EUR	200,000	20/12/2023	(4,425)	(0.00)
CDS	JPMorgan	Glencore International	Sell	EUR	1,100,000	20/06/2026	110,369	0.02
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	17,825,000	20/06/2027	(648,966)	(0.12)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	17,825,000	20/06/2027	648,966	0.12
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	2,250,000	20/06/2027	(26,885)	(0.00)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	37,750,000	20/06/2027	(451,069)	(0.08)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	20,910,000	20/06/2027	249,850	0.05
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	1,815,000	20/06/2027	21,687	0.00
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	6,185,000	20/06/2027	73,904	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	7,000,000	20/06/2027	83,642	0.02
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	11,000,000	20/06/2027	(131,437)	(0.02)
CDS	Morgan Stanley	CDX.NA.IG.38	Sell	USD	30,000,000	20/06/2027	3,367	0.00
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	19,000,000	20/06/2027	(227,028)	(0.04)
CDS	Citigroup Global Markets	Lloyds Banking Group	Buy	EUR	4,650,000	20/06/2027	302,663	0.06
CDS	JPMorgan	SSE plc	Buy	EUR	1,400,000	20/06/2027	4,330	0.00
CDS	Barclays	Veolia Environment	Buy	EUR	2,000,000	20/06/2027	(16,442)	(0.00)
CDS	Barclays	Telia Co AB	Buy	EUR	2,500,000	20/06/2027	(45,380)	(0.01)
CDS	Barclays	Swedbank AB	Buy	EUR	2,330,000	20/06/2027	(28,056)	(0.01)
CDS	Goldman Sachs	Standard Chartered plc	Buy	EUR	4,740,000	20/06/2027	32,951	0.01
CDS	Goldman Sachs	Banco Bilbao Vizcaya	Buy	EUR	1,200,000	20/06/2027	28,827	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	3,250,000	20/06/2027	(38,834)	(0.01)
CDS	Morgan Stanley	CDX.NA.IG.38	Sell	USD	4,000,000	20/06/2027	449	0.00
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	11,250,000	20/06/2027	134,425	0.02
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	10,000,000	20/06/2027	(119,488)	(0.02)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	34,000,000	20/06/2027	(406,261)	(0.08)
CDS	Morgan Stanley	CDX.NA.IG.38	Sell	USD	32,000,000	20/06/2027	3,591	0.00
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	32,300,000	20/06/2027	385,948	0.07
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	3,796,190	20/06/2027	(45,360)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	22,956,190	20/06/2027	274,300	0.05
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	6,220,000	20/06/2027	(74,322)	(0.01)
CDS	Morgan Stanley	CDX.NA.IG.38	Sell	USD	15,970,000	20/06/2027	1,792	0.00

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(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 37	Sell	EUR	2,700,000	20/06/2027	(32,262)	(0.01)
CDS	Morgan Stanley	CDX.NA.IG.38	Sell	USD	13,860,000	20/06/2027	1,556	0.00
CDS	Morgan Stanley	CDX.NA.IG.38	Buy	USD	11,200,000	20/06/2027	(1,257)	(0.00)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	5,120,000	20/06/2027	61,178	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	13,530,000	20/06/2027	161,668	0.03
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	8,900,000	20/06/2027	106,345	0.02
CDS	Morgan Stanley	CDX.NA.IG.38	Buy	USD	26,190,000	20/06/2027	(2,939)	(0.00)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 38	Sell	EUR	22,956,190	20/12/2027	(362,971)	(0.07)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 38	Buy	EUR	16,200,000	20/12/2027	849,660	0.16
CDS	Morgan Stanley	CDX.NA.IG.39	Sell	USD	49,850,000	20/12/2027	(179,220)	(0.03)
CDS	Morgan Stanley	CDX.NA.IG.38	Buy	USD	58,440,000	20/06/2027	(6,559)	(0.00)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 38	Buy	EUR	5,750,000	20/12/2027	90,916	0.02
CDS	Morgan Stanley	CDX.NA.IG.39	Buy	USD	20,000,000	20/12/2027	71,904	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 38	Buy	EUR	10,000,000	20/12/2027	158,114	0.03
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 38	Buy	EUR	7,206,190	20/12/2027	113,940	0.02
							USD 1,304,468	0.26

As at September 30, 2022, 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	JPMorgan	Glencore International	Sell	EUR	400,000	20/06/2026	40,968	0.04
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	466,000	20/06/2027	(5,684)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	934,000	20/06/2027	(11,392)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	398,000	20/06/2027	(4,854)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	398,000	20/06/2027	(4,854)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	633,000	20/06/2027	(7,721)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 38	Buy	EUR	4,201,000	20/12/2027	67,804	0.07
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 38	Buy	EUR	2,680,000	20/12/2027	143,481	0.15
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	4,201,000	20/06/2027	(51,240)	(0.05)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	2,950,000	20/06/2027	(109,634)	(0.12)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 38	Buy	EUR	820,000	20/12/2027	13,235	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	14,930,000	20/06/2027	182,102	0.19
CDS	JPMorgan	Commerzbank	Sell	EUR	600,000	20/06/2027	(7,885)	(0.01)
CDS	Goldman Sachs	Airbus SE	Sell	EUR	600,000	20/06/2027	(15,271)	(0.02)

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 37	Buy	EUR	2,950,000	20/06/2027	109,634	0.12
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	2,900,000	20/06/2027	(35,371)	(0.04)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	1,700,000	20/06/2027	(20,735)	(0.02)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	850,000	20/06/2027	(10,368)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	2,450,000	20/06/2027	(29,883)	(0.03)
							EUR 242,331	0.23

As at September 30, 2022, 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	(7,340)	(0.00)
CDS	JPMorgan	Airbus SE	Sell	EUR	900,000	20/06/2025	(4,243)	(0.00)
CDS	JPMorgan	Glencore International	Sell	EUR	600,000	20/06/2026	61,452	0.04
CDS	JPMorgan	General Motors Company	Buy	USD	800,000	20/06/2023	(23,188)	(0.02)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	1,000,000	20/06/2027	(37,164)	(0.02)
CDS	Barclays	Mercedes-Benz Group	Buy	EUR	537,500	20/06/2027	9,291	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	25,900,000	20/06/2027	962,545	0.64
CDS	Morgan Stanley	ITRAXX FINUB 37	Buy	EUR	4,340,000	20/06/2027	283,177	0.19
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	1,000,000	20/06/2027	(37,164)	(0.02)
CDS	Goldman Sachs	Coöperatieve Rabobank U.A.	Buy	EUR	730,000	20/06/2027	27,333	0.02
CDS	Citigroup Global Markets	Lloyds Banking Group	Buy	EUR	1,700,000	20/06/2027	112,949	0.08
CDS	JPMorgan	SSE plc	Buy	EUR	1,870,000	20/06/2027	5,904	0.00
CDS	Barclays	Veolia Environment	Buy	EUR	1,750,000	20/06/2027	(14,685)	(0.01)
CDS	Barclays	Telia Co AB	Buy	EUR	1,700,000	20/06/2027	(31,499)	(0.02)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	1,500,000	20/06/2027	(55,746)	(0.04)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	3,930,000	20/06/2027	(47,934)	(0.03)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	1,000,000	20/06/2027	(12,197)	(0.01)
CDS	Barclays	Swedbank AB	Buy	EUR	2,160,000	20/06/2027	(26,549)	(0.02)
CDS	Goldman Sachs	Standard Chartered plc	Buy	EUR	2,190,000	20/06/2027	15,541	0.01
CDS	Goldman Sachs	Banco Bilbao Vizcaya	Buy	EUR	800,000	20/06/2027	19,617	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	900,000	20/06/2027	(33,448)	(0.02)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	500,000	20/06/2027	(18,582)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	26,200,000	20/06/2027	(973,694)	(0.65)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	5,200,000	20/06/2027	193,252	0.13
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	3,400,000	20/06/2027	(41,470)	(0.03)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	32,524,466	20/06/2027	396,703	0.26

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	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	1,700,000	20/06/2027	(20,735)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	20,500,000	20/06/2027	(250,040)	(0.17)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	1,994,466	20/06/2027	(24,327)	(0.02)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 38	Sell	EUR	32,524,466	20/12/2027	(524,941)	(0.35)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 38	Buy	EUR	26,200,000	20/12/2027	1,402,687	0.94
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 38	Buy	EUR	1,120,000	20/12/2027	18,077	0.01
CDS	Morgan Stanley	ITRAXX FINUB 37	Sell	EUR	4,340,000	20/06/2027	(283,177)	(0.19)
CDS	Morgan Stanley	ITRAXX FINUB 38	Buy	EUR	3,700,000	20/12/2027	285,837	0.19
							EUR 1,326,242	0.89

As at September 30, 2022, 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 36	Sell	EUR	3,600,000	20/06/2027	(131,067)	(0.38)
CDS	Morgan Stanley	CDX.NA.IG.38	Sell	USD	3,340,000	20/06/2027	375	0.00
CDS	Morgan Stanley	CDX.NA.IG.38	Buy	USD	3,340,000	20/06/2027	(375)	(0.00)
CDS	Morgan Stanley	TRAXX Europe Crossover Series 37	Buy	EUR	800,000	20/06/2027	29,126	0.09
CDS	Morgan Stanley	TRAXX Europe Crossover Series 37	Buy	EUR	350,000	20/06/2027	12,743	0.04
CDS	Morgan Stanley	TRAXX Europe Crossover Series 37	Buy	EUR	2,080,000	20/06/2027	75,728	0.22
CDS	Morgan Stanley	TRAXX Europe Crossover Series 37	Buy	EUR	370,000	20/06/2027	13,471	0.04
CDS	Morgan Stanley	CDX.NA.IG.39	Sell	USD	3,340,000	20/12/2027	(12,008)	(0.04)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 38	Sell	EUR	2,080,000	20/12/2027	(109,093)	(0.32)
							USD (121,100)	(0.35)

As at September 30, 2022, 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	Morgan Stanley	CDX.NA.IG.39	Sell	USD	300,000	20/12/2027	(1,079)	(0.00)
CDS	Morgan Stanley	CDX.NA.IG.38	Buy	USD	350,000	20/06/2027	(39)	(0.00)
CDS	Barclays	Banco BPM SPA	Buy	EUR	100,000	20/12/2023	(5,238)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 36	Sell	EUR	870,000	20/12/2026	(6,781)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 36	Buy	EUR	870,000	20/12/2026	6,781	0.01
CDS	Goldman Sachs	Anglo American plc	Sell	EUR	40,000	20/12/2026	4,432	0.00
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	880,000	20/06/2027	10,515	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	770,000	20/06/2027	(9,201)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	110,000	20/06/2027	(1,314)	(0.00)

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 USD	% of Net Assets
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	1,600,000	20/06/2027	(19,118)	(0.02)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	510,000	20/06/2027	6,094	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	250,000	20/06/2027	(2,987)	(0.00)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	500,000	20/06/2027	5,974	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	400,000	20/06/2027	4,780	0.00
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	170,000	20/06/2027	(2,031)	(0.00)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	170,000	20/06/2027	(2,031)	(0.00)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	330,000	20/06/2027	(3,943)	(0.00)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	400,000	20/06/2027	4,780	0.00
CDS	JPMorgan	SSE plc	Buy	EUR	70,000	20/06/2027	217	0.00
CDS	Barclays	Veolia Environment	Buy	EUR	70,000	20/06/2027	(575)	(0.00)
CDS	Barclays	Telia Co AB	Buy	EUR	90,000	20/06/2027	(1,634)	(0.00)
CDS	Goldman Sachs	Standard Chartered plc	Buy	EUR	130,000	20/06/2027	904	0.00
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	255,000	20/06/2027	(9,284)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	255,000	20/06/2027	9,284	0.01
CDS	Morgan Stanley	CDX.NA.IG.38	Sell	USD	500,000	20/06/2027	56	0.00
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	370,000	20/06/2027	4,421	0.00
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	200,000	20/06/2027	2,390	0.00
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	130,000	20/06/2027	1,553	0.00
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	270,000	20/06/2027	3,226	0.00
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	160,000	20/06/2027	(1,912)	(0.00)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	500,000	20/06/2027	(5,974)	(0.01)
CDS	Morgan Stanley	CDX.NA.IG.38	Buy	USD	150,000	20/06/2027	(17)	(0.00)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 38	Sell	EUR	640,000	20/12/2027	(10,119)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 38	Buy	EUR	230,000	20/12/2027	12,061	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	400,000	20/06/2027	4,780	0.00
							USD (1,029)	(0.02)

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10 NET UNREALISED GAIN/(LOSS) ON SWAPS

(continued)

As at September 30, 2022, 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 13 equities and receive US-1M-LIBOR.	USD	3,522,853	20/04/2023	232,992	0.57
TRS	UBS	North America Equity Basket	Pay US-1M-LIBOR +0.30% and receive performance of the underlying basket of 11 equities. Pay performance of the underlying basket of 37 equities and receive US-1M-LIBOR.	USD	13,229,184	26/06/2023	826,303	2.00
							USD 1,059,295	2.57

As at September 30, 2022, 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	JPMorgan	General Motors Company	Buy	USD	21,150,000	20/12/2022	(191,618)	(0.03)
CDS	Goldman Sachs	Arcelormittal	Buy	EUR	7,500,000	20/12/2023	(337,025)	(0.05)
CDS	Goldman Sachs	Anglo American plc	Sell	EUR	4,000,000	20/12/2026	452,423	0.07
CDS	JPMorgan	Airbus SE	Sell	EUR	3,950,000	20/06/2025	(18,623)	(0.00)
CDS	JPMorgan	General Motors Company	Buy	USD	600,000	20/12/2022	(5,436)	(0.00)
CDS	JPMorgan	General Motors Company	Buy	USD	1,200,000	20/12/2022	(10,872)	(0.00)
CDS	Barclays	Mercedes-Benz Group	Buy	EUR	19,355,000	20/06/2027	334,578	0.05
CDS	JPMorgan	Societe Generale SA	Buy	EUR	19,000,000	20/12/2026	263,273	0.04
CDS	Morgan Stanley	TRAXX Europe Crossover Series 37	Buy	EUR	196,750,000	20/06/2027	7,311,998	1.18
CDS	Morgan Stanley	TRAXX Europe Crossover Series 37	Sell	EUR	24,500,000	20/06/2027	(910,516)	(0.15)
CDS	Morgan Stanley	TRAXX Europe Crossover Series 37	Buy	EUR	25,000,000	20/06/2027	929,098	0.15
CDS	BNP Paribas	British Telecommunications plc	Buy	EUR	15,000,000	20/06/2027	339,615	0.05
CDS	BNP Paribas	Monitchem Holdco 3 S.A.	Buy	EUR	10,000,000	20/06/2027	(81,338)	(0.01)
CDS	Morgan Stanley	CDX.NA.IG.38	Buy	USD	277,070,000	20/06/2027	(31,742)	(0.01)
CDS	Morgan Stanley	CDX.NA.IG.38	Sell	USD	103,470,000	20/06/2027	11,854	0.00
CDS	Morgan Stanley	ITRAXX FINSR 37	Buy	EUR	22,180,000	20/06/2027	375,535	0.06
CDS	Morgan Stanley	ITRAXX FINUB 37	Buy	EUR	25,090,000	20/06/2027	1,637,077	0.26
CDS	Morgan Stanley	TRAXX Europe Crossover Series 37	Sell	EUR	34,680,000	20/06/2027	(422,994)	(0.07)
CDS	Morgan Stanley	TRAXX Europe Crossover Series 37	Sell	EUR	3,660,000	20/06/2027	(44,641)	(0.01)
CDS	Morgan Stanley	TRAXX Europe Crossover Series 37	Sell	EUR	3,660,000	20/06/2027	(44,641)	(0.01)
CDS	Morgan Stanley	TRAXX Europe Crossover Series 37	Sell	EUR	4,460,000	20/06/2027	(54,399)	(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 EUR	% of Net Assets
CDS	Morgan Stanley	TRAXX Europe Crossover Series 37	Sell	EUR	4,460,000	20/06/2027	(54,399)	(0.01)
CDS	Morgan Stanley	TRAXX Europe Crossover Series 37	Sell	EUR	6,400,000	20/06/2027	(78,061)	(0.01)
CDS	Morgan Stanley	CDX.NA.IG.38	Sell	USD	92,430,000	20/06/2027	10,589	0.00
CDS	Morgan Stanley	ITRAXX FINUB 37	Sell	EUR	3,300,000	20/06/2027	(215,319)	(0.03)
CDS	Morgan Stanley	ITRAXX FINUB 37	Sell	EUR	657,000	20/06/2027	(42,868)	(0.01)
CDS	Morgan Stanley	ITRAXX FINUB 37	Sell	EUR	1,209,000	20/06/2027	(78,885)	(0.01)
CDS	Morgan Stanley	ITRAXX FINUB 37	Sell	EUR	1,234,000	20/06/2027	(80,516)	(0.01)
CDS	Morgan Stanley	TRAXX Europe Crossover Series 37	Sell	EUR	14,300,000	20/06/2027	(531,444)	(0.09)
CDS	Morgan Stanley	TRAXX Europe Crossover Series 37	Sell	EUR	3,900,000	20/06/2027	(47,568)	(0.01)
CDS	Citigroup Global Markets	HSBC Holdings	Buy	EUR	22,210,000	20/06/2027	776,041	0.12
CDS	Goldman Sachs	Coöperatieve Rabobank U.A.	Buy	EUR	18,800,000	20/06/2027	703,913	0.11
CDS	Citigroup Global Markets	Lloyds Banking Group	Buy	EUR	12,700,000	20/06/2027	843,798	0.14
CDS	Goldman Sachs	ING Groep NV	Buy	EUR	7,500,000	20/06/2027	312,378	0.05
CDS	Goldman Sachs	TRAXX Europe Crossover Series 37	Sell	EUR	200,000,000	21/12/2022	(3,929,205)	(0.63)
CDS	Goldman Sachs	TRAXX Europe Crossover Series 37	Sell	EUR	200,000,000	21/12/2022	10,744,112	1.73
CDS	JPMorgan	Barclays plc	Buy	EUR	5,690,000	20/06/2027	418,843	0.07
CDS	Barclays	Veolia Environment	Buy	EUR	16,100,000	20/06/2027	(135,104)	(0.02)
CDS	Goldman Sachs	HSBC Holdings	Buy	EUR	4,115,000	20/06/2027	22,173	0.00
CDS	JPMorgan	Barclays plc	Buy	EUR	9,830,000	20/06/2027	211,315	0.03
CDS	Barclays	Telia Co AB	Buy	EUR	15,800,000	20/06/2027	(292,760)	(0.05)
CDS	Barclays	Lloyds Banking Group	Buy	EUR	6,720,000	20/06/2027	90,802	0.01
CDS	JPMorgan	Commerzbank	Sell	EUR	8,400,000	20/06/2027	(110,386)	(0.02)
CDS	Goldman Sachs	Faurecia Se	Sell	EUR	3,200,000	20/06/2027	(103,680)	(0.02)
CDS	Barclays	Swedbank AB	Buy	EUR	18,560,000	20/06/2027	(228,127)	(0.04)
CDS	Goldman Sachs	Standard Chartered plc	Buy	EUR	13,500,000	20/06/2027	95,798	0.02
CDS	Goldman Sachs	Banco Bilbao Vizcaya	Buy	EUR	9,700,000	20/06/2027	237,856	0.04
CDS	Citigroup Global Markets	Westpac banking Corp.	Buy	USD	17,000,000	20/06/2027	(168,582)	(0.03)
CDS	JPMorgan	Casino Guichard Perrachon SA	Sell	EUR	2,110,000	20/06/2027	(1,028,268)	(0.17)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	16,600,000	20/06/2027	(616,921)	(0.10)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	1,700,000	20/06/2027	(63,179)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	1,700,000	20/06/2027	(63,179)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	156,950,000	20/06/2027	(5,832,875)	(0.94)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	6,000,000	20/06/2027	(222,983)	(0.04)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Buy	EUR	100,820,000	20/06/2027	1,229,707	0.20
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 37	Sell	EUR	39,600,000	20/06/2027	(483,003)	(0.08)

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	CDX.NA.IG.38	Buy	USD	51,400,000	20/06/2027	(5,889)	(0.00)
CDS	Morgan Stanley	CDX.NA.IG.38	Buy	USD	15,400,000	20/06/2027	(1,764)	(0.00)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 38	Sell	EUR	88,370,000	20/12/2027	(1,426,283)	(0.23)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 38	Sell	EUR	29,000,000	20/12/2027	(468,057)	(0.08)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 38	Buy	EUR	122,080,000	20/12/2027	6,535,878	1.05
CDS	Morgan Stanley	CDX.NA.IG.38	Sell	USD	147,970,000	20/06/2027	16,952	0.00
CDS	Morgan Stanley	CDX.NA.IG.39	Buy	USD	126,220,000	20/12/2027	463,210	0.07
CDS	Morgan Stanley	ITRAXX FINSR 38	Buy	EUR	17,840,000	20/12/2027	394,871	0.06
CDS	Morgan Stanley	ITRAXX FINSR 37	Sell	EUR	22,180,000	20/06/2027	(375,535)	(0.06)
CDS	JPMorgan	Tesco plc	Buy	EUR	16,700,000	20/12/2027	601,904	0.10
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 38	Sell	EUR	24,200,000	20/12/2027	(390,585)	(0.06)
CDS	Goldman Sachs	Bayerische Motoren Werke AG	Buy	EUR	10,860,000	20/12/2027	186,653	0.03
CDS	Morgan Stanley	ITRAXX FINUB 37	Sell	EUR	18,690,000	20/06/2027	(1,219,489)	(0.20)
CDS	Morgan Stanley	ITRAXX FINUB 38	Buy	EUR	15,920,000	20/12/2027	1,229,878	0.20
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 38	Sell	EUR	54,800,000	20/12/2027	(884,466)	(0.14)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 38	Buy	EUR	5,000,000	20/12/2027	80,700	0.01
							EUR 15,529,597	2.44

As at September 30, 2022, 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	(219)	(0.00)
CDS	JPMorgan	Pearson PLC	Buy	EUR	40,000	20/06/2023	(217)	(0.00)
CDS	JPMorgan	Banca Popolare Di Milano	Buy	EUR	30,000	20/06/2023	(406)	(0.00)
CDS	JPMorgan	Banco Commercial Portugues	Buy	EUR	30,000	20/06/2023	(532)	(0.00)
CDS	Citigroup Global Markets	Tesco plc	Buy	EUR	80,000	20/06/2023	(292)	(0.00)
CDS	JPMorgan	Airbus SE	Sell	EUR	350,000	20/06/2025	(1,650)	(0.01)
CDS	JPMorgan	Tescp plc	Buy	EUR	60,000	20/06/2023	(219)	(0.00)
CDS	JPMorgan	Banco Commercial Portugues	Buy	EUR	30,000	20/06/2023	(532)	(0.00)
CDS	JPMorgan	United Utilities Group	Buy	EUR	80,000	20/12/2023	(733)	(0.00)
CDS	JPMorgan	Banco BPM SPA	Buy	EUR	30,000	20/06/2023	(406)	(0.00)
CDS	JPMorgan	Banco BPM SPA	Buy	EUR	145,000	20/12/2023	(3,275)	(0.01)
CDS	Barclays	Tesco plc	Buy	EUR	100,000	20/12/2023	(457)	(0.00)
CDS	JPMorgan	Tesco plc	Buy	EUR	260,000	20/12/2023	(1,188)	(0.00)
CDS	JPMorgan	Banco BPM SPA	Buy	EUR	250,000	20/12/2023	(5,646)	(0.02)
CDS	Goldman Sachs	Anglo American plc	Sell	EUR	190,000	20/12/2026	21,490	0.07
CDS	Barclays	Mercedes-Benz Group	Buy	EUR	1,077,500	20/06/2027	18,626	0.06
CDS	JPMorgan	Societe Generale SA	Buy	EUR	1,000,000	20/12/2026	13,856	0.04
CDS	Morgan Stanley	TRAXX Europe Crossover Series 37	Sell	EUR	2,910,000	20/06/2027	(108,147)	(0.34)

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	Morgan Stanley	TRAXX Europe Crossover Series 37	Buy	EUR	2,910,000	20/06/2027	108,147	0.34
CDS	Morgan Stanley	CDX.NA.IG.38	Buy	USD	13,670,000	20/06/2027	(1,566)	(0.00)
CDS	Morgan Stanley	ITRAXX FINSR 37	Buy	EUR	1,250,000	20/06/2027	21,164	0.07
CDS	Morgan Stanley	ITRAXX FINUB 38	Buy	EUR	3,810,000	20/06/2027	248,596	0.79
CDS	Morgan Stanley	CDX.NA.IG.38	Sell	USD	2,780,000	20/06/2027	318	0.00
CDS	Morgan Stanley	CDX.NA.IG.38	Sell	USD	4,280,000	20/06/2027	490	0.00
CDS	Morgan Stanley	CDX.NA.IG.38	Sell	USD	2,000,000	20/06/2027	229	0.00
CDS	Morgan Stanley	ITRAXX FINUB 37	Sell	EUR	530,000	20/06/2027	(34,582)	(0.11)
CDS	Morgan Stanley	ITRAXX FINUB 37	Buy	EUR	500,000	20/06/2027	32,624	0.10
CDS	Citigroup Global Markets	HSBC Holdings	Buy	EUR	1,450,000	20/06/2027	50,665	0.16
CDS	Goldman Sachs	Coöperatieve Rabobank U.A.	Buy	EUR	1,210,000	20/06/2027	45,305	0.14
CDS	Citigroup Global Markets	Lloyds Banking Group	Buy	EUR	1,700,000	20/06/2027	112,949	0.36
CDS	Goldman Sachs	ING Groep NV	Buy	EUR	640,000	20/06/2027	26,656	0.08
CDS	JPMorgan	Barclays plc	Buy	EUR	590,000	20/06/2027	43,430	0.14
CDS	JPMorgan	SSE plc	Buy	EUR	960,000	20/06/2027	3,031	0.01
CDS	Barclays	Veolia Environment	Buy	EUR	830,000	20/06/2027	(6,965)	(0.02)
CDS	Barclays	Natural Energy Group SA	Buy	EUR	800,000	20/06/2027	6,534	0.02
CDS	Goldman Sachs	HSBC Holdings	Buy	EUR	735,000	20/06/2027	3,960	0.01
CDS	JPMorgan	Barclays plc	Buy	EUR	350,000	20/06/2027	7,524	0.02
CDS	Barclays	Telia Co AB	Buy	EUR	900,000	20/06/2027	(16,676)	(0.05)
CDS	Barclays	Lloyds Banking Group	Buy	EUR	700,000	20/06/2027	9,459	0.03
CDS	JPMorgan	Commerzbank	Sell	EUR	500,000	20/06/2027	(6,571)	(0.02)
CDS	Barclays	Swedbank AB	Buy	EUR	850,000	20/06/2027	(10,448)	(0.03)
CDS	Goldman Sachs	Standard Chartered plc	Buy	EUR	1,300,000	20/06/2027	9,225	0.03
CDS	Goldman Sachs	Banco Bilbao Vizcaya	Buy	EUR	650,000	20/06/2027	15,939	0.05
CDS	Citigroup Global Markets	Westpac banking Corp.	Buy	USD	1,570,000	20/06/2027	(15,569)	(0.05)
CDS	Barclays	TRAXX Europe Crossover Series 37	Sell	EUR	40,000,000	21/12/2022	(366,529)	(1.16)
CDS	Barclays	TRAXX Europe Crossover Series 37	Sell	EUR	40,000,000	21/12/2022	682,589	2.17
CDS	Morgan Stanley	CDX.NA.IG.38	Buy	USD	6,700,000	20/06/2027	(768)	(0.00)
CDS	Morgan Stanley	TRAXX Europe Crossover Series 37	Buy	EUR	750,000	20/06/2027	9,148	0.03
CDS	Morgan Stanley	TRAXX Europe Crossover Series 37	Sell	EUR	750,000	20/06/2027	(9,148)	(0.03)
CDS	Morgan Stanley	TRAXX Europe Crossover Series 38	Sell	EUR	750,000	20/12/2027	(12,105)	(0.04)
CDS	Morgan Stanley	TRAXX Europe Crossover Series 38	Buy	EUR	2,640,000	20/12/2027	141,339	0.45
CDS	Morgan Stanley	CDX.NA.IG.39	Buy	USD	9,650,000	20/12/2027	35,414	0.11
CDS	Morgan Stanley	CDX.NA.IG.38	Sell	USD	11,310,000	20/06/2027	1,296	0.00
CDS	Morgan Stanley	ITRAXX FINSR 38	Buy	EUR	1,010,000	20/12/2027	22,355	0.07
CDS	Morgan Stanley	ITRAXX FINSR 37	Sell	EUR	1,250,000	20/06/2027	(21,164)	(0.07)
CDS	Morgan Stanley	TRAXX Europe Crossover Series 38	Buy	EUR	410,000	20/12/2027	6,617	0.02
CDS	JPMorgan	Tesco plc	Buy	EUR	450,000	20/12/2027	16,219	0.05

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	Goldman Sachs	Bayerische Motoren Werke AG	Buy	EUR	600,000	20/12/2027	10,312	0.03
CDS	Morgan Stanley	ITRAXX FINSUB 37	Sell	EUR	3,780,000	20/06/2027	(246,638)	(0.78)
CDS	Morgan Stanley	ITRAXX FINSUB 38	Buy	EUR	3,220,000	20/12/2027	248,757	0.79
CDS	Morgan Stanley	TRAXX Europe Crossover Series 38	Sell	EUR	2,700,000	20/12/2027	(43,577)	(0.14)
CDS	Morgan Stanley	TRAXX Europe Crossover Series 38	Sell	EUR	1,600,000	20/12/2027	(25,822)	(0.08)
CDS	Morgan Stanley	TRAXX Europe Crossover Series 38	Buy	EUR	500,000	20/12/2027	8,072	0.03
							EUR 1,040,288	3.31

As at September 30, 2022, 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 4 equities and receive 1M EONIA -0.35%.	EUR	4,452,141	from 04/05/2027 to 24/10/2029	40,519	0.04
TRS	Goldman Sachs	Equity Basket	Pay performance of the underlying equity and receive 1M SONIA -0.35%.	GBP	778,860	18/05/2029	51,371	0.05
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 2 equities and receive LIBOR CHF.	CHF	402,176	07/02/2024	6,517	0.01
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 3 equities and receive 1M DKDRA.	DKK	5,081,127	07/02/2024	25,973	0.03
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 20 equities and receive 1M EONIA.	EUR	23,226,059	07/02/2024	542,891	0.58
TRS	UBS	Equity Basket	Pay performance of the underlying equity and receive 1M NIBOR.	NOK	9,088,289	07/02/2024	31,189	0.03
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 6 equities and receive 1M STIBOR.	SEK	83,988,947	07/02/2024	(1,276)	(0.00)
							EUR 697,184	0.74

Notes to the Financial Statements

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10 NET UNREALISED GAIN/(LOSS) ON SWAPS

(continued)

As at September 30, 2022, 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 gain/(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 4 equities. Pay performance of the underlying basket of 13 equities and receive US-1M-LIBOR.	USD	18,127,459	20/04/2023	(279,143)	(0.34)
TRS	UBS	North America Equity Basket	Pay US-1M-LIBOR +0.30% and receive performance of the underlying basket of 11 equities. Pay performance of the underlying basket of 37 equities and receive US-1M-LIBOR.	USD	25,024,457	26/06/2023	1,249,632	1.50
							USD 970,489	1.16

As at September 30, 2022, 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 equity and receive AUD 1M LIBOR +0.40%.	AUD	1,210,911	10/01/2025	46,870	0.06
TRS	UBS	Equity Basket	Pay 1M CDOR01 +0.35% and receive performance of the underlying equity.	CAD	1,067,913	03/06/2024	(26,333)	(0.04)
TRS	UBS	Equity Basket	Pay 1M CIBOR +0.35% and receive performance of the underlying equity.	CHF	1,502,109	01/12/2022	(79,954)	(0.11)
TRS	UBS	Equity Basket	Pay DKDRA +0.30% and receive performance of the underlying basket of 2 equities.	DKK	2,819,787	10/01/2025	(15,481)	(0.02)
TRS	UBS	Equity Basket	Pay 1M EURIBOR +0.35% and receive performance of the underlying basket of 3 equities. Pay performance of the underlying basket of 2 equities and receive 1M-EONIA.	EUR	2,341,868	10/01/2025	138,797	0.19

Notes to the Financial Statements

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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 performance of the underlying basket of 2 equities and receive GBP 1M-LIBOR.	GBP	1,260,443	10/01/2025	(30,794)	(0.04)
TRS	UBS	Equity Basket	Pay performance of the underlying equity and receive NOK 1M LIBOR	NOK	12,403,131	10/03/2025	55,641	0.07
TRS	UBS	Equity Basket	Pay and receive performance of the underlying equiy.	SEK	6,021,762	10/01/2025	(162,264)	(0.22)
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 17 equities and receive US 1M LIBOR.	USD	41,764,084	10/01/2025	(1,299,995)	(1.75)
							USD (1,373,513)	(1.86)

As at September 30, 2022, 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	Credit Suisse	North America Commodities Basket	Pay 0.25% and receive performance of BCOMF3 Index.	USD	43,901,087	03/10/2022	(2,247,483)	(0.65)
TRS	Goldman Sachs	North America Commodities Basket	Pay 0.11% and receive performance of the underlying basket of 3 Index. Pay performance of the underlying basket of 5 indexes and receive 0.11%.	USD	203,654,350	03/10/2022	(6,740,305)	(1.94)
TRS	JPMorgan	North America Commodities Basket	Pay performance of the underlying basket of 24 indexes and receive 0% to 0.28%. Pay 0% to 0.28%.and receive performance of the underlying basket of 30 indexes.	USD	1,082,352,921	03/10/2022	(4,273,392)	(1.23)
TRS	Macquarie	North America Commodities Basket	Pay 0.17% and receive performance of the underlying basket of 2 indexes. Pay performance of the underlying basket of 4 indexes and receive 0.17%.	USD	136,853,118	03/10/2022	(5,707,452)	(1.64)
							USD (18,968,632)	(5.46)

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11 NET UNREALISED GAIN/(LOSS) ON FUTURES CONTRACTS

As at September 30, 2022, the counterparty to Futures contracts outstanding is UBS.

As at September 30, 2022, 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
10-Year US Treasury Note	Purchases	1	USD	96,328	20/12/2022	(5,625)	(0.00)
5-Year US Treasury Note	Purchases	162	USD	15,214,078	30/12/2022	(576,563)	(0.11)
2-Year US Treasury Note	Purchases	21	USD	4,209,844	30/12/2022	(63,820)	(0.01)
10-Year MSE Canada Treasury Bond Future	Purchases	61	CAD	5,486,726	19/12/2022	(51,449)	(0.01)
10-Year US Ultra Treasury Note Future	Sales	(124)	USD	(14,692,063)	20/12/2022	917,922	0.17
US Treasury Bond Future	Purchases	32	USD	3,453,500	20/12/2022	(343,250)	(0.06)
Euro-BOBL Future	Sales	(52)	EUR	(4,968,965)	08/12/2022	24,530	0.00
Euro-BUND Future	Sales	(285)	EUR	(23,659,988)	08/12/2022	1,625,513	0.30
Euro-BUXL 30 Year Future	Sales	(21)	EUR	(3,016,773)	08/12/2022	281,845	0.05
Euro-OAT Future	Sales	(25)	EUR	(3,235,784)	08/12/2022	155,275	0.03
10-Year Japan Treasury Bond Future	Sales	(4)	JPY	(2,744,541)	13/12/2022	6,080	0.00
Long GILT Future	Sales	(65)	GBP	(6,994,736)	28/12/2022	844,559	0.16
10-Year Australian Treasury Bond Future	Purchases	10	AUD	753,000	15/12/2022	(17,799)	(0.00)
						USD 2,797,218	0.52

As at September 30, 2022, 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
10-Year US Treasury Note	Sales	(10)	USD	(983,289)	20/12/2022	43,638	0.05
5-Year US Treasury Note	Sales	(12)	USD	(1,150,376)	30/12/2022	45,456	0.05
10-Year US Ultra Treasury Note Future	Sales	(11)	USD	(1,330,398)	20/12/2022	87,195	0.09
US Treasury Bond Future	Sales	(4)	USD	(440,654)	20/12/2022	57,817	0.06
Euro-BOBL Future	Purchases	45	EUR	4,389,390	08/12/2022	128,648	0.14
Euro-BUND Future	Sales	(31)	EUR	(2,627,002)	08/12/2022	206,473	0.22
Euro-BUXL 30 Year Future	Sales	(9)	EUR	(1,319,760)	08/12/2022	(141,300)	(0.15)
						EUR 427,927	0.46

Notes to the Financial Statements

(continued)

11 NET UNREALISED GAIN/(LOSS) ON FUTURES CONTRACTS

(continued)

As at September 30, 2022, Threadneedle (Lux) - European High Yield 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	Sales	(23)	USD	(2,261,564)	20/12/2022	135,364	0.04
						EUR 135,364	0.04

As at September 30, 2022, 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
10-Year US Treasury Note	Sales	(36)	USD	(3,539,839)	20/12/2022	208,143	0.06
5-Year US Treasury Note	Sales	(16)	USD	(1,533,835)	30/12/2022	60,608	0.02
2-Year US Treasury Note	Sales	(4)	USD	(818,530)	30/12/2022	12,313	0.00
Euro-BOBL Future	Sales	(13)	EUR	(1,268,046)	08/12/2022	(9,490)	(0.00)
Euro-BTP Future	Sales	(4)	EUR	(447,920)	08/12/2022	20,760	0.01
Short Euro-BTP Future	Sales	(1)	EUR	(1,152,404)	08/12/2022	1,270	0.00
Long GILT Future	Sales	(107)	GBP	(11,753,611)	28/12/2022	1,650,868	0.47
						EUR 1,944,472	0.56

As at September 30, 2022, 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
10-Year US Treasury Note	Purchases	128	USD	12,586,094	20/12/2022	(734,956)	(0.49)
5-Year US Treasury Note	Purchases	91	USD	8,723,684	30/12/2022	(333,753)	(0.22)
Long GILT Future	Sales	(42)	GBP	(4,613,567)	28/12/2022	(28,268)	(0.02)
10-Year US Ultra Treasury Note Future	Purchases	153	USD	18,504,630	20/12/2022	(320,909)	(0.21)
US Treasury Bond Future	Purchases	24	USD	2,643,922	20/12/2022	11,484	0.01
Euro-BOBL Future	Sales	(470)	EUR	(45,844,740)	08/12/2022	1,456,360	0.97
Euro-BUND Future	Sales	(117)	EUR	(9,914,814)	08/12/2022	751,925	0.50
Euro-BUXL 30 Year Future	Sales	(16)	EUR	(2,346,240)	08/12/2022	212,160	0.14
Euro-SCHATZ Future	Sales	(5)	EUR	(488,435)	08/12/2022	4,900	0.00
10-Year Japan Treasury Bond Future	Sales	(10)	JPY	(7,000,368)	13/12/2022	15,514	0.01
						EUR 1,034,457	0.69

Notes to the Financial Statements

(continued)

11 NET UNREALISED GAIN/(LOSS) ON FUTURES CONTRACTS

(continued)

As at September 30, 2022, 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	Sales	(43)	USD	(4,142,109)	20/12/2022	231,125	0.68
						USD 231,125	0.68

As at September 30, 2022, 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	(710,906)	20/12/2022	44,391	0.16
						USD 44,391	0.16

As at September 30, 2022, 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
5-Year US Treasury Note	Purchases	87	USD	8,170,523	30/12/2022	(313,336)	(0.49)
10-Year US Treasury Note	Sales	(58)	USD	(5,587,031)	20/12/2022	311,750	0.49
						USD (1,586)	(0.00)

As at September 30, 2022, 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	Sales	(20)	USD	(1,926,563)	20/12/2022	107,500	0.27
						USD 107,500	0.27

As at September 30, 2022, 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
TOPIX Index	Purchases	6	JPY	776,628	08/12/2022	(32,158)	(0.10)
KOSPI 200 Index	Purchases	7	KRW	350,944	08/12/2022	(39,705)	(0.12)
S&P 500 Future	Purchases	12	USD	2,205,782	16/12/2022	(323,595)	(0.99)

Notes to the Financial Statements

(continued)

11 NET UNREALISED GAIN/(LOSS) ON FUTURES CONTRACTS

(continued)

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
FTSE 100 Index	Purchases	21	GBP	1,654,591	16/12/2022	(124,856)	(0.38)
SGX MSCI Taiwan Index Future	Purchases	5	USD	260,960	28/10/2022	(10,164)	(0.03)
						EUR (530,478)	(1.62)

As at September 30, 2022, 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
TOPIX Index	Purchases	22	JPY	2,791,087	08/12/2022	(115,513)	(0.34)
S&P 500 Future	Sales	(58)	USD	(10,444,350)	16/12/2022	1,532,215	4.49
SGX MSCI Taiwan Index Future	Purchases	2	USD	102,260	28/10/2022	(3,983)	(0.01)
KOSPI 200 Index	Purchases	2	KRW	98,858	08/12/2022	(11,113)	(0.03)
FTSE 100 Index	Purchases	16	GBP	1,234,985	16/12/2022	(93,192)	(0.27)
Euro Stoxx Future	Sales	(90)	EUR	(2,922,786)	16/12/2022	257,010	0.75
						USD 1,565,424	4.59

As at September 30, 2022, 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
10-Year US Treasury Note	Purchases	5	USD	481,641	20/12/2022	(28,125)	(0.03)
5-Year US Treasury Note	Purchases	9	USD	845,227	30/12/2022	(32,766)	(0.03)
Long GILT Future	Sales	(3)	GBP	(322,834)	28/12/2022	45,344	0.04
2-Year US Treasury Note	Purchases	2	USD	400,938	30/12/2022	(6,078)	(0.01)
Euro-BUND Future	Sales	(4)	EUR	(382,228)	08/12/2022	11,364	0.01
Euro-BOBL Future	Sales	(5)	EUR	(415,088)	08/12/2022	33,014	0.03
Euro-OAT Future	Sales	(1)	EUR	(129,431)	08/12/2022	6,211	0.01
S&P 500 Future	Purchases	25	USD	4,501,875	16/12/2022	(326,995)	(0.32)
10-Year MSE Canada Treasury Bond Future	Purchases	2	CAD	179,893	19/12/2022	(1,704)	(0.00)
10-Year US Ultra Treasury Note Future	Sales	(1)	USD	(118,484)	20/12/2022	7,765	0.01
US Treasury Bond Future	Sales	(1)	USD	(107,922)	20/12/2022	10,688	0.01
						USD (281,282)	(0.28)

Notes to the Financial Statements

(continued)

11 NET UNREALISED GAIN/(LOSS) ON FUTURES CONTRACTS

(continued)

As at September 30, 2022, 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	(105)	USD	(18,907,875)	16/12/2022	2,090,428	5.07
						USD 2,090,428	5.07

As at September 30, 2022, 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
10-Year US Treasury Note	Sales	(134)	USD	(13,176,067)	20/12/2022	774,751	0.12
5-Year US Treasury Note	Purchases	235	USD	22,528,195	30/12/2022	(832,201)	(0.13)
Long GILT Future	Sales	(359)	GBP	(39,435,014)	28/12/2022	5,538,895	0.89
US Ultra Treasury Bond Future	Sales	(19)	USD	(2,657,064)	20/12/2022	202,145	0.03
10-Year US Ultra Treasury Note Future	Sales	(139)	USD	(16,811,396)	20/12/2022	1,101,822	0.18
US Treasury Bond Future	Sales	(42)	USD	(4,626,863)	20/12/2022	458,199	0.07
Euro-BOBL Future	Sales	(1,064)	EUR	(103,784,688)	08/12/2022	3,326,040	0.53
Euro-BUXL 30 Year Future	Sales	(54)	EUR	(7,918,560)	08/12/2022	822,654	0.13
Euro-OAT Future	Sales	(185)	EUR	(24,442,200)	08/12/2022	1,174,296	0.19
Euro-BUND Future	Sales	(333)	EUR	(28,219,086)	08/12/2022	2,079,918	0.33
						EUR 14,646,519	2.34

As at September 30, 2022, Threadneedle (Lux) - Global Investment Grade 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
10-Year US Treasury Note	Sales	(1)	USD	(98,329)	20/12/2022	4,418	0.01
5-Year US Treasury Note	Purchases	4	USD	383,459	30/12/2022	(14,865)	(0.05)
Long GILT Future	Sales	(19)	GBP	(2,087,090)	28/12/2022	293,145	0.93
US Treasury Bond Future	Sales	(3)	USD	(419,536)	20/12/2022	33,781	0.11
10-Year US Ultra Treasury Note Future	Sales	(17)	USD	(2,056,070)	20/12/2022	134,755	0.43
Euro-BOBL Future	Sales	(40)	EUR	(3,901,680)	08/12/2022	121,360	0.39
Euro-BUND Future	Sales	(32)	EUR	(2,711,744)	08/12/2022	201,422	0.64
Euro-BUXL 30 Year Future	Sales	(4)	EUR	(586,560)	08/12/2022	57,869	0.18
Euro-OAT Future	Sales	(7)	EUR	(924,840)	08/12/2022	44,380	0.14

Notes to the Financial Statements

(continued)

11 NET UNREALISED GAIN/(LOSS) ON FUTURES CONTRACTS

(continued)

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-SCHATZ Future	Sales	(2)	EUR	(195,374)	08/12/2022	2,050	0.01
						EUR 878,315	2.79

12 OPTIONS AT MARKET VALUE

As at September 30, 2022, 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	3,920.000	USD	(52)	14/10/2022	1,283,568*	(16,120)	(0.02)
Call DJ Euro Stoxx 50	UBS	3,550.000	EUR	(60)	21/10/2022	201,345*	(6,642)	(0.01)
Call FTSE 100 Index	UBS	7,400.000	GBP	(33)	21/10/2022	169,366*	(3,500)	(0.00)
						USD (26,262)	(0.03)	

*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, 2022 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 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.

Notes to the Financial Statements

(continued)

15 DILUTION ADJUSTMENT

(continued)

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 2022 are published on the website www.columbiathreadneedle.com.

As at September 30, 2022, no Dilution Adjustment has been applied.

*See note 22.

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 ¹	EUR	n/a
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 ¹	EUR	n/a
Threadneedle (Lux) - Global Dynamic Real Return	USD	10,560
Threadneedle (Lux) - Global Multi Asset Income	USD	24,126
Threadneedle (Lux) - Emerging Market ESG Equities	USD	3,558
Threadneedle (Lux) - Global Focus	USD	1,018,638
Threadneedle (Lux) - Global Emerging Market Equities	USD	429,465
Threadneedle (Lux) - Global Equity Income	USD	60,602
Threadneedle (Lux) - Global Select	USD	213,493
Threadneedle (Lux) - Global Smaller Companies	EUR	430,727
Threadneedle (Lux) - American	USD	118,137
Threadneedle (Lux) - American Select	USD	37,944
Threadneedle (Lux) - American Smaller Companies	USD	92,351
Threadneedle (Lux) - Asia Contrarian Equity	USD	106,056
Threadneedle (Lux) - Asia Equities	USD	155,802
Threadneedle (Lux) - US Contrarian Core Equities	USD	56,581
Threadneedle (Lux) - US Disciplined Core Equities	USD	8,992
Threadneedle (Lux) - Pan European ESG Equities	EUR	654,383
Threadneedle (Lux) - Pan European Equity Dividend	EUR	77,712
Threadneedle (Lux) - Pan European Small Cap Opportunities	EUR	90,239
Threadneedle (Lux) - Pan European Smaller Companies	EUR	180,504
Threadneedle (Lux) - European Select	EUR	378,442
Threadneedle (Lux) - European Smaller Companies	EUR	138,059
Threadneedle (Lux) - Asian Equity Income	USD	34,442
Threadneedle (Lux) - Global Technology	USD	67,601
Threadneedle (Lux) - UK Equities	GBP	219,729
Threadneedle (Lux) - UK Equity Income	GBP	128,580
Threadneedle (Lux) - STANLIB Africa Equity ²	USD	n/a
Threadneedle (Lux) - American Absolute Alpha	USD	9,895
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	176,177
Threadneedle (Lux) - American Extended Alpha	USD	24,475
Threadneedle (Lux) - Global Extended Alpha	USD	36,443
Threadneedle (Lux) - Enhanced Commodities ¹	USD	n/a

Notes to the Financial Statements

(continued)

16 TRANSACTION COSTS

(continued)

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 22.

17 COLLATERAL INFORMATION

The table below provides the cash collateral balances received and paid by the Portfolios as at September 30, 2022:

Portfolios	Counterparty	Investment Type	Currency	Cash Collateral
Collateral received by the Portfolio				
Threadneedle (Lux) - Global Corporate Bond	Barclays	Forwards and swaps	USD	6,940,000
Threadneedle (Lux) - Global Corporate Bond	JPM Securities	Forwards and swaps	USD	3,160,000
Threadneedle (Lux) - Global Corporate Bond	Citigroup Global Markets	Forwards and swaps	USD	350,000
Threadneedle (Lux) - Global Corporate Bond	Goldman Sachs	Forwards and swaps	USD	280,000
Threadneedle (Lux) - European Corporate Bond	JPM Securities	Forwards and swaps	EUR	50,000
Threadneedle (Lux) - European High Yield Bond	Lloyds	Forwards	EUR	880,000
Threadneedle (Lux) - European Short-Term High Yield Bond	JPM Securities	Forwards	EUR	390,000
Threadneedle (Lux) - European Social Bond	HSBC	Forwards	EUR	250,000
Threadneedle (Lux) - European Strategic Bond	Citigroup Global Markets	Forwards and swaps	EUR	110,000
Threadneedle (Lux) - European Strategic Bond	JPM Securities	Forwards and swaps	EUR	10,000
Threadneedle (Lux) - Euro Dynamic Real Return	Barclays	Forwards	EUR	110,000
Threadneedle (Lux) - Global Multi Asset Income	Lloyds	Forwards	USD	1,170,000
Threadneedle (Lux) - Global Multi Asset Income	JPM Securities	Forwards and swaps	USD	20,000
Threadneedle (Lux) - Global Smaller Companies	JPM Chase	Forwards	EUR	70,000
Threadneedle (Lux) - Pan European ESG Equities	JPM Chase	Forwards	EUR	150,000
Threadneedle (Lux) - Pan European Small Cap Opportunities	JPM Chase	Forwards	EUR	130,000
Threadneedle (Lux) - Pan European Smaller Companies	JPM Chase	Forwards	EUR	810,000
Threadneedle (Lux) - European Select	JPM Chase	Forwards	EUR	160,000
Threadneedle (Lux) - European Smaller Companies	JPM Chase	Forwards	EUR	90,000
Threadneedle (Lux) - UK Equities	JPM Chase	Forwards	GBP	490,000
Threadneedle (Lux) - UK Equity Income	JPM Chase	Forwards	GBP	1,630,000
Threadneedle (Lux) - American Absolute Alpha	UBS	Swaps and futures	USD	410,000
Threadneedle (Lux) - American Absolute Alpha	Bank of America Merrill Lynch	Swaps	USD	110,000
Threadneedle (Lux) - Credit Opportunities	Goldman Sachs	Forwards and swaps	EUR	9,000,000
Threadneedle (Lux) - Credit Opportunities	Citigroup Global Markets	Forwards and swaps	EUR	1,760,000
Threadneedle (Lux) - Credit Opportunities	BNP Paribas	Swaps	EUR	250,000
Threadneedle (Lux) - Credit Opportunities	JPM Securities	Forwards and swaps	EUR	190,000
Threadneedle (Lux) - Credit Opportunities	Lloyds	Forwards	EUR	100,000
Threadneedle (Lux) - Global Investment Grade Credit Opportunities	Barclays	Forwards and swaps	EUR	250,000
Threadneedle (Lux) - Global Investment Grade Credit Opportunities	Citigroup Global Markets	Forwards and swaps	EUR	130,000
Threadneedle (Lux) - Global Investment Grade Credit Opportunities	Goldman Sachs	Swaps	EUR	110,000
Threadneedle (Lux) - Pan European Absolute Alpha	UBS	Swaps	EUR	3,600,000
Threadneedle (Lux) - Pan European Absolute Alpha	Goldman Sachs	Swaps	EUR	890,000
Threadneedle (Lux) - American Extended Alpha	UBS	Swaps	USD	620,000
Collateral paid by the Portfolio				
Threadneedle (Lux) - Global Corporate Bond	UBS	Futures	USD	179,880
Threadneedle (Lux) - Global Corporate Bond	JPM Chase	Forwards and swaps	USD	22,400,000
Threadneedle (Lux) - European Short-Term High Yield Bond	Barclays	Forwards	EUR	10,000
Threadneedle (Lux) - European Short-Term High Yield Bond	JPM Chase	Forwards	EUR	1,110,000
Threadneedle (Lux) - European Social Bond	JPM Chase	Forwards	EUR	1,010,000
Threadneedle (Lux) - European Strategic Bond	HSBC	Forwards	EUR	10,000
Threadneedle (Lux) - European Strategic Bond	Lloyds	Forwards	EUR	380,000

Notes to the Financial Statements

(continued)

17 COLLATERAL INFORMATION

(continued)

Portfolios	Counterparty	Investment Type	Currency	Cash Collateral
Threadneedle (Lux) - Emerging Market Corporate Bonds	JPM Chase	Forwards	USD	680,000
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	JPM Chase	Forwards	USD	720,000
Threadneedle (Lux) - US High Yield Bond	JPM Chase	Forwards	USD	1,630,000
Threadneedle (Lux) - Flexible Asian Bond	JPM Chase	Forwards	USD	410,000
Threadneedle (Lux) - Global Dynamic Real Return	Lloyds	Forwards	USD	10,000
Threadneedle (Lux) - Global Dynamic Real Return	JPM Chase	Forwards	USD	330,000
Threadneedle (Lux) - Global Multi Asset Income	HSBC	Forwards	USD	40,000
Threadneedle (Lux) - Global Multi Asset Income	JPM Chase	Forwards and swaps	USD	1,530,000
Threadneedle (Lux) - Global Focus	JPM Chase	Forwards	USD	3,920,000
Threadneedle (Lux) - Global Equity Income	JPM Chase	Forwards	USD	50,000
Threadneedle (Lux) - American	JPM Chase	Forwards	USD	1,970,000
Threadneedle (Lux) - American Smaller Companies	JPM Chase	Forwards	USD	120,000
Threadneedle (Lux) - US Contrarian Core Equities	JPM Chase	Forwards	USD	1,540,000
Threadneedle (Lux) - Asian Equity Income	JPM Chase	Forwards	USD	50,000
Threadneedle (Lux) - Global Technology	JPM Chase	Forwards	USD	1,870,000
Threadneedle (Lux) - American Absolute Alpha	JPM Chase	Forwards	USD	750,000
Threadneedle (Lux) - Credit Opportunities	Royal Bank of Scotland	Forwards	EUR	160,000
Threadneedle (Lux) - Credit Opportunities	Barclays	Forwards and swaps	EUR	350,000
Threadneedle (Lux) - Credit Opportunities	JPM Chase	Forwards and swaps	EUR	490,000
Threadneedle (Lux) - Global Investment Grade Credit Opportunities	JPM Chase	Forwards and swaps	EUR	520,000
Threadneedle (Lux) - Pan European Absolute Alpha	JPM Chase	Forwards	EUR	310,000
Threadneedle (Lux) - American Extended Alpha	Bank of America Merrill Lynch	Swaps	USD	160,000
Threadneedle (Lux) - Global Extended Alpha	UBS	Swaps	USD	1,260,000
Threadneedle (Lux) - Enhanced Commodities	Macquarie	Swaps	USD	4,830,000
Threadneedle (Lux) - Enhanced Commodities	Goldman Sachs	Swaps	USD	5,650,000
Threadneedle (Lux) - Enhanced Commodities	JPM Chase	Forwards and swaps	USD	6,600,000

The table below provides the securities given as collateral as at September 30, 2022:

Portfolio	Counterparty	Investment Type	Type of collateral	Issuer of collateral	Currency	Amount of collateral
Threadneedle (Lux) - Enhanced Commodities	Credit Suisse	Swaps	Bond	US Government	USD	1,890,500

18 CROSS INVESTMENT IN PORTFOLIOS

As at September 30, 2022, 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 Portfolio	EUR	2,402,267	0.68
Threadneedle (Lux) - European Corporate Bond	EUR	2,369,314	2.50
Threadneedle (Lux) - European High Yield Bond	EUR	175,381	0.05
Threadneedle (Lux) - European Short Term High Yield Bond	EUR	2,836,039	3.51
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	EUR	403,400	0.62
Threadneedle (Lux) - Global Focus	EUR	2,462,176	0.14
Threadneedle (Lux) - Global Investment Grade Credit Opportunities	EUR	3,131,127	9.95
Threadneedle (Lux) - Pan European Smaller Companies	EUR	533,721	0.08

Notes to the Financial Statements

(continued)

18 CROSS INVESTMENT IN PORTFOLIOS

(continued)

As at September 30, 2022, 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 Portfolio	USD	2,600,130	0.75

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, 2022:

Portfolios	Counterparty	Currency	Term Deposit Amount (in the portfolio base currency)
Threadneedle (Lux) - Euro Dynamic Real Return	BNP Paribas Paris	EUR	1,389,973
	Mitsubishi UFJ Securities	EUR	1,600,331
	Sumitomo Bank Ltd London	EUR	1,250,021
	Total	EUR	4,240,325
Threadneedle (Lux) - Credit Opportunities	Sumitomo Bank Ltd London	EUR	25,005,695
	Total	EUR	25,005,695
Threadneedle (Lux) - Global Extended Alpha	ANZ Banking Group Ltd	USD	3,530,357
	Mitsubishi UFJ Securities	USD	3,778,121
	Total	USD	7,308,478

20 OTHER LIABILITIES

Other 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.

The Total Expense Ratios for the period ended September 30, 2022 are as follows:

Portfolio	Class	TER/TER ¹	Comments
Threadneedle (Lux) - Global Corporate Bond	AEC	0.80%	
	AEH	0.80%	
	AKH	0.87%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	ANH	0.91%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER ¹	Comments
Threadneedle (Lux) - Global Corporate Bond (continued)	AU	0.80%	
	AUP	0.80%	
	DEC	1.55%	
	DEH	1.55%	
	DU	1.55%	
	DUP	1.55%	
	IEC	0.64%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IEH	0.62%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IEP	0.50%	
	IGC	0.65%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IGH	0.63%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IKH	0.63%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	INH	0.50%	
	IU	0.64%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IUP	0.63%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	NEC	0.40%	
	NEH	0.40%	
	NGC	0.40%	
	NGH	0.40%	
	NU	0.40%	
	NUP	0.40%	
	XEH	0.10%	
	XFH	0.10%	
	XGH	0.10%	
	XU	0.10%	
	ZEH	0.55%	
	ZFH	0.60%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	ZGH	0.55%	
	ZU	0.60%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
Threadneedle (Lux) - European Corporate Bond	AE	1.13%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	ANH	1.17%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	IE	0.58%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER ¹	Comments
Threadneedle (Lux) - European Corporate Bond (continued)	IEP	0.50%	
	INH	0.50%	
	XE	0.10%	
	XFH	0.10%	
	XGH	0.10%	
	XUH	0.10%	
	ZE	0.55%	
	ZFH	0.74%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	1E	1.19%	
	1G	1.19%	
	2E	0.58%	
	2G	0.51%	The current TER differs from the full year expected TER due to the small size of the class.
	3G	0.69%	
	4E	0.08%	
	4G	0.08%	
	8E	0.62%	
	8G	0.62%	
	9G	0.53%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
Threadneedle (Lux) - European High Yield Bond	AE	1.55%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AKH	1.62%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	ANH	1.62%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	IE	0.83%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IEP	0.81%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IKH	0.65%	
	INH	0.71%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	XE	0.10%	
	ZE	0.88%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	ZEP	0.89%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	1E	1.38%	
	1EP	1.38%	
	1G	1.38%	
	1GP	1.38%	
	1UT	1.38%	
	2E	0.82%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER ¹	Comments
Threadneedle (Lux) - European High Yield Bond (continued)	2EP	0.82%	
	2FH	0.82%	
	2G	0.82%	
	2GP	0.82%	
	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	0.70%	
	9EP	0.70%	
	9FC	0.56%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	9FH	0.70%	
	9G	0.60%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	9GP	0.60%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
Threadneedle (Lux) - European Short-Term High Yield Bond	AE	0.90%	
	AEP	0.90%	
	AKH	0.90%	
	ANH	0.90%	
	IE	0.50%	
	IEP	0.50%	
	IGC	0.50%	
	IGH	0.50%	
	IKH	0.50%	
	INH	0.50%	
	XE	0.10%	
	XGC	0.10%	
	XGH	0.10%	
	ZE	0.55%	
Threadneedle (Lux) - European Social Bond	AE	0.55%	
	AEP	0.55%	
	AFH	0.50%	The current TER differs from the full year expected TER due to the small size of the class.
	AKH	0.55%	
	ANH	0.55%	
	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.

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	Comments
Threadneedle (Lux) - European Social Bond (continued)	AUH	0.48%	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	0.46%	The current TER differs from the full year expected TER due to the small size of the class.
	INH	0.40%	
	ISC	0.50%	The current TER differs from the full year expected TER due to the small size of the class.
	ISH	0.52%	The current TER differs from the full year expected TER due to the small size of the class.
	IUC	0.40%	
	IUH	0.40%	
	LE	0.40%	
	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	1.10%	
	AEP	1.10%	
	AKH	1.23%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	ANH	1.21%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	AUH	1.10%	
	DE	1.65%	
	DEP	1.65%	
	DUH	1.77%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	IE	0.50%	
	INH	0.50%	
ZE	0.77%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.	
Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	1.63%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AEH	1.64%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AKH	1.68%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	ANH	1.69%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER ¹	Comments
Threadneedle (Lux) - Emerging Market Corporate Bonds (continued)	ASH	1.64%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AU	1.64%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AUP	1.64%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	DEC	1.74%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	DEH	1.74%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	DU	1.74%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IEC	0.84%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IEH	0.84%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IU	0.83%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	W	1.28%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	WEH	1.29%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	XUP	0.10%	
	ZU	0.85%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
Threadneedle (Lux) - Emerging Market Debt	AEC	1.64%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AEH	1.64%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AKH	1.68%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	ANH	1.68%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	ASH	1.64%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AU	1.64%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AUP	1.64%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER ¹	Comments
Threadneedle (Lux) - Emerging Market Debt (continued)	DEH	1.74%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	DU	1.74%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IEH	0.84%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IU	0.84%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	SU	1.79%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	SUP	1.79%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	W	1.29%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	XUP	0.10%	
	ZU	0.89%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	1.59%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AEH	1.59%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AKH	1.62%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	ANH	1.63%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	ASC	1.55%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	ASH	1.58%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AU	1.59%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AUP	1.59%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	DEH	1.74%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	DU	1.73%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IE	0.84%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	Comments
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds (continued)	IEH	0.84%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	XU	0.10%	
	XUP	0.10%	
	ZEH	0.88%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	ZU	0.85%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
Threadneedle (Lux) - US High Yield Bond	AEC	1.54%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AEH	1.54%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AKH	1.56%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	ANH	1.55%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	ASH	1.56%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the big variation of the average NAV.
	AU	1.53%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AUP	1.54%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	DEC	1.74%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	DEH	1.74%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	DU	1.74%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IEC	0.53%	The current TER differs from the full year expected TER due to the small size of the class.
	IEH	0.65%	
	IKH	0.55%	The current TER differs from the full year expected TER due to the small size of the class.
	INH	0.56%	The current TER differs from the full year expected TER due to the small size of the class.
	ISC	0.65%	
	IU	0.65%	
	TEH	0.65%	
XUP	0.10%		
	ZFH	0.90%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	ZGH	0.92%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	Comments
Threadneedle (Lux) - US High Yield Bond (continued)	ZU	0.83%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the big variation of the average NAV.
Threadneedle (Lux) - Flexible Asian Bond	AEH	1.10%	
	AKH	1.18%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	AS	1.15%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	ASC	1.10%	
	ASH	1.15%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AU	1.10%	
	AUP	1.10%	
	AVC	1.10%	
	AVH	1.20%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	DEH	1.40%	
	IEH	0.50%	
	IGH	0.50%	
	ISH	0.50%	
	IU	0.50%	
	XU	0.10%	
ZU	0.63%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.	
ZUP	0.69%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.	
Threadneedle (Lux) - Euro Dynamic Real Return	AE	1.62%	The Swiss TER includes the synthetic cost of holding underlying investments which during the period under review equates to 7bp's annualised.
	AEP	1.74%	The Swiss TER includes the synthetic cost of holding underlying investments which during the period under review equates to 7bp's annualised.
	DE	2.37%	The Swiss TER includes the synthetic cost of holding underlying investments which during the period under review equates to 7bp's annualised.
	IE	0.92%	The Swiss TER includes the synthetic cost of holding underlying investments which during the period under review equates to 7bp's annualised.
	IEP	0.78%	The Swiss TER includes the synthetic cost of holding underlying investments which during the period under review equates to 7bp's annualised.
	LE	0.77%	The Swiss TER includes the synthetic cost of holding underlying investments which during the period under review equates to 7bp's annualised.
	LEP	0.61%	The Swiss TER includes the synthetic cost of holding underlying investments which during the period under review equates to 7bp's annualised.
	ZE	1.26%	The Swiss TER includes the synthetic cost of holding underlying investments which during the period under review equates to 7bp's annualised.
ZEP	1.25%	The Swiss TER includes the synthetic cost of holding underlying investments which during the period under review equates to 7bp's annualised.	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	Comments
Threadneedle (Lux) - Global Dynamic Real Return	AEC	1.65%	
	AEH	1.65%	
	AKH	1.72%	The current TER differs from the full year expected TER due to the small size of the class.
	AU	1.65%	
	AUP	1.65%	
	DEH	2.30%	
	DU	2.30%	
	IEH	0.95%	
	IGH	0.95%	
	IU	0.95%	
	W	1.75%	
ZU	1.12%	The current TER differs from the full year expected TER due to the small size of the class.	
Threadneedle (Lux) - Global Multi Asset Income	AE	1.55%	
	AEC	1.55%	
	AEH	1.55%	
	AEP	1.55%	
	AS	1.69%	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%	
	AUM	1.55%	
	AUP	1.55%	
	DEC	2.30%	
	DEH	2.30%	
	DEP	2.30%	
	DU	2.30%	
	DUP	2.30%	
	ZE	1.05%	
	ZEC	1.15%	The current TER differs from the full year expected TER due to the small size of the class.
	ZEH	1.05%	
	ZFH	1.10%	The current TER differs from the full year expected TER due to the small size of the class.
ZU	1.05%		
ZUP	1.12%	The current TER differs from the full year expected TER due to the small size of the class.	
Threadneedle (Lux) - Emerging Market ESG Equities	AE	1.81%	The current TER differs from the full year expected TER due to the small size of the class.
	AEC	1.77%	The current TER differs from the full year expected TER due to the small size of the class.
	AEH	1.79%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	AU	1.78%	The current TER differs from the full year expected TER due to the small size of the class and the big variation of the average NAV.
	AUP	1.78%	The current TER differs from the full year expected TER due to the small size of the class.
	IE	0.80%	The current TER differs from the full year expected TER due to the small size of the class.
	IEH	0.75%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	Comments
Threadneedle (Lux) - Emerging Market ESG Equities (continued)	IG	0.81%	The current TER differs from the full year expected TER due to the small size of the class.
	IU	0.75%	
	LE	0.45%	
	LG	0.45%	
	XU	0.10%	
	ZE	1.01%	The current TER differs from the full year expected TER due to the small size of the class.
	ZEC	1.07%	The current TER differs from the full year expected TER due to the small size of the class.
	ZEH	1.06%	The current TER differs from the full year expected TER due to the small size of the class.
	ZU	1.03%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	ZUP	1.06%	The current TER differs from the full year expected TER due to the small size of the class.
Threadneedle (Lux) - Global Focus	AEH	1.79%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AEP	1.78%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	ASH	1.59%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the recent launch of the class.
	AU	1.79%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AUP	1.78%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	DEH	2.54%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	DU	2.53%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IE	0.94%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IEH	0.93%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IU	0.94%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IUP	0.94%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	W	1.74%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	XU	0.10%	
	ZE	1.03%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	Comments
Threadneedle (Lux) - Global Focus (continued)	ZEH	1.00%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	ZEP	1.03%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	ZFH	1.04%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	ZG	1.03%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	ZU	1.04%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
Threadneedle (Lux) - Global Emerging Market Equities	AEH	1.79%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AU	1.79%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	DEH	2.54%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	DU	2.54%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IE	0.95%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IEH	0.94%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IU	0.94%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	XU	0.10%	
	ZU	1.02%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	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	1.85%	The current TER differs from the full year expected TER due to the small size of the class.
	DEC	2.30%	
	DUP	2.30%	
	IU	0.95%	
	TE	1.09%	
	ZU	1.05%	
	1E	1.68%	
	1EP	1.68%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	Comments
Threadneedle (Lux) - Global Equity Income (continued)	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	0.81%	The current TER differs from the full year expected TER due to the small size of the class.
	9U	0.81%	The current TER differs from the full year expected TER due to the small size of the class.
	9UP	0.81%	The current TER differs from the full year expected TER due to the small size of the class.
Threadneedle (Lux) - Global Select	IU	0.94%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	ZU	1.02%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	1E	1.68%	
	1U	1.68%	
	2E	1.07%	
	2U	1.07%	
	3U	0.90%	
	8E	1.11%	
	8U	1.11%	
	9U	0.85%	
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	0.07%	The current TER differs from the full year expected TER due to the small size of the class.
	XG	0.07%	The current TER differs from the full year expected TER due to the small size of the class.
	XGH	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'	Comments
Threadneedle (Lux) - Global Smaller Companies	XU	0.15%	
<i>(continued)</i>			
	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	1.06%	The current TER differs from the full year expected TER due to the small size of the class.
	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	0.84%	
	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%	
	IEH	1.00%	
	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%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	Comments
Threadneedle (Lux) - American Smaller Companies	AEH	1.80%	
	ASH	1.87%	The current TER differs from the full year expected TER due to the small size and the recent launch of the class.
	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	1.91%	The current TER differs from the full year expected TER due to the small size of the class.
	AS	1.80%	
	ASH	1.80%	
	AU	1.80%	
	DE	2.55%	
	IF	0.88%	The current TER differs from the full year expected TER due to the small size of the class.
	ISH	0.85%	The current TER differs from the full year expected TER due to the small size of the class.
	IU	0.95%	
	XU	0.15%	
	XUP	0.15%	
	ZE	1.05%	
	ZEH	1.10%	The current TER differs from the full year expected TER due to the small size of the class.
	ZF	1.12%	The current TER differs from the full year expected TER due to the small size of the class.
ZG	1.14%	The current TER differs from the full year expected TER due to the small size of the class.	
ZU	1.05%		
Threadneedle (Lux) - Asia Equities	AE	1.91%	The current TER differs from the full year expected TER due to the small size of the class.
	AEH	1.80%	
	DE	2.39%	The current TER differs from the full year expected TER due to the small size of the class.
	DEH	2.35%	The current TER differs from the full year expected TER due to the small size of the class.
	IE	0.95%	
	IU	0.95%	
	ZU	1.05%	
	1E	1.70%	
	1U	1.70%	
	2E	1.09%	
2U	1.09%		
3U	0.95%		

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	Comments
Threadneedle (Lux) - Asia Equities (continued)	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	0.07%	The current TER differs from the full year expected TER due to the small size of the class.
	XSH	0.15%	
	ZEH	1.10%	
	ZFH	1.10%	
Threadneedle (Lux) - US Disciplined Core Equities	ZGH	1.15%	The current TER differs from the full year expected TER due to the small size of the class.
	ZU	1.10%	
	AE	0.70%	
	AEH	0.61%	The current TER differs from the full year expected TER due to the small size of the class.
	AU	0.70%	
	AUP	0.63%	The current TER differs from the full year expected TER due to the small size of the class.
	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	0.20%		
NG	0.20%		
NU	0.20%		
XG	0.10%		
ZEH	0.45%		
ZFH	0.40%	The current TER differs from the full year expected TER due to the small size of the class.	
ZU	0.45%		
Threadneedle (Lux) - Pan European ESG Equities	AE	1.50%	
	ASH	1.50%	
	AUH	1.50%	
	DE	1.70%	
	IE	0.75%	
	W	1.73%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	XE	0.10%	
	ZE	0.98%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER ¹	Comments
Threadneedle (Lux) - Pan European ESG Equities (continued)	ZUH	0.98%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	1E	1.53%	
	1EP	1.53%	
	1G	1.53%	
	1GP	1.53%	
	2E	1.08%	
	2G	1.08%	
	2U	1.03%	The current TER differs from the full year expected TER due to the small size of the class.
	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	0.85%	
	9G	0.85%	
	9GP	0.85%	
Threadneedle (Lux) - Pan European Equity Dividend	AE	1.80%	
	AEP	1.80%	
	AUP	1.89%	The current TER differs from the full year expected TER due to the small size of the class.
	DE	2.15%	
	DEP	2.15%	
	IE	0.65%	
	IEP	0.65%	
	ZE	1.05%	
	ZEP	1.05%	
	1E	1.70%	
	1EP	1.70%	
	1G	1.70%	
	1GP	1.70%	
	2E	1.09%	
	2EP	1.01%	The current TER differs from the full year expected TER due to the small size of the class.
	2G	1.02%	The current TER differs from the full year expected TER due to the small size of the class.
	2GP	1.02%	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%	
	9EP	0.91%	
	9G	0.91%	
	9GP	0.91%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	Comments
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%	
	XE	0.07%	The current TER differs from the full year expected TER due to the small size of the class.
	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	0.80%	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	0.79%	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%	
	ZE	1.16%	The current TER differs from the full year expected TER due to the small size of the class.
	ZG	1.05%	
	ZGH	1.05%	
	1E	1.65%	
	1EP	1.65%	
	1SH	1.65%	
	1U	1.65%	
	1UH	1.65%	
2E	1.06%		
2EP	1.06%		

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	Comments
Threadneedle (Lux) - European Select	3E	0.88%	
<i>(continued)</i>	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	0.95%	
	W	2.00%	
	XU	0.15%	
	XUP	0.15%	
	ZG	1.14%	The current TER differs from the full year expected TER due to the small size of the class.
	ZGH	1.05%	
	ZGP	1.16%	The current TER differs from the full year expected TER due to the small size of the class.
	ZU	1.11%	The current TER differs from the full year expected TER due to the small size of the class.
	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 ¹	Comments
Threadneedle (Lux) - UK Equities	AE	1.80%	
	AEH	1.80%	
	AFH	1.80%	
	AG	1.80%	
	AGP	1.80%	
	DEH	2.60%	
	DG	2.60%	
	IE	0.85%	
	IEH	0.85%	
	IG	0.85%	
	IGP	0.85%	
	NEH	0.56%	The current TER differs from the full year expected TER due to the small size of the class.
	NFH	0.58%	The current TER differs from the full year expected TER due to the small size of the class.
	NG	0.68%	
	NGP	0.56%	The current TER differs from the full year expected TER due to the small size of the class.
	NUH	0.58%	The current TER differs from the full year expected TER due to the small size of the class.
	TEH	0.62%	The current TER differs from the full year expected TER due to the small size of the class.
	TFH	0.63%	The current TER differs from the full year expected TER due to the small size of the class.
	TG	0.63%	The current TER differs from the full year expected TER due to the small size of the class.
	TGP	0.62%	The current TER differs from the full year expected TER due to the small size of the class.
	TUH	0.61%	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	1.86%	The current TER differs from the full year expected TER due to the small size of the class.
	AUC	1.80%	
	DE	2.55%	
	DEC	2.55%	
DEH	2.55%		

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	Comments
Threadneedle (Lux) - UK Equity Income (continued)	DG	2.61%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	DGP	2.62%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	IE	0.85%	
	IEH	0.85%	
	IG	0.85%	
	IGP	0.85%	
	IU	0.85%	
	IUH	0.69%	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	0.91%	The current TER differs from the full year expected TER due to the small size of the class.	
9G	0.84%		
9UH	0.84%		
Threadneedle (Lux) - STANLIB Africa Equity*	IU	0.35%	
	ZU	0.35%	
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%	
	IU	0.95%	
	XGH	0.15%	
	ZE	1.05%/2.42%	
	ZEH	1.14%	The current TER differs from the full year expected TER due to the small size of the class.
ZGH	1.05%		
ZU	1.05%		
Threadneedle (Lux) - Credit Opportunities	AE	1.01%	The current TER differs from the full year expected TER due to the small size of the class.
	IE	0.50%	The current TER differs from the full year expected TER due to the small size of the class.
	ZE	0.70%	
	1E	1.17%	
	1EP	1.17%	
1GH	1.17%		

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER ¹	Comments
Threadneedle (Lux) - Credit Opportunities (continued)	1UH	1.17%	
	2E	0.56%	
	2EP	0.56%	
	2GC	0.47%	The current TER differs from the full year expected TER due to the small size of the class.
	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	1.17%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AFH	1.19%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	AKH	1.24%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	ANH	1.19%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	AUH	1.10%	
	DE	1.74%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IE	0.54%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IEP	0.45%	
	IGH	0.45%	
	INH	0.45%	
	IU	0.45%	
	IUH	0.52%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	JE	0.44%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	JGH	0.43%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	JUH	0.48%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	LE	0.38%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	LEP	0.14%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	LGH	0.14%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	XE	0.10%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER'	Comments
Threadneedle (Lux) - Global Investment Grade Credit Opportunities (continued)	XGH	0.10%	
	XUH	0.10%	
	YE	0.69%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	YGH	0.69%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	YUH	0.68%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	ZE	0.75%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	ZFH	0.72%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	ZGH	0.75%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	ZUH	0.70%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	Threadneedle (Lux) - Pan European Absolute Alpha	AE	1.85%/1.72%
AEP		1.85%/1.52%	
AUH		1.85%/1.59%	
DE		2.35%	
IE		0.95%	
IGH		0.95%/1.03%	
LE		0.58%/0.73%	
XGH		0.15%	
ZE		1.05%	
ZF		1.18%/0.61%	The current TER differs from the full year expected TER due to the small size of the class.
ZFH	1.05%/1.25%		
ZGH	1.15%/1.31%	The current TER differs from the full year expected TER due to the small size of the class.	
Threadneedle (Lux) - American Extended Alpha	AEH	1.80%	
	AU	1.80%	
	DEH	2.30%	
	DU	2.30%	
	IU	0.90%	
	ZU	1.10%	The current TER differs from the full year expected TER due to the small size of the class.
	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	0.81%	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 ¹	Comments
Threadneedle (Lux) - Global Extended Alpha	AEH	1.80%	
	AU	1.80%	
	DEH	2.30%	
	DU	2.30%	
	IU	0.90%	
	ZU	1.15%	The current TER differs from the full year expected TER due to the small size of the class.
	1E	1.69%	
	1U	1.69%	
	2E	0.83%	
	2U	0.83%	
Threadneedle (Lux) - Enhanced Commodities	8E	0.87%	
	8U	0.87%	
	AEH	1.36%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AFH	1.36%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AGH	1.39%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	ASH	1.39%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	AU	1.32%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	DEH	1.65%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	DU	1.63%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IEH	0.95%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IG	0.97%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.
	IGH	0.95%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	IU	0.98%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	NG	0.61%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	XU	0.10%	
	ZEH	0.99%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
ZFH	1.00%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022 and to the small size of the class.	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Class	TER/TER ¹	Comments
Threadneedle (Lux) - Enhanced Commodities (continued)	ZGH	1.00%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.
	ZU	1.06%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on August 1, 2022.

¹ The TER is inclusive of performance fee.

* Including Operating Expenses only, see note 22.

22 OTHER INFORMATION

The pandemic caused by coronavirus disease 2019 and its variants (COVID-19) 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 Portfolios from executing advantageous investment decisions in a timely manner and negatively impact the Portfolios' ability to achieve their investment objectives. Any such event(s) could have a significant adverse impact on the value and risk profile of the Portfolios.

The large scale invasion of Ukraine by Russia in February 2022 has resulted in sanctions and market disruptions, including volatility in regional and global stock and commodities markets and significant devaluations of Russian currency. The extent and duration of the military action are impossible to predict but could be significant. Market disruption caused by the Russian military action, and any counter measures or responses thereto (including international sanctions, a downgrade in the country's credit rating, purchasing and financing restrictions, boycotts, tariffs, changes in consumer or purchaser preferences, cyberattacks and espionage) could have a severe adverse impacts on regional and/or global securities and commodities markets, including markets for oil and natural gas. These impacts may include reduced market liquidity, distress in credit markets, further disruption of global supply chains, increased risk of inflation, and limited access to investments in certain international markets and/or issuers. These developments and other related events could have a negative impact on Portfolio performance and the value of an investment in the Portfolios.

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. The liquidation became necessary due to currency controls in Nigeria preventing free conversion of Naira into other currencies.

The Portfolio's equity assets have been sold and an initial payment of proceeds from sale of the fully liquid assets amounting to approximately 75% of the Portfolio's NAV was made to shareholders in July 2021. The remaining portion of the proceeds from the Nigerian equities is currently in queue awaiting conversion to USD. As at September 30, 2022 the Portfolio had 24 Nigerian Naira positions awaiting conversion into USD.

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, 2022, 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	1,059,295	2.57
Threadneedle (Lux) - Pan European Absolute Alpha	TRS	699,736	0.74
Threadneedle (Lux) - American Extended Alpha	TRS	1,528,775	1.84
Threadneedle (Lux) - Global Extended Alpha	TRS	1,856,129	2.50
Threadneedle (Lux) - Enhanced Commodities	TRS	18,968,632	5.46

Data on collateral reuse

There was no collateral reuse during the period ended September 30, 2022.

Concentration data

All collateral received in respect of TRS as of September 30, 2022 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, 2022:

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	UBS	826,303
		Bank of America Merrill Lynch	232,992
Threadneedle (Lux) - Pan European Absolute Alpha	TRS	UBS	607,846
		Goldman Sachs	91,890
Threadneedle (Lux) - American Extended Alpha	TRS	UBS	1,249,632
		Bank of America Merrill Lynch	279,143
Threadneedle (Lux) - Global Extended Alpha	TRS	UBS	1,856,129
		Goldman Sachs	6,740,305
Threadneedle (Lux) - Enhanced Commodities	TRS	Macquarie	5,707,452
		JPMorgan	4,273,392
		Credit Suisse	2,247,483

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, 2022:

Name of Portfolio	Type of collateral	Counterparty	Currency of collateral	Amount of collateral
Threadneedle (Lux) - American Absolute Alpha	Cash	UBS	USD	410,000*
		Bank of America Merrill Lynch	USD	110,000
		Total	USD	520,000
Threadneedle (Lux) - Pan European Absolute Alpha	Cash	UBS	EUR	3,600,000
		Goldman Sachs	EUR	890,000
		Total	EUR	4,490,000
Threadneedle (Lux) - American Extended Alpha	Cash	UBS	USD	620,000
		Total	USD	620,000

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	more than 1 year	UK	Bilateral	N/A - Cash
Threadneedle (Lux) - American Extended Alpha	Cash	Open maturity	USD	3 months to 1 year	UK	Bilateral	N/A - Cash
Threadneedle (Lux) - Global Extended Alpha	Cash	Open maturity	USD	1 month to 3 months / more than 1 year	UK	Bilateral	N/A - Cash
Threadneedle (Lux) - Enhanced Commodities	Cash	Open maturity	USD	1 day to 1 month	UK	Bilateral	N/A - Cash
	Bond	1 day to 1 month / 1 month to 3 months	USD	1 day to 1 month	UK	Bilateral	F1+u (Fitch)

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, 2022 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 Extended Alpha	Cash	Bank of America Merrill Lynch	USD	160,000	0.19
		Total	USD	160,000	0.19
Threadneedle (Lux) - Global Extended Alpha	Cash	UBS	USD	1,260,000	1.70
		Total	USD	1,260,000	1.70
Threadneedle (Lux) - Enhanced Commodities	Cash	JPMorgan	USD	6,600,000*	1.90
		Goldman Sachs	USD	5,650,000	1.62
		Macquarie	USD	4,830,000	1.39
	Bond	Credit Suisse	USD	1,890,500	0.54
		Total	USD	18,970,500	5.45

Return/Costs

Return and costs of TRS transactions as at September 30, 2022 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.

Directory

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Singapore

STANLIB Asset Management (Pty) Limited Threadneedle (Lux) - STANLIB Africa Equity⁷
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Management Company

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Threadneedle (Lux) - US High Yield Bond
Threadneedle (Lux) - Emerging Market ESG Equities²
Threadneedle (Lux) - Global Emerging Market Equities²
Threadneedle (Lux) - US Contrarian Core Equities
Threadneedle (Lux) - US Disciplined Core Equities
Threadneedle (Lux) - Global Technology

Threadneedle (Lux) - Global Corporate Bond³
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 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
Threadneedle (Lux) - Global Extended Alpha
Threadneedle (Lux) - Enhanced Commodities³

Threadneedle (Lux) - Asia Contrarian Equity⁶

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.

³Threadneedle Asset Management Limited may, subject to its own liability, delegate the discretionary investment management of part of the assets of the Portfolio to Columbia Management Investment Advisers, LLC (with effect from August 1, 2022 for Threadneedle (Lux) - Enhanced Commodities).

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.

⁵Columbia Management Investment Advisers, LLC makes investment recommendations to Threadneedle Asset Management Limited and, therefore provides investment advice supported by research, to Threadneedle Asset Management Limited.

⁶Columbia Management Investment Advisers, LLC makes investment recommendations to Threadneedle Investments Singapore (Pte.) Limited and, therefore provides investment advice supported by research, to Threadneedle Investments Singapore (Pte.) Limited.

⁷See note 22.

Directory

(continued)

Depository, Domiciliary, Administrative and Paying Agent

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31, Z.A. Bourmicht
L-8070 Bertrange
Grand Duchy of Luxembourg

Registrar and Transfer Agent

International Financial Data Services (Luxembourg) S.A.
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Grand Duchy of Luxembourg

Distributor (delegated to a variety of distributors)

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