

Threadneedle (Lux)

Interim Report and Unaudited Financial Statements
Société d'Investissement à Capital Variable
September 30, 2023

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 1.

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

Company Information

Company

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

Registered Office

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L-8070 Bertrange
Grand Duchy of Luxembourg

Management Company

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

Board of Directors

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

Julie Griffiths (resigned from the Board of Directors
on September 28, 2023)

Global Head of Investment Risk
Columbia Threadneedle Investments
London
United Kingdom

Annemarie Nicole Arens
Independent non-executive Director
Luxembourg
Grand Duchy of Luxembourg

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, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2, 18	15,988,462,787
Cash at bank	2	188,058,010
Term deposits	2, 19	11,249,433
Receivable for investments sold		64,382,681
Subscriptions receivable		15,124,098
Interest receivable on swaps	2	2,997,638
Interest and dividends receivable, net		40,814,581
Net unrealised gain on forward currency exchange contracts	2, 9	1,865,001
Net unrealised gain on swaps	2, 10	211,830
Net unrealised gain on futures contracts	2, 11	3,775,010
Other assets	20	15,716,990
Total assets		16,332,658,059
Liabilities		
Bank overdrafts		(5,438,869)
Options sold at market value	2, 12	(7,746)
Payable for investments purchased		(66,351,230)
Redemptions payable		(37,952,039)
Interest payable on swaps	2	(2,846,143)
Dividend payable on swaps	2	(88,207)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(23,082,178)
Net unrealised (loss) on swaps	2, 10	(11,395,236)
Net unrealised (loss) on futures contracts	2, 11	(195,495)
Asset management fees payable	5	(13,382,419)
Tax payable	3	(1,188,617)
Other liabilities		(2,382,696)
Total liabilities		(164,310,875)
Total net assets		16,168,347,184

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		16,790,747,805
Income		
Dividends, net	2	133,967,108
Interest on bonds, net	2	53,621,803
Bank interest	2	3,334,394
Interest income on swaps		7,548,487
Interest income on futures contracts		663,265
Other income		30,274
Total income		199,165,331
Expenses		
Asset management fees	5	(84,990,004)
Bank interest	2	(219,321)
Dividends expenses on swaps		(821,333)
Foreign taxes	3	(1,175,909)
Interest expense on swaps		(11,991,074)
Interest expense on futures contracts		(606,328)
Operating expenses	3, 5	(14,909,267)
Miscellaneous fees	4	(17,221)
Total expenses		(114,730,457)
Net income from investments		84,434,874
Net realised (loss) on sales of investments		(42,499,489)
Net realised gain on swaps		3,086,441
Net realised (loss) on options		(146,428)
Net realised (loss) on forward currency exchange contracts		(3,938,920)
Net realised (loss) on futures contracts		(3,446,883)
Net realised (loss) on foreign exchange		(6,812,709)
Net realised (loss)		(53,757,988)
Change in net unrealised (loss) on investments		(258,099,397)
Change in net unrealised (loss) on swaps		(5,973,557)
Change in net unrealised gain on options		283,587
Change in net unrealised (loss) on forward currency exchange contracts		(34,593,566)
Change in net unrealised gain on futures contracts		13,052,451
Net change in unrealised (loss)		(285,330,482)
Net (decrease) in net assets as a result of operations		(254,653,596)
Movements in capital		
Subscriptions of shares		2,092,894,753
Redemptions of shares		(2,207,833,238)
Dividends	7	(29,356,900)
Total movements in capital		(144,295,385)
Exchange differences	2	(224,703,719)
Change in cross investments in Portfolios	18	1,252,079
Net assets at the end of the period		16,168,347,184

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

Threadneedle (Lux) - Global Corporate Bond

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	924,597,235
Cash at bank	2	31,821,228
Receivable for investments sold		6,877,704
Subscriptions receivable		343,158
Interest receivable on swaps	2	42,755
Interest and dividends receivable, net		10,468,546
Net unrealised gain on futures contracts	2, 11	1,538,991
Total assets		975,689,617
Liabilities		
Bank overdrafts		(4,787,583)
Payable for investments purchased		(6,574,382)
Redemptions payable		(775,318)
Interest payable on swaps	2	(80,348)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(8,175,655)
Net unrealised (loss) on swaps	2, 10	(1,438,202)
Asset management fees payable	5	(241,977)
Other liabilities		(85,019)
Total liabilities		(22,158,484)
Total net assets		953,531,133

NUMBER OF SHARES OUTSTANDING

Class AEC	1,622,749.535
Class AEH	1,298,718.103
Class AKH	70.000
Class ANH	788.000
Class AU	921,969.459
Class AUP	122,803.540
Class DEC	85,494.157
Class DEH	191,902.076
Class DU	200,758.986
Class DUP	29,303.506
Class IEC	20,139,050.306
Class IEH	2,321,053.705
Class IEP	74.000
Class IGC	616.000
Class IGH	1,316,034.462
Class IKH	80,378.000
Class INH	785.000
Class IU	223,514.040
Class IUP	281,149.363
Class NEC	497,863.239
Class NEH	175,426.357
Class NGC	42,916,981.018
Class NGH	2,867,553.986
Class NU	2,004,371.566
Class NUP	119,344.000
Class XEH	84.000
Class XFH	92.000
Class XGH	9,838,737.914
Class XU	100.000
Class XVC	145.0000
Class ZEH	5,515,683.646
Class ZFH	93.000
Class ZGH	18,129.173
Class ZU	397,273.380

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		
		834,125,305
Income		
Dividends, net	2	869,365
Interest on bonds, net	2	16,735,463
Bank interest	2	434,152
Interest income on swaps		1,006,478
Interest income on futures contracts		180,545
Other income		252
Total income		19,226,255
Expenses		
Asset management fees	5	(1,415,596)
Bank interest	2	(53,237)
Interest expense on swaps		(1,346,038)
Interest expense on futures contracts		(274,964)
Operating expenses	3, 5	(501,697)
Total expenses		(3,591,532)
Net income from investments		
		15,634,723
Net realised (loss) on sales of investments		(9,578,987)
Net realised gain on swaps		1,113,732
Net realised gain on forward currency exchange contracts		10,817,251
Net realised gain on futures contracts		526,254
Net realised (loss) on foreign exchange		(7,585,634)
Net realised (loss)		(4,707,384)
Change in net unrealised (loss) on investments		(41,942,925)
Change in net unrealised (loss) on swaps		(1,398,593)
Change in net unrealised (loss) on forward currency exchange contracts		(12,565,872)
Change in net unrealised gain on futures contracts		2,248,100
Net change in unrealised (loss)		(53,659,290)
Net (decrease) in net assets as a result of operations		(42,731,951)
Movements in capital		
Subscriptions of shares		226,717,327
Redemptions of shares		(51,299,909)
Dividends	7	(13,279,639)
Total movements in capital		162,137,779
Net assets at the end of the period		953,531,133

TOTAL NET ASSET VALUE

USD	September 30, 2023	March 31, 2023	March 31, 2022
	953,531,133	834,125,305	512,857,786

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, 2023	March 31, 2023	March 31, 2022
Class AEC	8.2646 ¹	8.7274 ¹	9.8883 ¹
Class AEH	10.0011 ¹	10.3414 ¹	11.3032 ¹
Class AKH	100.9444 ²	104.4023 ²	113.5556 ²
Class ANH	9.0854 ³	9.3808 ³	10.1321 ³
Class AU	11.8071	12.0789	12.8471
Class AUP	9.8563	10.2933	11.3413
Class DEC	7.4255 ¹	7.8703 ¹	8.9807 ¹
Class DEH	9.4286 ¹	9.7853 ¹	10.7729 ¹
Class DU	10.1338	10.4059	11.1512
Class DUP	8.6209	9.0388	10.0429
Class IEC	8.1657 ¹	8.6087 ¹	9.7281 ¹
Class IEH	10.3200 ¹	10.6546 ¹	11.6146 ¹
Class IEP	10.1763 ¹	10.3441 ¹	11.0997 ¹
Class IGC	8.5952 ⁴	8.9969 ⁴	10.0201 ⁴
Class IGH	11.2771 ⁴	11.5557 ⁴	12.4075 ⁴
Class IKH	104.0829 ²	107.4977 ²	116.6619 ²
Class INH	9.1815 ³	9.4739 ³	10.2127 ³
Class IU	12.1762	12.4379	13.1938
Class IUP	9.1893	9.5805	10.5391
Class NEC	8.2563 ¹	8.6991 ¹	9.8160 ¹
Class NEH	9.4062 ¹	9.7048 ¹	10.5687 ¹
Class NGC	8.4471 ⁴	8.8347 ⁴	9.8219 ⁴
Class NGH	9.9686 ⁴	10.2097 ⁴	10.9467 ⁴
Class NU	10.6209	10.8438	11.4874
Class NUP	9.2779	9.6764	10.6244
Class XEH	8.3353 ¹	8.5918 ¹	9.3311 ¹
Class XFH	8.1595 ⁵	8.4935 ⁵	9.2943 ⁵
Class XGH	9.8872 ⁴	10.1116 ⁴	10.8105 ⁴
Class XU	8.7891	8.9631	9.4664
Class XVC ⁶	9.8651 ⁶	—	—
Class ZEH	9.4630 ¹	9.7722 ¹	10.6577 ¹
Class ZFH	8.0346 ⁵	8.3827 ⁵	9.2148 ⁵
Class ZGH	11.2389 ⁴	11.5218 ⁴	12.3692 ⁴
Class ZU	12.1504	12.4147	13.1713

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.

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

^{*}See note 1.

Threadneedle (Lux) - European Corporate Bond

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 EUR
Assets		
Investment portfolio at market value	2	75,233,851
Cash at bank	2	1,496,008
Subscriptions receivable		40,808
Interest receivable on swaps	2	7,937
Interest and dividends receivable, net		849,091
Net unrealised gain on futures contracts	2, 11	50,555
Other assets		6,388
Total assets		77,684,638
Liabilities		
Payable for investments purchased		(558,424)
Redemptions payable		(1)
Interest payable on swaps	2	(13,307)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(204,208)
Net unrealised (loss) on swaps	2, 10	(189,819)
Asset management fees payable	5	(19,015)
Other liabilities		(5,959)
Total liabilities		(990,733)
Total net assets		76,693,905

NUMBER OF SHARES OUTSTANDING

Class AE	109,010.965
Class ANH	825.000
Class IE	618,838.167
Class IEP	535,456.801
Class INH	817.000
Class NE	95.000
Class NEP	95.000
Class XE	84.000
Class XFH	92.000
Class XGH	72.000
Class XUH	100.000
Class ZE	10,456.091
Class ZFH	175,485.000
Class 1E	5,895,446.145
Class 1G	131,768.395
Class 2E	2,138,298.351
Class 2G	69.000
Class 3G	376,185.962
Class 4E	77.000
Class 4G	3,046,852.436
Class 8E	332,824.953
Class 8G	140,237.899
Class 9G	70.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to September 30, 2023

	Notes	2023 EUR
Net assets at the beginning of the period		80,133,403
Income		
Interest on bonds, net	2	1,000,207
Bank interest	2	11,226
Interest income on swaps		135,104
Interest income on futures contracts		8,277
Other income		1
Total income		1,154,815
Expenses		
Asset management fees	5	(125,376)
Interest expense on swaps		(236,843)
Interest expense on futures contracts		(6,020)
Operating expenses	3, 5	(38,818)
Total expenses		(407,057)
Net income from investments		747,758
Net realised (loss) on sales of investments		(1,653,919)
Net realised gain on swaps		21,142
Net realised (loss) on forward currency exchange contracts		(159,011)
Net realised gain on futures contracts		144,646
Net realised gain on foreign exchange		78,018
Net realised (loss)		(1,569,124)
Change in net unrealised gain on investments		1,763,937
Change in net unrealised (loss) on swaps		(99,416)
Change in net unrealised (loss) on forward currency exchange contracts		(286,692)
Change in net unrealised gain on futures contracts		155,829
Net change in unrealised gain		1,533,658
Net increase in net assets as a result of operations		712,292
Movements in capital		
Subscriptions of shares		4,760,683
Redemptions of shares		(8,846,612)
Dividends	7	(65,861)
Total movements in capital		(4,151,790)
Net assets at the end of the period		76,693,905

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
EUR	76,693,905	80,133,403	127,675,204

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, 2023	March 31, 2023	March 31, 2022
Class AE	9.3402	9.2779	10.1243
Class ANH	9.1803 ¹	9.1104 ¹	9.8409 ¹
Class IE	9.5894	9.5112	10.3374
Class IEP	8.3002	8.3544	9.2711
Class INH	9.3573 ¹	9.2841 ¹	9.9943 ¹
Class NE [#]	9.9637	—	—
Class NEP [#]	9.9637	—	—
Class XE	8.9157	8.8344	9.5748
Class XFH	8.7137 ²	8.7183 ²	9.5292 ²
Class XGH	9.1893 ³	9.0433 ³	9.6585 ³
Class XUH	9.3317 ⁴	9.1567 ⁴	9.6777 ⁴
Class ZE	9.5193	9.4441	10.2805
Class ZFH	8.5831 ²	8.5999 ²	9.4512 ²
Class 1E	1.2684	1.2624	1.3811
Class 1G	1.0127 ³	1.0210 ³	1.0743 ³
Class 2E	9.5918	9.5174	10.3490
Class 2G	9.2329 ³	9.2882 ³	9.7243 ³
Class 3G	1.1492 ³	1.1557 ³	1.2099 ³
Class 4E	9.7514	9.6587	10.4502
Class 4G	9.7463 ³	9.7717 ³	10.1679 ³
Class 8E	1.6059	1.5938	1.7338
Class 8G	1.3946 ³	1.4020 ³	1.4667 ³
Class 9G	9.2061 ³	9.2626 ³	9.7021 ³

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

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

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

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

[#]See note 1.

Threadneedle (Lux) - European High Yield Bond

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 EUR
Assets		
Investment portfolio at market value	2	336,773,066
Cash at bank	2	6,958,528
Receivable for investments sold		2,600,660
Subscriptions receivable		48,771
Interest and dividends receivable, net		4,886,462
Net unrealised gain on forward currency exchange contracts	2, 9	648,148
Net unrealised gain on futures contracts	2, 11	20,898
Total assets		351,936,533
Liabilities		
Payable for investments purchased		(5,882,721)
Redemptions payable		(9,680,679)
Asset management fees payable	5	(229,851)
Other liabilities		(40,710)
Total liabilities		(15,833,961)
Total net assets		336,102,572

NUMBER OF SHARES OUTSTANDING

Class AE	342.253
Class AKH	81.000
Class ANH	807.000
Class IE	5,328,587.087
Class IEP	5,525,339.199
Class IKH	80.000
Class INH	798.000
Class XE	77.000
Class ZE	38,985.677
Class ZEP	120,094.000
Class 1E	11,458,547.148
Class 1EP	974,011.443
Class 1G	124,695.199
Class 1GP	3,299.857
Class 1UT	119,164.536
Class 2E	30,299.719
Class 2EP	2,884.000
Class 2FH	83.000
Class 2G	68.000
Class 2GP	75.000
Class 3E	2,466,982.859
Class 3EP	1,652,020.683
Class 3FC	6,523.913
Class 3FH	27,927.294
Class 3G	766,013.387
Class 3GP	31,262.025
Class 4E	73.000
Class 4G	65.000
Class 8E	1,686,221.325
Class 8EP	3,472,234.874
Class 8FH	2,926.428
Class 8G	9,043.481
Class 8GP	5,021.867
Class 9E	455,027.353
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, 2023 to September 30, 2023

	Notes	2023 EUR
Net assets at the beginning of the period		402,768,661
Income		
Dividends, net	2	1,247
Interest on bonds, net	2	8,146,673
Bank interest	2	33,174
Interest income on futures contracts		8,474
Other income		240
Total income		8,189,808
Expenses		
Asset management fees	5	(1,508,813)
Bank interest	2	(1,246)
Interest expense on futures contracts		(6,398)
Operating expenses	3, 5	(257,604)
Total expenses		(1,774,061)
Net income from investments		6,415,747
Net realised (loss) on sales of investments		(8,254,253)
Net realised (loss) on forward currency exchange contracts		(2,786,182)
Net realised gain on futures contracts		37,425
Net realised gain on foreign exchange		319,919
Net realised (loss)		(10,683,091)
Change in net unrealised gain on investments		12,044,366
Change in net unrealised gain on forward currency exchange contracts		1,129,921
Change in net unrealised gain on futures contracts		101,666
Net change in unrealised gain		13,275,953
Net increase in net assets as a result of operations		9,008,609
Movements in capital		
Subscriptions of shares		21,680,929
Redemptions of shares		(97,333,504)
Dividends	7	(22,123)
Total movements in capital		(75,674,698)
Net assets at the end of the period		336,102,572

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
EUR	336,102,572	402,768,661	437,563,292

Threadneedle (Lux) - European High Yield Bond

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AE	10.3437	10.1138	10.7825
Class AKH	97.3526 ¹	95.0769 ¹	101.0117 ¹
Class ANH	9.9319 ²	9.6834 ²	10.2186 ²
Class IE	10.5016	10.2265	10.8198
Class IEP	8.6718	8.4447	9.3088
Class IKH	100.1913 ¹	97.5060 ¹	102.8317 ¹
Class INH	10.2227 ²	9.9336 ²	10.4003 ²
Class XE	10.3256	10.0295	10.5517
Class ZE	10.4647	10.1957	10.7962
Class ZEP	8.6419	8.4197	9.2891
Class 1E	10.1987	9.9677	10.6162
Class 1EP	8.4201	8.2294	9.1329
Class 1G	9.8322 ³	9.7341 ³	9.9707 ³
Class 1GP	8.1410 ³	8.0597 ³	8.6028 ³
Class 1UT	9.1478 ⁴	9.0587 ⁴	9.8080 ⁴
Class 2E	10.4924	10.2262	10.8306
Class 2EP	8.6953	8.4747	9.3488
Class 2FH	10.1555 ⁵	10.0034 ⁵	10.6851 ⁵
Class 2G	10.1013 ³	9.9771 ³	10.1723 ³
Class 2GP	8.4016 ³	8.2855 ³	8.7869 ³
Class 3E	10.5217	10.2522	10.8528
Class 3EP	8.7534	8.5292	9.4075
Class 3FC	8.4426 ⁵	8.3106 ⁵	9.2459 ⁵
Class 3FH	10.1862 ⁵	10.0264 ⁵	10.7045 ⁵
Class 3G	10.1428 ³	10.0112 ³	10.1921 ³
Class 3GP	8.3349 ³	8.2268 ³	8.7267 ³
Class 4E	10.9007	10.5853	11.1273
Class 4G	10.7461 ³	10.5718 ³	10.6900 ³
Class 8E	10.4707	10.2071	10.8147
Class 8EP	8.6856	8.4670	9.3469
Class 8FH	10.1368 ⁵	9.9839 ⁵	10.6685 ⁵
Class 8G	10.0966 ³	9.9700 ³	10.1593 ³
Class 8GP	8.3565 ³	8.2518 ³	8.7611 ³
Class 9E	10.5439	10.2702	10.8653
Class 9EP	8.7755	8.5477	9.4214
Class 9FC	8.5387 ⁵	8.4020 ⁵	9.3284 ⁵
Class 9FH	10.2311 ⁵	10.0637 ⁵	10.7239 ⁵
Class 9G	10.1873 ³	10.0498 ³	10.2232 ³
Class 9GP	8.4388 ³	8.3237 ³	8.8161 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, 2023

	Notes	2023 EUR
Assets		
Investment portfolio at market value	2	62,909,383
Cash at bank	2	3,657,235
Subscriptions receivable		22,832
Interest and dividends receivable, net		813,725
Total assets		67,403,175
Liabilities		
Payable for investments purchased		(478,688)
Redemptions payable		(33,873)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(37,599)
Asset management fees payable	5	(14,722)
Other liabilities		(5,325)
Total liabilities		(570,207)
Total net assets		66,832,968

NUMBER OF SHARES OUTSTANDING

Class AE	8,608.194
Class AEP	14,828.250
Class AKH	82.000
Class ANH	82.000
Class IE	346,278.117
Class IEP	80,700.000
Class IGC	8.000
Class IGH	7.000
Class IKH	82.000
Class INH	816.000
Class XE	8.000
Class XGC	50,662.801
Class XGH	113,573.645
Class ZE	8.200

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AE	104.2880	101.8726	102.3925
Class AEP	90.8786	88.7739	92.7591
Class AKH	105.0784 ¹	102.7200 ¹	102.9071 ¹
Class ANH	107.7914 ²	105.2758 ²	104.6701 ²
Class IE	106.0567	103.3939	103.5067
Class IEP	92.4619	90.1405	93.8051
Class IGC	96.3505 ³	93.3526 ³	95.6430 ³
Class IGH	109.9179 ³	106.5129 ³	105.1039 ³
Class IKH	106.2511 ¹	103.6474 ¹	103.4243 ¹
Class INH	10.8517 ²	10.5733 ²	10.4750 ²
Class XE	107.8050	104.9403	104.6355
Class XGC	97.8274 ³	94.5441 ³	96.4461 ³
Class XGH	112.1259 ³	108.3422 ³	106.2932 ³
Class ZE	105.6866	103.1073	103.3293

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, 2023 to September 30, 2023

	Notes	2023 EUR
Net assets at the beginning of the period		
		70,004,869
Income		
Interest on bonds, net	2	1,415,147
Bank interest	2	7,151
Other income		16
Total income		1,422,314
Expenses		
Asset management fees	5	(87,562)
Bank interest	2	(1,532)
Operating expenses	3, 5	(34,910)
Total expenses		(124,004)
Net income from investments		1,298,310
Net realised (loss) on sales of investments		(537,776)
Net realised gain on forward currency exchange contracts		345,316
Net realised gain on foreign exchange		61,557
Net realised (loss)		(130,903)
Change in net unrealised gain on investments		1,342,866
Change in net unrealised (loss) on forward currency exchange contracts		(72,074)
Net change in unrealised gain		1,270,792
Net increase in net assets as a result of operations		2,438,199
Movements in capital		
Subscriptions of shares		6,293,918
Redemptions of shares		(11,904,018)
Total movements in capital		(5,610,100)
Net assets at the end of the period		66,832,968

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
EUR	66,832,968	70,004,869	108,281,110

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

Threadneedle (Lux) - European Social Bond

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 EUR
Assets		
Investment portfolio at market value	2	402,299,547
Cash at bank	2	5,531,754
Receivable for investments sold		394,622
Subscriptions receivable		495,217
Interest and dividends receivable, net		3,746,358
Net unrealised gain on futures contracts	2, 11	392,610
Other assets		555
Total assets		412,860,663
Liabilities		
Payable for investments purchased		(4,594,838)
Redemptions payable		(504,773)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(576,496)
Asset management fees payable	5	(100,799)
Other liabilities		(38,638)
Total liabilities		(5,815,544)
Total net assets		407,045,119

NUMBER OF SHARES OUTSTANDING

Class AE	4,021,923.955
Class AEP	2,436.000
Class AFH	38,333.000
Class AKH	86.000
Class ANH	861.000
Class ASC	100.000
Class ASH	100.000
Class AUC	100.000
Class AUH	100.000
Class ID	22,738,015.068
Class IE	5,915,628.713
Class IEP	2,569,191.013
Class IFH	2,654,626.000
Class IGH	73.000
Class IKH	85.000
Class INH	839.000
Class ISC	100.000
Class ISH	100.000
Class IUC	75,457.212
Class IUH	100.000
Class LE	3,253,653.783
Class NEP	118,891.789
Class ZD	11,948,982.912
Class ZE	2,383,762.560
Class ZEP	579,318.140
Class ZFH	3,489.000
Class ZGC	6,382,135.133
Class ZGH	774,871.462
Class ZUH	100.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to September 30, 2023

	Notes	2023 EUR
Net assets at the beginning of the period		354,723,612
Income		
Interest on bonds, net	2	3,685,608
Bank interest	2	17,245
Interest income on futures contracts		115,458
Other income		124
Total income		3,818,435
Expenses		
Asset management fees	5	(594,258)
Bank interest	2	(4,457)
Interest expense on futures contracts		(91,005)
Operating expenses	3, 5	(228,353)
Total expenses		(918,073)
Net income from investments		2,900,362
Net realised (loss) on sales of investments		(5,269,522)
Net realised gain on forward currency exchange contracts		1,519,603
Net realised gain on futures contracts		727,421
Net realised (loss) on foreign exchange contracts		(171,221)
Net realised (loss)		(3,193,719)
Change in net unrealised gain on investments		1,948,305
Change in net unrealised (loss) on forward currency exchange contracts		(935,056)
Change in net unrealised gain on futures contracts		1,093,232
Net change in unrealised gain		2,106,481
Net increase in net assets as a result of operations		1,813,124
Movements in capital		
Subscriptions of shares		79,129,118
Redemptions of shares		(26,749,619)
Dividends	7	(1,871,116)
Total movements in capital		50,508,383
Net assets at the end of the period		407,045,119

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
EUR	407,045,119	354,723,612	397,016,310

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, 2023	March 31, 2023	March 31, 2022
Class AE	8.4970	8.4945	9.3388
Class AEP	8.1565	8.2347	9.1831
Class AFH	8.3238 ¹	8.4045 ¹	9.3172 ¹
Class AKH	85.5266 ²	85.5720 ²	93.6342 ²
Class ANH	8.7103 ³	8.6990 ³	9.4392 ³
Class ASC	8.4270 ⁴	8.4958 ⁴	9.3030 ⁴
Class ASH	8.7503 ⁴	8.7327 ⁴	9.4156 ⁴
Class AUC	8.5544 ⁵	8.5577 ⁵	9.3072 ⁵
Class AUH	8.8753 ⁵	8.7920 ⁵	9.4257 ⁵
Class ID	8.6497 ⁶	8.6319 ⁶	9.4617 ⁶
Class IE	9.1986	9.1890	10.0871
Class IEP	8.4267	8.5025	9.4700
Class IFH	8.7714 ¹	8.8540 ¹	9.8039 ¹
Class IGH	8.7671 ⁷	8.7057 ⁷	9.4189 ⁷
Class IKH	86.6857 ²	86.7033 ²	94.8504 ²
Class INH	8.9446 ³	8.9315 ³	9.6877 ³
Class ISC	8.4780 ⁴	8.5268 ⁴	9.3048 ⁴
Class ISH	8.7870 ⁴	8.7507 ⁴	9.4173 ⁴
Class IUC	8.5712 ⁵	8.5688 ⁵	9.3112 ⁵
Class IUH	8.8934 ⁵	8.8069 ⁵	9.4334 ⁵
Class LE	9.2272	9.2177	10.1185
Class NEP	849.7118	857.1354	954.3554
Class ZD	8.6305 ⁶	8.6148 ⁶	9.4477 ⁶
Class ZE	9.1641	9.1569	10.0568
Class ZEP	8.3795	8.4565	9.4219
Class ZFH	8.7528 ¹	8.8373 ¹	9.7912 ¹
Class ZGC	8.9004 ⁷	8.9178 ⁷	9.7886 ⁷
Class ZGH	9.3250 ⁷	9.2550 ⁷	10.0164 ⁷
Class ZUH	9.1139 ⁵	9.0273 ⁵	9.6718 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, 2023

	Notes	2023 EUR
Assets		
Investment portfolio at market value	2	122,253,592
Cash at bank	2	7,200,354
Receivable for investments sold		2,196,417
Subscriptions receivable		121,541
Interest receivable on swaps	2	21,605
Interest and dividends receivable, net		1,473,108
Net unrealised gain on forward currency exchange contracts	2, 9	4,236
Net unrealised gain on futures contracts	2, 11	370,351
Total assets		133,641,204
Liabilities		
Payable for investments purchased		(4,618,550)
Redemptions payable		(277,371)
Interest payable on swaps	2	(32,453)
Net unrealised (loss) on swaps	2, 10	(324,937)
Asset management fees payable	5	(96,368)
Other liabilities		(18,066)
Total liabilities		(5,367,745)
Total net assets		128,273,459

NUMBER OF SHARES OUTSTANDING

Class AE	1,846,096.039
Class AEP	691,429.042
Class AKH	81.000
Class ANH	802.000
Class AUH	1,916.000
Class DE	948,775.996
Class DEP	1,317,867.825
Class DUH	87.000
Class IE	1,066,204.303
Class INH	792.000
Class ZE	85.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AE	28.0092	27.7961	30.0762
Class AEP	12.8022	12.9611	14.5050
Class AKH	95.6286 ¹	95.0129 ¹	102.4839 ¹
Class ANH	9.8109 ²	9.7316 ²	10.4094 ²
Class AUH	10.9479 ³	10.7647 ³	11.3753 ³
Class DE	25.8941	25.7676	28.0352
Class DEP	9.4724	9.6172	10.8231
Class DUH	10.6266 ³	10.4683 ³	11.1164 ³
Class IE	28.7368	28.4329	30.5812
Class INH	10.0847 ²	9.9751 ²	10.6102 ²
Class ZE	9.0756	8.9875	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, 2023 to September 30, 2023

	Notes	2023 EUR
Net assets at the beginning of the period		136,031,975
Income		
Interest on bonds, net	2	2,415,624
Bank interest	2	72,951
Interest income on swaps		328,282
Interest income on futures contracts		59,697
Other income		73
Total income		2,876,627
Expenses		
Asset management fees	5	(614,961)
Interest expense on swaps		(616,726)
Interest expense on futures contracts		(94,721)
Operating expenses	3, 5	(115,336)
Total expenses		(1,441,744)
Net income from investments		1,434,883
Net realised (loss) on sales of investments		(2,829,372)
Net realised (loss) on swaps		(102,186)
Net realised (loss) on forward currency exchange contracts		(1,051,887)
Net realised (loss) on futures contracts		(675,015)
Net realised gain on foreign exchange		32,379
Net realised (loss)		(4,626,081)
Change in net unrealised gain on investments		2,767,475
Change in net unrealised (loss) on swaps		(41,970)
Change in net unrealised gain on forward currency exchange contracts		86,116
Change in net unrealised gain on futures contracts		1,401,177
Net change in unrealised gain		4,212,798
Net increase in net assets as a result of operations		1,021,600
Movements in capital		
Subscriptions of shares		5,624,281
Redemptions of shares		(13,968,835)
Dividends	7	(435,562)
Total movements in capital		(8,780,116)
Net assets at the end of the period		128,273,459

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
EUR	128,273,459	136,031,975	186,513,439

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, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	33,254,959
Cash at bank	2	3,221,298
Receivable for investments sold		153,890
Subscriptions receivable		18,445
Interest and dividends receivable, net		406,249
Other assets		260
Total assets		37,055,101
Liabilities		
Redemptions payable		(41,610)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(402,958)
Asset management fees payable	5	(32,213)
Other liabilities		(4,770)
Total liabilities		(481,551)
Total net assets		36,573,550

NUMBER OF SHARES OUTSTANDING

Class AEC	549,593.185
Class AEH	231,251.246
Class AKH	80.000
Class ANH	792.000
Class ASH	7,748.647
Class AU	91,260.842
Class AUP	694,602.142
Class DEC	39,015.582
Class DEH	121,240.188
Class DU	161,906.709
Class IEC	280,086.000
Class IEH	408,917.421
Class IU	3,906.260
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, 2023	March 31, 2023	March 31, 2022
Class AEC	9.8868 ¹	10.2032 ¹	11.3376 ¹
Class AEH	19.2282 ¹	19.3369 ¹	20.5319 ¹
Class AKH	91.3629 ²	91.8018 ²	96.8799 ²
Class ANH	9.3584 ³	9.3874 ³	9.8352 ³
Class ASH	13.1636 ⁴	13.2054 ⁴	13.7388 ⁴
Class AU	21.2771	21.1802	21.9017
Class AUP	6.6478	6.7900	7.3555
Class DEC	7.1481 ¹	7.3807 ¹	8.2123 ¹
Class DEH	14.7264 ¹	14.8160 ¹	15.7465 ¹
Class DU	16.5392	16.4720	17.0502
Class IEC	7.6051 ¹	7.8180 ¹	8.6232 ¹
Class IEH	27.6613 ¹	27.6949 ¹	29.1681 ¹
Class IU	11.0316	10.9376	11.2198
Class W	29.3167	29.1323	30.0194
Class WEH	18.9608 ¹	19.0279 ¹	20.1302 ¹
Class XUP	9.6671	9.7987	10.5075
Class ZU	9.0101	8.9259	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, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		
		38,590,481
Income		
Dividends, net	2	65,982
Interest on bonds, net	2	830,085
Bank interest	2	82,189
Other income		12
Total income		978,268
Expenses		
Asset management fees	5	(209,518)
Bank interest	2	(1,588)
Operating expenses	3, 5	(31,003)
Total expenses		(242,109)
Net income from investments		
		736,159
Net realised (loss) on sales of investments		(824,721)
Net realised (loss) on forward currency exchange contracts		(286,621)
Net realised (loss) on foreign exchange		(8,610)
Net realised (loss)		(1,119,952)
Change in net unrealised gain on investments		340,883
Change in net unrealised (loss) on forward currency exchange contracts		(713,182)
Net change in unrealised (loss)		(372,299)
Net (decrease) in net assets as a result of operations		(756,092)
Movements in capital		
Subscriptions of shares		1,238,294
Redemptions of shares		(2,154,244)
Dividends	7	(344,889)
Total movements in capital		(1,260,839)
Net assets at the end of the period		36,573,550

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2022	March 31, 2021
USD	36,573,550	38,590,481	40,997,023

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

Threadneedle (Lux) - Emerging Market Debt

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	24,524,094
Cash at bank	2	520,237
Receivable for investments sold		136,624
Subscriptions receivable		665
Interest and dividends receivable, net		354,594
Net unrealised gain on forward currency exchange contracts	2, 9	12,326
Total assets		25,548,540
Liabilities		
Redemptions payable		(7,266)
Asset management fees payable	5	(28,025)
Other liabilities		(4,144)
Total liabilities		(39,435)
Total net assets		25,509,105

NUMBER OF SHARES OUTSTANDING

Class AEC	45,132.550
Class AEH	13,260.391
Class AKH	82.000
Class ANH	818.000
Class ASH	2,362.302
Class AU	45,276.940
Class AUP	2,333,327.047
Class DEH	33,388.025
Class DU	12,315.260
Class IEH	8,877.747
Class IU	89.000
Class SU	468.170
Class SUP	39,273.259
Class W	4,779.568
Class XUP	89.000
Class ZU	76.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AEC	6.5615 ¹	6.9476 ¹	8.0881 ¹
Class AEH	21.7128 ¹	22.3440 ¹	24.6916 ¹
Class AKH	81.8091 ²	84.1314 ²	92.6360 ²
Class ANH	8.3574 ³	8.5857 ³	9.3882 ³
Class ASH	10.5810 ⁴	10.8469 ⁴	11.7200 ⁴
Class AU	67.5310	68.7292	73.6637
Class AUP	8.4947	8.8962	10.0463
Class DEH	16.1030 ¹	16.5765 ¹	18.3325 ¹
Class DU	47.9043	48.7787	52.3331
Class IEH	24.2382 ¹	24.8419 ¹	27.2289 ¹
Class IU	9.4255	9.5573	10.1566
Class SU	27.0174	27.5181	29.5378
Class SUP	8.1370	8.5265	9.6466
Class W	56.7011	57.6066	61.5266
Class XUP	8.4715	8.8010	9.8204
Class ZU	11.0242	11.1655	11.8658

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, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		30,398,565
Income		
Dividends, net	2	33,464
Interest on bonds, net	2	718,899
Bank interest	2	22,751
Other income		11
Total income		775,125
Expenses		
Asset management fees	5	(183,904)
Operating expenses	3, 5	(27,198)
Total expenses		(211,102)
Net income from investments		564,023
Net realised (loss) on sales of investments		(804,637)
Net realised (loss) on forward currency exchange contracts		(80,715)
Net realised (loss) on futures contracts		(26)
Net realised (loss) on foreign exchange		(1,283)
Net realised (loss)		(886,661)
Change in net unrealised (loss) on investments		(184,358)
Change in net unrealised (loss) on forward currency exchange contracts		(2,233)
Net change in unrealised (loss)		(186,591)
Net (decrease) in net assets as a result of operations		(509,229)
Movements in capital		
Subscriptions of shares		3,425,201
Redemptions of shares		(7,184,200)
Dividends	7	(621,232)
Total movements in capital		(4,380,231)
Net assets at the end of the period		25,509,105

TOTAL NET ASSET VALUE

USD	September 30, 2023	March 31, 2023	March 31, 2022
	25,509,105	30,398,565	35,175,906

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, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	50,633,902
Cash at bank	2	2,843,926
Subscriptions receivable		432
Interest and dividends receivable, net		672,899
Other assets		285
Total assets		54,151,444
Liabilities		
Redemptions payable		(68,118)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(343,382)
Net unrealised (loss) on futures contracts	2, 11	(1,561)
Asset management fees payable	5	(35,601)
Other liabilities		(6,612)
Total liabilities		(455,274)
Total net assets		53,696,170

NUMBER OF SHARES OUTSTANDING

Class AEC	2,796,078.428
Class AEH	202,119.146
Class AKH	85.000
Class ANH	835.000
Class ASC	38,888.194
Class ASH	13,302.932
Class AU	279,736.087
Class AUP	1,196,663.285
Class DEH	75,951.566
Class DU	110,183.827
Class IE	188,156.082
Class IEH	566,147.431
Class XU	1,221,251.433
Class XUP	184,900.129
Class ZEH	7,869.000
Class ZU	100.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AEC	4.0931 ¹	4.1720 ¹	4.6270 ¹
Class AEH	13.3182 ¹	13.2333 ¹	13.9674 ¹
Class AKH	87.6272 ²	87.0471 ²	91.6130 ²
Class ANH	9.0271 ³	8.9568 ³	9.3476 ³
Class ASC	5.7387 ⁴	5.8342 ⁴	6.3399 ⁴
Class ASH	10.2756 ⁴	10.1810 ⁴	10.5249 ⁴
Class AU	16.9306	16.6480	17.1041
Class AUP	4.5525	4.5925	4.9572
Class DEH	10.3369 ¹	10.2791 ¹	10.8662 ¹
Class DU	13.1284	12.9190	13.2928
Class IE	10.1309 ¹	9.6716 ¹	9.6301 ¹
Class IEH	15.4973 ¹	15.3381 ¹	16.0698 ¹
Class XU	10.7346	10.4820	10.6176
Class XUP	8.1219	8.1382	8.6646
Class ZEH	9.9415 ¹	9.8420 ¹	10.3126 ¹
Class ZU	9.2001	9.0109	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, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		59,926,863
Income		
Dividends, net	2	82,172
Interest on bonds, net	2	1,325,300
Bank interest	2	62,291
Interest income on futures contracts		14,090
Other income		35
Total income		1,483,888
Expenses		
Asset management fees	5	(229,135)
Bank interest	2	(1,477)
Interest expense on futures contracts		(12,875)
Operating expenses	3, 5	(43,413)
Total expenses		(286,900)
Net income from investments		1,196,988
Net realised (loss) on sales of investments		(1,550,095)
Net realised (loss) on forward currency exchange contracts		(302,389)
Net realised (loss) on futures contracts		(50,627)
Net realised gain on foreign exchange		8,070
Net realised (loss)		(1,895,041)
Change in net unrealised gain on investments		1,537,192
Change in net unrealised (loss) on forward currency exchange contracts		(636,341)
Change in net unrealised (loss) on futures contracts		(45,514)
Net change in unrealised gain		855,337
Net increase in net assets as a result of operations		157,284
Movements in capital		
Subscriptions of shares		1,637,609
Redemptions of shares		(7,521,005)
Dividends	7	(504,581)
Total movements in capital		(6,387,977)
Net assets at the end of the period		53,696,170

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
USD	53,696,170	59,926,863	91,108,424

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, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	119,016,604
Cash at bank	2	4,667,041
Subscriptions receivable		15,247
Interest and dividends receivable, net		2,064,281
Total assets		125,763,173
Liabilities		
Payable for investments purchased		(805,119)
Redemptions payable		(8,373)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(947,223)
Asset management fees payable	5	(59,403)
Other liabilities		(10,621)
Total liabilities		(1,830,739)
Total net assets		123,932,434

NUMBER OF SHARES OUTSTANDING

Class AEC	7,372.315
Class AEH	13,779.949
Class AKH	80.000
Class ANH	802.000
Class ASH	34,577.655
Class AU	87,284.172
Class AUP	200,734.788
Class DEC	11,113.675
Class DEH	16,084.246
Class DU	33,346.098
Class IEC	92.000
Class IEH	1,899,106.805
Class IKH	79.000
Class INH	789.000
Class ISC	503,383.864
Class IU	4,420,994.297
Class TEH	5,146.558
Class XUP	90.000
Class ZFH	82.000
Class ZGH	58.000
Class ZU	6,851.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		119,687,856
Income		
Interest on bonds, net	2	3,652,627
Bank interest	2	112,314
Total income		3,764,941
Expenses		
Asset management fees	5	(368,933)
Bank interest	2	(3,668)
Operating expenses	3, 5	(65,730)
Total expenses		(438,331)
Net income from investments		3,326,610
Net realised (loss) on sales of investments		(622,942)
Net realised (loss) on forward currency exchange contracts		(747,708)
Net realised (loss) on foreign exchange		(7,353)
Net realised (loss)		(1,378,003)
Change in net unrealised (loss) on investments		(1,050,117)
Change in net unrealised (loss) on forward currency exchange contracts		(1,674,943)
Net change in unrealised (loss)		(2,725,060)
Net (decrease) in net assets as a result of operations		(776,453)
Movements in capital		
Subscriptions of shares		10,447,900
Redemptions of shares		(5,267,795)
Dividends	7	(159,074)
Total movements in capital		5,021,031
Net assets at the end of the period		123,932,434

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
USD	123,932,434	119,687,856	176,111,653

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, 2023	March 31, 2023	March 31, 2022
Class AEC	10.0040 ¹	10.3123 ¹	11.6239 ¹
Class AEH	30.0173 ¹	30.0326 ¹	32.0422 ¹
Class AKH	96.3564 ²	96.4111 ²	102.5833 ²
Class ANH	9.7858 ³	9.7797 ³	10.3445 ³
Class ASH	14.5063 ⁴	14.4742 ⁴	15.1131 ⁴
Class AU	36.9517	36.5811	37.8984
Class AUP	11.2516	11.4723	12.5588
Class DEC	7.5198 ¹	7.7584 ¹	8.7567 ¹
Class DEH	21.5180 ¹	21.5485 ¹	23.0395 ¹
Class DU	26.4407	26.2017	27.1995
Class IEC	7.4768 ¹	7.6761 ¹	8.5796 ¹
Class IEH	30.4580 ¹	30.3547 ¹	32.1076 ¹
Class IKH	99.7930 ²	99.5072 ²	104.9731 ²
Class INH	10.1516 ³	10.1091 ³	10.5900 ³
Class ISC	8.3694 ⁴	8.5672 ⁴	9.3701 ⁴
Class IU	11.7037	11.5402	11.8564
Class TEH	10.8727 ¹	10.8358 ¹	11.4601 ¹
Class XUP	9.5244	9.6526	10.4751
Class ZFH	10.1409 ⁵	10.2174 ⁵	10.8909 ⁵
Class ZGH	11.7128 ⁶	11.5898 ⁶	12.0954 ⁶
Class ZU	13.6078	13.4244	13.8130

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.

Threadneedle (Lux) - Flexible Asian Bond

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	33,413,229
Cash at bank	2	339,805
Term deposits	2, 19	1,236,341
Subscriptions receivable		707
Interest and dividends receivable, net		366,140
Other assets		277
Total assets		35,356,499
Liabilities		
Redemptions payable		(36,426)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(227,880)
Asset management fees payable	5	(10,216)
Other liabilities		(3,554)
Total liabilities		(278,076)
Total net assets		35,078,423

NUMBER OF SHARES OUTSTANDING

Class AEH	87,279.782
Class AKH	82.000
Class AS	1,534.588
Class ASC	5,715.492
Class ASH	40,961.628
Class AU	92,306.146
Class AUP	477,370.859
Class AVC	100.000
Class AVH	100.000
Class DEH	54,135.624
Class IEH	1,214,171.903
Class IGH	54.000
Class ISH	97.000
Class IU	41,197.659
Class XU	1,167,588.452
Class ZU	70.000
Class ZUP	92.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AEH	9.9534 ¹	10.2955 ¹	11.1546 ¹
Class AKH	86.4132 ²	89.4224 ²	96.2683 ²
Class AS	10.2997 ³	10.2715 ³	11.0373 ³
Class ASC	8.4500 ³	8.9050 ³	9.8517 ³
Class ASH	11.2786 ³	11.6360 ³	12.3554 ³
Class AU	11.6982	11.9774	12.6431
Class AUP	8.9389	9.3483	10.2865
Class AVC	8.0036 ⁴	8.4255 ⁴	9.3713 ⁴
Class AVH	9.8816 ⁴	10.1977 ⁴	10.8855 ⁴
Class DEH	9.6248 ¹	9.9699 ¹	10.8323 ¹
Class IEH	10.5320 ¹	10.8634 ¹	11.6988 ¹
Class IGH	11.4774 ⁵	11.7523 ⁵	12.4646 ⁵
Class ISH	11.9837 ³	12.3266 ³	13.0166 ³
Class IU	12.4037	12.6617	13.2854
Class XU	11.8360	12.0581	12.6016
Class ZU	12.3901	12.6515	13.2836
Class ZUP	8.6824	9.0572	9.9161

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, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		
		43,031,246
Income		
Interest on bonds, net	2	796,610
Bank interest	2	120,955
Total income		917,565
Expenses		
Asset management fees	5	(68,613)
Bank interest	2	(975)
Operating expenses	3, 5	(24,392)
Total expenses		(93,980)
Net income from investments		823,585
Net realised (loss) on sales of investments		(710,094)
Net realised (loss) on forward currency exchange contracts		(134,193)
Net realised (loss) on futures contracts		(43)
Net realised (loss) on foreign exchange		(3,249)
Net realised (loss)		(847,579)
Change in net unrealised (loss) on investments		(921,090)
Change in net unrealised (loss) on forward currency exchange contracts		(425,274)
Net change in unrealised (loss)		(1,346,364)
Net (decrease) in net assets as a result of operations		(1,370,358)
Movements in capital		
Subscriptions of shares		793,192
Redemptions of shares		(7,276,067)
Dividends	7	(99,590)
Total movements in capital		(6,582,465)
Net assets at the end of the period		35,078,423

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
USD	35,078,423	43,031,246	57,454,754

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

Threadneedle (Lux) - Euro Dynamic Real Return*

STATEMENT OF NET ASSET VALUE PER SHARE

	April 28, 2023*	March 31, 2023	March 31, 2022
Class AE	10.8654	10.7963	11.5219
Class AEP	–	–	11.4169
Class DE	10.4662	10.4040	11.1869
Class IE	–	–	11.8436
Class IEP	–	–	11.7510
Class LE	–	–	11.9147
Class LEP	–	–	11.8287
Class ZE	–	–	11.7517
Class ZEP	–	–	11.6583

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to April 28, 2023

	Notes	2023 EUR
Net assets at the beginning of the period		407,907
Income		
Interest on bonds, net	2	271
Bank interest	2	33
Interest income on futures contracts		950
Other income		3,417
Total income		4,671
Expenses		
Asset management fees	5	(345)
Interest expense on futures contracts		(501)
Operating expenses	3, 5	(89)
Total expenses		(935)
Net income from investments		3,736
Net realised gain on sales of investments		17,216
Net realised (loss) on forward currency exchange contracts		(92,992)
Net realised gain on futures contracts		351
Net realised gain on foreign exchange		355
Net realised (loss)		(75,070)
Change in net unrealised (loss) on investments		(19,498)
Change in net unrealised gain on forward currency exchange contracts		93,528
Net change in unrealised gain		74,030
Net increase in net assets as a result of operations		2,696
Movements in capital		
Redemptions of shares		(410,603)
Total movements in capital		(410,603)
Net assets at the end of the period		–

TOTAL NET ASSET VALUE

	April 28, 2023*	March 31, 2023	March 31, 2022
EUR	–	407,907	33,700,769

*See note 1

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

Threadneedle (Lux) - Global Dynamic Real Return

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	30,214,350
Cash at bank	2	1,188,625
Subscriptions receivable		861
Interest receivable on swaps	2	7,891
Interest and dividends receivable, net		96,180
	2, 10	
Net unrealised gain on swaps		155,340
Net unrealised gain on futures contracts	2, 11	248,406
Other assets	20	9,245
Total assets		31,920,898
Liabilities		
Bank overdrafts		(1,483)
Redemptions payable		(93,655)
Interest payable on swaps	2	(3,946)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(223,344)
Asset management fees payable	5	(34,773)
Other liabilities		(7,329)
Total liabilities		(364,530)
Total net assets		31,556,368

NUMBER OF SHARES OUTSTANDING

Class AEC	56,974.888
Class AEH	272,604.084
Class AKH	74.000
Class AU	229,808.214
Class AUP	262,898.310
Class DEH	77,571.656
Class DU	134,997.666
Class IEH	10,884.928
Class IGH	24.000
Class IU	218,107.335
Class W	5,683.823
Class ZU	100.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AEC	11.3273 ¹	11.8519 ¹	13.3778 ¹
Class AEH	24.1178 ¹	24.9127 ¹	27.7017 ¹
Class AKH	94.3002 ²	97.4964 ²	108.2209 ²
Class AU	38.2150	39.0428	42.0736
Class AUP	13.8368	14.3202	15.6687
Class DEH	17.1260 ¹	17.7549 ¹	19.8712 ¹
Class DU	24.6430	25.2586	27.3970
Class IEH	9.6136 ¹	9.8952 ¹	10.9147 ¹
Class IGH	25.8241 ³	26.3907 ³	28.7174 ³
Class IU	28.8357	29.3576	31.4158
Class W	62.7718	64.1635	69.2136
Class ZU	8.6742	8.8409	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, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		
		35,759,962
Income		
Dividends, net	2	136,933
Interest on bonds, net	2	195,140
Bank interest	2	26,784
Interest income on swaps		141,845
Interest income on futures contracts		17,715
Other income		3
Total income		518,420
Expenses		
Asset management fees	5	(228,240)
Bank interest	2	(12,316)
Interest expense on swaps		(68,347)
Interest expense on futures contracts		(21,598)
Operating expenses	3, 5	(48,009)
Total expenses		(378,510)
Net income from investments		
		139,910
Net realised gain on sales of investments		598,809
Net realised (loss) on swaps		(27,470)
Net realised (loss) on forward currency exchange contracts		(61,402)
Net realised (loss) on futures contracts		(571,033)
Net realised (loss) on foreign exchange		(26,857)
Net realised (loss)		(87,953)
Change in net unrealised (loss) on investments		(1,259,986)
Change in net unrealised gain on swaps		58,703
Change in net unrealised (loss) on forward currency exchange contracts		(406,525)
Change in net unrealised gain on futures contracts		563,093
Net change in unrealised (loss)		(1,044,715)
Net (decrease) in net assets as a result of operations		
		(992,758)
Movements in capital		
Subscriptions of shares		586,018
Redemptions of shares		(3,737,371)
Dividends	7	(59,483)
Total movements in capital		(3,210,836)
Net assets at the end of the period		
		31,556,368

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
USD	31,556,368	35,759,962	44,823,256

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, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	93,117,042
Cash at bank	2	5,246,903
Receivable for investments sold		685,001
Subscriptions receivable		111,326
Interest receivable on swaps	2	4,091
Interest and dividends receivable, net		636,746
Other assets	20	44,021
Total assets		99,845,130
Liabilities		
Bank overdrafts		(642,011)
Options sold at market Value	2, 12	(7,746)
Payable for investments purchased		(561,203)
Redemptions payable		(74,614)
Interest payable on swaps	2	(4,543)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(84,009)
Net unrealised (loss) on swaps	2, 10	(14,589)
Net unrealised (loss) on futures contracts	2, 11	(193,934)
Asset management fees payable	5	(116,840)
Other liabilities		(24,341)
Total liabilities		(1,723,830)
Total net assets		98,121,300

NUMBER OF SHARES OUTSTANDING

Class AE	44,079.450
Class AEC	4,092,853.820
Class AEH	518,317.491
Class AEP	2,256,684.451
Class AS	100.000
Class ASC	23,048.382
Class ASH	639.122
Class ASP	5,328.176
Class AU	367,150.590
Class AUM	15,345.208
Class AUP	806,944.328
Class DEC	2,077,493.952
Class DEH	230,140.021
Class DEP	195,924.295
Class DU	327,035.607
Class DUP	587,799.938
Class ZE	73.000
Class ZEC	93.000
Class ZEH	53,130.970
Class ZFH	85.000
Class ZU	4,576.004
Class ZUP	100.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to September 30, 2023

	Notes	2023 USD	
Net assets at the beginning of the period		109,516,900	
Income			
Dividends, net	2	677,511	
Interest on bonds, net	2	998,607	
Bank interest	2	69,191	
Interest income on swaps		74,947	
Interest income on futures contracts		141,714	
Other income		18	
Total income		1,961,988	
Expenses			
Asset management fees	5	(766,840)	
Bank interest	2	(11,068)	
Interest expense on swaps		(81,919)	
Interest expense on futures contracts		(67,361)	
Operating expenses	3, 5	(159,562)	
Total expenses		(1,086,750)	
Net income from investments		875,238	
Net realised gain on sales of investments		2,776	
Net realised gain on swaps		13,881	
Net realised (loss) on options		(146,428)	
Net realised (loss) on forward currency exchange contracts		(858,934)	
Net realised gain on futures contracts		817,615	
Net realised (loss) on foreign exchange		(233,459)	
Net realised (loss)		(404,549)	
Change in net unrealised (loss) on investments		(3,459,247)	
Change in net unrealised (loss) on swaps		(8,859)	
Change in net unrealised gain on options		283,587	
Change in net unrealised (loss) on forward currency exchange contracts		(189,836)	
Change in net unrealised (loss) on futures contracts		(560,345)	
Net change in unrealised (loss)		(3,934,700)	
Net (decrease) in net assets as a result of operations		(3,464,011)	
Movements in capital			
Subscriptions of shares		4,343,905	
Redemptions of shares		(10,288,427)	
Dividends	7	(1,987,067)	
Total movements in capital		(7,931,589)	
Net assets at the end of the period		98,121,300	
TOTAL NET ASSET VALUE			
	September 30, 2023	March 31, 2023	March 31, 2022
USD	98,121,300	109,516,900	142,600,557

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, 2023	March 31, 2023	March 31, 2022
Class AE	11.6977 ¹	11.5541 ¹	11.8451 ¹
Class AEC	6.5098 ¹	6.8440 ¹	7.7505 ¹
Class AEH	16.1523 ¹	16.5540 ¹	17.9084 ¹
Class AEP	8.6546 ¹	8.7671 ¹	9.4049 ¹
Class AS	10.5742 ²	10.4496 ²	11.1952 ²
Class ASC	7.8606 ²	8.2370 ²	9.1249 ²
Class ASH	10.2491 ²	10.4766 ²	11.0880 ²
Class ASP	8.0628 ²	8.1638 ²	9.1289 ²
Class AU	19.2920	19.5536	20.5295
Class AUM	8.5277	8.8613	9.7159
Class AUP	8.0525	8.3706	9.1953
Class DEC	6.0799 ¹	6.4163 ¹	7.3229 ¹
Class DEH	9.0938 ¹	9.3527 ¹	10.1960 ¹
Class DEP	8.0194 ¹	8.1540 ¹	8.8122 ¹
Class DU	11.7243	11.9278	12.6175
Class DUP	7.2242	7.5370	8.3429
Class ZE	12.0675 ¹	11.8898 ¹	12.1429 ¹
Class ZEC	7.2418 ¹	7.6027 ¹	8.5885 ¹
Class ZEH	9.8509 ¹	10.0654 ¹	10.8301 ¹
Class ZFH	9.5170 ³	9.8346 ³	10.6752 ³
Class ZU	11.3883	11.5140	12.0281
Class ZUP	8.1549	8.4589	9.2576

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 ASSET VALUE PER SHARE

	July 21, 2023*	March 31, 2023	March 31, 2022
Class AE	–	8.6814 ¹	10.1300 ¹
Class AEC	–	7.3738 ¹	9.3082 ¹
Class AEH	7.9706 ¹	7.6264 ¹	9.4264 ¹
Class AU	–	8.0834	9.6534
Class AUP	–	7.8220	9.5286
Class IE	–	8.8953 ¹	10.2725 ¹
Class IEH	–	7.8154 ¹	9.5604 ¹
Class IG	–	8.5458 ²	9.4923 ²
Class IU	–	8.2860	9.7979
Class LE	9.2674 ¹	8.9650 ¹	10.3264 ¹
Class LG	–	8.6130 ²	9.5344 ²
Class XU	–	8.4163	9.8914
Class ZE	–	8.8591 ¹	10.2464 ¹
Class ZEC	–	7.5103 ¹	9.4153 ¹
Class ZEH	–	7.7713 ¹	9.5353 ¹
Class ZU	8.6966	8.2349	9.7613
Class ZUP	–	7.9637	9.6378

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, 2023 to July 21, 2023

	Notes	2023 USD
Net assets at the beginning of the period		5,136,196
Income		
Dividends, net	2	45,573
Bank interest	2	5,668
Total income		51,241
Expenses		
Asset management fees	5	(10,047)
Operating expenses	3, 5	(2,250)
Total expenses		(12,297)
Net income from investments		38,944
Net realised (loss) on sales of investments		(348,318)
Net realised gain on forward currency exchange contracts		3,144
Net realised (loss) on foreign exchange		(7,537)
Net realised (loss)		(352,711)
Change in net unrealised gain on investments		608,642
Change in net unrealised (loss) on forward currency exchange contracts		(816)
Net change in unrealised gain		607,826
Net increase in net assets as a result of operations		294,059
Movements in capital		
Subscriptions of shares		43,105
Redemptions of shares		(5,473,360)
Total movements in capital		(5,430,255)
Net assets at the end of the period		–

TOTAL NET ASSET VALUE

	July 21, 2023*	March 31, 2023	March 31, 2022
USD	–	5,136,196	6,094,426

*See note 1

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

Threadneedle (Lux) - Global Focus

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	2,062,603,845
Cash at bank	2	7,129,430
Receivable for investments sold		26,822,912
Subscriptions receivable		2,665,685
Interest and dividends receivable, net		1,314,315
Other assets	20	874,803
Total assets		2,101,410,990
Liabilities		
Payable for investments purchased		(1,433,935)
Redemptions payable		(14,826,380)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(2,967,338)
Asset management fees payable	5	(1,948,864)
Other liabilities		(270,208)
Total liabilities		(21,446,725)
Total net assets		2,079,964,265

NUMBER OF SHARES OUTSTANDING

Class AEH	1,532,548.719
Class AEP	4,475,550.131
Class ASH	183,431.053
Class AU	8,468,866.163
Class AUP	36,528.652
Class DEH	636,715.165
Class DU	1,576,861.531
Class IE	6,443,637.840
Class IEH	3,834,422.649
Class IU	23,242,631.292
Class IUP	51,939.864
Class W	4,738.351
Class XU	4,860,841.734
Class ZE	4,900,593.870
Class ZEH	243,039.099
Class ZEP	3,818,428.619
Class ZFH	75.000
Class ZG	53,624.550
Class ZU	679,712.556

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		1,861,595,403
Income		
Dividends, net	2	12,361,181
Bank interest	2	155,442
Other income		926
Total income		12,517,549
Expenses		
Asset management fees	5	(11,794,022)
Bank interest	2	(37,492)
Operating expenses	3, 5	(1,625,457)
Total expenses		(13,456,971)
Net (loss) from investments		(939,422)
Net realised gain on sales of investments		23,961,706
Net realised (loss) on forward currency exchange contracts		(2,521,247)
Net realised gain on foreign exchange		1,081,167
Net realised gain		22,521,626
Change in net unrealised (loss) on investments		(3,152,622)
Change in net unrealised (loss) on forward currency exchange contracts		(4,836,702)
Net change in unrealised (loss)		(7,989,324)
Net increase in net assets as a result of operations		13,592,880
Movements in capital		
Subscriptions of shares		520,987,037
Redemptions of shares		(314,790,568)
Dividends	7	(1,420,487)
Total movements in capital		204,775,982
Net assets at the end of the period		2,079,964,265

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
USD	2,079,964,265	1,861,595,403	2,405,094,415

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

Threadneedle (Lux) - Global Focus

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AEH	52.8149 ¹	52.8087 ¹	60.3566 ¹
Class AEP	20.1797 ¹	19.5948 ¹	21.3430 ¹
Class ASH	10.0139 ²	9.9814 ²	–
Class AU	94.4807	93.4160	102.8279
Class AUP	14.6818	14.6282	16.3197
Class DEH	37.4250 ¹	37.5629 ¹	43.2512 ¹
Class DU	48.1996	47.8351	53.0512
Class IE	20.3319 ¹	19.5074 ¹	20.7896 ¹
Class IEH	14.5232 ¹	14.4633 ¹	16.3912 ¹
Class IU	19.7083	19.4038	21.1779
Class IUP	15.3518	15.2319	16.8469
Class W	144.5928	142.8921	157.1578
Class XU	23.3306	22.8844	24.7993
Class ZE	22.8824 ¹	21.9599 ¹	23.4189 ¹
Class ZEH	10.4462 ¹	10.4027 ¹	11.7932 ¹
Class ZEP	21.1818 ¹	20.4842 ¹	22.1355 ¹
Class ZFH	10.2500 ³	10.3229 ³	11.7503 ³
Class ZG	23.1850 ⁴	22.5389 ⁴	23.1166 ⁴
Class ZU	23.8234	23.4612	25.6233

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.

Threadneedle (Lux) - Global Emerging Market Equities

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	333,906,028
Cash at bank	2	2,494,806
Receivable for investments sold		1,214,493
Subscriptions receivable		68,528
Interest and dividends receivable, net		373,905
Other assets	20	27,291
Total assets		338,085,051
Liabilities		
Payable for investments purchased		(1,223,459)
Redemptions payable		(4,503)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(19,486)
Asset management fees payable	5	(61,425)
Tax payable	3	(937,698)
Other liabilities		(28,257)
Total liabilities		(2,274,828)
Total net assets		335,810,223

NUMBER OF SHARES OUTSTANDING

Class AEH	14,848.168
Class AU	31,070.695
Class DEH	49,249.291
Class DU	56,875.784
Class IE	19,001.452
Class IEH	4,419.305
Class IU	4,747,899.224
Class XU	29,384,764.597
Class ZU	127,145.678
Class 1E	2,994,520.174
Class 1U	1,925,696.484
Class 2E	1,586,097.894
Class 2U	53.000
Class 8E	390.015
Class 8U	1,633,726.373

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AEH	23.5737 ¹	24.5593 ¹	29.8455 ¹
Class AU	40.5229	41.7317	48.9816
Class DEH	16.4870 ¹	17.2383 ¹	21.1131 ¹
Class DU	27.8276	28.7652	34.0169
Class IE	10.4279 ¹	10.4209 ¹	11.8421 ¹
Class IEH	14.5022 ¹	15.0434 ¹	18.1198 ¹
Class IU	9.8590	10.1101	11.7660
Class XU	8.6890	8.8771	10.2512
Class ZU	9.4213	9.6637	11.2539
Class 1E	1.2390 ¹	1.2435 ¹	1.4248 ¹
Class 1U	1.3116	1.3508	1.5851
Class 2E	11.4917 ¹	11.4983 ¹	13.0947 ¹
Class 2U	10.7321	11.0215	12.8579
Class 8E	1.3718 ¹	1.3737 ¹	1.5656 ¹
Class 8U	1.4539	1.4931	1.7421

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, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		
353,705,997		
Income		
Dividends, net	2	4,121,794
Bank interest	2	117,484
Other income		2,048
Total income		4,241,326
Expenses		
Asset management fees	5	(412,786)
Bank interest	2	(3,804)
Foreign taxes	3	(935,985)
Operating expenses	3, 5	(182,859)
Miscellaneous fees	4	(44)
Total expenses		(1,535,478)
Net income from investments		
2,705,848		
Net realised (loss) on sales of investments		
(15,323,652)		
Net realised (loss) on forward currency exchange contracts		
(22,075)		
Net realised (loss) on foreign exchange		
(152,393)		
Net realised (loss)		
(15,498,120)		
Change in net unrealised gain on investments		
5,575,200		
Change in net unrealised (loss) on forward currency exchange contracts		
(40,212)		
Net change in unrealised gain		
5,534,988		
Net (decrease) in net assets as a result of operations		
(7,257,284)		
Movements in capital		
Subscriptions of shares		
3,530,643		
Redemptions of shares		
(14,169,133)		
Total movements in capital		
(10,638,490)		
Net assets at the end of the period		
335,810,223		

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
USD	335,810,223	353,705,997	134,106,881

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

Threadneedle (Lux) - Global Equity Income

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	153,620,720
Cash at bank	2	2,760,287
Subscriptions receivable		71,280
Interest and dividends receivable, net		246,018
Other assets	20	191,398
Total assets		156,889,703
Liabilities		
Redemptions payable		(115,547)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(12,614)
Asset management fees payable	5	(129,648)
Other liabilities		(21,912)
Total liabilities		(279,721)
Total net assets		156,609,982

NUMBER OF SHARES OUTSTANDING

Class AEC	1,351.515
Class AUP	84.000
Class DEC	77.000
Class DUP	50,332.985
Class IU	75.000
Class TE	66.000
Class ZU	75.000
Class 1E	1,569,125.530
Class 1EP	1,356,190.470
Class 1SC	394,376.055
Class 1SH	32,392.458
Class 1ST	44,487.111
Class 1U	290,601.013
Class 1UP	377,636.827
Class 1VT	5,380.054
Class 2E	796,323.769
Class 2EP	72.000
Class 2U	75.000
Class 2UP	82.000
Class 3E	130,052.948
Class 3EP	7,301,029.114
Class 3U	12,575.003
Class 3UP	20,181.726
Class 8E	89,835.664
Class 8EP	236.808
Class 8U	2,814.090
Class 8UP	105,481.704
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, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		168,397,015
Income		
Dividends, net	2	2,600,922
Bank interest	2	19,754
Total income		2,620,676
Expenses		
Asset management fees	5	(840,404)
Operating expenses	3, 5	(141,855)
Total expenses		(982,259)
Net income from investments		1,638,417
Net realised gain on sales of investments		4,143,991
Net realised (loss) on forward currency exchange contracts		(68,565)
Net realised (loss) on foreign exchange		(50,258)
Net realised gain		4,025,168
Change in net unrealised (loss) on investments		(10,486,366)
Change in net unrealised (loss) on forward currency exchange contracts		(66,781)
Net change in unrealised (loss)		(10,553,147)
Net (decrease) in net assets as a result of operations		(4,889,562)
Movements in capital		
Subscriptions of shares		8,054,390
Redemptions of shares		(12,739,829)
Dividends	7	(2,212,032)
Total movements in capital		(6,897,471)
Net assets at the end of the period		156,609,982

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
USD	156,609,982	168,397,015	215,918,713

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, 2023	March 31, 2023	March 31, 2022
Class AEC	9.1532 ¹	9.7529 ¹	10.9032 ¹
Class AUP	10.3211	10.8746	11.7207
Class DEC	8.9170 ¹	9.5329 ¹	10.7205 ¹
Class DUP	10.0710	10.6321	11.5104
Class IU	12.6640	13.0416	13.5078
Class TE	13.6317 ¹	13.6889 ¹	13.8508 ¹
Class ZU	12.6161	12.9971	13.4839
Class 1E	13.2582 ¹	13.3500 ¹	13.6005 ¹
Class 1EP	11.2684 ¹	11.5606 ¹	12.1468 ¹
Class 1SC	9.9143 ²	10.5266 ²	11.4630 ²
Class 1SH	11.6796 ²	12.1716 ²	12.8545 ²
Class 1ST	9.9376 ²	10.5621 ²	11.4849 ²
Class 1U	12.2522	12.6598	13.2084
Class 1UP	10.3961	10.9443	11.7772
Class 1VT	9.4832 ³	10.0908 ³	11.1290 ³
Class 2E	13.9147 ¹	13.9684 ¹	14.1440 ¹
Class 2EP	11.6364 ¹	11.9014 ¹	12.4187 ¹
Class 2U	12.6181	13.0009	13.4831
Class 2UP	10.7573	11.2898	12.0644
Class 3E	13.7578 ¹	13.8013 ¹	13.9552 ¹
Class 3EP	11.6972 ¹	11.9519 ¹	12.4603 ¹
Class 3U	12.7138	13.0876	13.5528
Class 3UP	10.8218	11.3470	12.1163
Class 8E	13.6306 ¹	13.6859 ¹	13.8635 ¹
Class 8EP	11.5677 ¹	11.8295 ¹	12.3593 ¹
Class 8U	12.5997	12.9818	13.4674
Class 8UP	10.7129	11.2439	12.0275
Class 9E	13.8145 ¹	13.8492 ¹	13.9945 ¹
Class 9EP	11.7464 ¹	11.9987 ¹	12.4988 ¹
Class 9U	12.7812	13.1489	13.6064
Class 9UP	10.8557	11.3777	12.1372

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, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	501,806,964
Cash at bank	2	2,009,198
Subscriptions receivable		3,617,541
Interest and dividends receivable, net		418,321
Other assets	20	218,089
Total assets		508,070,113
Liabilities		
Redemptions payable		(303,923)
Asset management fees payable	5	(500,385)
Other liabilities		(58,894)
Total liabilities		(863,202)
Total net assets		507,206,911

NUMBER OF SHARES OUTSTANDING

Class IU	105,401.441
Class ZU	1,378.995
Class 1E	2,831,615.749
Class 1U	59,123,604.645
Class 2E	987,544.737
Class 2U	2,674,988.914
Class 3U	8,260,028.110
Class 8E	59,566.592
Class 8U	23,145,385.060
Class 9U	2,380,198.476

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class IU	14.5539	13.9844	15.7040
Class ZU	14.5074	13.9429	15.6678
Class 1E	3.7330 ¹	3.5100 ¹	3.8796 ¹
Class 1U	3.9518	3.8129	4.3160
Class 2E	15.5909 ¹	14.6149 ¹	16.0460 ¹
Class 2U	14.4639	13.9132	15.6533
Class 3U	4.2668	4.1009	4.6059
Class 8E	5.5290 ¹	5.1839 ¹	5.6972 ¹
Class 8U	5.8528	5.6311	6.3379
Class 9U	14.6070	14.0355	15.7566

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, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		572,766,407
Income		
Dividends, net	2	4,055,807
Bank interest	2	60,899
Other income		13
Total income		4,116,719
Expenses		
Asset management fees	5	(3,182,523)
Bank interest	2	(22)
Operating expenses	3, 5	(377,247)
Total expenses		(3,559,792)
Net income from investments		556,927
Net realised gain on sales of investments		15,122,983
Net realised gain on forward currency exchange contracts		15,792
Net realised (loss) on foreign exchange		(567,999)
Net realised gain		14,570,776
Change in net unrealised gain on investments		4,618,330
Net change in unrealised gain		4,618,330
Net increase in net assets as a result of operations		19,746,033
Movements in capital		
Subscriptions of shares		32,160,889
Redemptions of shares		(117,466,418)
Total movements in capital		(85,305,529)
Net assets at the end of the period		507,206,911

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
USD	507,206,911	572,766,407	609,163,562

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

Threadneedle (Lux) - Global Smaller Companies

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 EUR
Assets		
Investment portfolio at market value	2	1,683,404,846
Cash at bank	2	2,506,312
Subscriptions receivable		2,201,917
Interest and dividends receivable, net		1,845,337
Other assets	20	548,411
Total assets		1,690,506,823
Liabilities		
Payable for investments purchased		(5,830,761)
Redemptions payable		(2,920,178)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(297,342)
Asset management fees payable	5	(1,570,934)
Other liabilities		(362,754)
Total liabilities		(10,981,969)
Total net assets		1,679,524,854

NUMBER OF SHARES OUTSTANDING

Class AE	14,712,687.749
Class AEP	23,499,879.078
Class AK	996,330.341
Class AUP	66,211.330
Class DE	1,787,757.724
Class IE	5,293,392.143
Class IEP	1,634,158.045
Class IG	8,860.000
Class NE	6,544,381.000
Class XE	1,529,301.228
Class XFH	2,475,977.508
Class XG	41.000
Class XGH	30.000
Class XU	6,850,571.548
Class ZE	3,866,902.294
Class ZFH	353,470.539
Class ZG	1,905,957.625
Class ZGH	64,296.954
Class ZU	5,248,346.019

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to September 30, 2023

	Notes	2023 EUR
Net assets at the beginning of the period		1,686,572,705
Income		
Dividends, net	2	10,236,933
Bank interest	2	70,730
Other income		1,603
Total income		10,309,266
Expenses		
Asset management fees	5	(9,897,017)
Bank interest	2	(330)
Operating expenses	3, 5	(2,272,152)
Total expenses		(12,169,499)
Net (loss) from investments		(1,860,233)
Net realised (loss) on sales of investments		(51,659,904)
Net realised gain on forward currency exchange contracts		600,359
Net realised (loss) on foreign exchange		(14,751)
Net realised (loss)		(51,074,296)
Change in net unrealised (loss) on investments		(2,332,039)
Change in net unrealised (loss) on forward currency exchange contracts		(243,355)
Net change in unrealised (loss)		(2,575,394)
Net (decrease) in net assets as a result of operations		(55,509,923)
Movements in capital		
Subscriptions of shares		224,508,094
Redemptions of shares		(176,046,022)
Total movements in capital		48,462,072
Net assets at the end of the period		1,679,524,854

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
EUR	1,679,524,854	1,686,572,705	1,892,718,184

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, 2023	March 31, 2023	March 31, 2022
Class AE	40.8905	42.3307	45.6690
Class AEP	13.2494	13.7161	14.9359
Class AK	123.1411 ¹	124.8571 ¹	123.9807 ¹
Class AUP	11.9109 ²	12.6530 ²	14.1101 ²
Class DE	30.7950	31.9592	34.6525
Class IE	60.4960	62.3619	66.7097
Class IEP	11.3861	11.7372	12.6727
Class IG ^f	9.5519 ³	–	–
Class NE	13.3356	13.7328	14.6609
Class XE	15.6049	16.0222	17.0020
Class XFH	10.1251 ⁴	10.5007 ⁴	11.2077 ⁴
Class XG	15.4336 ³	16.0392 ³	16.3517 ³
Class XGH	21.6391 ³	22.0720 ³	23.1206 ³
Class XU	9.2375 ²	9.7326 ²	10.5772 ²
Class ZE	14.8583	15.3242	16.4090
Class ZFH	14.3705 ⁴	14.9779 ⁴	16.1495 ⁴
Class ZG	14.6885 ³	15.3455 ³	15.8031 ³
Class ZGH	44.0943 ³	45.1878 ³	47.7950 ³
Class ZU	13.3386 ²	14.1168 ²	15.4806 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 GBP. The base currency of the Portfolio is EUR.

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

^fSee note1.

Threadneedle (Lux) - American

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	997,042,817
Cash at bank	2	5,943,638
Subscriptions receivable		354,482
Interest and dividends receivable, net		732,631
Total assets		1,004,073,568
Liabilities		
Redemptions payable		(377,668)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(3,173,357)
Asset management fees payable	5	(891,685)
Other liabilities		(160,662)
Total liabilities		(4,603,372)
Total net assets		999,470,196

NUMBER OF SHARES OUTSTANDING

Class AEH	2,263,447.279
Class AU	255,132.519
Class DEH	42,663.041
Class DU	560,513.229
Class IEH	559,601.946
Class IU	5,069,359.262
Class W	1,598.035
Class ZE	16,913.726
Class ZEH	2,029,188.332
Class ZU	60.000
Class 1E	2,415,210.626
Class 1EH	60,875.054
Class 1EP	297,527.041
Class 1U	11,577,163.706
Class 2E	562,431.422
Class 2U	7,774,245.443
Class 3EH	55.000
Class 3U	138,232.241
Class 8E	381,351.179
Class 8U	535,183.227
Class 9EH	55.000
Class 9U	361,158.912

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		
1,058,036,962		
Income		
Dividends, net	2	5,966,283
Bank interest	2	112,014
Total income		6,078,297
Expenses		
Asset management fees	5	(5,730,637)
Bank interest	2	(11,547)
Operating expenses	3, 5	(1,035,047)
Total expenses		(6,777,231)
Net (loss) from investments		
(698,934)		
Net realised gain on sales of investments		1,953,102
Net realised (loss) on forward currency exchange contracts		(2,747,789)
Net realised (loss) on foreign exchange		(99,754)
Net realised (loss)		(894,441)
Change in net unrealised gain on investments		108,957
Change in net unrealised (loss) on forward currency exchange contracts		(5,089,249)
Net change in unrealised (loss)		(4,980,292)
Net (decrease) in net assets as a result of operations		
(6,573,667)		
Movements in capital		
Subscriptions of shares		35,423,171
Redemptions of shares		(87,416,270)
Total movements in capital		(51,993,099)
Net assets at the end of the period		
999,470,196		

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
USD	999,470,196	1,058,036,962	1,241,417,577

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

Threadneedle (Lux) - American

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AEH	57.9369 ¹	58.8005 ¹	67.7231 ¹
Class AU	106.0676	106.4713	118.2788
Class DEH	42.4760 ¹	43.1697 ¹	49.9448 ¹
Class DU	40.8994	41.1268	45.8481
Class IEH	63.8464 ¹	64.4833 ¹	73.6686 ¹
Class IU	74.0201	73.9691	81.4356
Class W	142.1845	142.5123	157.8424
Class ZE	16.9089 ¹	16.4747 ¹	17.7345 ¹
Class ZEH	13.5579 ¹	13.7004 ¹	15.6669 ¹
Class ZU	15.4510	15.4537	17.0528
Class 1E	16.0347 ¹	15.6752 ¹	16.9814 ¹
Class 1EH	13.0427 ¹	13.2250 ¹	15.2219 ¹
Class 1EP	14.9868 ¹	14.6508 ¹	16.1234 ¹
Class 1U	14.6617	14.7080	16.3179
Class 2E	16.5316 ¹	16.1119 ¹	17.3483 ¹
Class 2U	15.1137	15.1153	16.6678
Class 3EH	13.5544 ¹	13.6917 ¹	15.6415 ¹
Class 3U	15.2492	15.2372	16.7719
Class 8E	16.4972 ¹	16.0815 ¹	17.3225 ¹
Class 8U	15.0792	15.0839	16.6398
Class 9EH	13.5958 ¹	13.7283 ¹	15.6785 ¹
Class 9U	15.2731	15.2580	16.7881

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, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	307,049,258
Cash at bank	2	3,151,510
Term deposits	2, 19	4,220,003
Subscriptions receivable		32,941
Interest and dividends receivable, net		159,903
Other assets		397
Total assets		314,614,012
Liabilities		
Redemptions payable		(173,036)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(20,178)
Asset management fees payable	5	(380,198)
Other liabilities		(44,752)
Total liabilities		(618,164)
Total net assets		313,995,848

NUMBER OF SHARES OUTSTANDING

Class AD	405.000
Class AEH	14,686.119
Class AN	524.000
Class AU	121,616.389
Class DEH	14,148.898
Class DU	83,135.599
Class ID	399.000
Class IE	701,506.073
Class IEH	4,747.315
Class IN	517.000
Class W	4,061.651
Class ZEH	53.000
Class ZU	11,000.804
Class 1E	11,632,688.492
Class 1EH	48,303.016
Class 1EP	413,956.113
Class 1U	36,013,189.855
Class 2EH	712.000
Class 2U	57.000
Class 3E	776,462.597
Class 3U	749,922.813
Class 8EH	4,562.812
Class 8U	135,792.858
Class 9E	50.000
Class 9U	4,596.724

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		336,747,052
Income		
Dividends, net	2	1,559,909
Bank interest	2	160,557
Total income		1,720,466
Expenses		
Asset management fees	5	(2,444,382)
Operating expenses	3, 5	(282,862)
Total expenses		(2,727,244)
Net (loss) from investments		(1,006,778)
Net realised (loss) on sales of investments		(3,563,888)
Net realised (loss) on forward currency exchange contracts		(11,791)
Net realised gain on foreign exchange		11,212
Net realised (loss)		(3,564,467)
Change in net unrealised gain on investments		1,387,170
Change in net unrealised (loss) on forward currency exchange contracts		(36,765)
Net change in unrealised gain		1,350,405
Net (decrease) in net assets as a result of operations		(3,220,840)
Movements in capital		
Subscriptions of shares		18,568,574
Redemptions of shares		(38,098,938)
Total movements in capital		(19,530,364)
Net assets at the end of the period		313,995,848

TOTAL NET ASSET VALUE

USD	September 30, 2023	March 31, 2023	March 31, 2022
	313,995,848	336,747,052	413,688,020

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

Threadneedle (Lux) - American Select

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AD	14.6312 ¹	14.4184 ¹	16.1001 ¹
Class AEH	35.5762 ²	36.3897 ²	43.2612 ²
Class AN	17.0829 ³	17.0195 ³	16.2724 ³
Class AU	34.5444	34.9515	39.9888
Class DEH	23.8868 ²	24.5242 ²	29.3649 ²
Class DU	29.8923	30.3579	34.9947
Class ID	15.1607 ¹	14.8718 ¹	16.4501 ¹
Class IE	15.1794 ²	14.9055 ²	16.5155 ²
Class IEH	38.4986 ²	39.2277 ²	46.2659 ²
Class IN	17.6845 ³	17.5368 ³	16.6107 ³
Class W	36.5802	37.0021	42.3137
Class ZEH	12.9262 ²	13.1870 ²	15.5785 ²
Class ZU	14.7931	14.9153	16.9458
Class 1E	5.6201 ²	5.5378 ²	6.1787 ²
Class 1EH	3.7819 ²	3.8663 ²	4.5896 ²
Class 1EP	5.3326 ²	5.2544 ²	5.9576 ²
Class 1U	5.9501	6.0164	6.8745
Class 2EH	13.3977 ²	13.6558 ²	16.1111 ²
Class 2U	15.0312	15.1476	17.2032
Class 3E	4.6678 ²	4.5811 ²	5.0705 ²
Class 3U	4.9419	4.9770	5.6415
Class 8EH	3.3620 ²	3.4274 ²	4.0452 ²
Class 8U	6.9384	6.9957	7.9480
Class 9E	16.3019 ²	15.9996 ²	17.7121 ²
Class 9U	15.2073	15.3123	17.3500

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, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	566,740,126
Cash at bank	2	2,574,907
Subscriptions receivable		977,048
Interest and dividends receivable, net		151,092
Total assets		570,443,173
Liabilities		
Redemptions payable		(341,458)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(1,695,463)
Asset management fees payable	5	(447,225)
Other liabilities		(84,804)
Total liabilities		(2,568,950)
Total net assets		567,874,223

NUMBER OF SHARES OUTSTANDING

Class AE	199,326.519
Class AEH	169,804.620
Class ASH	135.000
Class AU	60,005.096
Class DEH	21,247.172
Class DU	268,305.589
Class IE	10,351,864.842
Class IFH	2,287,119.150
Class IU	2,888,369.618
Class NE	95.000
Class ZE	134,567.764
Class ZU	69,747.474
Class 1E	596,894.753
Class 1EP	1,141,238.643
Class 1U	6,118,454.034
Class 2U	1,463,640.198
Class 3EH	4,009.863
Class 3U	872,967.852
Class 8U	1,198,540.017
Class 9EH	4,093,929.694
Class 9U	2,410,065.481

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		461,159,186
Income		
Dividends, net	2	2,778,860
Bank interest	2	79,513
Total income		2,858,373
Expenses		
Asset management fees	5	(2,554,445)
Bank interest	2	(5,305)
Operating expenses	3, 5	(450,278)
Total expenses		(3,010,028)
Net (loss) from investments		(151,655)
Net realised gain on sales of investments		7,548,149
Net realised (loss) on forward currency exchange contracts		(1,191,067)
Net realised (loss) on foreign exchange		(160,549)
Net realised gain		6,196,533
Change in net unrealised (loss) on investments		(14,314,461)
Change in net unrealised (loss) on forward currency exchange contracts		(2,389,604)
Net change in unrealised (loss)		(16,704,065)
Net (decrease) in net assets as a result of operations		(10,659,187)
Movements in capital		
Subscriptions of shares		193,914,664
Redemptions of shares		(76,540,440)
Total movements in capital		117,374,224
Net assets at the end of the period		567,874,223

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
USD	567,874,223	461,159,186	336,365,358

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

Threadneedle (Lux) - American Smaller Companies

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AE [#]	10.4566 ¹	—	—
Class AEH	14.4408 ¹	14.5673 ¹	16.5581 ¹
Class ASH	9.6759 ²	9.7371 ²	—
Class AU	16.2695	16.2313	17.7793
Class DEH	14.0840 ¹	14.2416 ¹	16.2757 ¹
Class DU	15.8799	15.8822	17.4841
Class IE	16.6557 ¹	16.1245 ¹	17.1002 ¹
Class IFH [#]	10.1061 ³	—	—
Class IU	16.9699	16.8585	18.3099
Class NE [#]	9.8724 ¹	—	—
Class ZE [#]	10.4944 ¹	—	—
Class ZU	16.9012	16.7987	18.2631
Class 1E	17.7491 ¹	17.2458 ¹	18.4235 ¹
Class 1EP	16.6042 ¹	16.1333 ¹	17.4744 ¹
Class 1U	16.3812	16.3330	17.8692
Class 2U	16.8824	16.7817	18.2483
Class 3EH	15.1170 ¹	15.1814 ¹	17.0721 ¹
Class 3U	16.9954	16.8822	18.3319
Class 8U	16.8570	16.7598	18.2318
Class 9EH	15.1433 ¹	15.2029 ¹	17.1199 ¹
Class 9U	17.0344	16.9176	18.3630

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.

[#]See note 1.

Threadneedle (Lux) - Asia Contrarian Equity

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	8,963,485
Cash at bank	2	235,328
Interest and dividends receivable, net		14,382
Total assets		9,213,195
Liabilities		
Net unrealised (loss) on forward currency exchange contracts	2, 9	(751)
Asset management fees payable	5	(1,008)
Tax payable	3	(10,557)
Other liabilities		(1,216)
Total liabilities		(13,532)
Total net assets		9,199,663

NUMBER OF SHARES OUTSTANDING

Class AE	1,735.856
Class AF	51.000
Class AS	938.481
Class ASH	24,311.997
Class AU	9,092.649
Class DE	24,208.451
Class IF	49.000
Class ISH	71.000
Class IU	51.000
Class XU	864,711.052
Class XUP	59.000
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, 2023	March 31, 2023	March 31, 2022
Class AE	12.7955 ¹	13.9231 ¹	15.4485 ¹
Class AF	11.3871 ²	12.7109 ²	14.5713 ²
Class AS	9.1384 ³	9.9397 ³	11.4961 ³
Class ASH	10.9809 ³	12.3807 ³	14.2590 ³
Class AU	11.8227	13.2011	15.0003
Class DE	11.9734 ¹	13.0775 ¹	14.6194 ¹
Class IF	12.2057 ²	13.5353 ²	15.3389 ²
Class ISH	11.8889 ³	13.3286 ³	15.2033 ³
Class IU	12.7524	14.1624	15.9526
Class XU	9.8310	10.8872	12.1685
Class XUP	10.3412	11.7028	13.4480
Class ZE	13.5688 ¹	14.7099 ¹	16.2137 ¹
Class ZEH	10.5646 ¹	11.8918 ¹	13.8883 ¹
Class ZF	12.1161 ²	13.4629 ²	15.3088 ²
Class ZG	8.8053 ⁴	9.6689 ⁴	10.2500 ⁴
Class ZU	12.6695	14.0938	15.8950

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, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		
44,361,768		
Income		
Dividends, net	2	314,984
Bank interest	2	13,932
Other income		15,244
Total income		344,160
Expenses		
Asset management fees	5	(6,974)
Bank interest	2	(1,519)
Operating expenses	3, 5	(17,663)
Total expenses		(26,156)
Net income from investments		
318,004		
Net realised (loss) on sales of investments		(209,481)
Net realised (loss) on forward currency exchange contracts		(2,954)
Net realised (loss) on foreign exchange		(91,810)
Net realised (loss)		(304,245)
Change in net unrealised (loss) on investments		(1,635,649)
Change in net unrealised (loss) on forward currency exchange contracts		(4,850)
Net change in unrealised (loss)		(1,640,499)
Net (decrease) in net assets as a result of operations		(1,626,740)
Movements in capital		
Subscriptions of shares		15,143
Redemptions of shares		(33,550,495)
Dividends	7	(13)
Total movements in capital		(33,535,365)
Net assets at the end of the period		9,199,663

TOTAL NET ASSET VALUE

USD	September 30, 2023	March 31, 2023	March 31, 2022
	9,199,663	44,361,768	95,614,006

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

Threadneedle (Lux) - Asia Equities

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	100,992,103
Cash at bank	2	610,355
Subscriptions receivable		75,831
Interest and dividends receivable, net		135,574
Other assets	20	197
Total assets		101,814,060
Liabilities		
Redemptions payable		(260,224)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(16)
Asset management fees payable	5	(104,516)
Tax payable	3	(192,412)
Other liabilities		(14,666)
Total liabilities		(571,834)
Total net assets		101,242,226

NUMBER OF SHARES OUTSTANDING

Class AE	83.000
Class AEH	83.000
Class DE	83.000
Class DEH	83.000
Class IE	556,162.712
Class IU	177,384.322
Class ZU	19,857.424
Class 1E	1,076,746.542
Class 1U	21,711,414.315
Class 2E	55.000
Class 2U	1,613,965.683
Class 3U	2,757,331.970
Class 8E	665.418
Class 8U	1,726,048.931
Class 9U	131,351.402

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AE	7.2258 ¹	7.7940 ¹	8.9696 ¹
Class AEH	5.9419 ¹	6.6394 ¹	8.0913 ¹
Class DE	7.1463 ¹	7.7281 ¹	8.9361 ¹
Class DEH	5.8741 ¹	6.5830 ¹	8.0618 ¹
Class IE	10.4770 ¹	11.2413 ¹	12.8045 ¹
Class IU	10.4251	11.4782	13.3897
Class ZU	10.3817	11.4362	13.3540
Class 1E	2.5923 ¹	2.7919 ¹	3.2041 ¹
Class 1U	2.7444	3.0330	3.5648
Class 2E	11.1665 ¹	11.9878 ¹	13.6717 ¹
Class 2U	10.3657	11.4208	13.3414
Class 3U	2.5030	2.7558	3.2148
Class 8E	2.9901 ¹	3.2110 ¹	3.6646 ¹
Class 8U	3.1673	3.4904	4.0790
Class 9U	10.4533	11.5069	13.4178

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, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		
117,103,250		
Income		
Dividends, net	2	1,749,850
Bank interest	2	26,685
Other income		1,492
Total income		1,778,027
Expenses		
Asset management fees	5	(692,861)
Bank interest	2	(24)
Foreign taxes	3	(192,061)
Operating expenses	3, 5	(97,556)
Miscellaneous fees	4	(2,199)
Total expenses		(984,701)
Net income from investments		
793,326		
Net realised (loss) on sales of investments		
(6,887,226)		
Net realised gain on forward currency exchange contracts		
322		
Net realised (loss) on foreign exchange		
(35,161)		
Net realised (loss)		
(6,922,065)		
Change in net unrealised (loss) on investments		
(4,524,125)		
Change in net unrealised (loss) on forward currency exchange contracts		
(29)		
Net change in unrealised (loss)		
(4,524,154)		
Net (decrease) in net assets as a result of operations		
(10,652,893)		
Movements in capital		
Subscriptions of shares		
2,387,388		
Redemptions of shares		
(7,595,519)		
Total movements in capital		
(5,208,131)		
Net assets at the end of the period		
101,242,226		

TOTAL NET ASSET VALUE

USD	September 30, 2023	March 31, 2023	March 31, 2022
	101,242,226	117,103,250	142,380,978

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, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	311,652,066
Cash at bank	2	13,985,018
Receivable for investments sold		700,250
Subscriptions receivable		6,316
Interest and dividends receivable, net		143,295
Other assets		60
Total assets		326,487,005
Liabilities		
Payable for investments purchased		(530,326)
Redemptions payable		(37,906)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(427,982)
Asset management fees payable	5	(153,097)
Other liabilities		(65,525)
Total liabilities		(1,214,836)
Total net assets		325,272,169

NUMBER OF SHARES OUTSTANDING

Class AEC	52.844
Class AEH	23,715.342
Class AU	79,946.464
Class AUP	7,022.401
Class DU	6,126.727
Class IU	1,902,964.686
Class XS	69.000
Class XSH	6,235,037.823
Class ZEH	293,991.037
Class ZFH	48.000
Class ZGH	35.000
Class ZU	3,055,212.429

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AEC	16.8948 ¹	16.0772 ¹	18.8839 ¹
Class AEH	28.5928 ¹	27.0377 ¹	31.2589 ¹
Class AU	55.3536	51.7687	57.7098
Class AUP	19.6133	18.4680	20.8998
Class DU	27.2834	25.5801	28.6587
Class IU	81.1446	75.5875	83.5904
Class XS	20.2783 ²	18.3141 ²	20.4221 ²
Class XSH	19.8872 ²	18.5872 ²	20.6253 ²
Class ZEH	18.8957 ¹	17.8024 ¹	20.4263 ¹
Class ZFH	18.2009 ³	17.3160 ³	19.9729 ³
Class ZGH	20.0713 ⁴	18.7761 ⁴	21.2839 ⁴
Class ZU	22.4783	20.9441	23.1731

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, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		
Income		
Dividends, net	2	1,315,318
Bank interest	2	211,463
Total income		1,526,781
Expenses		
Asset management fees	5	(871,896)
Bank interest	2	(1,543)
Operating expenses	3, 5	(379,791)
Total expenses		(1,253,230)
Net income from investments		
Net realised gain		
Net realised gain on sales of investments		5,871,866
Net realised (loss) on forward currency exchange contracts		(1,703,715)
Net realised gain on foreign exchange		61,401
Net realised gain		4,229,552
Change in net unrealised gain on investments		12,428,296
Change in net unrealised (loss) on forward currency exchange contracts		(1,398,533)
Net change in unrealised gain		11,029,763
Net increase in net assets as a result of operations		15,532,866
Movements in capital		
Subscriptions of shares		73,072,694
Redemptions of shares		(31,153,001)
Dividends	7	(952)
Total movements in capital		41,918,741
Net assets at the end of the period		325,272,169

TOTAL NET ASSET VALUE

USD	September 30, 2023	March 31, 2023	March 31, 2022
	325,272,169	267,820,562	379,069,017

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, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	157,048,356
Cash at bank	2	1,816,640
Receivable for investments sold		4,788,061
Subscriptions receivable		311,094
Interest and dividends receivable, net		109,750
Total assets		164,073,901
Liabilities		
Payable for investments purchased		(4,808,789)
Redemptions payable		(87,086)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(745)
Asset management fees payable	5	(13,195)
Other liabilities		(14,205)
Total liabilities		(4,924,020)
Total net assets		159,149,881

NUMBER OF SHARES OUTSTANDING

Class AE	368.991
Class AEH	54.100
Class AU	59.094
Class AUP	63.640
Class DE	13,949.034
Class DEH	2,610.637
Class DU	942.044
Class IE	52.100
Class IEC	58.100
Class IEH	54.100
Class IFH	59.100
Class IG	15,647.567
Class IU	57.576
Class NE	51,008.895
Class NG	7,507,091.099
Class NU	1,779,558.223
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, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		127,108,114
Income		
Dividends, net	2	854,197
Bank interest	2	1,547
Total income		855,744
Expenses		
Asset management fees	5	(76,573)
Operating expenses	3, 5	(74,207)
Total expenses		(150,780)
Net income from investments		704,964
Net realised gain on sales of investments		1,132,221
Net realised gain on forward currency exchange contracts		7,644
Net realised gain on foreign exchange		1,958
Net realised gain		1,141,823
Change in net unrealised gain on investments		3,934,804
Change in net unrealised (loss) on forward currency exchange contracts		(6,161)
Net change in unrealised gain		3,928,643
Net increase in net assets as a result of operations		5,775,430
Movements in capital		
Subscriptions of shares		36,828,712
Redemptions of shares		(10,562,360)
Dividends	7	(15)
Total movements in capital		26,266,337
Net assets at the end of the period		159,149,881

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
USD	159,149,881	127,108,114	78,667,240

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, 2023	March 31, 2023	March 31, 2022
Class AE	18.5725 ¹	17.3387 ¹	18.2898 ¹
Class AEH	15.2024 ¹	14.7127 ¹	16.4623 ¹
Class AU	17.6559	16.9147	18.2540
Class AUP	15.6359	15.0962	16.5908
Class DE	18.3319 ¹	17.1314 ¹	18.1073 ¹
Class DEH	15.0014 ¹	14.5482 ¹	16.3108 ¹
Class DU	17.4168	16.7021	18.0794
Class IE	18.9399 ¹	17.6533 ¹	18.5659 ¹
Class IEC	13.6720 ¹	13.3367 ¹	15.1809 ¹
Class IEH	15.4802 ¹	14.9688 ¹	16.7198 ¹
Class IFH	15.1219 ²	14.7703 ²	16.5489 ²
Class IG	15.5114 ³	14.6434 ³	14.8037 ³
Class IU	18.0240	17.2386	18.5671
Class NE	15.3107 ¹	14.2582 ¹	14.9581 ¹
Class NG	14.5441 ³	13.7199 ³	13.8493 ³
Class NU	13.7126	13.1041	14.0857
Class XG	14.6372 ³	13.7984 ³	13.9108 ³
Class ZEH	15.4147 ¹	14.9070 ¹	16.6597 ¹
Class ZFH	15.0306 ²	14.6835 ²	16.4549 ²
Class ZU	17.9162	17.1426	18.4729

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, 2023

	Notes	2023 EUR
Assets		
Investment portfolio at market value	2	484,064,325
Cash at bank	2	1,468,242
Subscriptions receivable		112,734
Interest and dividends receivable, net		248,602
Net unrealised gain on forward currency exchange contracts	2, 9	92,860
Other assets	20	768,100
Total assets		486,754,863
Liabilities		
Redemptions payable		(273,664)
Asset management fees payable	5	(260,110)
Other liabilities		(44,583)
Total liabilities		(578,357)
Total net assets		486,176,506

NUMBER OF SHARES OUTSTANDING

Class AE	152,571.456
Class ASH	464,790.626
Class AUH	4,627.340
Class DE	132,501.498
Class IE	3,023,827.684
Class W	30,997.242
Class XE	1,551,405.825
Class ZE	719,298.557
Class ZUH	5,381.483
Class 1E	2,821,794.441
Class 1EP	65.000
Class 1G	157,308.122
Class 1GP	59.000
Class 2E	7,246,787.227
Class 2G	431,080.148
Class 2U	73.000
Class 3E	112,311.279
Class 3G	213,024.337
Class 3GP	391.931
Class 4E	821,960.146
Class 4G	55.000
Class 8E	211,988.594
Class 8G	26,252.855
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, 2023 to September 30, 2023

	Notes	2023 EUR
Net assets at the beginning of the period		435,474,263
Income		
Dividends, net	2	8,199,522
Bank interest	2	4,738
Other income		490
Total income		8,204,750
Expenses		
Asset management fees	5	(1,621,759)
Bank interest	2	(147)
Operating expenses	3, 5	(273,841)
Total expenses		(1,895,747)
Net income from investments		6,309,003
Net realised (loss) on sales of investments		(3,575,441)
Net realised (loss) on forward currency exchange contracts		(193,035)
Net realised gain on foreign exchange		12,829
Net realised (loss)		(3,755,647)
Change in net unrealised (loss) on investments		(6,575,145)
Change in net unrealised gain on forward currency exchange contracts		67,912
Net change in unrealised (loss)		(6,507,233)
Net (decrease) in net assets as a result of operations		(3,953,877)
Movements in capital		
Subscriptions of shares		93,021,497
Redemptions of shares		(38,365,377)
Total movements in capital		54,656,120
Net assets at the end of the period		486,176,506

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
EUR	486,176,506	435,474,263	475,145,184

Threadneedle (Lux) - Pan European ESG Equities

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AE	82.7832	83.5774	83.5781
Class ASH	24.4176 ¹	24.5969 ¹	24.0735 ¹
Class AUH	29.9026 ²	29.8927 ²	28.9294 ²
Class DE	29.7406	30.0559	30.1163
Class IE	59.4342	59.7803	59.3341
Class W	69.2409	69.9400	70.0340
Class XE	70.1041	70.2841	69.2730
Class ZE	9.8187	9.8833	9.8259
Class ZUH	19.7432 ²	19.6715 ²	18.9486 ²
Class 1E	13.1767	13.3051	13.3070
Class 1EP	12.1808	12.3086	12.6891
Class 1G	12.7031 ³	12.9932 ³	12.4978 ³
Class 1GP	11.7498 ³	12.0282 ³	11.9244 ³
Class 2E	13.5401	13.6414	13.5821
Class 2G	13.0525 ³	13.3206 ³	12.7552 ³
Class 2U	12.3040 ²	12.7149 ²	12.9544 ²
Class 3E	13.6353	13.7277	13.6488
Class 3G	13.1446 ³	13.4053 ³	12.8183 ³
Class 3GP	12.1806 ³	12.4223 ³	12.2439 ³
Class 4E	14.2457	14.2809	14.0773
Class 4G	13.7580 ³	13.9701 ³	13.2403 ³
Class 8E	13.5070	13.6107	13.5570
Class 8G	13.0266 ³	13.2969 ³	12.7375 ³
Class 8U	12.2756 ²	12.6872 ²	12.9310 ²
Class 9E	13.7052	13.7945	13.7069
Class 9G	13.2049 ³	13.4619 ³	12.8673 ³
Class 9GP	12.2500 ³	12.4892 ³	12.3004 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, 2023

	Notes	2023 EUR
Assets		
Investment portfolio at market value	2	52,873,336
Cash at bank	2	410,224
Receivable for investments sold		351,393
Subscriptions receivable		15,581
Interest and dividends receivable, net		35,843
Other assets	20	287,644
Total assets		53,974,021
Liabilities		
Bank overdrafts		(7,360)
Redemptions payable		(23,626)
Asset management fees payable	5	(38,171)
Other liabilities		(6,459)
Total liabilities		(75,616)
Total net assets		53,898,405

NUMBER OF SHARES OUTSTANDING

Class AE	10,603.611
Class AEP	42,627.132
Class AUP	80.000
Class DE	1,455.750
Class DEP	17,583.069
Class IE	263,011.109
Class IEP	648,196.000
Class ZE	65.000
Class ZEP	26,246.354
Class 1E	3,400,286.625
Class 1EP	9,990,522.139
Class 1G	145,942.732
Class 1GP	333,061.646
Class 2E	798,059.278
Class 2EP	72.000
Class 2G	58.000
Class 2GP	63.000
Class 3EP	86,944.921
Class 3G	74,589.677
Class 3GP	544,011.998
Class 4GP	7,350,534.040
Class 8E	246,276.001
Class 8EP	848,007.733
Class 8G	16,041.603
Class 8GP	490,823.668
Class 9EP	3,371.000
Class 9G	57.000
Class 9GP	263.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to September 30, 2023

	Notes	2023 EUR
Net assets at the beginning of the period		69,486,743
Income		
Dividends, net	2	1,689,698
Bank interest	2	1,714
Other income		59
Total income		1,691,471
Expenses		
Asset management fees	5	(260,880)
Operating expenses	3, 5	(45,505)
Total expenses		(306,385)
Net income from investments		1,385,086
Net realised gain on sales of investments		2,591,406
Net realised (loss) on forward currency exchange contracts		(135)
Net realised (loss) on foreign exchange		(3,593)
Net realised gain		2,587,678
Change in net unrealised (loss) on investments		(3,962,044)
Net change in unrealised (loss)		(3,962,044)
Net increase in net assets as a result of operations		10,720
Movements in capital		
Subscriptions of shares		1,115,006
Redemptions of shares		(15,806,594)
Dividends	7	(907,470)
Total movements in capital		(15,599,058)
Net assets at the end of the period		53,898,405

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
EUR	53,898,405	69,486,743	60,925,035

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, 2023	March 31, 2023	March 31, 2022
Class AE	12.5421	12.6500	12.2899
Class AEP	10.2073	10.5858	10.7997
Class AUP	9.8027 ¹	10.4337 ¹	10.9127 ¹
Class DE	12.3191	12.4468	12.1356
Class DEP	10.0214	10.4095	10.6571
Class IE	13.1549	13.1920	12.6707
Class IEP	10.7074	11.0419	11.1344
Class ZE	13.0015	13.0688	12.6183
Class ZEP	10.5892	10.9401	11.0767
Class 1E	2.0504	2.0670	2.0062
Class 1EP	1.0129	1.0503	1.0714
Class 1G	1.7784 ²	1.8160 ²	1.6952 ²
Class 1GP	0.8799 ²	0.9240 ²	0.9066 ²
Class 2E	12.9949	13.0603	12.5994
Class 2EP	10.6065	10.9561	11.0904
Class 2G	12.8556 ²	13.0785 ²	12.1240 ²
Class 2GP	10.4519 ²	10.9385 ²	10.6484 ²
Class 3EP	1.6767	1.7311	1.7509
Class 3G	1.7457 ²	1.7759 ²	1.6454 ²
Class 3GP	1.4446 ²	1.5112 ²	1.4708 ²
Class 4GP	1.3002 ²	1.3545 ²	1.3081 ²
Class 8E	2.2865	2.2984	2.2182
Class 8EP	1.1165	1.1545	1.1693
Class 8G	1.9849 ²	2.0212 ²	1.8760 ²
Class 8GP	0.9691 ²	1.0142 ²	0.9875 ²
Class 9EP	10.6862	11.0341	11.1480
Class 9G	12.9288 ²	13.1481 ²	12.1739 ²
Class 9GP	10.5286 ²	11.0089 ²	10.6983 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, 2023

	Notes	2023 EUR
Assets		
Investment portfolio at market value	2	340,560,209
Cash at bank	2	2,309,603
Receivable for investments sold		970,408
Subscriptions receivable		67,667
Interest and dividends receivable, net		314,118
Net unrealised gain on forward currency exchange contracts	2, 9	79,229
Other assets	20	794,199
Total assets		345,095,433
Liabilities		
Payable for investments purchased		(2,264,435)
Redemptions payable		(961,783)
Asset management fees payable	5	(385,376)
Other liabilities		(91,163)
Total liabilities		(3,702,757)
Total net assets		341,392,676

NUMBER OF SHARES OUTSTANDING

Class AE	4,438,244.068
Class ASH	354,709.826
Class AUH	612.001
Class DE	1,095,157.160
Class DUH	275.000
Class IE	1,570,779.286
Class W	9,912.171
Class XE	88.000
Class ZE	2,896,275.775
Class ZFH	5,601.004

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AE	40.8776	43.8005	50.4135
Class ASH	28.8034 ¹	30.8067 ¹	34.6658 ¹
Class AUH	11.3758 ²	12.0652 ²	13.4075 ²
Class DE	36.0379	38.7886	45.0490
Class DUH	10.8439 ²	11.5560 ²	12.9610 ²
Class IE	52.3328	55.8653	63.8189
Class W	68.2931	73.1946	84.2877
Class XE	8.6664	9.2026	10.4050
Class ZE	10.5248	11.2353	12.8349
Class ZFH	9.9563 ³	10.7434 ³	12.3467 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, 2023 to September 30, 2023

	Notes	2023 EUR
Net assets at the beginning of the period		
Income		
Dividends, net	2	4,659,362
Bank interest	2	5,171
Other income		379
Total income		4,664,912
Expenses		
Asset management fees	5	(2,577,545)
Bank interest	2	(30)
Operating expenses	3, 5	(610,089)
Total expenses		(3,187,664)
Net income from investments		
Net realised (loss) on sales of investments		
Net realised (loss) on forward currency exchange contracts		
		(66,769)
Net realised (loss) on foreign exchange		
		(16,552)
Net realised (loss)		
(6,128,732)		
Change in net unrealised (loss) on investments		
		(19,707,965)
Change in net unrealised gain on forward currency exchange contracts		
		66,074
Net change in unrealised (loss)		
(19,641,891)		
Net (decrease) in net assets as a result of operations		
(24,293,375)		
Movements in capital		
Subscriptions of shares		
		13,959,335
Redemptions of shares		
		(40,007,847)
Total movements in capital		
(26,048,512)		
Net assets at the end of the period		
341,392,676		

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
EUR	341,392,676	391,734,563	673,597,948

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, 2023

	Notes	2023 EUR
Assets		
Investment portfolio at market value	2	626,906,698
Cash at bank	2	3,816,434
Receivable for investments sold		5,435,740
Subscriptions receivable		71,567
Interest and dividends receivable, net		583,470
Net unrealised gain on forward currency exchange contracts	2, 9	236,903
Other assets	20	2,035,338
Total assets		639,086,150
Liabilities		
Payable for investments purchased		(4,195,015)
Redemptions payable		(697,529)
Asset management fees payable	5	(522,222)
Other liabilities		(89,008)
Total liabilities		(5,503,774)
Total net assets		633,582,376

NUMBER OF SHARES OUTSTANDING

Class IE	905,066.628
Class ZE	806,625.277
Class 1E	18,032,633.071
Class 1EP	639,980.960
Class 1FH	190,279.256
Class 1G	512,968.702
Class 1UH	1,384,617.187
Class 2E	14,834,055.023
Class 2G	56.000
Class 3E	10,172,894.425
Class 3EP	811,549.739
Class 3FH	576,921.126
Class 3G	1,734,354.280
Class 3GP	99,973.061
Class 3UH	685,440.399
Class 4E	1,784,681.748
Class 4G	1,832,020.560
Class 8E	3,090,616.242
Class 8G	452,870.926
Class 9E	5,576,793.681
Class 9EP	124.000
Class 9FH	28,204.059
Class 9G	10,980.318
Class 9GP	57.000
Class 9UH	66,730.006

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to September 30, 2023

	Notes	2023 EUR
Net assets at the beginning of the period		746,467,483
Income		
Dividends, net	2	9,894,972
Bank interest	2	4,068
Other income		566
Total income		9,899,606
Expenses		
Asset management fees	5	(3,535,733)
Bank interest	2	(2,309)
Operating expenses	3, 5	(524,662)
Total expenses		(4,062,704)
Net income from investments		5,836,902
Net realised (loss) on sales of investments		(19,108,906)
Net realised gain on forward currency exchange contracts		305,067
Net realised (loss) on foreign exchange		(50,288)
Net realised (loss)		(18,854,127)
Change in net unrealised (loss) on investments		(35,785,502)
Change in net unrealised gain on forward currency exchange contracts		632,955
Net change in unrealised (loss)		(35,152,547)
Net (decrease) in net assets as a result of operations		(48,169,772)
Movements in capital		
Subscriptions of shares		15,302,456
Redemptions of shares		(80,017,791)
Total movements in capital		(64,715,335)
Net assets at the end of the period		633,582,376

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
EUR	633,582,376	746,467,483	1,236,395,974

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

Threadneedle (Lux) - Pan European Smaller Companies

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class IE	10.0881	10.8544	12.1084
Class ZE	9.7706	10.5207	11.7537
Class 1E	9.4700	10.2286	11.4986
Class 1EP	8.8284	9.5356	10.9343
Class 1FH	9.2272 ¹	10.0750 ¹	11.3955 ¹
Class 1G	9.1274 ²	9.9865 ²	10.7968 ²
Class 1UH	10.5775 ³	11.3113 ³	12.2785 ³
Class 2E	9.7862	10.5360	11.7673
Class 2G	9.4427 ²	10.2944 ²	11.0646 ²
Class 3E	9.8676	10.6150	11.8366
Class 3EP	9.2032	9.9003	11.2596
Class 3FH	9.6146 ¹	10.4566 ¹	11.7317 ¹
Class 3G	9.5096 ²	10.3626 ²	11.1130 ²
Class 3GP	8.8699 ²	9.6655 ²	10.5711 ²
Class 3UH	11.0168 ³	11.7341 ³	12.6338 ³
Class 4E	10.2982	11.0319	12.1985
Class 4G	11.1079 ²	12.0536 ²	12.8182 ²
Class 8E	9.7683	10.5187	11.7527
Class 8G	9.4149 ²	10.2696 ²	11.0354 ²
Class 9E	9.8889	10.6358	11.8550
Class 9EP	9.2441	9.9388	11.2856
Class 9FH	9.6364 ¹	10.4765 ¹	11.7487 ¹
Class 9G	9.5328 ²	10.3853 ²	11.1328 ²
Class 9GP	8.9195 ²	9.7133 ²	10.6036 ²
Class 9UH	11.0468 ³	11.7629 ³	12.6594 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, 2023

	Notes	2023 EUR
Assets		
Investment portfolio at market value	2	1,480,752,657
Cash at bank	2	2,364,843
Receivable for investments sold		6,927,072
Subscriptions receivable		865,818
Interest and dividends receivable, net		78
Net unrealised gain on forward currency exchange contracts	2, 9	424,653
Other assets	20	4,847,258
Total assets		1,496,182,379
Liabilities		
Payable for investments purchased		(1,713,394)
Redemptions payable		(502,635)
Asset management fees payable	5	(1,595,059)
Other liabilities		(165,419)
Total liabilities		(3,976,507)
Total net assets		1,492,205,872

NUMBER OF SHARES OUTSTANDING

Class AE	141,236.275
Class AGH	19,986.964
Class AUH	14,898.899
Class DUH	66.000
Class IE	454,312.130
Class ZE	85.000
Class ZG	17,420.929
Class ZGH	159,627.771
Class 1E	72,256,336.918
Class 1EP	921,229.035
Class 1SH	1,582,249.868
Class 1U	35,887.060
Class 1UH	1,280,813.157
Class 2E	4,991,309.857
Class 2EP	57.000
Class 3E	1,775,310.731
Class 3U	541,929.379
Class 8E	1,942,973.958
Class 8EP	8,250.536
Class 9E	16,380,561.072
Class 9U	63.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to September 30, 2023

	Notes	2023 EUR
Net assets at the beginning of the period		1,532,090,351
Income		
Dividends, net	2	21,245,420
Bank interest	2	6,126
Other income		192
Total income		21,251,738
Expenses		
Asset management fees	5	(10,317,713)
Bank interest	2	(4,298)
Operating expenses	3, 5	(1,073,053)
Total expenses		(11,395,064)
Net income from investments		9,856,674
Net realised gain on sales of investments		22,830,951
Net realised gain on forward currency exchange contracts		245,276
Net realised gain on foreign exchange		67,877
Net realised gain		23,144,104
Change in net unrealised (loss) on investments		(75,605,489)
Change in net unrealised gain on forward currency exchange contracts		610,032
Net change in unrealised (loss)		(74,995,457)
Net (decrease) in net assets as a result of operations		(41,994,679)
Movements in capital		
Subscriptions of shares		116,621,394
Redemptions of shares		(114,511,194)
Total movements in capital		2,110,200
Net assets at the end of the period		1,492,205,872

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
EUR	1,492,205,872	1,532,090,351	1,623,386,971

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

Threadneedle (Lux) - European Select

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AE	29.8766	30.7946	30.1120
Class AGH	32.6474 ¹	33.4259 ¹	32.2683 ¹
Class AUH	35.4042 ²	36.1250 ²	34.1941 ²
Class DUH	14.6614 ²	15.0044 ²	14.2740 ²
Class IE	43.9738	45.1332	43.7595
Class ZE	9.1306	9.3846	9.1184
Class ZG	15.0290 ¹	15.6331 ¹	14.5919 ¹
Class ZGH	34.0967 ¹	34.7713 ¹	33.3203 ¹
Class 1E	14.2900	14.7181	14.3703
Class 1EP	13.3522	13.7522	13.6418
Class 1SH	15.2341 ³	15.6546 ³	14.9506 ³
Class 1U	13.0652 ²	13.8087 ²	13.8075 ²
Class 1UH	15.8713 ²	16.1804 ²	15.2829 ²
Class 2E	14.7127	15.1090	14.6652
Class 2EP	13.7686	14.1356	13.9345
Class 3E	14.8449	15.2310	14.7570
Class 3U	13.5706 ²	14.2879 ²	14.1771 ²
Class 8E	14.6843	15.0828	14.6457
Class 8EP	13.7335	14.1062	13.9187
Class 9E	14.8733	15.2571	14.7765
Class 9U	13.6138 ²	14.3329 ²	14.2172 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, 2023

	Notes	2023 EUR
Assets		
Investment portfolio at market value	2	1,340,185,338
Cash at bank	2	1,246,579
Subscriptions receivable		491,423
Interest and dividends receivable, net		1,082,174
Other assets	20	3,941,924
Total assets		1,346,947,438
Liabilities		
Payable for investments purchased		(8,853,786)
Redemptions payable		(1,543,860)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(109,797)
Asset management fees payable	5	(1,506,174)
Other liabilities		(226,583)
Total liabilities		(12,240,200)
Total net assets		1,334,707,238

NUMBER OF SHARES OUTSTANDING

Class IE	805,569.110
Class ZE	739,083.560
Class 1E	87,409,796.829
Class 1EP	3,512,241.439
Class 1FH	61.000
Class 2E	1,759,988.723
Class 3E	4,754,756.403
Class 3EP	70,835.865
Class 3FH	790,675.982
Class 8E	4,221,614.143
Class 9E	5,049,331.056
Class 9EP	554,845.000
Class 9FH	221.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class IE	11.2738	12.0030	12.6494
Class ZE	12.5088	13.3280	14.0668
Class 1E	12.1331	12.9677	13.7718
Class 1EP	11.3498	12.1305	13.1298
Class 1FH	11.8404 ¹	12.7811 ¹	13.6535 ¹
Class 2E	12.5306	13.3491	14.0850
Class 3E	12.5872	13.4001	14.1189
Class 3EP	11.7967	12.5586	13.4851
Class 3FH	12.2885 ¹	13.2238 ¹	14.0261 ¹
Class 8E	12.5082	13.3279	14.0682
Class 9E	12.6397	13.4533	14.1693
Class 9EP	11.8301	12.5916	13.5144
Class 9FH	12.2977 ¹	13.2294 ¹	14.0265 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, 2023 to September 30, 2023

	Notes	2023 EUR
Net assets at the beginning of the period		1,444,642,805
Income		
Dividends, net	2	19,095,515
Bank interest	2	471
Other income		2,127
Total income		19,098,113
Expenses		
Asset management fees	5	(9,827,074)
Bank interest	2	(76)
Operating expenses	3, 5	(1,475,879)
Total expenses		(11,303,029)
Net income from investments		7,795,084
Net realised gain on sales of investments		15,012,911
Net realised gain on forward currency exchange contracts		111,692
Net realised (loss) on foreign exchange		(35,389)
Net realised gain		15,089,214
Change in net unrealised (loss) on investments		(114,016,396)
Change in net unrealised gain on forward currency exchange contracts		37,325
Net change in unrealised (loss)		(113,979,071)
Net (decrease) in net assets as a result of operations		(91,094,773)
Movements in capital		
Subscriptions of shares		47,168,493
Redemptions of shares		(66,009,287)
Total movements in capital		(18,840,794)
Net assets at the end of the period		1,334,707,238

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
EUR	1,334,707,238	1,444,642,805	1,772,635,200

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

Threadneedle (Lux) - Asian Equity Income

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	73,114,451
Cash at bank	2	1,206,433
Receivable for investments sold		228,094
Subscriptions receivable		1,306
Interest and dividends receivable, net		126,697
Other assets	20	174
Total assets		74,677,155
Liabilities		
Redemptions payable		(119,351)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(87,057)
Asset management fees payable	5	(30,314)
Tax payable	3	(47,950)
Other liabilities		(11,549)
Total liabilities		(296,221)
Total net assets		74,380,934

NUMBER OF SHARES OUTSTANDING

Class AEH	29,863.660
Class ASC	135.000
Class AU	46,082.463
Class AUP	115,297.223
Class DEH	162,313.349
Class DU	41,686.234
Class DUP	27,994.174
Class IEP	1,075,402.266
Class IU	70.000
Class W	19,129.778
Class XU	1,307,720.471
Class XUP	2,643,045.022
Class ZG	51.000
Class ZGH	6,917.198
Class ZGP	56.000
Class ZU	100.000
Class ZUP	3,930.526

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AEH	36.0039 ¹	38.9105 ¹	45.2875 ¹
Class ASC ²	9.3438 ²	–	–
Class AU	95.3692	101.8799	114.4216
Class AUP	10.4961	11.5123	13.4844
Class DEH	25.1397 ¹	27.2703 ¹	31.9765 ¹
Class DU	45.5659	48.8592	55.2874
Class DUP	10.1068	11.1252	13.1305
Class IEP	11.6056 ¹	12.3493 ¹	14.0025 ¹
Class IU	11.1691	11.8781	13.2161
Class W	70.2727	75.1452	84.5649
Class XU	12.6288	13.3803	14.7814
Class XUP	11.2863	12.2763	14.1419
Class ZG	12.6059 ³	13.2498 ³	13.8913 ³
Class ZGH	21.2012 ³	22.6597 ³	25.8292 ³
Class ZGP	10.3594 ³	11.1818 ³	12.2208 ³
Class ZU	8.3121	8.8505	9.8775
Class ZUP	12.3574	13.5022	15.6966

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.

⁴See note 1.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		52,248,309
Income		
Dividends, net	2	1,578,262
Bank interest	2	30,780
Other income		219
Total income		1,609,261
Expenses		
Asset management fees	5	(200,855)
Bank interest	2	(3,686)
Foreign taxes	3	(47,863)
Operating expenses	3, 5	(66,894)
Miscellaneous fees	4	(14,978)
Total expenses		(334,276)
Net income from investments		1,274,985
Net realised (loss) on sales of investments		(2,441,348)
Net realised (loss) on forward currency exchange contracts		(56,043)
Net realised gain on foreign exchange		37,693
Net realised (loss)		(2,459,698)
Change in net unrealised (loss) on investments		(4,196,904)
Change in net unrealised (loss) on forward currency exchange contracts		(155,828)
Net change in unrealised (loss)		(4,352,732)
Net (decrease) in net assets as a result of operations		(5,537,445)
Movements in capital		
Subscriptions of shares		32,059,493
Redemptions of shares		(3,200,783)
Dividends	7	(1,188,640)
Total movements in capital		27,670,070
Net assets at the end of the period		74,380,934

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
USD	74,380,934	52,248,309	52,164,940

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

Threadneedle (Lux) - Global Technology

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	707,541,668
Cash at bank	2	23,976,902
Receivable for investments sold		357,796
Subscriptions receivable		1,326,756
Interest and dividends receivable, net		223,783
Total assets		733,426,905
Liabilities		
Payable for investments purchased		(147,932)
Redemptions payable		(719,672)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(1,223,962)
Asset management fees payable	5	(819,500)
Other liabilities		(162,035)
Total liabilities		(3,073,101)
Total net assets		730,353,804

NUMBER OF SHARES OUTSTANDING

Class AEH	660,504.344
Class AS	866,353.194
Class AU	3,161,013.963
Class AUP	78,085.071
Class BU	53,776.987
Class DEH	274,113.206
Class DU	559,431.849
Class IE	793,290.065
Class IEH	1,077,623.976
Class IG	20,769.873
Class IU	10,481,085.967
Class ZEH	111,702.832
Class ZFH	23,487.571
Class ZG	81,197.759
Class ZU	1,330,196.377

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AEH	66.7714 ¹	62.5310 ¹	73.7380 ¹
Class AS	24.6963 ²	22.3014 ²	25.6949 ²
Class AU	93.8528	87.0049	98.4809
Class AUP	19.9119	18.4591	21.0644
Class BU	117.7647	109.3899	124.3152
Class DEH	19.0637 ¹	17.8847 ¹	21.1515 ¹
Class DU	136.9121	127.1439	144.4193
Class IE	17.6651 ¹	15.8873 ¹	17.4019 ¹
Class IEH	23.0053 ¹	21.4521 ¹	25.0771 ¹
Class IG	24.2453 ³	22.0881 ³	23.2680 ³
Class IU	16.8480	15.5489	17.4419
Class ZEH	19.0527 ¹	17.7747 ¹	20.7904 ¹
Class ZFH	21.9694 ⁴	20.7055 ⁴	24.2713 ⁴
Class ZG	24.1370 ³	22.0003 ³	23.1988 ³
Class ZU	43.4577	40.1267	45.0572

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, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		643,257,608
Income		
Dividends, net	2	1,924,598
Bank interest	2	475,809
Total income		2,400,407
Expenses		
Asset management fees	5	(4,870,476)
Bank interest	2	(4,794)
Operating expenses	3, 5	(945,473)
Total expenses		(5,820,743)
Net (loss) from investments		(3,420,336)
Net realised gain on sales of investments		16,265,658
Net realised (loss) on forward currency exchange contracts		(850,310)
Net realised gain on foreign exchange		2,592
Net realised gain		15,417,940
Change in net unrealised gain on investments		36,736,782
Change in net unrealised (loss) on forward currency exchange contracts		(2,048,754)
Net change in unrealised gain		34,688,028
Net increase in net assets as a result of operations		46,685,632
Movements in capital		
Subscriptions of shares		131,206,250
Redemptions of shares		(90,795,686)
Total movements in capital		40,410,564
Net assets at the end of the period		730,353,804

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
USD	730,353,804	643,257,608	651,663,253

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

Threadneedle (Lux) - UK Equities

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 GBP
Assets		
Investment portfolio at market value	2	101,690,449
Cash at bank	2	107,196
Interest and dividends receivable, net		358,198
Net unrealised gain on forward currency exchange contracts	2, 9	77,825
Other assets		82
Total assets		102,233,750
Liabilities		
Redemptions payable		(82,690)
Asset management fees payable	5	(71,628)
Other liabilities		(19,632)
Total liabilities		(173,950)
Total net assets		102,059,800

NUMBER OF SHARES OUTSTANDING

Class AE	50,861.772
Class AEH	123,966.261
Class AFH	7,192.000
Class AG	362,195.240
Class AGP	29,845.878
Class DEH	3,029.846
Class DG	7,715.553
Class IE	414,102.908
Class IEH	37,201.732
Class IG	1,629,989.696
Class IGP	210,535.854
Class NEH	66.000
Class NFH	73.000
Class NG	57.000
Class NGP	57.000
Class NUH	78.000
Class TEH	66.000
Class TFH	73.000
Class TG	57.000
Class TGP	57.000
Class TUH	78.000
Class ZE	16,736.740
Class ZEH	67,842.212
Class ZFH	3,325.000
Class ZG	112,240.151
Class ZGP	82,489.118
Class ZUH	89.000
Class 3EH	639,942.488
Class 3FH	471.000
Class 3UH	777,318.066
Class 9EH	14,983.465
Class 9EP	81.000
Class 9FH	85.000
Class 9G	410.000
Class 9UH	87.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to September 30, 2023

	Notes	2023 GBP
Net assets at the beginning of the period		167,301,421
Income		
Dividends, net	2	3,068,177
Bank interest	2	16,561
Total income		3,084,738
Expenses		
Asset management fees	5	(567,663)
Bank interest	2	(594)
Operating expenses	3, 5	(147,579)
Total expenses		(715,836)
Net income from investments		2,368,902
Net realised (loss) on sales of investments		(283,626)
Net realised (loss) on forward currency exchange contracts		(418,861)
Net realised (loss) on foreign exchange		(299)
Net realised (loss)		(702,786)
Change in net unrealised (loss) on investments		(3,714,545)
Change in net unrealised gain on forward currency exchange contracts		195,711
Net change in unrealised (loss)		(3,518,834)
Net (decrease) in net assets as a result of operations		(1,852,718)
Movements in capital		
Subscriptions of shares		11,514,688
Redemptions of shares		(74,739,632)
Dividends	7	(163,959)
Total movements in capital		(63,388,903)
Net assets at the end of the period		102,059,800

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
GBP	102,059,800	167,301,421	274,453,238

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

Threadneedle (Lux) - UK Equities

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AE	9.3968 ¹	9.4273 ¹	9.3165 ¹
Class AEH	20.1100 ¹	20.6050 ¹	19.9122 ¹
Class AFH	9.6473 ²	9.9885 ²	9.7085 ²
Class AG	28.8364	29.3049	27.8526
Class AGP	19.9626	20.7157	20.3018
Class DEH	9.3656 ¹	9.6352 ¹	9.3874 ¹
Class DG	9.9512	10.1533	9.7276
Class IE	10.2018 ¹	10.1864 ¹	9.9716 ¹
Class IEH	30.8590 ¹	31.4994 ¹	30.1611 ¹
Class IG	42.7622	43.2514	40.7193
Class IGP	29.9201	30.8986	29.9926
Class NEH	12.7298 ¹	12.9677 ¹	12.3773 ¹
Class NFH	12.5331 ²	12.8955 ²	12.3772 ²
Class NG	13.1725	13.3079	12.5034
Class NGP	12.0456	12.4219	12.0225
Class NUH	13.5126 ³	13.6193 ³	12.6056 ³
Class TEH	12.7172 ¹	12.9563 ¹	12.3724 ¹
Class TFH	12.5217 ²	12.8835 ²	12.3703 ²
Class TG	13.1740	13.3116	12.5042
Class TGP	12.0281	12.4067	12.0170
Class TUH	13.5071 ³	13.6152 ³	12.6005 ³
Class ZE	9.6515 ¹	9.6466 ¹	9.4643 ¹
Class ZEH	12.6035 ¹	12.8699 ¹	12.3480 ¹
Class ZFH	12.0280 ²	12.4052 ²	11.9648 ²
Class ZG	28.2642	28.6161	26.9947
Class ZGP	10.7183	11.0805	10.7776
Class ZUH	11.6693 ³	11.8096 ³	10.9752 ³
Class 3EH	1.8020 ¹	1.8386 ¹	1.7608 ¹
Class 3FH	1.9062 ²	1.9650 ²	1.8918 ²
Class 3UH	2.3339 ³	2.3556 ³	2.1863 ³
Class 9EH	10.8148 ¹	11.0302 ¹	10.5479 ¹
Class 9EP	9.6807 ¹	9.8665 ¹	9.9562 ¹
Class 9FH	10.6164 ²	10.9400 ²	10.5292 ²
Class 9G	10.6139	10.7349	10.1044
Class 9UH	11.9998 ³	12.1115 ³	11.2422 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, 2023

	Notes	2023 GBP
Assets		
Investment portfolio at market value	2	227,613,543
Cash at bank	2	245,737
Receivable for investments sold		554,489
Subscriptions receivable		129,943
Interest and dividends receivable, net		741,228
Net unrealised gain on forward currency exchange contracts	2, 9	140,317
Total assets		229,425,257
Liabilities		
Payable for investments purchased		(2,110,492)
Redemptions payable		(129,074)
Asset management fees payable	5	(117,652)
Other liabilities		(36,299)
Total liabilities		(2,393,517)
Total net assets		227,031,740

NUMBER OF SHARES OUTSTANDING

Class AE	1,230,243.260
Class AEC	45,749.626
Class AEH	111,449.506
Class AG	452,124.059
Class ASC	518.179
Class AUC	78,362.574
Class DE	2,654.203
Class DEC	12,739.967
Class DEH	4,312.053
Class DG	24,446.397
Class DGP	478.528
Class IE	2,085,114.446
Class IEH	18,282.848
Class IG	177,793.322
Class IGP	1,364,829.031
Class IU	641,565.687
Class IUH	80.000
Class LG	604,621.123
Class LGP	11,453,726.453
Class ZE	55,053.983
Class ZEH	59,806.987
Class ZFH	10,046.000
Class ZG	149,426.558
Class ZGP	88,598.395
Class ZUH	62,480.240
Class 1EH	122,688.297
Class 1FH	5,918.663
Class 1UH	60,234.970
Class 3EH	113,660.353
Class 3FH	48,973.018
Class 3UH	199,208.503
Class 9EH	73.000
Class 9FH	81.000
Class 9G	963,776.887
Class 9UH	2,174.000

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to September 30, 2023

	Notes	2023 GBP
Net assets at the beginning of the period		240,799,193
Income		
Dividends, net	2	4,899,014
Bank interest	2	11,284
Total income		4,910,298
Expenses		
Asset management fees	5	(777,986)
Bank interest	2	(1,077)
Operating expenses	3, 5	(237,172)
Total expenses		(1,016,235)
Net income from investments		3,894,063
Net realised gain on sales of investments		8,024,145
Net realised (loss) on forward currency exchange contracts		(332,824)
Net realised (loss) on foreign exchange		(89,656)
Net realised gain		7,601,665
Change in net unrealised (loss) on investments		(6,780,744)
Change in net unrealised gain on forward currency exchange contracts		268,267
Net change in unrealised (loss)		(6,512,477)
Net increase in net assets as a result of operations		4,983,251
Movements in capital		
Subscriptions of shares		38,044,876
Redemptions of shares		(53,696,234)
Dividends	7	(3,099,346)
Total movements in capital		(18,750,704)
Net assets at the end of the period		227,031,740

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
GBP	227,031,740	240,799,193	232,631,300

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, 2023	March 31, 2023	March 31, 2022
Class AE	12.9886 ¹	12.6013 ¹	12.6812 ¹
Class AEC	9.3456 ¹	9.4634 ¹	9.6686 ¹
Class AEH	11.8839 ¹	11.7767 ¹	11.5877 ¹
Class AG	12.8110	12.5901	12.1852
Class ASC	10.0040 ²	10.1010 ²	10.1013 ²
Class AUC	10.6871 ³	10.7034 ³	10.6068 ³
Class DE	12.3283 ¹	12.0054 ¹	12.1725 ¹
Class DEC	8.8242 ¹	8.9702 ¹	9.2267 ¹
Class DEH	11.2740 ¹	11.2144 ¹	11.1182 ¹
Class DG	12.1617	11.9968	11.6992
Class DGP	9.8895	9.9693	10.0965
Class IE	13.8733 ¹	13.3960 ¹	13.3535 ¹
Class IEH	12.6806 ¹	12.5067 ¹	12.1998 ¹
Class IG	13.7115	13.4114	12.8573
Class IGP	10.7548	10.7517	10.7015
Class IU	13.1127 ³	12.9928 ³	13.2640 ³
Class IUH	14.1019 ³	13.7584 ³	13.0077 ³
Class LG	13.8493	13.5361	12.9575
Class LGP	10.8359	10.8271	10.7649
Class ZE	13.6889 ¹	13.2311 ¹	13.2156 ¹
Class ZEH	12.5188 ¹	12.3577 ¹	12.0729 ¹
Class ZFH	12.1292 ⁴	12.1009 ⁴	11.8925 ⁴
Class ZG	13.5100	13.2275	12.7064
Class ZGP	11.1283	11.1391	11.1107
Class ZUH	14.3943 ³	14.0566 ³	13.3271 ³
Class 1EH	11.7976 ¹	11.6827 ¹	11.4780 ¹
Class 1FH	11.5351 ⁴	11.5429 ⁴	11.4101 ⁴
Class 1UH	13.1002 ³	12.8308 ³	12.2298 ³
Class 3EH	12.2499 ¹	12.0836 ¹	11.7863 ¹
Class 3FH	11.9735 ⁴	11.9357 ⁴	11.7136 ⁴
Class 3UH	13.6104 ³	13.2761 ³	12.5625 ³
Class 9EH	12.2788 ¹	12.1085 ¹	11.7980 ¹
Class 9FH	11.9723 ⁴	11.9323 ⁴	11.7077 ⁴
Class 9G	12.2577	11.9888	11.4924
Class 9UH	13.6193 ³	13.2859 ³	12.5653 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) - American Absolute Alpha*

STATEMENT OF NET ASSET VALUE PER SHARE

	July 21, 2023*	March 31, 2023	March 31, 2022
Class AEH	14.9809 ¹	14.8309 ¹	15.5801 ¹
Class AFH	13.4634 ²	13.3909 ²	14.1612 ²
Class AGH	16.4445 ³	16.1906 ³	16.7573 ³
Class AU	17.5942	17.2876	17.6966
Class DEH	11.4654 ¹	11.3655 ¹	12.0140 ¹
Class DU	13.3790	13.1644	13.5433
Class IEH	22.1317 ¹	21.8492 ¹	22.7694 ¹
Class IGH	24.0215 ³	23.6037 ³	24.2352 ³
Class IU	25.6696	25.1613	25.5384
Class XGH	–	10.6525 ³	10.8426 ³
Class ZE	–	11.1038 ¹	11.0174 ¹
Class ZEH	–	9.4994 ¹	9.9289 ¹
Class ZGH	16.4834 ³	16.1995 ³	16.6367 ³
Class ZU	–	10.4522	10.6198

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, 2023 to July 21, 2023

	Notes	2023 USD
Net assets at the beginning of the period		19,637,404
Income		
Dividends, net	2	6,597
Bank interest	2	12,057
Interest income on swaps		53,269
Interest income on futures contracts		5,213
Total income		77,136
Expenses		
Asset management fees	5	(42,148)
Bank interest	2	(1,162)
Dividends expenses on swaps		(15,134)
Interest expense on swaps		(34,800)
Operating expenses	3, 5	(8,650)
Total expenses		(101,894)
Net (loss) from investments		(24,758)
Net realised gain on sales of investments		1,179,050
Net realised (loss) on swaps		(429,597)
Net realised gain on forward currency exchange contracts		257,083
Net realised (loss) on futures contracts		(1,050,060)
Net realised gain on foreign exchange		53,242
Net realised gain		9,718
Change in net unrealised (loss) on investments		(594,248)
Change in net unrealised gain on swaps		263,301
Change in net unrealised (loss) on forward currency exchange contracts		(187,055)
Change in net unrealised gain on futures contracts		613,670
Net change in unrealised gain		95,668
Net increase in net assets as a result of operations		80,628
Movements in capital		
Subscriptions of shares		429,615
Redemptions of shares		(20,147,647)
Total movements in capital		(19,718,032)
Net assets at the end of the period		–

TOTAL NET ASSET VALUE

	July 21, 2023*	March 31, 2023	March 31, 2022
USD	–	19,637,404	24,741,485

*See note 1.

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

Threadneedle (Lux) - Credit Opportunities

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 EUR
Assets		
Investment portfolio at market value	2	214,555,554
Cash at bank	2	12,259,406
Receivable for investments sold		1,549,702
Subscriptions receivable		23,636
Interest receivable on swaps	2	243,634
Interest and dividends receivable, net		3,035,107
Net unrealised gain on forward currency exchange contracts	2, 9	12,362
Net unrealised gain on futures contracts	2, 11	904,950
Other assets		15,925
Total assets		232,600,276
Liabilities		
Payable for investments purchased		(5,831,260)
Redemptions payable		(529,566)
Interest payable on swaps	2	(364,707)
Net unrealised (loss) on swaps	2, 10	(3,667,174)
Asset management fees payable	5	(119,754)
Other liabilities		(20,237)
Total liabilities		(10,532,698)
Total net assets		222,067,578

NUMBER OF SHARES OUTSTANDING

Class AE	927.754
Class IE	85.000
Class ZE	32,757.289
Class 1E	7,584,773.181
Class 1EP	50,399.520
Class 1GH	124,510.574
Class 1UH	184,978.506
Class 2E	6,076,178.253
Class 2EP	90.000
Class 2GC	76.000
Class 2GH	7,356.812
Class 4GH	95,381.668
Class 8E	8,092,271.283
Class 8EP	128,939.769
Class 8GC	1,246.784
Class 8GH	349,547.981

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to September 30, 2023

	Notes	2023 EUR
Net assets at the beginning of the period		431,287,517
Income		
Dividends, net	2	14,776
Interest on bonds, net	2	5,952,196
Bank interest	2	118,600
Interest income on swaps		4,153,920
Interest income on futures contracts		371,325
Other income		76
Total income		10,610,893
Expenses		
Asset management fees	5	(925,854)
Interest expense on swaps		(7,469,218)
Interest income on futures contracts		(302,038)
Operating expenses	3, 5	(153,229)
Total expenses		(8,850,339)
Net income from investments		1,760,554
Net realised (loss) on sales of investments		(24,288,382)
Net realised (loss) on swaps		(2,946,580)
Net realised (loss) on forward currency exchange contracts		(2,424,066)
Net realised (loss) on futures contracts		(3,647,126)
Net realised gain on foreign exchange		728,956
Net realised (loss)		(32,577,198)
Change in net unrealised gain on investments		27,046,281
Change in net unrealised gain on swaps		1,170,784
Change in net unrealised (loss) on forward currency exchange contracts		(495,001)
Change in net unrealised gain on futures contracts		6,490,849
Net change in unrealised gain		34,212,913
Net increase in net assets as a result of operations		3,396,269
Movements in capital		
Subscriptions of shares		9,481,599
Redemptions of shares		(222,097,807)
Total movements in capital		(212,616,208)
Net assets at the end of the period		222,067,578

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
EUR	222,067,578	431,287,517	980,879,073

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

Threadneedle (Lux) - Credit Opportunities

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AE	9.4496	9.2862	9.7720
Class IE	9.5645	9.3680	9.8024
Class ZE	9.7369	9.5447	9.9967
Class 1E	9.5385	9.3721	9.8622
Class 1EP	8.0449	7.9045	8.7147
Class 1GH	10.0351 ¹	9.7939 ¹	10.1307 ¹
Class 1UH	10.4203 ²	10.1457 ²	10.4460 ²
Class 2E	9.8397	9.6387	10.0810
Class 2EP	8.2841	8.1165	8.8919
Class 2GC	8.7127 ¹	8.4780 ¹	9.1211 ¹
Class 2GH	10.3535 ¹	10.0735 ¹	10.3563 ¹
Class 4GH	10.6214 ¹	10.3070 ¹	10.5443 ¹
Class 8E	9.8159	9.6172	10.0626
Class 8EP	8.2880	8.1203	8.8993
Class 8GC	8.7146 ¹	8.4801 ¹	9.1415 ¹
Class 8GH	10.3379 ¹	10.0599 ¹	10.3438 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, 2023

	Notes	2023 EUR
Assets		
Investment portfolio at market value	2	7,796,959
Cash at bank	2	622,681
Receivable for investments sold		108,650
Interest receivable on swaps	2	5,995
Interest and dividends receivable, net		94,575
Net unrealised gain on futures contracts	2, 11	59,261
Total assets		8,688,121
Liabilities		
Payable for investments purchased		(221,928)
Interest payable on swaps	2	(10,737)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(66,973)
Net unrealised (loss) on swaps	2, 10	(78,837)
Asset management fees payable	5	(1,222)
Other liabilities		(815)
Total liabilities		(380,512)
Total net assets		8,307,609

NUMBER OF SHARES OUTSTANDING

Class AE	20,319.717
Class AFH	92.200
Class AKH	84.000
Class ANH	830.000
Class AUH	572.957
Class DE	17,174.182
Class IE	304,954.438
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	89.000
Class LGH	67.800
Class XE	79.000
Class XGH	409,065.478
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, 2023 to September 30, 2023

	Notes	2023 EUR
Net assets at the beginning of the period		17,881,650
Income		
Interest on bonds, net	2	194,671
Bank interest	2	5,011
Interest income on swaps		118,826
Interest income on futures contracts		22,673
Other income		1
Total income		341,182
Expenses		
Asset management fees	5	(7,862)
Interest expense on swaps		(223,381)
Interest expense on futures contracts		(18,148)
Operating expenses	3, 5	(6,593)
Total expenses		(255,984)
Net income from investments		85,198
Net realised (loss) on sales of investments		(901,509)
Net realised (loss) on swaps		(72,075)
Net realised gain on forward currency exchange contracts		238,093
Net realised (loss) on futures contracts		(112,728)
Net realised gain on foreign exchange		2,270
Net realised (loss)		(845,949)
Change in net unrealised gain on investments		1,017,751
Change in net unrealised (loss) on swaps		(27,330)
Change in net unrealised (loss) on forward currency exchange contracts		(146,754)
Change in net unrealised gain on futures contracts		344,146
Net change in unrealised gain		1,187,813
Net increase in net assets as a result of operations		427,062
Movements in capital		
Subscriptions of shares		108,741
Redemptions of shares		(10,109,800)
Dividends	7	(44)
Total movements in capital		(10,001,103)
Net assets at the end of the period		8,307,609

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
EUR	8,307,609	17,881,650	44,628,404

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, 2023	March 31, 2023	March 31, 2022
Class AE	9.5126	9.3843	9.9429
Class AFH	9.2093 ¹	9.1791 ¹	9.8101 ¹
Class AKH	95.7626 ²	94.5085 ²	99.6323 ²
Class ANH	9.8434 ³	9.7009 ³	10.1446 ³
Class AUH	10.5168 ⁴	10.2804 ⁴	10.6635 ⁴
Class DE	9.2238	9.1244	9.7208
Class IE	9.8584	9.6940	10.2044
Class IEP	8.1693	8.2812	9.0524
Class IGH	10.4094 ⁵	10.1721 ⁵	10.5320 ⁵
Class INH	10.0526 ³	9.8776 ³	10.2572 ³
Class IU	9.2410 ⁴	9.3333 ⁴	10.0660 ⁴
Class IUH	10.8711 ⁴	10.5992 ⁴	10.9297 ⁴
Class JE	9.8354	9.6769	10.1884
Class JGH	10.4249 ⁵	10.1878 ⁵	10.5456 ⁵
Class JUH	10.8345 ⁴	10.5575 ⁴	10.8783 ⁴
Class LE	9.9378	9.7648	10.2635
Class LEP	8.3067	8.4066	9.1580
Class LGH	10.5305 ⁵	10.2762 ⁵	10.6048 ⁵
Class XE	10.2838	10.0968	10.5895
Class XGH	10.2432 ⁵	9.9837 ⁵	10.2913 ⁵
Class XUH	10.7797 ⁴	10.4837 ⁴	10.7628 ⁴
Class YE	9.7779	9.6238	10.1443
Class YGH	10.3371 ⁵	10.1032 ⁵	10.4650 ⁵
Class YUH	10.7469 ⁴	10.4761 ⁴	10.8066 ⁴
Class ZE	9.7488	9.5978	10.1272
Class ZFH	9.4420 ¹	9.3880 ¹	9.9880 ¹
Class ZGH	10.3348 ⁵	10.1022 ⁵	10.4758 ⁵
Class ZUH	10.8008 ⁴	10.5291 ⁴	10.8614 ⁴

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

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

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

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

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

Threadneedle (Lux) - Pan European Absolute Alpha

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 EUR
Assets		
Investment portfolio at market value	2	45,293,431
Cash at bank	2	313,092
Subscriptions receivable		498
Interest receivable on swaps	2	1,098,402
Interest and dividends receivable, net		3,779
	2, 10	
Net unrealised gain on swaps		13,323
Net unrealised gain on futures contracts	2, 11	78,695
Other assets	20	252,475
Total assets		47,053,695
Liabilities		
Redemptions payable		(20,050)
Interest payable on swaps	2	(880,394)
Dividend payable on swaps	2	(9,906)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(1,779)
Asset management fees payable	5	(51,874)
Other liabilities		(11,434)
Total liabilities		(975,437)
Total net assets		46,078,258

NUMBER OF SHARES OUTSTANDING

Class AE	1,291,319.420
Class AEP	26,438.316
Class AUH	77.000
Class DE	1,399,095.316
Class IE	583,271.177
Class IGH	13,770.878
Class LE	457,554.591
Class XGH	52.000
Class ZE	118,599.218
Class ZF	76.000
Class ZFH	77.000
Class ZGH	57.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AE	11.7680	12.3069	12.1389
Class AEP	11.8198	12.3610	12.3867
Class AUH	13.2615 ¹	13.7357 ¹	13.1642 ¹
Class DE	11.3346	11.8833	11.7798
Class IE	12.3972	12.9068	12.6164
Class IGH	13.0183 ²	13.4607 ²	12.9699 ²
Class LE	12.6657	13.1617	12.8174
Class XGH	14.5064 ²	14.9610 ²	14.3002 ²
Class ZE	12.4283	12.9456	12.6671
Class ZF	10.6870 ³	11.4147 ³	11.5379 ³
Class ZFH	11.4679 ³	12.0814 ³	11.9019 ³
Class ZGH	13.1223 ²	13.5842 ²	13.1142 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, 2023 to September 30, 2023

	Notes	2023 EUR
Net assets at the beginning of the period		
78,085,915		
Income		
Dividends, net	2	859,079
Bank interest	2	16,047
Interest income on swaps		460,684
Interest income on futures contracts		2,305
Other income		26
Total income		1,338,141
Expenses		
Asset management fees	5	(385,057)
Bank interest	2	(2,685)
Dividends expenses on swaps		(594,030)
Interest expense on swaps		(156,536)
Operating expenses	3, 5	(85,970)
Total expenses		(1,224,278)
Net income from investments		
113,863		
Net realised gain on sales of investments		3,889,253
Net realised (loss) on swaps		(2,947,225)
Net realised gain on forward currency exchange contracts		86,076
Net realised gain on futures contracts		579,134
Net realised (loss) on foreign exchange		(14,854)
Net realised gain		1,592,384
Change in net unrealised (loss) on investments		(6,038,066)
Change in net unrealised gain on swaps		1,761,734
Change in net unrealised (loss) on forward currency exchange contracts		(48,918)
Change in net unrealised gain on futures contracts		78,695
Net change in unrealised (loss)		(4,246,555)
Net (decrease) in net assets as a result of operations		
(2,540,308)		
Movements in capital		
Subscriptions of shares		2,373,639
Redemptions of shares		(31,840,988)
Total movements in capital		(29,467,349)
Net assets at the end of the period		
46,078,258		

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
EUR	46,078,258	78,085,915	123,839,076

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

Threadneedle (Lux) - American Extended Alpha

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	50,059,320
Cash at bank	2	919,899
Subscriptions receivable		4,403
Interest receivable on swaps	2	748,297
Interest and dividends receivable, net		31,555
	2, 10	
Net unrealised gain on swaps		42,384
Other assets		27
Total assets		51,805,885
Liabilities		
Redemptions payable		(97,771)
Interest payable on swaps	2	(522,499)
Dividend payable on swaps	2	(38,864)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(27,777)
Asset management fees payable	5	(52,477)
Other liabilities		(7,097)
Total liabilities		(746,485)
Total net assets		51,059,400

NUMBER OF SHARES OUTSTANDING

Class AEH	1,088.885
Class AU	2,872.262
Class DEH	343.599
Class DU	16,973.317
Class IU	206,623.481
Class ZU	57.000
Class 1E	3,012,860.931
Class 1EH	345,747.459
Class 1U	1,067,965.120
Class 2E	49.023
Class 2U	186.000
Class 3U	45,196.000
Class 8E	211,467.156
Class 8U	1,310,894.732
Class 9U	56.000

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AEH	13.6227 ¹	13.5117 ¹	16.4272 ¹
Class AU	15.1409	14.8565	17.4066
Class DEH	13.2996 ¹	13.2239 ¹	16.1610 ¹
Class DU	14.7814	14.5400	17.1211
Class IU	15.7932	15.4273	17.9132
Class ZU	15.6647	15.3226	17.8411
Class 1E	7.4353 ¹	7.1058 ¹	8.1204 ¹
Class 1EH	4.9667 ¹	4.9237 ¹	5.9805 ¹
Class 1U	7.8707	7.7187	9.0336
Class 2E	17.0556 ¹	16.2312 ¹	18.3931 ¹
Class 2U	15.8661	15.4950	17.9863
Class 3U	4.5022	4.3987	5.1096
Class 8E	8.3149 ¹	7.9140 ¹	8.9701 ¹
Class 8U	8.7491	8.5451	9.9191
Class 9U	15.8218	15.4564	17.9452

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, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		
		88,870,969
Income		
Dividends, net	2	196,577
Bank interest	2	35,342
Interest income on swaps		362,517
Total income		594,436
Expenses		
Asset management fees	5	(340,075)
Bank interest	2	(6,792)
Dividends expenses on swaps		(87,607)
Interest expense on swaps		(268,526)
Operating expenses	3, 5	(46,582)
Total expenses		(749,582)
Net (loss) from investments		
		(155,146)
Net realised (loss) on sales of investments		(2,456,533)
Net realised gain on swaps		331,058
Net realised (loss) on forward currency exchange contracts		(19,614)
Net realised gain on foreign exchange		891
Net realised (loss)		(2,144,198)
Change in net unrealised gain on investments		2,653,280
Change in net unrealised gain on swaps		612,893
Change in net unrealised (loss) on forward currency exchange contracts		(49,394)
Net change in unrealised gain		3,216,779
Net increase in net assets as a result of operations		917,435
Movements in capital		
Subscriptions of shares		1,941,201
Redemptions of shares		(40,670,205)
Total movements in capital		(38,729,004)
Net assets at the end of the period		51,059,400

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
USD	51,059,400	88,870,969	125,198,445

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

Threadneedle (Lux) - Global Extended Alpha

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	72,632,883
Cash at bank	2	3,210,576
Term deposits	2, 19	5,793,089
Subscriptions receivable		1,096
Interest receivable on swaps	2	736,100
Interest and dividends receivable, net		71,986
Other assets	20	59,129
Total assets		82,504,859
Liabilities		
Redemptions payable		(36,301)
Interest payable on swaps	2	(837,518)
Dividend payable on swaps	2	(38,855)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(2,429)
Net unrealised (loss) on swaps	2, 10	(433,444)
Asset management fees payable	5	(97,550)
Other liabilities		(12,469)
Total liabilities		(1,458,566)
Total net assets		81,046,293

NUMBER OF SHARES OUTSTANDING

Class AEH	52.000
Class AU	6,885.595
Class DEH	12,023.296
Class DU	618.597
Class IU	60,443.891
Class ZU	58.000
Class 1E	13,712,918.427
Class 1U	796,708.234
Class 2E	52.000
Class 2U	817.284
Class 8E	312,860.170
Class 8U	153,880.400

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AEH	12.6444 ¹	12.3134 ¹	14.5886 ¹
Class AU	14.0680	13.5426	15.4367
Class DEH	12.4458 ¹	12.1476 ¹	14.4782 ¹
Class DU	13.8171	13.3338	15.2753
Class IU	14.8211	14.2037	16.0451
Class ZU	14.6078	14.0143	15.8776
Class 1E	5.0167 ¹	4.7036 ¹	5.2295 ¹
Class 1U	5.3196	5.1181	5.8275
Class 2E	15.8538 ¹	14.7996 ¹	16.3297 ¹
Class 2U	14.7400	14.1217	15.9419
Class 8E	5.6396 ¹	5.2661 ¹	5.8070 ¹
Class 8U	6.0467	5.7939	6.5431

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, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		
Income		
Dividends, net	2	591,168
Bank interest	2	191,710
Interest income on swaps		407,302
Other income		61
Total income		1,190,241
Expenses		
Asset management fees	5	(613,042)
Bank interest	2	(13,086)
Dividends expenses on swaps		(89,663)
Interest expense on swaps		(721,410)
Operating expenses	3, 5	(78,532)
Total expenses		(1,515,733)
Net (loss) from investments		
Net realised gain on sales of investments		73,597
Net realised gain on swaps		3,569,916
Net realised (loss) on forward currency exchange contracts		(5,970)
Net realised gain on foreign exchange		11,879
Net realised gain		3,649,422
Change in net unrealised gain on investments		1,240,645
Change in net unrealised (loss) on swaps		(1,287,224)
Change in net unrealised (loss) on forward currency exchange contracts		(4,123)
Net change in unrealised (loss)		(50,702)
Net increase in net assets as a result of operations		3,273,228
Movements in capital		
Subscriptions of shares		1,890,357
Redemptions of shares		(5,097,324)
Total movements in capital		(3,206,967)
Net assets at the end of the period		81,046,293

TOTAL NET ASSET VALUE

USD	September 30, 2023	March 31, 2023	March 31, 2022
	81,046,293	80,980,032	99,127,304

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

Threadneedle (Lux) - Enhanced Commodities

STATEMENT OF NET ASSETS

as at September 30, 2023

	Notes	2023 USD
Assets		
Investment portfolio at market value	2	170,516,389
Cash at bank	2	10,527,475
Subscriptions receivable		111,263
Interest and dividends receivable, net		25,061
Total assets		181,180,188
Liabilities		
Redemptions payable		(62,063)
Interest payable on swaps	2	(19,221)
Net unrealised (loss) on forward currency exchange contracts	2, 9	(1,648,343)
Net unrealised (loss) on swaps	2, 10	(4,997,914)
Asset management fees payable	5	(67,045)
Other liabilities		(16,415)
Total liabilities		(6,811,001)
Total net assets		174,369,187

NUMBER OF SHARES OUTSTANDING

Class AEH	487,125.597
Class AFH	236,637.729
Class AGH	63,340.998
Class ASH	667,716.524
Class AU	533,358.244
Class DEH	167,079.486
Class DU	375,762.113
Class IEH	374,413.451
Class IG	64.000
Class IGH	2,583,029.435
Class IU	384,408.354
Class NG	17,563.838
Class XU	3,784,251.718
Class ZEH	24,307.319
Class ZFH	160.000
Class ZGH	186,194.819
Class ZU	32,601.137

STATEMENT OF NET ASSET VALUE PER SHARE

	September 30, 2023	March 31, 2023	March 31, 2022
Class AEH	10.5903 ¹	10.6456 ¹	12.2529 ¹
Class AFH	7.6608 ²	7.7799 ²	9.0157 ²
Class AGH	11.6143 ³	11.5943 ³	13.1736 ³
Class ASH	6.1315 ⁴	6.1489 ⁴	6.9266 ⁴
Class AU	13.1317	13.0569	14.5604
Class DEH	7.9748 ¹	8.0276 ¹	9.2625 ¹
Class DU	9.8937	9.8496	11.0114
Class IEH	15.7727 ¹	15.8324 ¹	18.1687 ¹
Class IG	15.0617 ³	14.7608 ³	15.4257 ³
Class IGH	17.2618 ³	17.2065 ³	19.4921 ³
Class IU	19.5378	19.3974	21.5661
Class NG	14.6490 ³	14.3316 ³	14.9110 ³
Class XU	21.0655	20.8308	22.9751
Class ZEH	6.6587 ¹	6.6838 ¹	7.6710 ¹
Class ZFH	6.3117 ²	6.3961 ²	7.3902 ²
Class ZGH	9.8738 ³	9.8431 ³	11.1531 ³
Class ZU	8.0531	7.9952	8.8906

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.

STATEMENT OF OPERATIONS AND CHANGES IN NET ASSETS

for the accounting period from April 1, 2023 to September 30, 2023

	Notes	2023 USD
Net assets at the beginning of the period		
		199,455,534
Income		
Interest on bonds, net	2	4,218,564
Bank interest	2	262,668
Total income		4,481,232
Expenses		
Asset management fees	5	(420,428)
Bank interest	2	(24,060)
Interest expense on swaps		(256,045)
Operating expenses	3, 5	(106,599)
Total expenses		(807,132)
Net income from investments		3,674,100
Net realised (loss) on sales of investments		(9,277)
Net realised gain on swaps		4,917,101
Net realised gain on forward currency exchange contracts		1,068,212
Net realised gain on foreign exchange		2,771
Net realised gain		5,978,807
Change in net unrealised gain on investments		70,238
Change in net unrealised (loss) on swaps		(7,139,953)
Change in net unrealised (loss) on forward currency exchange contracts		(2,755,966)
Net change in unrealised (loss)		(9,825,681)
Net (decrease) in net assets as a result of operations		(172,774)
Movements in capital		
Subscriptions of shares		11,885,356
Redemptions of shares		(36,798,929)
Total movements in capital		(24,913,573)
Net assets at the end of the period		174,369,187

TOTAL NET ASSET VALUE

	September 30, 2023	March 31, 2023	March 31, 2022
USD	174,369,187	199,455,534	547,084,733

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

Threadneedle (Lux) - Global Corporate Bond

Portfolio Statement

as at September 30, 2023

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				CAYMAN ISLANDS (continued)					
EUR	4,108,000	APT Pipelines Limited 1.25% 15/03/2033	3,157,959	0.33	USD	1,200,000	Tencent Holdings Limited 3.93% 19/01/2038	913,064	0.10
GBP	2,980,000	APT Pipelines Limited 4.25% 26/11/2024	3,555,798	0.37	Total Cayman Islands				
EUR	2,019,000	Ausgrid Finance Pty Limited 0.88% 07/10/2031	1,627,759	0.17	8,141,676 0.85				
EUR	1,330,000	Ausgrid Finance Pty Limited 1.25% 30/07/2025	1,329,572	0.14	DENMARK				
USD	1,916,000	Ausgrid Finance Pty Limited 4.35% 01/08/2028	1,790,324	0.19	GBP	2,842,000	Danske Bank A/S FRN 23/08/2028	3,521,306	0.37
EUR	1,539,000	Goodman Australia 1.38% 27/09/2025	1,527,662	0.16	Total Denmark				
EUR	9,148,000	NBN Company Limited 4.13% 15/03/2029	9,608,139	1.00	3,521,306 0.37				
USD	2,597,000	SGSP Australia Assets Pty 3.50% 07/07/2027	2,390,703	0.25	FINLAND				
EUR	1,681,000	Telstra Group Limited 3.75% 04/05/2031	1,753,847	0.18	EUR	5,711,000	OP Corporate Bank plc 0.10% 16/11/2027	5,153,495	0.54
Total Australia			26,741,763	2.79	Total Finland				
					5,153,495 0.54				
BERMUDA				FRANCE					
USD	3,135,000	Bacardi Limited 5.30% 15/05/2048	2,698,865	0.28	EUR	3,200,000	BPCE SA FRN 13/10/2046	2,482,621	0.26
Total Bermuda			2,698,865	0.28	GBP	5,500,000	Credit Agricole SA 4.88% 23/10/2029	6,394,137	0.67
CANADA				GERMANY					
USD	2,150,000	Genovus Energy Inc. 3.75% 15/02/2052	1,417,001	0.15	USD	2,117,000	Electricite de France SA 6.90% 23/05/2053	2,101,694	0.22
USD	2,137,000	Enbridge Inc. 5.70% 08/03/2033	2,049,057	0.21	EUR	2,451,000	Forvia SE 2.38% 15/06/2029	2,119,058	0.23
Total Canada			3,466,058	0.36	EUR	2,300,000	Praemia Healthcare SACA 5.50% 19/09/2028	2,426,179	0.25
CAYMAN ISLANDS				FRANCE (continued)					
USD	732,000	Alibaba Group Holding Limited 4.00% 06/12/2037	568,951	0.06	EUR	2,600,000	SANEF SA 1.88% 16/03/2026	2,602,556	0.26
GBP	2,333,000	Southern Water Services Finance Limited 1.63% 30/03/2027	2,395,799	0.25	GBP	1,600,000	Societe Generale SA 6.25% 22/06/2033	1,970,940	0.21
GBP	2,472,000	Southern Water Services Finance Limited 2.38% 28/05/2028	2,491,345	0.26	GBP	2,400,000	Suez SACA 6.63% 05/10/2043	2,929,410	0.31
GBP	1,840,000	Southern Water Services Finance Limited 3.00% 28/05/2037	1,447,149	0.15	Total France				
USD	566,000	Tencent Holdings Limited 3.24% 03/06/2050	325,368	0.03	23,026,595 2.41				

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)				IRELAND (continued)					
EUR	1,700,000	Deutsche Bank AG FRN 19/11/2030	1,428,265	0.16	EUR	1,834,000	Bank of Ireland Group plc FRN 04/07/2031	1,940,967	0.20
USD	3,657,000	Deutsche Bank AG FRN 28/05/2032	2,793,162	0.29	EUR	2,243,000	Glencore Capital Finance DAC 0.75% 01/03/2029	1,936,631	0.20
EUR	600,000	Deutsche Bank AG FRN 05/09/2030	612,207	0.06	EUR	3,473,000	Permanent TSB Group Holdings plc FRN 25/04/2028	3,722,964	0.39
EUR	1,300,000	Deutsche Bank AG FRN 05/09/2030	1,326,449	0.14	EUR	1,326,000	Permanent TSB Group Holdings plc FRN 30/06/2029	1,422,335	0.15
USD	469,000	Deutsche Bank AG FRN 10/02/2034	424,332	0.04			Total Ireland	12,638,449	1.32
EUR	1,500,000	Eurogrid GmbH 3.72% 27/04/2030	1,541,216	0.16					
EUR	1,800,000	Mahle GmbH 2.38% 14/05/2028	1,467,874	0.15					
EUR	300,000	Vier Gas Transport GmbH 0.13% 10/09/2029	251,225	0.03					
EUR	1,500,000	Vier Gas Transport GmbH 0.50% 10/09/2034	1,051,568	0.11					
EUR	1,300,000	Vier Gas Transport GmbH 1.50% 25/09/2028	1,216,477	0.13					
EUR	2,800,000	Vier Gas Transport GmbH 4.00% 26/09/2027	2,954,075	0.31					
EUR	3,700,000	Vier Gas Transport GmbH 4.63% 26/09/2032	3,961,423	0.41					
EUR	1,691,000	Volkswagen Leasing GmbH 0.63% 19/07/2029	1,420,592	0.15					
EUR	2,976,000	Volkswagen Leasing GmbH 4.75% 25/09/2031	3,095,343	0.32					
EUR	700,000	Vonovia SE 1.50% 14/06/2041	406,621	0.04					
EUR	2,800,000	Vonovia SE 1.88% 28/06/2028	2,588,679	0.27					
EUR	1,300,000	Vonovia SE 5.00% 23/11/2030	1,359,263	0.14					
		Total Germany	52,346,170	5.47					
GREECE				ITALY					
EUR	1,044,000	Eurobank SA FRN 26/01/2029	1,152,948	0.12	EUR	1,066,000	Autostrade per l'Italia SpA 1.88% 26/09/2029	954,705	0.10
		Total Greece	1,152,948	0.12	EUR	901,000	Autostrade per l'Italia SpA 2.00% 04/12/2028	836,532	0.09
INDIA				JERSEY - CHANNEL ISLANDS					
USD	2,164,000	Adani Ports & Special Economic Zone Limited 4.38% 03/07/2029	1,733,439	0.18	USD	1,647,000	Galaxy Pipeline Assets Bidco Limited 2.63% 31/03/2036	1,286,450	0.13
		Total India	1,733,439	0.18	USD	2,563,645	Galaxy Pipeline Assets Bidco Limited 2.94% 30/09/2040	1,979,401	0.21
IRELAND				LUXEMBOURG					
EUR	2,019,000	Aib Group plc FRN 30/05/2031	1,976,613	0.21	EUR	4,900,000	Aroundtown SA 0.38% 15/04/2027	3,954,240	0.41
EUR	1,741,000	Bank of Ireland Group plc FRN 11/08/2031	1,638,939	0.17	EUR	1,500,000	Aroundtown SA 1.45% 09/07/2028	1,155,696	0.12
					GBP	1,334,000	Aroundtown SA 3.00% 16/10/2029	1,114,822	0.12
					USD	2,054,000	Aroundtown SA 5.38% 21/03/2029	1,598,328	0.17
					EUR	3,024,000	Becton Dickinson Euro Finance Sarl 0.33% 13/08/2028	2,682,507	0.28
					EUR	1,600,000	GELF Bond Issuer I SA 1.13% 18/07/2029	1,384,089	0.15

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

Threadneedle (Lux) - Global Corporate Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Bonds (continued)				Bonds (continued)					
LUXEMBOURG (continued)				NETHERLANDS (continued)					
EUR	10,000,000	Grand City Properties SA 0.13% 11/01/2028	8,107,316	0.86	EUR	1,391,000	Stedin Holding NV 2.38% 03/06/2030	1,331,548	0.14
USD	2,688,000	Greensaif Pipelines Bidco Sarl 6.13% 23/02/2038	2,636,907	0.28	EUR	4,823,000	Stedin Holding NV - Perp FRN	4,431,355	0.46
EUR	3,288,000	P3 Group Sarl 1.63% 26/01/2029	2,769,735	0.29	EUR	1,000,000	Telefonica Europe BV - Perp FRN	833,895	0.09
EUR	2,358,000	P3 Group Sarl 1.63% 26/01/2029	1,986,325	0.21	EUR	100,000	Telefonica Europe BV - Perp FRN	83,390	0.01
EUR	2,247,000	Prologis International Funding II SA 0.75% 23/03/2033	1,630,801	0.17	EUR	600,000	Telefonica Europe BV - Perp FRN	623,246	0.07
EUR	655,000	Prologis International Funding II SA 1.63% 17/06/2032	530,994	0.06	EUR	1,100,000	Telefonica Europe BV - Perp FRN	1,198,074	0.13
EUR	1,500,000	SELP Finance Sarl 0.88% 27/05/2029	1,253,864	0.13	EUR	4,355,000	TenneT Holding BV - Perp FRN	4,365,537	0.46
EUR	4,746,000	SELP Finance Sarl 3.75% 10/08/2027	4,795,487	0.50	EUR	3,200,000	Triodos Bank NV FRN 05/02/2032	2,548,654	0.27
		Total Luxembourg	35,601,111	3.75	EUR	1,200,000	Vonovia Finance BV 1.00% 28/01/2041	647,190	0.07
					EUR	1,987,000	Wolters Kluwer NV 3.75% 03/04/2031	2,054,587	0.22
NETHERLANDS							Total Netherlands	49,705,846	5.23
EUR	1,101,000	ABB Finance BV 3.25% 16/01/2027	1,145,181	0.12	NORWAY				
EUR	5,000,000	ABN AMRO Bank NV 3.75% 20/04/2025	5,272,800	0.55	EUR	1,795,000	DNB Bank ASA FRN 18/01/2028	1,685,568	0.18
EUR	302,000	Airbus SE 2.38% 09/06/2040	238,512	0.03	EUR	1,967,000	DNB Bank ASA FRN 21/09/2027	2,024,946	0.21
EUR	765,000	ASR Nederland NV FRN 07/12/2043	833,231	0.09			Total Norway	3,710,514	0.39
USD	1,977,000	Braskem Netherlands Finance BV 7.25% 13/02/2033	1,820,273	0.19	SINGAPORE				
USD	1,200,000	Braskem Netherlands Finance BV 8.50% 12/01/2031	1,189,860	0.12	USD	8,093,000	Pfizer Investment Enterprises Pte Limited 4.75% 19/05/2033	7,667,549	0.80
EUR	1,750,000	Digital Dutch Finco BV 1.25% 01/02/2031	1,425,309	0.15	USD	3,896,000	Pfizer Investment Enterprises Pte Limited 5.30% 19/05/2053	3,634,090	0.38
EUR	4,693,000	Digital Dutch Finco BV 1.50% 15/03/2030	4,016,851	0.42	USD	4,290,000	Pfizer Investment Enterprises Pte Limited 5.34% 19/05/2063	3,911,650	0.41
EUR	1,379,000	Digital Intrepid Holding BV 1.38% 18/07/2032	1,073,241	0.11			Total Singapore	15,213,289	1.59
EUR	1,193,000	Digital Intrepid Holding BV 1.38% 18/07/2032	928,482	0.10	SPAIN				
GBP	3,381,000	E.ON International Finance BV 6.25% 03/06/2030	4,218,707	0.44	EUR	1,500,000	Banco de Sabadell SA FRN 07/06/2029	1,584,405	0.17
USD	1,067,000	EDP Finance BV 6.30% 11/10/2027	1,085,758	0.11	EUR	200,000	Banco de Sabadell SA FRN 07/06/2029	211,254	0.02
USD	2,159,000	ING Groep NV FRN 28/03/2033	1,867,642	0.20	EUR	700,000	Banco de Sabadell SA FRN 10/11/2028	746,848	0.08
USD	2,661,000	ING Groep NV FRN 11/09/2034	2,587,549	0.27	GBP	1,500,000	Banco Santander SA FRN 30/08/2028	1,745,427	0.18
EUR	1,870,000	Sagax Euro MTN BV 0.75% 26/01/2028	1,584,348	0.17	GBP	3,000,000	Banco Santander SA 5.13% 25/01/2030	3,457,000	0.36
EUR	1,979,000	Stedin Holding NV 0.50% 14/11/2029	1,709,040	0.18	EUR	309,000	Nortegas Energia Distribucion SAU 2.07% 28/09/2027	296,990	0.03
EUR	618,000	Stedin Holding NV 2.38% 03/06/2030	591,586	0.06					

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 KINGDOM (continued)				UNITED STATES (continued)					
GBP	1,654,000	NatWest Markets plc 6.38% 08/11/2027	2,042,868	0.21	USD	7,882,000	Astrazeneca Finance LLC 4.88% 03/03/2028	7,744,367	0.82
EUR	2,980,000	NGG Finance plc FRN 05/09/2082	2,719,712	0.29	USD	6,040,000	AT&T Inc. 3.50% 15/09/2053	3,728,588	0.39
GBP	2,490,000	Northumbrian Water Finance plc 2.38% 05/10/2027	2,646,479	0.28	CAD	1,500,000	AT&T Inc. 4.00% 25/11/2025	1,068,065	0.11
GBP	1,126,000	Northumbrian Water Finance plc 6.38% 28/10/2034	1,358,590	0.14	GBP	400,000	AT&T Inc. 4.38% 14/09/2029	449,852	0.05
GBP	783,000	Phoenix Group Holdings plc 5.63% 28/04/2031	842,805	0.09	USD	2,300,000	AT&T Inc. 4.90% 15/08/2037	1,994,742	0.21
GBP	570,000	Santander UK plc - Perp 10.06%	921,116	0.10	USD	1,514,000	Bank of America Corp. FRN 21/07/2032	1,146,958	0.12
GBP	1,257,000	Telereal Securitisation plc FRN 10/12/2033	1,375,132	0.14	USD	1,814,000	Bank of America Corp. FRN 13/02/2031	1,456,500	0.15
GBP	528,552	Tesco Property Finance 1 plc 7.62% 13/07/2039	690,518	0.07	USD	4,769,000	Bank of America Corp. FRN 29/04/2031	3,836,267	0.40
GBP	817,802	Tesco Property Finance 3 plc 5.74% 13/04/2040	928,383	0.10	USD	7,825,000	Bank of America Corp. FRN 11/03/2032	6,166,361	0.65
GBP	1,706,000	Thames Water Kemble Finance plc 4.63% 19/05/2026	1,290,722	0.14	USD	6,787,000	Bank of America Corp. FRN 04/02/2033	5,353,822	0.56
EUR	3,407,000	Thames Water Utilities Finance plc 0.88% 31/01/2028	2,964,682	0.31	USD	1,669,000	Bank of America Corp. FRN 23/07/2030	1,427,963	0.15
EUR	6,780,000	Thames Water Utilities Finance plc 4.38% 18/01/2031	6,375,278	0.67	USD	1,573,000	BAT Capital Corp. 6.34% 02/08/2030	1,548,170	0.16
GBP	1,133,000	Virgin Money UK plc FRN 19/08/2031	1,186,006	0.12	USD	2,355,000	Bayer US Finance II LLC 4.63% 25/06/2038	1,927,872	0.20
GBP	700,000	Virgin Money UK plc FRN 22/06/2025	827,091	0.09	USD	6,236,000	Berkshire Hathaway Finance Corp. 3.85% 15/03/2052	4,668,473	0.48
EUR	2,812,000	Virgin Money UK plc FRN 29/10/2028	2,870,702	0.30	USD	2,011,000	Boeing Company 3.95% 01/08/2059	1,323,197	0.14
GBP	1,690,000	Virgin Money UK plc FRN 23/08/2029	2,095,655	0.22	USD	950,000	Boeing Company 5.93% 01/05/2060	853,966	0.09
GBP	1,282,000	Wessex Water Services Finance plc 5.13% 31/10/2032	1,447,576	0.15	USD	1,150,000	Broadcom Inc. 4.15% 15/11/2030	1,020,022	0.11
		Total United Kingdom	123,111,667	12.92	USD	1,271,000	Charter Communications Operating LLC 3.90% 01/06/2052	760,527	0.08
					USD	2,314,000	Charter Communications Operating LLC 3.95% 30/06/2062	1,315,487	0.14
					USD	879,000	Commonwealth Edison Company 5.30% 01/02/2053	808,304	0.08
					USD	833,000	Connecticut Light and Power Company 5.25% 15/01/2053	759,690	0.08
					USD	168,000	CSX Corp. 3.80% 01/11/2046	122,684	0.01
					USD	814,000	CSX Corp. 3.80% 15/04/2050	589,927	0.06
					USD	1,893,000	CSX Corp. 4.50% 15/11/2052	1,541,115	0.17
					EUR	3,770,000	Duke Energy Corp. 3.85% 15/06/2034	3,561,179	0.37
					USD	701,000	Duke Energy Ohio Inc. 5.65% 01/04/2053	660,346	0.07
					USD	3,871,000	Eaton Corp. 4.35% 18/05/2028	3,725,836	0.39
					USD	1,077,000	Emera USA Finance LP 4.75% 15/06/2046	798,495	0.08
					USD	8,317,000	Eversource Energy 2.55% 15/03/2031	6,645,196	0.70

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	2,396,000 Eversource Energy 4.20% 27/06/2024	2,366,019	0.25	EUR	4,160,000 Metropolitan Life Global Funding I 3.75% 05/12/2030	4,260,390	0.44
USD	2,567,000 Eversource Energy 5.45% 01/03/2028	2,536,910	0.27	GBP	2,156,000 Morgan Stanley FRN 18/11/2033	2,553,589	0.27
USD	2,224,000 Ford Motor Credit Company LLC 7.35% 04/11/2027	2,270,315	0.24	EUR	4,314,000 Netflix Inc. 3.63% 15/06/2030	4,341,173	0.46
USD	551,000 Georgia Power Company 3.70% 30/01/2050	386,478	0.04	EUR	2,740,000 Netflix Inc. 3.88% 15/11/2029	2,819,203	0.30
USD	1,043,000 Georgia Power Company 5.13% 15/05/2052	921,935	0.10	USD	2,343,000 NiSource Inc. 1.70% 15/02/2031	1,754,761	0.18
USD	398,000 Goodman USA Finance Three 3.70% 15/03/2028	357,452	0.04	USD	1,598,000 NiSource Inc. 4.38% 15/05/2047	1,231,117	0.13
USD	3,640,000 HCA Inc. 5.88% 01/02/2029	3,583,702	0.38	USD	7,009,000 NiSource Inc. 4.80% 15/02/2044	5,765,398	0.61
EUR	3,730,000 Honeywell International Inc. 3.75% 17/05/2032	3,812,891	0.40	USD	800,000 NiSource Inc. 5.00% 15/06/2052	666,889	0.07
EUR	2,621,000 Honeywell International Inc. 4.13% 02/11/2034	2,725,957	0.29	USD	1,189,000 NiSource Inc. 5.25% 30/03/2028	1,169,056	0.12
USD	1,098,000 Indiana Michigan Power Company 5.63% 01/04/2053	1,038,268	0.11	USD	3,797,000 NiSource Inc. 5.40% 30/06/2033	3,629,858	0.37
USD	256,000 Intel Corp. 4.75% 25/03/2050	212,542	0.02	USD	1,319,000 Oracle Corp. 3.60% 01/04/2040	946,536	0.10
USD	855,000 Intel Corp. 4.90% 05/08/2052	722,299	0.08	USD	1,346,000 Oracle Corp. 3.65% 25/03/2041	961,196	0.10
GBP	2,151,000 International Business Machines Corp. 4.88% 06/02/2038	2,322,350	0.24	USD	7,194,000 Pacific Gas and Electric Company 4.95% 01/07/2050	5,365,925	0.56
USD	1,918,000 JPMorgan Chase & Company FRN 04/02/2032	1,454,515	0.15	USD	1,174,000 Pacific Gas and Electric Company 6.75% 15/01/2053	1,102,502	0.12
USD	3,911,000 JPMorgan Chase & Company FRN 08/11/2032	3,037,171	0.32	USD	2,750,000 Pacificorp 4.13% 15/01/2049	1,938,972	0.20
USD	9,930,000 JPMorgan Chase & Company FRN 22/04/2032	7,839,804	0.83	USD	718,000 Piedmont Natural Gas Company Inc. 3.35% 01/06/2050	445,313	0.05
USD	5,478,000 JPMorgan Chase & Company FRN 25/01/2033	4,370,553	0.46	USD	588,000 Plains All American Pipeline LP 3.55% 15/12/2029	505,895	0.05
USD	1,785,000 Kinder Morgan Energy Partners LP 5.00% 01/03/2043	1,442,309	0.15	USD	2,720,000 Plains All American Pipeline LP 4.70% 15/06/2044	2,012,865	0.21
USD	1,240,000 Kinder Morgan Inc. 5.20% 01/06/2033	1,146,660	0.12	USD	7,235,000 PNC Financial Services Group Inc. FRN 18/08/2034	6,957,464	0.74
GBP	1,405,000 Kraft Heinz Foods Company 4.13% 01/07/2027	1,632,847	0.17	USD	625,000 Public Service Company of Colorado 5.25% 01/04/2053	546,577	0.06
USD	2,002,000 L3Harris Technologies Inc. 5.40% 31/07/2033	1,925,360	0.20	USD	3,964,000 Public Service Electric and Gas Company 4.65% 15/03/2033	3,731,808	0.39
USD	1,910,000 Lowe's Companies Inc. 5.75% 01/07/2053	1,783,953	0.19	EUR	2,908,000 Realty Income Corp. 5.13% 06/07/2034	3,058,167	0.32
USD	4,086,000 Lowe's Companies Inc. 5.80% 15/09/2062	3,729,225	0.39	USD	1,503,000 RELX Capital Inc. 4.75% 20/05/2032	1,405,961	0.15
USD	810,000 LYB International Finance III LLC 4.20% 01/05/2050	571,372	0.06	USD	2,470,000 Republic Services Inc. 4.88% 01/04/2029	2,402,642	0.25
USD	3,000,000 LYB International Finance III LLC 5.63% 15/05/2033	2,893,513	0.31	USD	5,400,000 RTX Corp. 1.90% 01/09/2031	4,087,316	0.43
USD	6,349,000 Merck & Company Inc. 4.50% 17/05/2033	5,945,287	0.62	USD	3,000,000 RTX Corp. 5.15% 27/02/2033	2,843,975	0.30
				USD	516,000 Southern California Edison Company 3.65% 01/02/2050	349,027	0.04
				USD	744,000 Southern California Gas Company 3.95% 15/02/2050	528,267	0.06
				USD	1,820,000 Thermo Fisher Scientific Inc. 4.98% 10/08/2030	1,772,663	0.19
				GBP	2,744,000 Time Warner Cable Inc. 5.75% 02/06/2031	3,129,622	0.33
				USD	2,908,000 T-Mobile USA Inc. 2.63% 15/02/2029	2,476,185	0.26

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)				CANADA (continued)			
USD	3,386,000 T-Mobile USA Inc. 2.88% 15/02/2031	2,754,054	0.29	CAD	5,293,000 Canada (Govt of) 2.75% 01/12/2048	3,218,473	0.34
USD	3,732,000 T-Mobile USA Inc. 4.95% 15/03/2028	3,624,712	0.38		Total Canada	9,445,034	0.99
USD	1,901,000 T-Mobile USA Inc. 5.05% 15/07/2033	1,762,664	0.18				
USD	441,000 T-Mobile USA Inc. 5.80% 15/09/2062	399,664	0.04				
USD	2,866,000 UnitedHealth Group Inc. 4.50% 15/04/2033	2,654,170	0.28				
USD	1,815,000 UnitedHealth Group Inc. 4.95% 15/05/2062	1,562,478	0.16				
USD	5,608,000 UnitedHealth Group Inc. 5.30% 15/02/2030	5,579,345	0.59				
USD	1,364,000 UnitedHealth Group Inc. 6.05% 15/02/2063	1,380,476	0.14				
USD	4,039,000 Verizon Communications Inc. 4.40% 01/11/2034	3,511,734	0.37				
USD	9,801,000 Warnermedia Holdings Inc. 5.14% 15/03/2052	7,294,066	0.77				
USD	2,727,000 Wells Fargo & Company FRN 24/04/2034	2,548,412	0.27				
USD	6,000,000 Wells Fargo & Company FRN 25/07/2034	5,682,658	0.60				
USD	2,050,000 Western Midstream Operating LP 5.30% 01/03/2048	1,608,194	0.17				
USD	4,644,000 Williams Cos Inc. 2.60% 15/03/2031	3,706,464	0.39				
USD	1,274,000 Williams Partners LP 4.85% 01/03/2048	1,022,527	0.11				
	Total United States	282,348,882	29.66				
Total Bonds		684,923,880	71.85				
Supranationals, Governments and Local Public Authorities, Debt Instruments				GERMANY			
				EUR	571,000 Germany (Govt of) 0.00% 15/08/2052	261,205	0.03
				EUR	3,118,000 Kreditanstalt fuer Wiederaufbau 0.00% 15/09/2028	2,807,717	0.29
				GBP	2,700,000 Kreditanstalt fuer Wiederaufbau 0.88% 15/09/2026	2,935,107	0.31
				GBP	4,900,000 Kreditanstalt fuer Wiederaufbau 3.88% 02/09/2025	5,828,926	0.61
					Total Germany	11,832,955	1.24
				JAPAN			
				JPY	549,600,000 Japan (Govt of) 0.40% 20/06/2049	2,757,226	0.29
					Total Japan	2,757,226	0.29
				SUPRANATIONAL			
				EUR	2,300,000 International Bank for Reconstruction & Development 0.00% 15/01/2027	2,182,555	0.23
				USD	5,465,000 International Bank for Reconstruction & Development 0.75% 11/03/2025	5,114,458	0.53
				USD	4,000,000 International Bank for Reconstruction & Development 0.75% 24/11/2027	3,408,510	0.36
					Total Supranational	10,705,523	1.12
				UNITED STATES			
				USD	12,261,000 United States Treasury N/B 1.13% 15/08/2040	6,972,486	0.73
				USD	918,000 United States Treasury N/B 1.25% 15/05/2050	433,396	0.05
				USD	54,751,000 United States Treasury N/B 2.00% 15/11/2041	35,558,207	3.73

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 dealt in on another regulated market and recently issued transferable securities (continued)				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)					
Bonds (continued)				Bonds (continued)					
UNITED STATES (continued)				UNITED STATES (continued)					
USD	7,026,000	BMW US Capital LLC 5.05% 11/08/2028	6,872,983	0.72	USD	940,000	Northwestern Mutual Life Insurance Company 3.85% 30/09/2047	669,576	0.07
USD	2,331,000	Broadcom Inc. 2.45% 15/02/2031	1,822,685	0.19	USD	4,100,000	Pacific Life Global Funding II 4.90% 04/04/2028	3,959,600	0.42
USD	1,352,000	Broadcom Inc. 4.93% 15/05/2037	1,164,990	0.12	USD	495,000	Peachtree Fund Trust 3.98% 15/02/2025	478,041	0.05
USD	5,623,000	Carrier Global Corp. 2.72% 15/02/2030	4,694,663	0.49	USD	3,450,000	Piedmont Natural Gas Co Inc. 5.40% 15/06/2033	3,295,896	0.35
USD	1,625,000	Daimler Truck Finance North America LLC 5.13% 19/01/2028	1,585,978	0.17	USD	7,116,000	Roche Holdings Inc. 1.93% 13/12/2028	6,078,702	0.64
USD	8,516,000	ERAC USA Finance LLC 4.60% 01/05/2028	8,175,593	0.86	USD	2,299,000	Stellantis Finance US Inc. 6.38% 12/09/2032	2,263,361	0.24
USD	1,773,000	ERAC USA Finance LLC 5.40% 01/05/2053	1,637,712	0.17	USD	2,991,000	Teachers Insurance & Annuity Association of America 4.27% 15/05/2047	2,282,548	0.24
USD	2,527,000	Five Corners Funding Trust III 5.79% 15/02/2033	2,475,271	0.26	USD	1,894,000	Teachers Insurance & Annuity Association of America 4.90% 15/09/2044	1,595,946	0.17
USD	3,920,000	GE HealthCare Technologies Inc. 5.86% 15/03/2030	3,889,728	0.41	USD	1,548,000	Verizon Communications Inc. 2.36% 15/03/2032	1,180,167	0.12
USD	637,000	Guardian Life Insurance Company of America 4.85% 24/01/2077	479,557	0.05	USD	5,747,000	Warnermedia Holdings Inc. 5.39% 15/03/2062	4,234,163	0.44
USD	3,141,000	HCA Inc. 3.63% 15/03/2032	2,600,940	0.27			Total United States	106,830,257	11.20
USD	1,200,000	HCA Inc. 4.63% 15/03/2052	899,868	0.09			Total Bonds	159,202,962	16.69
USD	2,439,000	Jersey Central Power & Light Company 2.75% 01/03/2032	1,913,363	0.20			Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities	159,202,962	16.69
USD	9,225,000	Mars Inc. 4.65% 20/04/2031	8,766,632	0.92			Other transferable securities and money market instruments		
USD	1,577,000	Metropolitan Edison Company 4.30% 15/01/2029	1,466,537	0.15			Bonds		
USD	883,000	Metropolitan Edison Company 5.20% 01/04/2028	862,543	0.09			CANADA		
USD	4,583,000	Metropolitan Life Global Funding I 1.55% 07/01/2031	3,451,027	0.36	CAD	1,980,000	Rogers Communications Inc. 3.65% 31/03/2027	1,361,551	0.14
USD	2,830,000	Metropolitan Life Global Funding I 5.15% 28/03/2033	2,686,646	0.28			Total Canada	1,361,551	0.14
USD	7,545,000	Nestle Holdings Inc. 5.00% 14/03/2028	7,505,661	0.79			PORTUGAL		
USD	7,500,000	Nestle Holdings Inc. 5.00% 12/09/2028	7,458,243	0.78	EUR	200,000	Banco Espirito Santo SA 0.00% 21/01/2099**	35,998	0.00
USD	2,699,000	New York Life Global Funding 4.55% 28/01/2033	2,478,496	0.26			Total Portugal	35,998	0.00
USD	2,241,000	New York Life Global Funding 4.85% 09/01/2028	2,190,435	0.23			Total Bonds	1,397,549	0.14
USD	553,000	New York Life Insurance Company 4.45% 04/04/2069	406,579	0.04			Total Other transferable securities and money market instruments	1,397,549	0.14
USD	3,960,000	Northwestern Mutual Life Insurance Company 3.45% 30/03/2051	2,550,511	0.27					
USD	682,000	Northwestern Mutual Life Insurance Company 3.63% 30/09/2059	434,419	0.05					

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*
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
3,983	BlackRock ICS US Dollar Liquidity Fund	3,983	0.00
	Total Ireland	3,983	0.00
	Total Funds	3,983	0.00
	Total Undertakings for collective investments in transferable securities	3,983	0.00
	Total value of investments	924,597,235	96.97
(Total cost: USD 1,019,555,488)			

*Minor differences due to rounding.

**Fair valued security.

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	370,000	Prologis International Funding II SA 4.63% 21/02/2035	349,961	0.46	EUR	200,000	Telefonica Europe BV - Perp FRN	197,752	0.26
EUR	825,000	SELP Finance Sarl 3.75% 10/08/2027	787,346	1.03	EUR	100,000	Telefonica Europe BV - Perp FRN	102,872	0.13
		Total Luxembourg	3,868,046	5.05	EUR	485,000	TenneT Holding BV 1.63% 17/11/2026	463,962	0.60
NETHERLANDS				NETHERLANDS (continued)					
EUR	100,000	ABB Finance BV 3.25% 16/01/2027	98,241	0.13	EUR	463,000	TenneT Holding BV 2.13% 17/11/2029	432,675	0.56
EUR	176,000	Achmea BV 3.63% 29/11/2025	174,069	0.23	EUR	380,000	TenneT Holding BV 4.50% 28/10/2034	400,545	0.52
EUR	200,000	Airbus SE 2.38% 09/06/2040	149,190	0.19	EUR	437,000	TenneT Holding BV - Perp FRN	413,750	0.54
EUR	265,000	Alliander NV 2.63% 09/09/2027	254,863	0.33	EUR	400,000	Triodos Bank NV FRN 05/02/2032	300,904	0.39
EUR	300,000	Allianz Finance II BV 0.00% 22/11/2026	268,618	0.35	GBP	1,200,000	Volkswagen Financial Services NV 1.38% 14/09/2028	1,105,230	1.44
EUR	194,000	ASR Nederland NV FRN 07/12/2043	199,578	0.26	EUR	300,000	Vonovia Finance BV 1.00% 28/01/2041	152,819	0.20
EUR	293,000	BMW Finance NV 4.13% 04/10/2033	293,471	0.38	EUR	249,000	Wolters Kluwer NV 3.00% 23/09/2026	243,450	0.32
EUR	302,000	Diageo Capital BV 1.88% 08/06/2034	246,237	0.32	EUR	234,000	Wolters Kluwer NV 3.75% 03/04/2031	228,533	0.30
EUR	538,000	Digital Dutch Finco BV 1.50% 15/03/2030	434,935	0.57			Total Netherlands	11,655,959	15.17
EUR	160,000	Digital Intrepid Holding BV 1.38% 18/07/2032	117,614	0.15	NORWAY				
EUR	345,000	Digital Intrepid Holding BV 1.38% 18/07/2032	253,605	0.33	EUR	679,000	DNB Bank ASA FRN 14/03/2029	674,921	0.88
EUR	320,000	Enexis Holding NV 0.63% 17/06/2032	246,630	0.32			Total Norway	674,921	0.88
EUR	327,000	Enexis Holding NV 0.75% 02/07/2031	261,923	0.34	PORTUGAL				
EUR	300,000	ING Groep NV FRN 01/02/2030	237,518	0.31	EUR	100,000	Caixa Geral de Depositos SA FRN 31/10/2028	103,323	0.13
EUR	300,000	ING Groep NV FRN 29/11/2030	240,915	0.31			Total Portugal	103,323	0.13
EUR	500,000	ING Groep NV FRN 16/02/2031	420,850	0.55	SPAIN				
EUR	937,000	RELX Finance BV 1.00% 22/03/2024	922,163	1.20	EUR	100,000	Banco de Sabadell SA FRN 07/06/2029	99,766	0.13
EUR	345,000	Sagax Euro MTN BV 0.75% 26/01/2028	276,080	0.36	EUR	200,000	Banco de Sabadell SA FRN 07/06/2029	199,532	0.26
EUR	345,000	Shell International Finance BV 1.88% 07/04/2032	292,309	0.38	EUR	100,000	Banco de Sabadell SA FRN 10/11/2028	100,772	0.13
EUR	700,000	Siemens Financieringsmaatschappij NV 3.38% 24/08/2031	681,070	0.89			Total Spain	400,070	0.52
EUR	909,000	Stedin Holding NV 0.50% 14/11/2029	741,442	0.97	SWEDEN				
EUR	199,000	Stedin Holding NV 2.38% 03/06/2030	179,924	0.23	EUR	606,000	Sagax AB 1.13% 30/01/2027	526,130	0.69
EUR	717,000	Stedin Holding NV - Perp FRN	622,222	0.81			Total Sweden	526,130	0.69

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)					
SWITZERLAND				UNITED KINGDOM (continued)					
EUR	874,000	Credit Suisse AG 0.25% 01/09/2028	718,370	0.94	EUR	368,000	National Grid Electricity Transmission plc 0.82% 07/07/2032	274,459	0.36
EUR	387,000	UBS Group AG 0.63% 18/01/2033	263,990	0.34	EUR	417,000	Nationwide Building Society 0.25% 14/09/2028	343,281	0.45
EUR	5,000	UBS Group AG 0.63% 18/01/2033	3,411	0.00	USD	898,000	Nationwide Building Society 1.50% 13/10/2026	741,662	0.96
	Total Switzerland		985,771	1.28	USD	576,000	NatWest Markets plc 1.60% 29/09/2026	478,120	0.62
UNITED KINGDOM				UNITED STATES					
EUR	213,000	Anglo American Capital plc 4.75% 21/09/2032	207,950	0.27	EUR	295,000	Thames Water Utilities Finance plc 0.88% 31/01/2028	242,457	0.32
EUR	336,000	Barclays plc FRN 12/05/2032	129,793	0.17	EUR	680,000	Thames Water Utilities Finance plc 4.38% 18/01/2031	603,928	0.79
EUR	173,000	Barclays plc FRN 12/05/2032	499,963	0.65	GBP	820,000	Virgin Money UK plc FRN 24/04/2026	887,898	1.16
EUR	534,000	BP Capital Markets plc - Perp FRN	356,440	0.46	EUR	167,000	Virgin Money UK plc FRN 29/10/2028	161,026	0.21
EUR	415,000	British American Tobacco plc - Perp FRN	271,289	0.36		Total United Kingdom		11,166,357	14.57
EUR	345,000	Cadent Finance plc 0.63% 19/03/2030	40,104	0.05					
EUR	51,000	Cadent Finance plc 0.63% 19/03/2030	514,061	0.67	EUR	341,000	Air Products and Chemicals Inc. 4.00% 03/03/2035	332,033	0.43
GBP	458,733	Delamare Finance plc 5.55% 19/02/2029	409,611	0.54	USD	353,000	Amgen Inc. 5.25% 02/03/2030	325,865	0.43
EUR	420,000	Diageo Finance plc 0.50% 19/06/2024	315,431	0.41	USD	324,000	Amgen Inc. 5.25% 02/03/2033	292,925	0.38
EUR	330,000	Diageo Finance plc 1.00% 22/04/2025	299,879	0.39	EUR	200,000	AT&T Inc. 1.80% 14/09/2039	132,273	0.17
EUR	332,000	DS Smith plc 0.88% 12/09/2026	253,483	0.33	EUR	81,000	AT&T Inc. 1.80% 14/09/2039	53,571	0.07
EUR	254,000	DS Smith plc 4.38% 27/07/2027	493,768	0.65	EUR	227,000	AT&T Inc. 3.15% 04/09/2036	190,385	0.25
EUR	504,000	DS Smith plc 4.50% 27/07/2030	406,542	0.53	EUR	345,000	Bank of America Corp. FRN 22/03/2031	270,451	0.35
EUR	415,000	HBOS plc FRN 18/03/2030	682,887	0.89	EUR	242,000	Bank of America Corp. FRN 22/03/2031	189,708	0.25
USD	784,000	HSBC Holdings plc FRN 11/08/2033	272,210	0.35	EUR	277,000	Bank of America Corp. FRN 27/04/2033	241,467	0.31
GBP	234,000	HSBC Holdings plc FRN 14/09/2031	465,212	0.61	EUR	185,000	Exxon Mobil Corp. 0.52% 26/06/2028	159,552	0.21
EUR	475,000	Imperial Brands Finance plc 3.38% 26/02/2026	255,557	0.33	EUR	570,000	Honeywell International Inc. 4.13% 02/11/2034	559,930	0.73
EUR	257,000	Lloyds Bank Corporate Markets 4.13% 30/05/2027	273,539	0.36	EUR	368,000	International Business Machines Corp. 3.63% 06/02/2031	356,478	0.46
EUR	328,000	Motability Operations Group plc 0.13% 20/07/2028	396,346	0.52	EUR	486,000	JPMorgan Chase & Company FRN 17/02/2033	357,521	0.47
EUR	416,000	National Grid Electricity Distribution East Midlands plc 3.95% 20/09/2032	299,071	0.39	EUR	323,000	JPMorgan Chase & Company FRN 23/03/2030	284,408	0.37
EUR	401,000	National Grid Electricity Transmission plc 0.82% 07/07/2032			EUR	688,000	Metropolitan Life Global Funding I 3.75% 05/12/2030	665,505	0.87

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*
Other transferable securities and money market instruments			
Bonds			
PORTUGAL			
EUR	600,000	Banco Espirito Santo SA 0.00% 21/01/2099**	102,000 0.13
	Total Portugal	102,000	0.13
UNITED KINGDOM			
EUR	350,000	Lehman Brothers UK Capital Funding III LP - Perp 3.88%	67,471 0.09
	Total United Kingdom	67,471	0.09
	Total Bonds	169,471	0.22
	Total Other transferable securities and money market instruments	169,471	0.22
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
	52	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	5,276 0.01
	Total Ireland	5,276	0.01
	Total Funds	5,276	0.01
	Total Undertakings for collective investments in transferable securities	5,276	0.01
	Total value of investments	75,233,851	98.10

(Total cost: EUR 81,603,384)

*Minor differences due to rounding.

**Fair valued security.

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	100,000			EUR	100,000		
	Veolia Environnement SA - Perp FRN	90,855	0.03		Ineos Styrolution Group GmbH 2.25% 16/01/2027	87,120	0.03
EUR	400,000			EUR	500,000		
	Veolia Environnement SA - Perp FRN	329,100	0.10		Infineon Technologies AG FRN 01/04/2168	478,271	0.14
	Total France	48,172,472	14.34	EUR	500,000		
					Infineon Technologies AG FRN 01/04/2168	460,808	0.14
GERMANY				EUR	3,000,000		
EUR	500,000				Mahle GmbH 2.38% 14/05/2028	2,310,704	0.69
EUR	1,000,000			EUR	1,390,000		
EUR	2,000,000				Novelis Sheet Ingot GmbH 3.38% 15/04/2029	1,203,444	0.36
EUR	500,000			EUR	1,191,000		
EUR	1,300,000				PCF GmbH 4.75% 15/04/2026	933,662	0.28
EUR	300,000			EUR	1,106,000		
EUR	1,749,000				Peach Property Finance GmbH 4.38% 15/11/2025	896,650	0.27
	Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027	1,597,585	0.48	EUR	1,500,000		
EUR	598,000				Schaeffler AG 3.38% 12/10/2028	1,358,128	0.40
	Cheplapharm Arzneimittel GmbH 4.38% 15/01/2028	546,740	0.16	EUR	700,000		
EUR	162,000				Schaeffler AG 3.38% 12/10/2028	633,793	0.19
	Cheplapharm Arzneimittel GmbH 4.38% 15/01/2028	148,113	0.04	EUR	1,061,192		
EUR	325,000				Techem Verwaltungsgesellschaft 674 mbH 6.00% 30/07/2026	1,036,642	0.31
	Cheplapharm Arzneimittel GmbH 7.50% 15/05/2030	326,444	0.10	EUR	1,395,000		
EUR	877,000				Techem Verwaltungsgesellschaft 675 mbH 2.00% 15/07/2025	1,346,315	0.40
	Cheplapharm Arzneimittel GmbH 7.50% 15/05/2030	879,686	0.26	EUR	200,000		
EUR	1,000,000				ZF Finance GmbH 2.00% 06/05/2027	175,571	0.05
	Commerzbank AG FRN 29/12/2031	835,057	0.25	EUR	1,100,000		
EUR	1,000,000				ZF Finance GmbH 2.25% 03/05/2028	933,539	0.28
	Commerzbank AG FRN 05/10/2033	987,397	0.29	EUR	100,000		
EUR	400,000				ZF Finance GmbH 2.75% 25/05/2027	89,488	0.03
EUR	300,000			EUR	1,000,000		
	Deutsche Bank AG - Perp FRN	396,605	0.12		ZF Finance GmbH 3.00% 21/09/2025	957,025	0.28
	Deutsche Lufthansa AG 2.88% 11/02/2025	290,006	0.09	EUR	1,000,000		
	Deutsche Lufthansa AG 2.88% 16/05/2027	2,645,302	0.78		ZF Finance GmbH 3.75% 21/09/2028	899,442	0.27
EUR	1,800,000				Total Germany	36,070,255	10.74
	Deutsche Lufthansa AG 3.00% 29/05/2026	1,691,678	0.50	GIBRALTAR			
EUR	1,200,000			EUR	2,406,000		
	Deutsche Lufthansa AG 3.75% 11/02/2028	1,110,980	0.33		888 Acquisitions Limited 7.56% 15/07/2027	2,229,365	0.66
EUR	1,413,000				Total Gibraltar	2,229,365	0.66
	Gruenthal GmbH 3.63% 15/11/2026	1,343,111	0.40	GREECE			
EUR	804,000			EUR	450,000		
	Gruenthal GmbH 4.13% 15/05/2028	743,673	0.22		Eurobank SA FRN 05/05/2027	407,425	0.12
EUR	913,000			EUR	1,595,000		
	Gruenthal GmbH 4.13% 15/05/2028	844,495	0.25		Eurobank SA FRN 26/01/2029	1,663,705	0.50
EUR	214,000			EUR	980,000		
	Gruenthal GmbH 6.75% 15/05/2030	217,363	0.06		National Bank of Greece SA FRN 03/01/2034	989,800	0.29
EUR	550,000				Total Greece	3,060,930	0.91
	IHO Verwaltungs GmbH 3.88% 15/05/2027	498,782	0.15	IRELAND			
EUR	1,839,417			EUR	957,000		
	IHO Verwaltungs GmbH 8.75% 15/05/2028	1,900,366	0.57		AIB Group plc FRN 19/11/2029	911,415	0.27

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)					
IRELAND (continued)				ITALY (continued)					
EUR	923,000	Bank of Ireland Group plc FRN 11/08/2031	820,677	0.24	EUR	375,000	Telecom Italia SpA 2.88% 28/01/2026	349,781	0.10
EUR	1,909,000	Eircom Finance DAC 3.50% 15/05/2026	1,799,733	0.54	EUR	453,000	Telecom Italia SpA 3.63% 25/05/2026	432,511	0.13
EUR	1,216,000	Permanent TSB Group Holdings plc FRN 25/04/2028	1,231,187	0.37	EUR	204,000	Telecom Italia SpA 4.00% 11/04/2024	202,835	0.06
EUR	599,000	Permanent TSB Group Holdings plc FRN 30/06/2029	606,865	0.18	EUR	600,000	Telecom Italia SpA 5.25% 17/03/2025	481,343	0.14
GBP	1,047,000	Virgin Media Vendor Financing Notes III 4.88% 15/07/2028	1,005,869	0.30	EUR	2,127,000	Telecom Italia SpA 6.88% 15/02/2028	2,140,072	0.64
		Total Ireland	6,375,746	1.90	EUR	1,412,000	Telecom Italia SpA 7.88% 31/07/2028	1,462,043	0.43
							Total Italy	18,875,856	5.61
ISLE OF MAN				JERSEY - CHANNEL ISLANDS					
EUR	119,000	Playtech plc 4.25% 07/03/2026	115,579	0.03	EUR	159,765	Adient Global Holdings Limited 3.50% 15/08/2024	157,261	0.05
		Total Isle of Man	115,579	0.03	EUR	1,308,000	Avis Budget Finance plc 4.75% 30/01/2026	1,283,377	0.38
					EUR	361,000	Avis Budget Finance plc 7.25% 31/07/2030	359,392	0.11
ITALY					EUR	321,000	Kane Bidco Limited 5.00% 15/02/2027	304,591	0.09
EUR	633,000	Autostrade per l'Italia SpA 2.00% 04/12/2028	555,096	0.17	GBP	2,085,000	Kane Bidco Limited 6.50% 15/02/2027	2,201,471	0.65
EUR	609,000	Banca Monte dei Paschi di Siena SpA 1.88% 09/01/2026	546,527	0.16			Total Jersey - Channel Islands	4,306,092	1.28
EUR	1,016,000	Banca Monte dei Paschi di Siena SpA 2.63% 28/04/2025	955,678	0.28	LUXEMBOURG				
EUR	824,000	Banca Monte dei Paschi di Siena SpA 3.63% 24/09/2024	803,957	0.24	EUR	608,000	Altice Financing SA 2.25% 15/01/2025	599,842	0.18
EUR	310,000	Banca Monte dei Paschi di Siena SpA FRN 02/03/2026	307,831	0.09	EUR	1,366,000	Altice Financing SA 3.00% 15/01/2028	1,154,091	0.34
EUR	900,000	Banca Monte dei Paschi di Siena SpA FRN 05/09/2027	891,043	0.27	EUR	117,000	Altice Financing SA 4.25% 15/08/2029	97,642	0.03
EUR	1,448,000	FIS Fabbrica Italiana Sintetici SpA 5.63% 01/08/2027	1,340,409	0.40	EUR	1,165,000	Altice Finco SA 4.75% 15/01/2028	940,738	0.28
EUR	733,000	IMA Industria Macchine Automatiche SpA 3.75% 15/01/2028	652,622	0.19	EUR	631,000	Altice France Holding SA 4.00% 15/02/2028	299,339	0.09
EUR	471,000	International Design Group SPA 6.50% 15/11/2025	457,253	0.14	EUR	2,122,000	Altice France Holding SA 8.00% 15/05/2027	1,227,765	0.37
EUR	1,451,000	Lottomatica SpA 7.13% 01/06/2028	1,485,432	0.45	GBP	564,000	B&M European Value Retail SA 3.63% 15/07/2025	629,580	0.19
EUR	1,068,000	Lottomatica SpA 9.75% 30/09/2027	1,153,404	0.34	EUR	2,089,000	Canpack SA 2.38% 01/11/2027	1,804,496	0.54
EUR	303,000	Marcolin SpA 6.13% 15/11/2026	285,271	0.08	EUR	257,000	Cirsa Finance International Sarl 4.75% 22/05/2025	254,991	0.08
EUR	625,000	Mundys SpA 1.88% 12/02/2028	541,068	0.16	EUR	960,000	Cirsa Finance International Sarl 7.88% 31/07/2028	966,597	0.29
EUR	938,000	Nexi SpA 2.13% 30/04/2029	781,670	0.23					
EUR	1,295,000	Telecom Italia SpA 2.38% 12/10/2027	1,128,311	0.34					
EUR	2,009,000	Telecom Italia SpA 2.75% 15/04/2025	1,921,699	0.57					

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)				SPAIN					
EUR	1,096,000	Teva Pharmaceutical Finance Netherlands II BV 7.38% 15/09/2029	1,115,505	0.33	EUR	600,000	Banco de Sabadell SA FRN 15/04/2031	535,089	0.16
EUR	192,000	Trivium Packaging Finance BV 3.75% 15/08/2026	178,035	0.05	EUR	900,000	Banco de SABadell SA FRN 07/02/2029	883,507	0.26
EUR	1,944,000	United Group BV 3.13% 15/02/2026	1,778,306	0.52	EUR	1,000,000	Cellnex Finance Company 2.00% 15/02/2033	776,600	0.23
EUR	949,000	United Group BV 4.00% 15/11/2027	829,089	0.25	EUR	1,500,000	Cellnex Finance Company SA 1.00% 15/09/2027	1,300,651	0.39
EUR	346,000	United Group BV 4.63% 15/08/2028	295,393	0.09	EUR	2,300,000	Cellnex Finance Company SA 1.25% 15/01/2029	1,920,490	0.57
EUR	214,000	United Group BV 5.25% 01/02/2030	176,911	0.05	EUR	1,600,000	Cellnex Finance Company SA 1.50% 08/06/2028	1,382,746	0.41
EUR	911,000	Versuni Group BV 3.13% 15/06/2028	725,564	0.21	EUR	400,000	Cellnex Finance Company SA 2.25% 12/04/2026	377,820	0.11
EUR	1,166,000	VZ Secured Financing BV 3.50% 15/01/2032	899,690	0.27	EUR	800,000	Cellnex Telecom SA 1.00% 20/04/2027	707,862	0.21
EUR	909,000	Vz Vendor Financing II BV 2.88% 15/01/2029	703,879	0.21	EUR	1,800,000	Cellnex Telecom SA 1.88% 26/06/2029	1,530,450	0.46
EUR	1,100,000	ZF Europe Finance BV 2.00% 23/02/2026	1,009,575	0.30	EUR	981,000	Grifols SA 1.63% 15/02/2025	947,845	0.28
EUR	700,000	ZF Europe Finance BV 6.13% 13/03/2029	701,136	0.21	EUR	1,745,000	Grifols SA 2.25% 15/11/2027	1,540,958	0.46
		Total Netherlands	41,359,664	12.34	EUR	1,701,000	Grifols SA 3.20% 01/05/2025	1,641,417	0.49
					EUR	2,223,000	Grifols SA 3.88% 15/10/2028	1,890,640	0.56
					EUR	600,000	International Consolidated Airlines Group SA 3.75% 25/03/2029	521,904	0.16
					EUR	863,000	Kaixo Bondco Telecom SA 5.13% 30/09/2029	761,361	0.23
					EUR	3,545,000	Lorca Telecom Bondco SA 4.00% 18/09/2027	3,299,508	0.97
							Total Spain	20,018,848	5.95
PANAMA				SWEDEN					
EUR	833,000	Carnival Corp. 7.63% 01/03/2026	821,199	0.24	EUR	1,540,000	Heimstaden Bostad AB - Perp FRN	679,903	0.20
		Total Panama	821,199	0.24	EUR	430,000	Heimstaden Bostad AB - Perp FRN	189,843	0.06
PORTUGAL				SWEDEN					
EUR	600,000	Edp - Energias de Portugal SA FRN 20/07/2080	555,160	0.17	EUR	530,000	Heimstaden Bostad AB - Perp FRN	298,764	0.09
EUR	1,200,000	EDP - Energias de Portugal SA FRN 14/03/2082	1,019,258	0.30	EUR	1,204,000	Heimstaden Bostad AB - Perp FRN	585,898	0.17
EUR	2,000,000	EDP - Energias de Portugal SA FRN 23/04/2083	1,984,584	0.59	EUR	1,785,000	Intrum AB 4.88% 15/08/2025	1,626,027	0.48
		Total Portugal	3,559,002	1.06	EUR	379,000	Samhallsbyggnadsbolaget i Norden AB - Perp FRN	59,702	0.02
ROMANIA				SWEDEN					
EUR	1,400,000	RCS & RDS SA 2.50% 05/02/2025	1,346,574	0.40	EUR	1,775,000	Verisure Holding AB 3.25% 15/02/2027	1,599,024	0.48
EUR	400,000	RCS & RDS SA 3.25% 05/02/2028	331,432	0.10	EUR	375,000	Verisure Holding AB 3.25% 15/02/2027	337,822	0.10
		Total Romania	1,678,006	0.50					

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)			
SWEDEN (continued)				UNITED KINGDOM (continued)			
EUR	486,000 Verisure Holding AB 3.88% 15/07/2026	458,203	0.14	EUR	396,000 Ineos Finance plc 3.38% 31/03/2026	373,719	0.11
EUR	305,000 Verisure Holding AB 7.13% 01/02/2028	308,728	0.09	EUR	2,074,000 Ineos Quattro Finance 2 plc 2.50% 15/01/2026	1,892,740	0.56
EUR	583,000 Verisure Holding AB 9.25% 15/10/2027	620,023	0.18	EUR	318,000 Ineos Quattro Finance 2 plc 2.50% 15/01/2026	290,208	0.09
EUR	1,932,000 Verisure Midholding A 5.25% 15/02/2029	1,699,844	0.51	GBP	1,030,000 Inspired Entertainment Financing plc 7.88% 01/06/2026	1,133,521	0.34
EUR	205,000 Verisure Midholding A 5.25% 15/02/2029	180,367	0.05	EUR	1,132,000 International Game Technology plc 3.50% 15/06/2026	1,083,449	0.32
	Total Sweden	8,644,148	2.57	GBP	1,163,000 Iron Mountain UK plc 3.88% 15/11/2025	1,269,906	0.38
				EUR	929,000 Jaguar Land Rover Automotive plc 4.50% 15/07/2028	816,242	0.24
UNITED KINGDOM				EUR	764,000 Jaguar Land Rover Automotive plc 5.88% 15/11/2024	765,811	0.23
EUR	357,000 Allwyn Entertainment Financing UK plc 7.25% 30/04/2030	361,759	0.11	EUR	2,348,000 Jaguar Land Rover Automotive plc 6.88% 15/11/2026	2,364,886	0.71
GBP	340,000 Barclays plc FRN 14/11/2032	400,247	0.12	GBP	578,000 Jerrold Finco plc 4.88% 15/01/2026	626,000	0.19
GBP	523,000 Barclays plc - Perp FRN	552,652	0.16	GBP	1,261,000 Jerrold Finco plc 5.25% 15/01/2027	1,295,970	0.39
EUR	1,336,000 BCP V Modular Services Finance II plc 4.75% 30/11/2028	1,120,255	0.33	GBP	1,034,000 Marks & Spencer plc 3.75% 19/05/2026	1,118,690	0.33
GBP	3,285,000 Bellis Acquisition Company 3.25% 16/02/2026	3,301,119	0.99	GBP	490,000 Marks & Spencer plc 6.00% 12/06/2025	560,378	0.17
GBP	933,000 Bellis Acquisition Company plc 4.50% 16/02/2026	957,518	0.28	GBP	435,000 NatWest Markets plc 6.38% 08/11/2027	507,459	0.15
GBP	473,000 Bellis Finco plc 4.00% 16/02/2027	418,115	0.12	EUR	1,173,000 Pinnacle Bidco plc 5.50% 15/02/2025	1,187,717	0.35
GBP	1,438,000 Boparan Finance plc 7.63% 30/11/2025	1,135,184	0.34	GBP	1,226,000 Pinnacle Bidco plc 6.38% 15/02/2025	1,412,356	0.42
EUR	997,000 BP Capital Markets plc - Perp FRN	933,452	0.28	EUR	1,674,000 Pinnacle Bidco plc 8.25% 11/10/2028	1,671,138	0.50
EUR	584,000 BP Capital Markets plc - Perp FRN	509,792	0.15	GBP	781,000 Pinnacle Bidco plc 10.00% 11/10/2028	900,068	0.27
GBP	510,000 Centrica plc FRN 10/04/2075	566,022	0.17	GBP	747,000 Premier Foods Finance plc 3.50% 15/10/2026	787,544	0.23
GBP	925,000 Co-Operative Bank Finance plc FRN 06/04/2027	976,605	0.29	GBP	333,000 Punch Finance plc 6.13% 30/06/2026	340,749	0.10
GBP	833,000 Co-Operative Group FRN 08/07/2026	921,613	0.27	EUR	791,000 Rolls-Royce plc 1.63% 09/05/2028	675,995	0.20
GBP	100,000 Co-Operative Group Limited 5.13% 17/05/2024	114,317	0.03	GBP	628,000 Rolls-Royce plc 3.38% 18/06/2026	663,544	0.20
GBP	1,389,000 Deuce Finco plc 5.50% 15/06/2027	1,410,410	0.42	GBP	1,973,000 Rolls-Royce plc 5.75% 15/10/2027	2,165,550	0.64
EUR	1,159,000 EC Finance plc 3.00% 15/10/2026	1,081,320	0.32	GBP	1,377,000 Santander UK plc - Perp 10.06%	2,101,745	0.64
EUR	454,000 Ineos Finance plc 2.13% 15/11/2025	430,517	0.13	EUR	1,383,000 Sherwood Financing plc 4.50% 15/11/2026	1,214,163	0.36
EUR	1,919,000 Ineos Finance plc 2.88% 01/05/2026	1,784,996	0.53				
EUR	473,000 Ineos Finance plc 3.38% 31/03/2026	446,387	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)					
UNITED KINGDOM (continued)				UNITED STATES (continued)					
EUR	1,982,000	Synthomer plc 3.88% 01/07/2025	1,896,864	0.56	EUR	1,697,000	Ford Motor Credit Company LLC 3.25% 15/09/2025	1,637,186	0.49
EUR	395,000	Victoria plc 3.63% 26/08/2026	313,057	0.09	GBP	951,000	Ford Motor Credit Company LLC 4.54% 06/03/2025	1,054,765	0.31
EUR	782,000	Victoria plc 3.75% 15/03/2028	573,531	0.17	EUR	1,582,000	Ford Motor Credit Company LLC 4.87% 03/08/2027	1,562,745	0.46
GBP	884,000	Virgin Media Secured Finance plc 4.13% 15/08/2030	805,183	0.24	GBP	1,296,000	Ford Motor Credit Company LLC 6.86% 05/06/2026	1,472,937	0.44
GBP	603,000	Virgin Media Secured Finance plc 4.25% 15/01/2030	559,045	0.17	EUR	2,785,000	IQVIA Inc. 2.25% 15/01/2028	2,444,883	0.73
GBP	865,000	Virgin Media Secured Finance plc 5.00% 15/04/2027	927,348	0.28	EUR	599,000	IQVIA Inc. 2.25% 15/03/2029	501,631	0.15
GBP	958,000	Virgin Media Secured Finance plc 5.25% 15/05/2029	955,488	0.28	EUR	342,000	IQVIA Inc. 2.25% 15/03/2029	286,407	0.09
EUR	1,852,000	Vmed O2 UK Financing 3.25% 31/01/2031	1,521,711	0.45	EUR	1,128,000	IQVIA Inc. 2.88% 15/06/2028	1,006,783	0.30
GBP	1,112,000	Vmed O2 UK Financing I plc 4.50% 15/07/2031	1,007,364	0.30	GBP	628,000	MPT Operating Partnership LP 2.50% 24/03/2026	552,707	0.16
EUR	875,000	Vodafone Group plc FRN 27/08/2080	799,639	0.24	GBP	648,000	MPT Operating Partnership LP 3.69% 05/06/2028	505,902	0.15
EUR	2,194,000	Vodafone Group plc FRN 03/10/2078	2,026,840	0.60	USD	395,000	Occidental Petroleum Corp. 6.38% 01/09/2028	376,337	0.11
GBP	335,000	Vodafone Group plc FRN 03/10/2078	364,639	0.11	USD	247,000	Occidental Petroleum Corp. 8.50% 15/07/2027	249,898	0.07
USD	1,124,000	Vodafone Group plc FRN 03/10/2078	1,049,494	0.31	USD	933,000	Occidental Petroleum Corp. 8.88% 15/07/2030	988,985	0.30
EUR	1,343,000	Vodafone Group plc FRN 30/08/2084	1,355,535	0.40	EUR	966,000	Olympus Water USA 3.88% 01/10/2028	810,206	0.24
GBP	2,271,000	Zenith Finco plc 6.50% 30/06/2027	2,089,820	0.62	EUR	730,000	Spectrum Brands Inc. 4.00% 01/10/2026	704,772	0.21
		Total United Kingdom	60,887,386	18.11			Total United States	21,967,204	6.52
							Total Bonds	307,457,261	91.47
							Total Transferable securities and money market instruments admitted to an official exchange listing	307,457,261	91.47
							Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities		
							Bonds		
							NETHERLANDS		
EUR	1,467,000	Ardagh Metal Packaging Finance USA LLC 2.00% 01/09/2028	1,221,062	0.36	GBP	1,133,000	GTCR W-2 Merger Sub LLC 8.50% 15/01/2031	1,334,471	0.40
EUR	1,452,000	Ardagh Metal Packaging Finance USA LLC 3.00% 01/09/2029	1,106,081	0.33			Total Netherlands	1,334,471	0.40
EUR	1,800,000	Avantor Funding Inc. 2.63% 01/11/2025	1,724,088	0.51					
EUR	150,000	Avantor Funding Inc. 3.88% 15/07/2028	138,346	0.04					
EUR	1,833,000	Catalent Pharma Solutions Inc. 2.38% 01/03/2028	1,540,896	0.46					
EUR	942,000	Coty Inc. 5.75% 15/09/2028	950,041	0.28					
GBP	825,000	Ford Motor Credit Company LLC 2.75% 14/06/2024	920,230	0.27					
EUR	218,000	Ford Motor Credit Company LLC 3.25% 15/09/2025	210,316	0.06					

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 dealt in on another regulated market and recently issued transferable securities (continued)				Undertakings for collective investments in transferable securities				
Bonds (continued)				Funds				
UNITED KINGDOM				IRELAND				
GBP	1,300,000	Market Bidco Finco plc 5.50% 04/11/2027	1,275,835	0.38	1,204,767	BlackRock ICS Sterling Liquidity Fund	1,388,882	0.41
		Total United Kingdom	1,275,835	0.38	161,283	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	16,210,677	4.83
Total Bonds		2,610,306	0.78	4,702	Insight Liquidity Funds plc	5,421	0.00	
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					Total Ireland	17,604,980	5.24	
		2,610,306	0.78	Total Funds	17,604,980	5.24		
Other transferable securities and money market instruments				Total Undertakings for collective investments in transferable securities				
Bonds				Total value of investments				
PORTUGAL				(Total cost: EUR 361,617,357)				
EUR	6,900,000	Banco Espirito Santo SA 0.00% 21/01/2099**	1,173,000	0.35	<i>*Minor differences due to rounding.</i>			
EUR	1,000,000	Banco Espirito Santo SA 2.63% 31/12/2049**	170,000	0.05	<i>**Fair valued security.</i>			
EUR	1,400,000	Banco Espirito Santo SA 4.75% 15/01/2024**	238,000	0.07				
		Total Portugal	1,581,000	0.47				
UNITED KINGDOM								
EUR	644,000	BCP V Modular Services Finance II plc 6.75% 30/11/2029	468,311	0.14				
GBP	3,180,000	Pinewood Finance Company Limited 3.25% 30/09/2025	3,448,779	1.02				
GBP	989,000	Sherwood Financing plc 6.00% 15/11/2026	973,147	0.29				
		Total United Kingdom	4,890,237	1.45				
UNITED STATES								
EUR	1,970,000	Emerald Debt Merger Sub LLC 6.38% 15/12/2030	1,965,888	0.59				
EUR	663,000	Olympus Water US Holding Corp. 9.63% 15/11/2028	663,394	0.20				
		Total United States	2,629,282	0.79				
Total Bonds		9,100,519	2.71					
Total Other transferable securities and money market instruments								
		9,100,519	2.71					

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, 2023

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				GERMANY (continued)					
EUR	200,000	Azelis Finance NV 5.75% 15/03/2028	200,639	0.30	EUR	400,000	Deutsche Lufthansa AG 2.88% 11/02/2025	386,675	0.59
		Total Belgium	200,639	0.30	EUR	300,000	Deutsche Lufthansa AG 2.88% 16/05/2027	273,652	0.41
CZECH REPUBLIC				EUR 300,000 Deutsche Lufthansa AG 3.00% 29/05/2026				281,946	0.42
EUR	300,000	Allwyn International AS 3.88% 15/02/2027	280,994	0.42	EUR	200,000	Deutsche Lufthansa AG 3.00% 29/05/2026	187,964	0.28
		Total Czech Republic	280,994	0.42	EUR	1,026,000	Gruenthal GmbH 3.63% 15/11/2026	975,252	1.46
FRANCE				EUR 435,000 IHO Verwaltungs GmbH 3.88% 15/05/2027				394,491	0.59
EUR	113,000	Altice France SA 2.13% 15/02/2025	106,931	0.16	EUR	420,000	IHO Verwaltungs GmbH 8.75% 15/05/2028	433,917	0.65
EUR	113,000	Altice France SA 2.50% 15/01/2025	107,354	0.16	EUR	900,000	Mahle GmbH 2.38% 14/05/2028	693,210	1.04
EUR	351,000	Altice France SA 5.88% 01/02/2027	302,637	0.45	EUR	271,000	PCF GmbH 4.75% 15/04/2026	212,445	0.32
EUR	300,000	Casino Guichard Perrachon SA 3.58% 07/02/2025	4,869	0.01	EUR	600,000	Schaeffler AG 2.75% 12/10/2025	576,066	0.86
EUR	200,000	Crown European Holdings SA 2.88% 01/02/2026	191,252	0.29	EUR	530,000	Techem Verwaltungsgesellschaft 675 mbH 2.00% 15/07/2025	511,503	0.77
EUR	300,000	Elior Group SA 3.75% 15/07/2026	237,274	0.36	EUR	500,000	TUI Cruises GmbH 6.50% 15/05/2026	473,694	0.71
EUR	100,000	Elis SA 1.00% 03/04/2025	94,598	0.14	EUR	400,000	ZF Finance GmbH 3.00% 21/09/2025	382,810	0.58
EUR	500,000	Elis SA 2.88% 15/02/2026	475,787	0.71	EUR	300,000	ZF Finance GmbH 5.75% 03/08/2026	299,978	0.45
EUR	260,000	Emeria SASU 7.75% 31/03/2028	242,069	0.36			Total Germany	6,932,330	10.40
EUR	102,000	Forvia SE 2.63% 15/06/2025	98,520	0.15	GIBRALTAR				
EUR	1,091,000	Forvia SE 2.63% 15/06/2025	1,053,778	1.58	EUR	915,000	888 Acquisitions Limited 7.56% 15/07/2027	847,826	1.27
EUR	250,000	Forvia SE 2.75% 15/02/2027	225,678	0.34			Total Gibraltar	847,826	1.27
EUR	928,000	Getlink SE 3.50% 30/10/2025	905,135	1.35	IRELAND				
EUR	1,106,000	Iliad Holding SASU 5.13% 15/10/2026	1,053,942	1.57	EUR	542,000	Eircom Finance DAC 3.50% 15/05/2026	510,977	0.76
EUR	100,000	iliad SA 5.38% 14/06/2027	97,418	0.15	EUR	146,000	Permanent TSB Group Holdings plc FRN 25/04/2028	147,824	0.22
EUR	381,000	Loxam SAS 3.25% 14/01/2025	374,818	0.56	GBP	200,000	Virgin Media Vendor Financing Notes III 4.88% 15/07/2028	192,143	0.29
EUR	177,178	Loxam SAS 6.00% 15/04/2025	176,371	0.26			Total Ireland	850,944	1.27
EUR	820,000	Paprec Holding SA 4.00% 31/03/2025	806,838	1.21	ISLE OF MAN				
EUR	713,000	Parts Europe SA 6.50% 16/07/2025	713,232	1.07	EUR	390,000	Playtech plc 4.25% 07/03/2026	378,788	0.57
EUR	400,000	Valeo SE 5.38% 28/05/2027	400,429	0.60	EUR	200,000	Playtech plc 5.88% 28/06/2028	198,105	0.30
		Total France	7,668,930	11.48			Total Isle of Man	576,893	0.87
GERMANY				EUR 715,000 Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027				653,101	0.98
EUR	715,000	Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027	653,101	0.98	ISLE OF MAN				
EUR	200,000	Deutsche Lufthansa AG 2.00% 14/07/2024	195,626	0.29	EUR	390,000	Playtech plc 4.25% 07/03/2026	378,788	0.57
					EUR	200,000	Playtech plc 5.88% 28/06/2028	198,105	0.30
							Total Isle of Man	576,893	0.87

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)					
ITALY				LUXEMBOURG (continued)					
EUR	197,000	Banca Monte dei Paschi di Siena SpA FRN 05/09/2027	195,040	0.29	GBP	637,000	B&M European Value Retail SA 3.63% 15/07/2025	711,069	1.07
EUR	553,000	FIS Fabbrica Italiana Sintetici SpA 5.63% 01/08/2027	511,910	0.77	EUR	800,000	Canpack SA 2.38% 01/11/2027	691,047	1.03
EUR	300,000	International Design Group SPA 6.50% 15/11/2025	291,244	0.44	EUR	100,000	Cirsa Finance International Sarl 4.75% 22/05/2025	99,218	0.15
EUR	275,000	Lottomatica SpA 7.13% 01/06/2028	281,526	0.42	EUR	207,000	Cirsa Finance International Sarl 7.88% 31/07/2028	208,423	0.31
EUR	300,000	Lottomatica SpA 9.75% 30/09/2027	323,990	0.48	EUR	200,000	Garfunkelux Holdingco 3 SA 6.75% 01/11/2025	155,100	0.23
EUR	449,000	Nexi SpA 1.63% 30/04/2026	410,535	0.61	GBP	143,000	Garfunkelux Holdingco 3 SA 7.75% 01/11/2025	125,700	0.19
EUR	500,000	Rossini Sarl 6.75% 30/10/2025	501,034	0.75	EUR	493,000	HSE Finance Sarl 5.63% 15/10/2026	255,058	0.37
EUR	250,000	Telecom Italia SpA 2.38% 12/10/2027	217,821	0.33	EUR	611,000	InPost SA 2.25% 15/07/2027	532,630	0.80
EUR	100,000	Telecom Italia SpA 2.75% 15/04/2025	95,655	0.14	EUR	147,000	LHMC Finco 2 Sarl 7.25% 02/10/2025	144,199	0.22
EUR	185,000	Telecom Italia SpA 2.88% 28/01/2026	172,559	0.26	EUR	280,000	Matterhorn Telecom SA 3.13% 15/09/2026	260,755	0.39
EUR	164,000	Telecom Italia SpA 4.00% 11/04/2024	163,063	0.24	EUR	375,000	PLT VII Finance sarl 4.63% 05/01/2026	363,844	0.54
EUR	310,000	Telecom Italia SpA 6.88% 15/02/2028	311,905	0.47	EUR	100,000	PLT VII Finance sarl 4.63% 05/01/2026	97,025	0.15
EUR	294,000	Telecom Italia SpA 7.88% 31/07/2028	304,420	0.46	EUR	222,000	Sani/Ikos Financial Holdings 1 Sarl 5.63% 15/12/2026	205,700	0.31
	Total Italy	3,780,702	5.66		Total Luxembourg	4,369,697	6.54		
JAPAN				MEXICO					
EUR	300,000	SoftBank Group Corp. 2.13% 06/07/2024	291,704	0.44	EUR	247,000	Petroleos Mexicanos 3.75% 21/02/2024	243,580	0.36
	Total Japan	291,704	0.44		Total Mexico	243,580	0.36		
JERSEY - CHANNEL ISLANDS				NETHERLANDS					
EUR	111,642	Adient Global Holdings Limited 3.50% 15/08/2024	109,891	0.16	EUR	330,000	Ashland Services BV 2.00% 30/01/2028	280,463	0.42
EUR	570,000	Avis Budget Finance plc 4.50% 15/05/2025	561,082	0.83	EUR	350,000	Axalta Coating Systems Dutch Holding B BV 3.75% 15/01/2025	345,513	0.52
EUR	481,000	Avis Budget Finance plc 4.75% 30/01/2026	471,945	0.71	EUR	610,000	Constellium NV 4.25% 15/02/2026	597,263	0.89
EUR	133,000	Kane Bidco Limited 5.00% 15/02/2027	126,201	0.19	EUR	775,000	Darling Global Finance BV 3.63% 15/05/2026	753,551	1.13
GBP	362,000	Kane Bidco Limited 6.50% 15/02/2027	382,222	0.57	EUR	327,273	Kongsberg Actuation Systems BV 5.00% 15/07/2025	315,835	0.47
	Total Jersey - Channel Islands	1,651,341	2.46		EUR	538,000	OI European Group BV 2.88% 15/02/2025	524,538	0.78
LUXEMBOURG				NETHERLANDS					
EUR	527,000	Altice Financing SA 2.25% 15/01/2025	519,929	0.78	EUR	575,000	Ppf Telecom Group BV 2.13% 31/01/2025	555,330	0.83
					EUR	246,000	Q-Park Holding I BV 1.50% 01/03/2025	239,170	0.36

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	291,979	Summer BidCo BV 9.00% 15/11/2025	284,355	0.43	EUR	600,000	Lorca Telecom Bondco SA 4.00% 18/09/2027	558,450	0.83	
EUR	1,060,000	Teva Pharmaceutical Finance Netherlands II BV 3.75% 09/05/2027	961,343	1.44	Total Spain					
EUR	281,000	Teva Pharmaceutical Finance Netherlands II BV 4.50% 01/03/2025	276,914	0.41	SWEDEN					
EUR	340,000	Trivium Packaging Finance BV 3.75% 15/08/2026	315,270	0.47	EUR	505,000	Intrum AB 4.88% 15/08/2025	460,025	0.69	
EUR	150,000	United Group BV 4.00% 15/11/2027	131,047	0.20	EUR	473,000	Verisure Holding AB 3.88% 15/07/2026	445,946	0.67	
EUR	250,000	Vz Vendor Financing II BV 2.88% 15/01/2029	193,586	0.29	EUR	100,000	Verisure Holding AB 7.13% 01/02/2028	101,222	0.15	
EUR	300,000	ZF Europe Finance BV 2.00% 23/02/2026	275,339	0.41	EUR	280,000	Verisure Holding AB 9.25% 15/10/2027	297,781	0.45	
EUR	200,000	ZF Europe Finance BV 2.50% 23/10/2027	174,979	0.26	Total Sweden					
Total Netherlands				6,224,496	9.31	UNITED KINGDOM				
PANAMA						GBP	638,000	Bellis Acquisition Company 3.25% 16/02/2026	641,131	0.96
EUR	100,000	Carnival Corp. 7.63% 01/03/2026	98,583	0.15	GBP	106,000	Bellis Acquisition Company plc 4.50% 16/02/2026	108,786	0.16	
Total Panama				98,583	0.15	GBP	306,000	Boparan Finance plc 7.63% 30/11/2025	241,562	0.36
ROMANIA						GBP	145,000	Co-Operative Bank Finance plc FRN 06/04/2027	153,089	0.23
EUR	600,000	RCS & RDS SA 2.50% 05/02/2025	577,103	0.86	GBP	124,000	Co-Operative Group FRN 08/07/2026	137,191	0.21	
Total Romania				577,103	0.86	GBP	145,000	Co-Operative Group Limited 5.13% 17/05/2024	165,759	0.25
SPAIN						GBP	630,000	Deuce Finco plc 5.50% 15/06/2027	639,712	0.95
EUR	400,000	Banco de Sabadell SA FRN 24/03/2026	385,008	0.58	EUR	489,000	EC Finance plc 3.00% 15/10/2026	456,226	0.68	
EUR	200,000	Banco de Sabadell SA FRN 08/09/2026	199,704	0.30	EUR	1,153,000	Ineos Finance plc 2.88% 01/05/2026	1,072,486	1.60	
EUR	600,000	Cellnex Finance Company SA 2.25% 12/04/2026	566,731	0.85	EUR	300,000	Ineos Finance plc 3.38% 31/03/2026	283,121	0.42	
EUR	300,000	Cellnex Telecom SA 2.88% 18/04/2025	293,334	0.44	EUR	482,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	439,875	0.66	
EUR	545,000	Gestamp Automocion SA 3.25% 30/04/2026	524,135	0.78	EUR	394,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	359,566	0.54	
EUR	1,383,000	Grifols SA 3.20% 01/05/2025	1,334,556	2.00	GBP	247,000	Inspired Entertainment Financing plc 7.88% 01/06/2026	271,825	0.41	
EUR	500,000	Grupo Antolin-Irausa SA 3.38% 30/04/2026	409,553	0.61	EUR	77,298	International Game Technology plc 3.50% 15/07/2024	76,491	0.11	
EUR	300,000	International Consolidated Airlines Group SA 2.75% 25/03/2025	289,411	0.43	EUR	980,000	International Game Technology plc 3.50% 15/06/2026	937,968	1.40	
					GBP	900,000	Iron Mountain UK plc 3.88% 15/11/2025	982,730	1.46	

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	100,000	Jaguar Land Rover Automotive plc 2.20% 15/01/2024	99,093	0.15	GBP	191,000	Ford Motor Credit Company LLC 2.75% 14/06/2024	213,047	0.32
EUR	100,000	Jaguar Land Rover Automotive plc 4.50% 15/01/2026	95,631	0.14	EUR	144,000	Ford Motor Credit Company LLC 3.02% 06/03/2024	142,973	0.21
EUR	300,000	Jaguar Land Rover Automotive plc 4.50% 15/07/2028	263,587	0.39	EUR	123,000	Ford Motor Credit Company LLC 3.25% 15/09/2025	118,665	0.18
EUR	340,000	Jaguar Land Rover Automotive plc 5.88% 15/11/2024	340,806	0.51	GBP	270,000	Ford Motor Credit Company LLC 4.54% 06/03/2025	299,460	0.45
EUR	558,000	Jaguar Land Rover Automotive plc 6.88% 15/11/2026	562,013	0.85	EUR	418,000	Ford Motor Credit Company LLC 4.87% 03/08/2027	412,912	0.62
GBP	543,000	Jerrold Finco plc 4.88% 15/01/2026	588,094	0.88	EUR	464,000	IQVIA Inc. 1.75% 15/03/2026	432,392	0.65
GBP	200,000	Marks & Spencer plc 3.75% 19/05/2026	216,381	0.32	EUR	750,000	IQVIA Inc. 2.88% 15/09/2025	726,871	1.09
EUR	404,000	Pinnacle Bidco plc 5.50% 15/02/2025	409,069	0.61	USD	260,000	Occidental Petroleum Corp. 5.88% 01/09/2025	244,721	0.37
GBP	100,000	Pinnacle Bidco plc 6.38% 15/02/2025	115,200	0.17	EUR	1,034,000	Silgan Holdings Inc. 3.25% 15/03/2025	1,007,691	1.51
EUR	246,000	Pinnacle Bidco plc 8.25% 11/10/2028	245,579	0.37	EUR	400,000	Spectrum Brands Inc. 4.00% 01/10/2026	386,176	0.58
GBP	115,000	Pinnacle Bidco plc 10.00% 11/10/2028	132,532	0.20	Total United States		5,710,949	8.56	
GBP	400,000	Premier Foods Finance plc 3.50% 15/10/2026	421,710	0.63	Total Bonds		60,027,758	89.83	
EUR	238,000	Rolls-Royce plc 0.88% 09/05/2024	232,301	0.35	Bonds - convertibles				
GBP	463,000	Rolls-Royce plc 3.38% 18/06/2026	489,205	0.73	FRANCE				
GBP	120,000	Rolls-Royce plc 5.75% 15/10/2027	131,711	0.20	EUR	10,988	Elis SA 0.00% 06/10/2023	349,964	0.52
EUR	482,000	Sherwood Financing plc 4.50% 15/11/2026	423,157	0.63	Total France		349,964	0.52	
EUR	530,000	Synthomer plc 3.88% 01/07/2025	507,234	0.76	Total Bonds - convertibles				
EUR	805,000	Victoria plc 3.63% 26/08/2026	638,003	0.95	Total Transferable securities and money market instruments admitted to an official exchange listing				
GBP	600,000	Virgin Media Secured Finance plc 5.00% 15/04/2027	643,247	0.96	60,377,722 90.35				
GBP	362,000	Zenith Finco plc 6.50% 30/06/2027	333,120	0.50	Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				
Total United Kingdom		13,855,191	20.70	Bonds					
UNITED STATES				UNITED KINGDOM					
EUR	857,000	Avantor Funding Inc. 2.63% 01/11/2025	820,858	1.23	GBP	200,000	Market Bidco Finco plc 5.50% 04/11/2027	196,282	0.29
EUR	290,000	Ball Corp. 0.88% 15/03/2024	285,093	0.43	Total United Kingdom		196,282	0.29	
EUR	344,000	Catalent Pharma Solutions Inc. 2.38% 01/03/2028	289,181	0.43	Total Bonds				
EUR	141,000	Coty Inc. 5.75% 15/09/2028	142,204	0.21	196,282 0.29				
EUR	200,000	Ford Motor Credit Company LLC 2.33% 25/11/2025	188,705	0.28	Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				
					196,282 0.29				

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*
Other transferable securities and money market instruments			
Bonds			
UNITED KINGDOM			
GBP	1,205,000	Pinewood Finance Company Limited 3.25% 30/09/2025	1,306,848 1.95
GBP	178,000	Sherwood Financing plc 6.00% 15/11/2026	175,147 0.26
GBP	167,000	Talktalk Telecom Group plc 3.88% 20/02/2025	146,165 0.22
		Total United Kingdom	1,628,160 2.43
UNITED STATES			
EUR	180,000	Olympus Water US Holding Corp. 9.63% 15/11/2028	180,107 0.27
		Total United States	180,107 0.27
		Total Bonds	1,808,267 2.70
		Total Other transferable securities and money market instruments	1,808,267 2.70
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
	5,244	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	527,112 0.79
		Total Ireland	527,112 0.79
		Total Funds	527,112 0.79
		Total Undertakings for collective investments in transferable securities	527,112 0.79
		Total value of investments	62,909,383 94.13
		(Total cost: EUR 65,583,548)	

*Minor differences due to rounding.

Threadneedle (Lux) - European Social Bond

Portfolio Statement

as at September 30, 2023

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	334,568	0.08	EUR	1,100,000	Credit Agricole SA 0.13% 09/12/2027	930,835	0.23
EUR	100,000	Erste Group Bank AG 0.13% 17/05/2028	83,642	0.02	EUR	2,000,000	Credit Agricole SA FRN 21/09/2029	1,644,925	0.40
EUR	2,600,000	Erste Group Bank AG FRN 16/01/2031	2,537,921	0.62	GBP	2,300,000	Credit Agricole SA 4.88% 23/10/2029	2,525,537	0.62
EUR	2,200,000	Telekom Finanzmanagement GmbH 1.50% 07/12/2026	2,067,945	0.51	EUR	2,000,000	Credit Agricole SA FRN 28/08/2033	1,990,436	0.49
		Total Austria	5,024,076	1.23	EUR	2,600,000	Credit Mutuel Arkea SA 0.38% 03/10/2028	2,163,138	0.53
BELGIUM					EUR	4,300,000	Danone SA 1.00% 26/03/2025	4,120,617	1.01
EUR	700,000	Bpost SA 1.25% 11/07/2026	646,629	0.16	EUR	300,000	Electricite de France SA 1.00% 29/11/2033	215,250	0.05
EUR	4,100,000	KBC Group NV 4.38% 06/12/2031	4,017,415	0.99	EUR	700,000	Electricite de France SA 1.00% 29/11/2033	502,250	0.12
EUR	900,000	VGP NV 1.63% 17/01/2027	764,454	0.19	EUR	1,200,000	Forvia SE 2.38% 15/06/2029	979,912	0.24
		Total Belgium	5,428,498	1.34	EUR	675,000	Getlink SE 3.50% 30/10/2025	658,369	0.16
DENMARK					EUR	800,000	Ile-de-France Mobilites 0.40% 28/05/2031	631,600	0.16
EUR	1,971,000	Danske Bank A/S FRN 10/01/2031	1,939,163	0.48	EUR	3,400,000	La Banque Postale SA 0.75% 23/06/2031	2,585,291	0.64
EUR	550,000	Nykredit Realkredit AS 0.38% 17/01/2028	461,295	0.11	EUR	800,000	La Poste SA 1.38% 21/04/2032	646,939	0.16
		Total Denmark	2,400,458	0.59	EUR	3,700,000	Orange SA 0.13% 16/09/2029	2,991,313	0.73
FINLAND					EUR	1,800,000	Orange SA 0.13% 16/09/2029	1,455,234	0.36
GBP	1,064,000	Nordea Bank Abp FRN 02/06/2026	1,226,858	0.30	EUR	3,400,000	Orange SA 2.38% 18/05/2032	3,016,261	0.73
EUR	2,100,000	OP Corporate Bank plc 0.63% 27/07/2027	1,831,833	0.45	EUR	1,200,000	Orange SA 3.88% 11/09/2035	1,164,275	0.29
		Total Finland	3,058,691	0.75	EUR	1,900,000	Praemia Healthcare SACA 5.50% 19/09/2028	1,893,020	0.47
FRANCE					EUR	800,000	Regie Autonome des Transports Parisiens 0.88% 25/05/2027	727,780	0.18
EUR	3,760,000	AXA SA FRN 07/10/2041	2,859,594	0.71	EUR	1,100,000	RTE Reseau de Transport d'Electricite SADIR 0.75% 12/01/2034	813,671	0.20
EUR	4,100,000	Banque Federative du Credit Mutuel SA 4.00% 21/11/2029	4,043,151	0.99	EUR	700,000	RTE Reseau de Transport d'Electricite SADIR 1.88% 23/10/2037	530,807	0.13
EUR	1,000,000	Banque Federative du Credit Mutuel SA 4.13% 18/09/2030	988,104	0.24	EUR	2,800,000	Sanofi 1.50% 01/04/2030	2,476,361	0.61
EUR	1,000,000	BNP Paribas SA FRN 14/10/2027	885,740	0.22	EUR	1,600,000	Schneider Electric SE 1.84% 13/10/2025	1,538,278	0.38
EUR	2,200,000	BPCE SA 4.13% 10/07/2028	2,188,057	0.54	EUR	200,000	SNCF Reseau 2.25% 20/12/2047	139,776	0.03
EUR	2,400,000	Caisse d'Amortissement de la Dette Sociale 0.00% 25/11/2026	2,157,576	0.53	EUR	1,100,000	Societe du Grand Paris EPIC 1.63% 08/04/2042	741,658	0.18
EUR	1,500,000	Caisse des Depots et Consignations 0.01% 15/09/2025	1,397,531	0.34	EUR	900,000	Societe Generale SA FRN 02/12/2027	790,891	0.19
EUR	2,500,000	Caisse des Depots et Consignations 0.01% 01/06/2026	2,277,702	0.56	EUR	2,500,000	Societe Generale SA FRN 02/12/2027	2,196,919	0.54
EUR	2,600,000	CNP Assurances FRN 18/07/2053	2,455,961	0.60	EUR	6,700,000	Suez SACA 4.63% 03/11/2028	6,790,896	1.67

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	1,500,000	Unedic Asseo 0.25% 25/11/2029	1,243,185	0.31	EUR	2,900,000	Vonovia SE 1.88% 28/06/2028	2,532,357	0.61
					EUR	1,100,000	Vonovia SE 4.75% 23/05/2027	1,093,680	0.26
		Total France	67,358,840	16.54			Total Germany	40,158,800	9.86
GERMANY				IRELAND					
EUR	5,100,000	Amprion GmbH 3.97% 22/09/2032	4,971,736	1.23	EUR	2,620,000	AIB Group plc FRN 04/04/2028	2,400,644	0.59
EUR	2,700,000	Amprion GmbH 4.13% 07/09/2034	2,624,821	0.64	EUR	6,484,000	AIB Group plc FRN 23/07/2029	6,390,472	1.56
EUR	900,000	Bayerische Landesbode 0.25% 21/03/2036	598,176	0.15	EUR	3,183,000	Bank of Ireland Group plc FRN 11/08/2031	2,830,135	0.70
EUR	1,100,000	Bayerische Landesbodenkreditanstalt 0.63% 22/11/2027	984,480	0.24	EUR	750,000	Bank of Ireland Group plc FRN 16/07/2028	754,934	0.19
EUR	1,100,000	Commerzbank AG FRN 24/03/2026	1,036,618	0.25	EUR	2,800,000	Bank of Ireland Group plc FRN 04/07/2031	2,798,874	0.69
EUR	900,000	Commerzbank AG FRN 25/03/2029	898,319	0.22	EUR	1,250,000	Kerry Group Financial Services 0.88% 01/12/2031	974,114	0.24
EUR	1,500,000	Deutsche Bahn Finance GmbH 0.35% 29/09/2031	1,169,148	0.29	EUR	800,000	Lunar Funding V for Swisscom AG 1.13% 12/10/2026	738,553	0.18
EUR	600,000	Deutsche Bahn Finance GmbH 0.63% 08/12/2050	267,707	0.07			Total Ireland	16,887,726	4.15
EUR	1,050,000	Deutsche Bank AG FRN 10/06/2026	999,184	0.25	ITALY				
USD	1,340,000	Deutsche Bank AG 1.69% 19/03/2026	1,144,418	0.28	EUR	700,000	Aeroporti di Roma SpA 1.75% 30/07/2031	559,152	0.14
EUR	600,000	Deutsche Kreditbank AG 0.88% 02/10/2028	529,666	0.13	EUR	700,000	Aeroporti di Roma SpA 1.75% 30/07/2031	559,152	0.14
EUR	1,700,000	E.ON SE 0.35% 28/02/2030	1,357,751	0.33	EUR	2,050,000	Assicurazioni Generali SpA 1.71% 30/06/2032	1,542,458	0.38
EUR	1,985,000	E.ON SE 0.60% 01/10/2032	1,475,957	0.36	EUR	400,000	Banco BPM SpA 0.88% 15/07/2026	361,811	0.09
EUR	915,000	E.ON SE 0.60% 01/10/2032	680,353	0.17	EUR	1,200,000	Ferrovie dello Stato Italiane SpA 1.13% 09/07/2026	1,106,661	0.27
EUR	2,000,000	E.ON SE 1.63% 29/03/2031	1,693,316	0.42	EUR	1,300,000	Ferrovie dello Stato Italiane SpA 1.50% 27/06/2025	1,242,967	0.31
EUR	6,600,000	Eurogrid GmbH 1.11% 15/05/2032	5,145,184	1.27	EUR	450,000	Intesa Sanpaolo SpA 5.25% 13/01/2030	454,191	0.11
EUR	300,000	Hamburger Hochbahn AG 0.13% 24/02/2031	232,799	0.06	GBP	3,017,000	Intesa Sanpaolo SpA 6.63% 31/05/2033	3,373,824	0.83
EUR	600,000	Hamburger Hochbahn AG 0.13% 24/02/2031	465,597	0.11	EUR	1,800,000	Snam SpA 0.00% 07/12/2028	1,457,756	0.36
EUR	2,800,000	Muenchener Rueckversicherungs- Gesellschaft AG FRN 26/05/2041	2,125,063	0.52	EUR	1,800,000	Terna - Rete Elettrica Nazionale 0.38% 23/06/2029	1,468,865	0.36
EUR	1,610,000	NRW Bank 0.10% 09/07/2035	1,079,205	0.27	EUR	1,200,000	Terna - Rete Elettrica Nazionale 3.88% 24/07/2033	1,156,419	0.28
EUR	2,900,000	O2 Telefonica Deutschland Finanzierungs GmbH 1.75% 05/07/2025	2,769,695	0.68	EUR	400,000	Terna - Rete Elettrica Nazionale - Perp FRN	345,701	0.08
EUR	1,900,000	O2 Telefonica Deutschland Finanzierungs GmbH 1.75% 05/07/2025	1,814,628	0.45	EUR	200,000	Terna - Rete Elettrica Nazionale - Perp FRN	172,851	0.04
EUR	4,500,000	Vonovia SE 1.50% 14/06/2041	2,468,942	0.60			Total Italy	13,801,808	3.39

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)					
SPAIN (continued)				UNITED KINGDOM (continued)					
EUR	1,000,000	CaixaBank SA FRN 26/05/2028	866,612	0.21	EUR	1,444,000	NatWest Group plc FRN 14/03/2028	1,439,161	0.35
EUR	1,700,000	Iberdrola Finanzas SA 1.38% 11/03/2032	1,412,047	0.35	GBP	1,800,000	Pearson Funding plc 3.75% 04/06/2030	1,798,079	0.44
EUR	1,600,000	Telefonica Emisiones SA 2.59% 25/05/2031	1,449,610	0.36	GBP	270,000	Platform HG Financing plc 1.93% 15/09/2041	184,649	0.05
		Total Spain	10,102,254	2.49	GBP	400,000	RCB Bonds plc 3.50% 08/12/2031	363,771	0.09
					GBP	500,000	Severn Trent Utilities Finance plc 2.00% 02/06/2040	329,860	0.08
SWEDEN					GBP	200,000	Stonewater Funding plc 1.63% 10/09/2036	146,226	0.04
EUR	1,960,000	Essity AB 1.13% 27/03/2024	1,931,825	0.47	EUR	5,130,000	Thames Water Utilities Finance plc 4.38% 18/01/2031	4,556,102	1.12
		Total Sweden	1,931,825	0.47	GBP	200,000	University College London 1.63% 04/06/2061	100,555	0.02
UNITED KINGDOM					GBP	300,000	University of Southampton 2.25% 11/04/2057	176,323	0.04
GBP	250,000	Aster Treasury plc 1.41% 27/01/2036	184,557	0.05	USD	739,000	Vodafone Group plc FRN 03/10/2078	690,015	0.17
EUR	3,350,000	AstraZeneca plc 0.38% 03/06/2029	2,777,632	0.68	GBP	1,300,000	Vodafone Group plc FRN 30/08/2086	1,488,665	0.37
GBP	800,000	BUPA Finance plc 5.00% 08/12/2026	884,054	0.21	EUR	10,670,000	WellCome Trust Limited 1.13% 21/01/2027	9,792,882	2.40
GBP	1,139,000	BUPA Finance plc - Perp FRN	804,338	0.20	EUR	1,820,000	Yorkshire Building Society 0.01% 16/11/2028	1,500,912	0.37
GBP	740,000	Cadent Finance plc 5.75% 14/03/2034	821,135	0.20	GBP	2,300,000	Yorkshire Building Society FRN 11/10/2030	2,223,380	0.54
GBP	200,000	Cardiff University 3.00% 07/12/2055	145,512	0.04	GBP	1,477,000	Yorkshire Building Society FRN 15/11/2028	1,664,395	0.41
GBP	810,000	Co-Operative Bank Finance plc FRN 06/04/2027	855,189	0.21			Total United Kingdom	58,729,506	14.41
GBP	1,002,000	Co-Operative Bank Finance plc FRN 24/05/2028	1,145,277	0.28	UNITED STATES				
GBP	630,000	DS Smith plc 2.88% 26/07/2029	613,728	0.15	EUR	292,000	Air Products and Chemicals Inc. 4.00% 03/03/2035	284,321	0.07
EUR	2,624,000	DS Smith plc 4.50% 27/07/2030	2,570,731	0.63	USD	2,600,000	Roche Holdings Inc. 2.38% 28/01/2027	2,239,660	0.56
GBP	400,000	DWR Cymru Financing UK plc 2.38% 31/03/2034	314,071	0.08			Total United States	2,523,981	0.63
GBP	300,000	Legal & General Group plc FRN 27/10/2045	336,032	0.08	Total Bonds				
EUR	3,800,000	Motability Operations Group plc 0.13% 20/07/2028	3,169,048	0.78			286,964,301	70.49	
EUR	2,865,000	Motability Operations Group plc 0.13% 20/07/2028	2,389,296	0.59	Supranationals, Governments and Local Public Authorities, Debt Instruments				
EUR	4,200,000	Motability Operations Group plc 3.50% 17/07/2031	4,006,226	0.98	AUSTRIA				
EUR	1,848,000	National Grid Electricity Distribution East Midlands plc 3.95% 20/09/2032	1,760,689	0.43	EUR	700,000	Oesterreichische Kontrollbank AG 0.00% 08/10/2026	630,799	0.15
EUR	1,167,000	National Grid plc 3.88% 16/01/2029	1,138,118	0.28			Total Austria	630,799	0.15
GBP	1,779,000	Nationwide Building Society 6.13% 21/08/2028	2,076,272	0.51					
EUR	7,800,000	Natwest Group plc FRN 26/02/2030	6,282,626	1.54					

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

Threadneedle (Lux) - European Social Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
SUPRANATIONAL (continued)				UNITED KINGDOM (continued)					
EUR	700,000	European Union 0.00% 04/07/2035	463,204	0.11	GBP	5,000	United Kingdom Gilt 0.88% 31/07/2033	4,144	0.00
EUR	1,700,000	European Union 0.10% 04/10/2040	938,865	0.23	Total United Kingdom				
EUR	5,740,000	European Union 0.30% 04/11/2050	2,472,182	0.61	Total Supranationals, Governments and Local Public Authorities, Debt Instruments				
EUR	1,500,000	European Union 0.75% 04/01/2047	824,568	0.20	Total Transferable securities and money market instruments admitted to an official exchange listing				
GBP	1,600,000	Inter-American Development Bank 4.13% 28/04/2028	1,797,632	0.44	Undertakings for collective investments in transferable securities				
EUR	500,000	International Bank for Reconstruction & Development 0.01% 24/04/2028	430,228	0.11	Funds				
EUR	399,000	International Bank for Reconstruction & Development 0.20% 21/01/2061	121,267	0.03	IRELAND				
EUR	300,000	International Bank for Reconstruction & Development 0.70% 22/10/2046	161,769	0.04	6,747	BlackRock Institutional Cash Series Euro Liquidity Fund Premier		678,141	0.17
EUR	100,000	International Bank for Reconstruction & Development 0.70% 22/10/2046	53,923	0.01	Total Ireland				
USD	2,790,000	International Finance Facility for Immunisation Company 0.38% 06/11/2023	2,622,675	0.64	Total Funds				
USD	1,950,000	International Finance Facility for Immunisation Company 1.00% 21/04/2026	1,661,411	0.41	Total Undertakings for collective investments in transferable securities				
SEK	3,000,000	Nordic Investment Bank 0.10% 13/10/2025	241,872	0.06	Total value of investments				
EUR	1,100,000	Nordic Investment Bank 2.50% 30/01/2030	1,050,135	0.26	(Total cost: EUR 449,304,530)				
Total Supranational				36,319,037	8.92	<i>*Minor differences due to rounding.</i>			
SWEDEN									
SEK	3,000,000	Sweden (Govt of) 0.13% 09/09/2030	215,285	0.05					
Total Sweden				215,285	0.05				
UNITED KINGDOM									
GBP	3,680,000	International Finance Facility for Immunisation Company 2.75% 07/06/2025	4,058,555	1.00					

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)					
SINGAPORE				UNITED KINGDOM (continued)					
USD	339,000	Pfizer Investment Enterprises Pte Limited 4.75% 19/05/2033		EUR	220,000	Anglo American Capital plc 5.00% 15/03/2031			
			303,357				0.24		
		Total Singapore	303,357				0.24		
SPAIN				UNITED KINGDOM (continued)					
EUR	200,000	Banco de Sabadell SA FRN 07/06/2029	199,532	0.16	GBP	352,000	Arqiva Financing plc 7.21% 30/06/2028	417,298	0.33
EUR	300,000	Cellnex Finance Company SA 0.75% 15/11/2026	266,649	0.21	EUR	300,000	BCP V Modular Services Finance II plc 4.75% 30/11/2028	251,554	0.20
EUR	200,000	Cellnex Telecom SA 1.88% 26/06/2029	170,050	0.13	GBP	254,000	Bellis Acquisition Company 3.25% 16/02/2026	255,246	0.20
EUR	823,000	Grifols SA 3.20% 01/05/2025	794,172	0.62	GBP	230,000	Bellis Acquisition Company plc 4.50% 16/02/2026	236,044	0.18
EUR	155,000	Kaixo Bondco Telecom SA 5.13% 30/09/2029	136,745	0.11	GBP	345,000	Boparan Finance plc 7.63% 30/11/2025	272,349	0.21
EUR	553,000	Lorca Telecom Bondco SA 4.00% 18/09/2027	514,705	0.40	EUR	1,113,000	BP Capital Markets plc - Perp FRN	1,042,058	0.81
EUR	298,000	Nortegas Energia Distribucion SAU 2.07% 28/09/2027	270,525	0.21	EUR	636,000	British American Tobacco plc - Perp FRN	546,254	0.43
		Total Spain	2,352,378	1.84	EUR	825,000	Cadent Finance plc 0.63% 19/03/2030	648,736	0.50
SWEDEN				UNITED KINGDOM (continued)					
EUR	345,000	Heimstaden Bostad AB - Perp FRN	152,316	0.12	GBP	548,000	Co-Operative Bank Finance plc FRN 06/04/2027	578,572	0.45
EUR	660,000	Heimstaden Bostad AB - Perp FRN	321,173	0.25	GBP	509,000	Deuce Finco plc 5.50% 15/06/2027	516,846	0.41
EUR	921,000	Sagax AB 1.13% 30/01/2027	799,614	0.62	EUR	413,000	DS Smith plc 4.38% 27/07/2027	412,160	0.32
EUR	194,000	Verisure Holding AB 3.25% 15/02/2027	174,767	0.14	EUR	616,000	DS Smith plc 4.50% 27/07/2030	603,495	0.47
EUR	115,000	Verisure Holding AB 7.13% 01/02/2028	116,406	0.09	EUR	632,000	EC Finance plc 3.00% 15/10/2026	589,640	0.45
EUR	321,000	Verisure Midholding A 5.25% 15/02/2029	282,428	0.22	EUR	1,074,000	HBOS plc FRN 18/03/2030	1,052,111	0.81
		Total Sweden	1,846,704	1.44	USD	728,000	HSBC Holdings plc FRN 11/08/2033	634,109	0.49
SWITZERLAND				UNITED KINGDOM (continued)					
EUR	857,000	Credit Suisse AG 0.25% 01/09/2028	704,397	0.54	GBP	374,000	HSBC Holdings plc FRN 14/09/2031	435,070	0.34
EUR	803,000	UBS Group AG 0.63% 18/01/2033	547,762	0.43	EUR	158,000	Ineos Finance plc 2.13% 15/11/2025	149,827	0.12
		Total Switzerland	1,252,159	0.97	EUR	331,000	Ineos Finance plc 3.38% 31/03/2026	312,377	0.24
UNITED KINGDOM				UNITED KINGDOM (continued)					
GBP	500,000	Anglian Water Osprey Financing plc 2.00% 31/07/2028	439,603	0.34	EUR	61,000	Ineos Finance plc 3.38% 31/03/2026	57,568	0.04
EUR	318,000	Anglo American Capital plc 4.75% 21/09/2032	310,461	0.24	EUR	192,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	175,220	0.14
					EUR	130,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	118,638	0.09
					GBP	304,000	Inspired Entertainment Financing plc 7.88% 01/06/2026	334,554	0.26
					GBP	315,000	Iron Mountain UK plc 3.88% 15/11/2025	343,956	0.27
					EUR	422,000	Lloyds Bank Corporate Markets 4.13% 30/05/2027	419,631	0.33
					GBP	175,000	Marks & Spencer plc 3.75% 19/05/2026	189,333	0.15

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)					
GBP	368,167	Mitchells & Butlers Finance plc 6.01% 15/12/2028	392,877	0.31	GBP	752,000	Zenith Finco plc 6.50% 30/06/2027	692,006	0.54
EUR	483,000	National Grid Electricity Distribution East Midlands plc 3.95% 20/09/2032	460,180	0.36	Total United Kingdom				
EUR	600,000	Nationwide Building Society 0.25% 14/09/2028	493,929	0.39	UNITED STATES				
EUR	602,000	NatWest Group plc FRN 14/09/2032	499,857	0.39	USD	209,000	Amgen Inc. 4.20% 22/02/2052	148,243	0.12
EUR	456,000	NGG Finance plc FRN 05/09/2082	393,077	0.31	USD	560,000	Amgen Inc. 5.25% 02/03/2030	516,953	0.40
EUR	244,000	Pinnacle Bidco plc 5.50% 15/02/2025	247,061	0.19	USD	901,000	Amgen Inc. 5.25% 02/03/2033	814,584	0.63
GBP	297,000	Pinnacle Bidco plc 6.38% 15/02/2025	342,145	0.27	USD	295,000	Amgen Inc. 5.75% 02/03/2063	257,559	0.20
EUR	379,000	Pinnacle Bidco plc 8.25% 11/10/2028	378,352	0.29	EUR	660,000	Ardagh Metal Packaging Finance USA LLC 2.00% 01/09/2028	549,353	0.43
GBP	176,000	Pinnacle Bidco plc 10.00% 11/10/2028	202,832	0.16	EUR	190,000	Ardagh Metal Packaging Finance USA LLC 3.00% 01/09/2029	144,735	0.11
GBP	700,000	Rolls-Royce plc 5.75% 15/10/2027	768,315	0.60	EUR	713,000	Bank of America Corp. FRN 22/03/2031	558,933	0.44
GBP	165,000	Santander UK plc - Perp 10.06%	251,843	0.20	EUR	540,000	Bank of America Corp. FRN 22/03/2031	423,315	0.33
EUR	291,000	Sherwood Financing plc 4.50% 15/11/2026	255,475	0.20	EUR	521,000	Bank of America Corp. FRN 24/05/2032	404,247	0.32
EUR	340,000	Synthomer plc 3.88% 01/07/2025	325,395	0.25	EUR	889,000	Berkshire Hathaway Finance Corp. 1.50% 18/03/2030	762,631	0.60
GBP	620,000	Thames Water Kemble Finance plc 4.63% 19/05/2026	443,049	0.35	USD	243,000	Boeing Company 5.93% 01/05/2060	206,315	0.16
EUR	800,000	Thames Water Utilities Finance plc 0.88% 31/01/2028	657,510	0.51	EUR	485,000	Catalent Pharma Solutions Inc. 2.38% 01/03/2028	407,711	0.32
EUR	660,000	Thames Water Utilities Finance plc 4.38% 18/01/2031	586,165	0.46	USD	118,000	Goodman USA Finance Three 3.70% 15/03/2028	100,097	0.08
EUR	489,000	Victoria plc 3.63% 26/08/2026	387,557	0.30	EUR	428,000	Honeywell International Inc. 4.13% 02/11/2034	420,438	0.33
GBP	221,000	Virgin Media Secured Finance plc 4.25% 15/01/2030	204,890	0.16	USD	560,000	JPMorgan Chase & Company FRN 08/11/2032	410,749	0.32
GBP	400,000	Virgin Money UK plc FRN 24/04/2026	433,122	0.34	USD	1,627,000	JPMorgan Chase & Company FRN 22/04/2032	1,213,248	0.94
EUR	317,000	Virgin Money UK plc FRN 29/10/2028	305,660	0.24	EUR	576,000	Metropolitan Life Global Funding I 3.75% 05/12/2030	557,167	0.43
GBP	230,000	Virgin Money UK plc FRN 23/08/2029	269,381	0.21	EUR	388,000	Netflix Inc. 3.63% 15/06/2030	368,778	0.29
GBP	429,000	Vmed O2 UK Financing 4.00% 31/01/2029	405,507	0.31	EUR	951,000	Netflix Inc. 3.88% 15/11/2029	924,194	0.72
EUR	432,000	Vodafone Group plc FRN 03/10/2078	399,086	0.31	EUR	1,212,000	New York Life Global Funding 3.63% 09/01/2030	1,181,203	0.93
USD	450,000	Vodafone Group plc FRN 03/10/2078	420,171	0.33	EUR	638,000	Northwestern Mutual Global Funding 4.11% 15/03/2030	633,751	0.49
EUR	700,000	Vodafone Group plc FRN 30/08/2084	706,534	0.55	USD	220,000	Occidental Petroleum Corp. 6.63% 01/09/2030	210,405	0.16
					USD	265,000	Occidental Petroleum Corp. 8.88% 15/07/2030	280,901	0.22
					EUR	513,000	Olympus Water USA 3.88% 01/10/2028	430,265	0.34

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)				Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
UNITED STATES (continued)				UNITED KINGDOM					
GBP	350,000	Time Warner Cable Inc. 5.75% 02/06/2031	377,036	0.29	GBP	575,000	United Kingdom Gilt 4.13% 29/01/2027	653,330	0.50
USD	980,000	Warnermedia Holdings Inc. 5.14% 15/03/2052	688,862	0.54	Total United Kingdom				
Total United States				12,991,673	10.14	653,330			
Total Bonds				104,392,032	81.37	Total Supranationals, Governments and Local Public Authorities, Debt Instruments			
Supranationals, Governments and Local Public Authorities, Debt Instruments				Total Transferable securities and money market instruments admitted to an official exchange listing					
EGYPT				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					
EUR	450,000	Egypt (Govt of) 5.63% 16/04/2030	251,799	0.20	Bonds				
Total Egypt				251,799	0.20	AUSTRALIA			
GERMANY				USA					
EUR	2,000,000	Kreditanstalt fuer Wiederaufbau 0.00% 30/09/2026	1,809,442	1.41	USD	514,000	NBN Company Limited 5.75% 06/10/2028	487,857	0.38
EUR	1,300,000	Kreditanstalt fuer Wiederaufbau 2.88% 29/05/2026	1,281,022	1.00	USD	1,270,000	Woodside Finance Limited 4.50% 04/03/2029	1,108,909	0.87
Total Germany				3,090,464	2.41	Total Australia			
HUNGARY				BELGIUM					
EUR	358,000	Hungary (Govt of) 5.38% 12/09/2033	345,285	0.27	USD	600,000	KBC Group NV FRN 21/09/2034	550,754	0.43
Total Hungary				345,285	0.27	Total Belgium			
IVORY COAST				BERMUDA					
EUR	290,000	Ivory Coast (Govt of) 5.88% 17/10/2031	239,527	0.19	USD	833,000	Bacardi Limited 4.45% 15/05/2025	763,446	0.60
Total Ivory Coast				239,527	0.19	Total Bermuda			
ROMANIA				DENMARK					
EUR	550,000	Romania (Govt of) 2.00% 28/01/2032	397,471	0.31	USD	811,000	Danske Bank A/S 1.55% 10/09/2027	670,840	0.52
Total Romania				397,471	0.31	Total Denmark			
SUPRANATIONAL				FRANCE					
EUR	750,000	International Bank for Reconstruction & Development 0.00% 15/01/2027	672,210	0.52	USD	600,000	BPCE SA 2.70% 01/10/2029	476,522	0.37
GBP	1,100,000	International Finance Corp. 5.50% 22/07/2026	1,284,203	1.01	USD	250,000	Credit Agricole SA 5.51% 05/07/2033	227,322	0.18
Total Supranational				1,956,413	1.53	Total France			
				703,844				0.55	

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

Threadneedle (Lux) - European Strategic Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value EUR	% of Net Asset Value*	Nominal Value	Investment	Market Value EUR	% of Net Asset Value*			
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				Other transferable securities and money market instruments (continued)						
Bonds (continued)				Bonds (continued)						
IRELAND				UNITED STATES						
USD	256,000	AIB Group plc FRN 13/09/2029	241,232	0.19	EUR	564,000	Emerald Debt Merger Sub LLC 6.38% 15/12/2030	562,823	0.44	
Total Ireland			241,232	0.19	Total United States			562,823	0.44	
ITALY				Total Bonds				2,157,405	1.69	
USD	560,000	Intesa Sanpaolo SpA 6.63% 20/06/2033	498,496	0.39	Total Other transferable securities and money market instruments				2,157,405	1.69
Total Italy			498,496	0.39	Undertakings for collective investments in transferable securities					
NETHERLANDS				Funds						
GBP	317,000	GTCR W-2 Merger Sub LLC 8.50% 15/01/2031	373,369	0.29	IRELAND					
USD	467,000	Vonovia Finance BV 5.00% 02/10/2023	441,086	0.34	28,621	BlackRock Institutional Cash Series Euro Liquidity Fund Premier		2,876,738	2.24	
Total Netherlands			814,455	0.63	Total Ireland			2,876,738	2.24	
UNITED STATES				Total Funds				2,876,738	2.24	
USD	52,000	Occidental Petroleum Corp. 7.88% 15/09/2031	53,295	0.04	Total Undertakings for collective investments in transferable securities				2,876,738	2.24
Total United States			53,295	0.04	Total value of investments				122,253,592	95.31
Total Bonds			5,893,128	4.60	(Total cost: EUR 135,281,891)					
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				5,893,128	4.60	<i>*Minor differences due to rounding.</i>				
Other transferable securities and money market instruments				<i>**Fair valued security.</i>						
Bonds										
PORTUGAL										
EUR	100,000	Banco Espirito Santo SA 0.00% 21/01/2099**	17,000	0.01						
Total Portugal			17,000	0.01						
UNITED KINGDOM										
EUR	451,000	BCP V Modular Services Finance II plc 6.75% 30/11/2029	327,963	0.26						
GBP	812,000	Pinewood Finance Company Limited 3.25% 30/09/2025	880,631	0.69						
GBP	375,000	Sherwood Financing plc 6.00% 15/11/2026	368,988	0.29						
Total United Kingdom			1,577,582	1.24						

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

Threadneedle (Lux) - Emerging Market Corporate Bonds

Portfolio Statement

as at September 30, 2023

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	200,000	Ooredoo International Finance Limited 2.63% 08/04/2031	166,793	0.46	USD	200,000	Vale Overseas Limited 3.75% 08/07/2030	171,212	0.47
Total Bermuda			166,793	0.46	Total Cayman Islands			3,346,727	9.14
BRAZIL				CHILE					
USD	500,000	Light Servicos de Eletricidade SA 4.38% 18/06/2026	224,375	0.61	USD	263,000	Corporacion Nacional del Cobre de Chile 5.95% 08/01/2034	255,327	0.70
Total Brazil			224,375	0.61	Total Chile			255,327	0.70
CANADA				COLOMBIA					
USD	500,000	MEGlobal Canada ULCDL 5.00% 18/05/2025	488,343	1.35	USD	250,000	Ecopetrol SA 5.88% 28/05/2045	165,025	0.45
Total Canada			488,343	1.35	USD	300,000	Ecopetrol SA 6.88% 29/04/2030	273,934	0.75
Total Colombia			438,959			1.20			
CAYMAN ISLANDS				GUATEMALA					
USD	400,000	AAC Technologies Holdings Inc. 3.75% 02/06/2031	277,245	0.76	USD	460,000	CT Trust 5.13% 03/02/2032	363,975	0.99
USD	200,000	CK Hutchison International 17 II Limited 3.25% 29/09/2027	183,197	0.50	Total Guatemala			363,975	0.99
USD	300,000	Country Garden Holdings Company Limited 2.70% 12/07/2026	20,019	0.05	HONG KONG				
USD	440,000	Country Garden Holdings Company Limited 3.13% 22/10/2025	29,753	0.08	USD	330,000	Xiaomi Best Time International Limited 2.88% 14/07/2031	246,054	0.67
USD	212,000	ENN Energy Holdings Limited 2.63% 17/09/2030	170,641	0.47	USD	200,000	Xiaomi Best Time International Limited 2.88% 14/07/2031	149,124	0.41
USD	400,000	Goodman HK Finance 3.00% 22/07/2030	326,313	0.89	Total Hong Kong			395,178	1.08
USD	400,000	IHS Holding Limited 6.25% 29/11/2028	304,693	0.83	INDIA				
USD	400,000	Meituan 3.05% 28/10/2030	311,257	0.85	USD	250,000	Adani Electricity Mumbai Limited 3.95% 12/02/2030	184,768	0.51
USD	400,000	Melco Resorts Finance Limited 5.75% 21/07/2028	349,880	0.96	USD	200,000	Adani Ports & Special Economic Zone Limited 4.20% 04/08/2027	170,112	0.47
USD	200,000	MGM China Holdings Limited 4.75% 01/02/2027	180,250	0.49	USD	400,000	GMR Hyderabad International Airport 4.25% 27/10/2027	357,245	0.98
USD	200,000	QNB Finance Limited 2.75% 12/02/2027	183,216	0.50	USD	200,000	GMR Hyderabad International Airport 4.75% 02/02/2026	189,336	0.52
USD	200,000	QNB Finance Limited 2.75% 12/02/2027	183,216	0.50	USD	230,000	Indian Railway Finance Corp. Limited 2.80% 10/02/2031	185,042	0.50
USD	355,000	Saudi Electricity Sukuk Programme Company 5.68% 11/04/2053	318,234	0.87	USD	200,000	Indian Railway Finance Corp. Limited 3.57% 21/01/2032	166,883	0.46
USD	367,000	Tingyi Cayman Islands Holding Corp. 1.63% 24/09/2025	337,601	0.92	USD	400,000	JSW Steel Limited 3.95% 05/04/2027	351,621	0.96
USD	250,000	Reliance Industries Limited 3.67% 30/11/2027	232,115	0.64					

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)					
INDIA (continued)				LUXEMBOURG (continued)					
USD	475,000	ReNew Wind Energy AP2 4.50% 14/07/2028	398,077	1.09	USD	200,000	Hidrovias Int Finance Sar 4.95% 08/02/2031	160,573	0.44
		Total India	2,235,199	6.13	USD	250,000	MHP Lux SA 6.95% 03/04/2026	178,438	0.49
					USD	544,500	Millicom International Cellular SA 6.25% 25/03/2029	464,254	1.27
INDONESIA				Total Luxembourg					
USD	295,000	Bank Mandiri Persero Tbk PT 4.75% 13/05/2025	289,722	0.79			999,463	2.74	
USD	250,000	Indonesia Asahan Aluminium Persero PT 5.45% 15/05/2030	233,834	0.64	MAURITIUS				
USD	200,000	Indonesia Asahan Aluminium Persero PT 6.76% 15/11/2048	182,790	0.50	USD	200,000	Greenko Solar Mauritius Limited 5.55% 29/01/2025	193,521	0.53
USD	600,000	Sri Rejeki Isman TBK PT 7.25% 16/01/2025	19,650	0.05	USD	400,000	HTA Group Limited/Mauritius 7.00% 18/12/2025	385,378	1.05
		Total Indonesia	725,996	1.98			Total Mauritius	578,899	1.58
IRELAND				MEXICO					
USD	400,000	Phosagro OAO Via Phosagro Bond Funding DAC 2.60% 16/09/2028	246,400	0.67	USD	500,000	BBVA Bancomer SA FRN 13/09/2034	438,113	1.20
		Total Ireland	246,400	0.67	USD	400,000	Braskem Idesa SAPI 6.99% 20/02/2032	242,523	0.66
ISLE OF MAN				USD 200,000 Cemex SAB de CV - Perp FRN 208,625 0.57					
USD	200,000	AngloGold Ashanti Holdings plc 3.75% 01/10/2030	161,576	0.44	USD	237,000	Gruma SAB de CV 4.88% 01/12/2024	233,889	0.64
USD	400,000	Gohl Capital Limited 4.25% 24/01/2027	369,444	1.01	USD	400,000	Sitios Latinoamerica SAB de CV 5.38% 04/04/2032	343,413	0.94
		Total Isle of Man	531,020	1.45			Total Mexico	1,466,563	4.01
JERSEY - CHANNEL ISLANDS				MOROCCO					
USD	200,000	Galaxy Pipeline Assets Bidco Limited 2.63% 31/03/2036	156,217	0.43	USD	240,000	OCP SA 3.75% 23/06/2031	190,416	0.52
USD	440,000	Galaxy Pipeline Assets Bidco Limited 3.25% 30/09/2040	320,564	0.87	USD	557,000	OCP SA 6.88% 25/04/2044	470,012	1.30
		Total Jersey - Channel Islands	476,781	1.30			Total Morocco	660,428	1.82
KAZAKHSTAN				NETHERLANDS					
USD	600,000	KazMunayGas National Company JSC 6.38% 24/10/2048	492,847	1.36	USD	330,000	Braskem Netherlands Finance BV 4.50% 31/01/2030	268,649	0.73
		Total Kazakhstan	492,847	1.36	USD	200,000	Braskem Netherlands Finance BV 5.88% 31/01/2050	143,561	0.39
LUXEMBOURG				USD 200,000 Braskem Netherlands Finance BV 8.50% 12/01/2031 198,310 0.54					
USD	200,000	Greensaif Pipelines Bidco Sarl 6.13% 23/02/2038	196,198	0.54	USD	351,500	Greenko Dutch BV 3.85% 29/03/2026	317,850	0.86
					USD	300,000	MEGlobal BV 2.63% 28/04/2028	259,660	0.71
					USD	230,000	Metinvest BV 8.50% 23/04/2026	164,826	0.45
					USD	500,000	Mong Duong Finance Holdings BV 5.13% 07/05/2029	454,378	1.24

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)					
NETHERLANDS (continued)				SAUDI ARABIA (continued)					
USD	392,000	Teva Pharmaceutical Finance Netherlands III BV 3.15% 01/10/2026	350,104	0.96	USD	100,000	Saudi Arabian Oil Company 3.50% 16/04/2029	90,366	0.25
USD	250,000	Teva Pharmaceutical Finance Netherlands III BV 4.75% 09/05/2027	231,065	0.63	USD	200,000	Saudi Arabian Oil Company 3.50% 16/04/2029	180,732	0.49
USD	200,000	Teva Pharmaceutical Finance Netherlands III BV 7.88% 15/09/2029	202,800	0.55	USD	300,000	Saudi Arabian Oil Company 3.50% 24/11/2070	179,139	0.49
		Total Netherlands	2,591,203	7.06			Total Saudi Arabia	1,174,684	3.21
PERU				SINGAPORE					
USD	200,000	Hunt Oil Co of Peru LLC Sucursal Del Peru 8.55% 18/09/2033	202,250	0.55	USD	200,000	BOC Aviation Limited 2.63% 17/09/2030	163,695	0.45
USD	95,000	Volcan Cia Minera SA 4.38% 11/02/2026	54,820	0.15	USD	600,000	DBS Group Holdings Limited FRN 11/12/2028	598,088	1.64
		Total Peru	257,070	0.70	USD	200,000	SingTel Group Treasury Pte Limited 2.38% 28/08/2029	170,690	0.47
PHILIPPINES				SOUTH AFRICA					
USD	250,000	Globe Telecom Inc. 2.50% 23/07/2030	199,566	0.55	USD	250,000	Eskom Holdings SOC Limited 7.13% 11/02/2025	244,613	0.67
USD	200,000	International Container Terminal SE 4.75% 17/06/2030	188,540	0.51			Total South Africa	244,613	0.67
USD	200,000	PLDT Inc. 2.50% 23/01/2031	159,215	0.44	THAILAND				
USD	600,000	Smc Global Power Holdings Corp. - Perp FRN	432,409	1.18	USD	700,000	Bangkok Bank plc FRN 25/09/2034	585,544	1.60
		Total Philippines	979,730	2.68	USD	235,000	GC Treasury Center Company Limited 4.30% 18/03/2051	155,085	0.42
QATAR				TURKEY					
USD	610,000	QatarEnergy 2.25% 12/07/2031	489,315	1.34	USD	200,000	GC Treasury Centre Company 2.98% 18/03/2031	158,291	0.43
		Total Qatar	489,315	1.34	USD	200,000	Kasikornbank plc FRN 02/10/2031	178,345	0.49
REPUBLIC OF KOREA (SOUTH)				Total Thailand					
USD	200,000	Kookmin Bank 4.50% 01/02/2029	184,607	0.50			1,077,265	2.94	
USD	373,000	LG Energy Solution Limited 5.63% 25/09/2026	371,637	1.02	USD	380,000	KOC Holding AS 6.50% 11/03/2025	376,200	1.03
USD	500,000	SK Hynix Inc. 6.50% 17/01/2033	492,333	1.34	USD	250,000	Turk Telekomunikasyon AS 6.88% 28/02/2025	244,908	0.67
		Total Republic of Korea (South)	1,048,577	2.86			Total Turkey	621,108	1.70
SAUDI ARABIA									
USD	400,000	Saudi Arabian Oil Company 2.25% 24/11/2030	321,976	0.88					
USD	500,000	Saudi Arabian Oil Company 2.25% 24/11/2030	402,471	1.10					

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)				Supnationals, Governments and Local Public Authorities, Debt Instruments					
UNITED ARAB EMIRATES				EGYPT					
USD	700,000	DP World Limited 6.85% 02/07/2037	726,419	1.99	USD	400,000	Egypt (Govt of) 7.63% 29/05/2032	232,444	0.64
Total United Arab Emirates			726,419	1.99	Total Egypt			232,444	0.64
UNITED KINGDOM				TURKEY					
USD	300,000	Gazprom PJSC Via Gaz Finance plc 3.25% 25/02/2030	179,991	0.49	USD	350,000	Turkey (Govt of) 6.00% 25/03/2027	327,886	0.89
USD	200,000	Marb Bondco plc 3.95% 29/01/2031	148,510	0.41	Total Turkey			327,886	0.89
USD	450,000	Nak Naftogaz Ukraine Via Kondor Finance plc 7.63% 08/11/2026	214,547	0.59	Total Supnationals, Governments and Local Public Authorities, Debt Instruments				
USD	200,000	Tullow Oil plc 7.00% 01/03/2025	154,806	0.42	Total Transferable securities and money market instruments admitted to an official exchange listing				
Total United Kingdom			697,854	1.91				29,892,381	81.74
UNITED STATES				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					
USD	300,000	Sasol Financing USA LLC 5.50% 18/03/2031	234,916	0.64	Bonds				
USD	300,000	Sasol Financing USA LLC 8.75% 03/05/2029	289,124	0.79	BERMUDA				
Total United States			524,040	1.43	USD	400,000	Tengizchevroil Finance Company International Limited 3.25% 15/08/2030	305,107	0.83
VIRGIN ISLANDS (BRITISH)				LUXEMBOURG					
USD	460,000	Central American Bottling Corp. 5.25% 27/04/2029	416,300	1.14	USD	500,000	Altice Financing SA 5.00% 15/01/2028	427,813	1.17
USD	200,000	Champion Path Holding 4.85% 27/01/2028	161,453	0.44	Total Luxembourg			427,813	1.17
USD	400,000	Elect Global Investments Limited - Perp FRN	328,747	0.91	Total Bonds				
USD	450,000	FPC Resources Limited 4.38% 11/09/2027	430,425	1.17	Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				
USD	511,000	HKT Capital No 5 Limited 3.25% 30/09/2029	446,642	1.21				732,920	2.00
USD	728,000	Jgsh Philippines Limited 4.13% 09/07/2030	657,496	1.80	Total Bonds				
USD	800,000	Studio City Finance Limited 5.00% 15/01/2029	604,308	1.65	Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				
USD	467,000	TSMC Global Limited 0.75% 28/09/2025	423,774	1.16				732,920	2.00
Total Virgin Islands (British)			3,469,145	9.48					
Total Bonds		29,332,051		80.21					

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*
Other transferable securities and money market instruments			
Bonds			
CAYMAN ISLANDS			
USD	200,000 CIFI Holdings Group Company Limited 0.00% 16/07/2025	14,198	0.04
	Total Cayman Islands	14,198	0.04
	Total Bonds	14,198	0.04
	Total Other transferable securities and money market instruments	14,198	0.04
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
	2,615,460 BlackRock ICS US Dollar Liquidity Fund	2,615,460	7.15
	Total Ireland	2,615,460	7.15
	Total Funds	2,615,460	7.15
	Total Undertakings for collective investments in transferable securities	2,615,460	7.15
	Total value of investments	33,254,959	90.93
	(Total cost: USD 38,646,085)		

*Minor differences due to rounding.

Threadneedle (Lux) - Emerging Market Debt

Portfolio Statement

as at September 30, 2023

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				IRELAND						
USD	200,000	Azerbaijan (Govt of) 3.50% 01/09/2032	163,285	0.64	USD	200,000	Phosagro OAO Via Phosagro Bond Funding DAC 2.60% 16/09/2028	123,200	0.48	
Total Azerbaijan			163,285	0.64	Total Ireland			123,200	0.48	
BERMUDA				ISLE OF MAN						
USD	200,000	Ooredoo International Finance Limited 2.63% 08/04/2031	166,793	0.65	USD	200,000	AngloGold Ashanti Holdings plc 3.75% 01/10/2030	161,576	0.63	
Total Bermuda			166,793	0.65	Total Isle of Man			161,576	0.63	
CAYMAN ISLANDS				JERSEY - CHANNEL ISLANDS						
USD	350,000	Country Garden Holdings Company Limited 2.70% 12/07/2026	23,356	0.09	USD	253,000	Galaxy Pipeline Assets Bidco Limited 2.63% 31/03/2036	197,615	0.77	
USD	319,000	Gaci First Investment Company 4.88% 14/02/2035	289,569	1.14	USD	263,108	Galaxy Pipeline Assets Bidco Limited 2.94% 30/09/2040	203,148	0.80	
USD	400,000	Gaci First Investment Company 5.13% 14/02/2053	326,608	1.28	Total Jersey - Channel Islands			400,763	1.57	
Total Cayman Islands			639,533	2.51	KAZAKHSTAN					
CHILE				USD 200,000 KazMunayGas National Company JSC 4.75% 19/04/2027				187,791	0.73	
USD	263,000	Corporacion Nacional del Cobre de Chile 5.95% 08/01/2034	255,327	1.00	USD 400,000 KazMunayGas National Company JSC 5.38% 24/04/2030				365,033	1.43
USD	200,000	Empresa Nacional del Petroleo 6.15% 10/05/2033	192,767	0.76	Total Kazakhstan			552,824	2.16	
Total Chile			448,094	1.76	LUXEMBOURG					
HONG KONG				USD 200,000 Greensaif Pipelines Bidco Sarl 6.13% 23/02/2038				196,198	0.77	
USD	210,000	Xiaomi Best Time International Limited 2.88% 14/07/2031	156,580	0.61	Total Luxembourg			196,198	0.77	
Total Hong Kong			156,580	0.61	MALAYSIA					
INDIA				USD 200,000 Petronas Capital Limited 3.50% 21/04/2030				177,220	0.69	
USD	200,000	Adani Electricity Mumbai Limited 3.95% 12/02/2030	147,814	0.58	Total Malaysia			177,220	0.69	
Total India			147,814	0.58	MEXICO					
INDONESIA				USD 450,000 Comision Federal de Electricidad 3.88% 26/07/2033				342,413	1.35	
USD	400,000	Indonesia Asahan Aluminium Persero PT 5.80% 15/05/2050	325,025	1.28	USD 300,000 Petroleos Mexicanos 5.95% 28/01/2031				214,777	0.84
Total Indonesia			325,025	1.28	USD 545,000 Petroleos Mexicanos 6.70% 16/02/2032				405,582	1.60
				USD 200,000 Petroleos Mexicanos 7.69% 23/01/2050				129,079	0.51	

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 KINGDOM					
USD	96,000	Petroleos Mexicanos 10.00% 07/02/2033	85,608	0.34	USD	204,000	Gazprom PJSC Via Gaz Finance plc 3.25% 25/02/2030	122,394	0.48
		Total Mexico	1,177,459	4.64	USD	230,000	Tullow Oil plc 7.00% 01/03/2025	178,027	0.70
				Total United Kingdom					
				300,421					
				1.18					
NETHERLANDS				UNITED STATES					
USD	200,000	Braskem Netherlands Finance BV 5.88% 31/01/2050	143,561	0.56	USD	378,000	Petroleos Mexicanos 6.63% 15/06/2035	253,812	0.99
USD	200,000	Braskem Netherlands Finance BV 8.50% 12/01/2031	198,310	0.79	USD	200,000	Sasol Financing USA LLC 5.50% 18/03/2031	156,611	0.61
USD	250,000	Mong Duong Finance Holdings BV 5.13% 07/05/2029	227,189	0.89	Total United States				
Total Netherlands				410,423					
				1.60					
PERU				VIRGIN ISLANDS (BRITISH)					
USD	200,000	Hunt Oil Co of Peru LLC Sucursal Del Peru 8.55% 18/09/2033	202,250	0.79	USD	489,000	Jgsh Philippines Limited 4.13% 09/07/2030	441,642	1.73
Total Peru				202,250					
				0.79					
QATAR				Total Virgin Islands (British)					
USD	356,000	QatarEnergy 2.25% 12/07/2031	285,567	1.12	801,429				
Total Qatar				3.14					
				8,983,015					
				35.22					
SAUDI ARABIA				Total Bonds					
USD	400,000	Saudi Arabian Oil Company 2.25% 24/11/2030	321,976	1.26	Mortgage and Asset Backed Securities				
Total Saudi Arabia				LUXEMBOURG					
				321,976					
				1.26					
SOUTH AFRICA				Total Luxembourg					
USD	200,000	Eskom Holdings SOC Limited 7.13% 11/02/2025	195,690	0.77	151,898				
Total South Africa				0.60					
				151,898					
				0.60					
UNITED ARAB EMIRATES				Total Mortgage and Asset Backed Securities					
USD	200,000	Abu Dhabi Ports Company PJSC 2.50% 06/05/2031	163,540	0.64	Supranationals, Governments and Local Public Authorities, Debt Instruments				
USD	500,000	DP World Limited 6.85% 02/07/2037	518,871	2.03	ANGOLA				
USD	200,000	MDGH GMTN RSC Limited 5.08% 22/05/2053	177,577	0.70	USD	200,000	Angola (Govt of) 8.00% 26/11/2029	165,065	0.65
USD	200,000	MDGH GMTN RSC Limited 5.50% 28/04/2033	199,847	0.78	USD	200,000	Angola (Govt of) 9.38% 08/05/2048	148,290	0.58
Total United Arab Emirates				Total Angola					
				313,355					
				1.23					
				ARGENTINA					
				1,750,000					
				436,538					
				1.71					

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)					
ARGENTINA (continued)				DOMINICAN REPUBLIC (continued)					
USD	90,000	Argentina (Govt of) 3.63% 09/07/2046	22,806	0.09	USD	106,000	Dominican Republic (Govt of) 7.45% 30/04/2044	97,179	0.38
Total Argentina			459,344	1.80	Total Dominican Republic			706,536	2.77
BAHRAIN				ECUADOR					
USD	333,000	CBB International Sukuk Programme Company WLL 3.88% 18/05/2029	293,854	1.15	USD	192,950	Ecuador (Govt of) 2.50% 31/07/2040	63,557	0.25
Total Bahrain			293,854	1.15	USD	344,160	Ecuador (Govt of) 3.50% 31/07/2035	128,423	0.50
BRAZIL				USD	100,000	Ecuador (Govt of) 6.00% 31/07/2030	51,305	0.20	
USD	200,000	Brazil (Govt of) 5.00% 27/01/2045	148,662	0.58	Total Ecuador			243,285	0.95
Total Brazil			148,662	0.58	EGYPT				
CHILE				EUR	200,000	Egypt (Govt of) 6.38% 11/04/2031	118,824	0.47	
USD	200,000	Chile (Govt of) 3.50% 25/01/2050	133,911	0.52	USD	250,000	Egypt (Govt of) 7.30% 30/09/2033	140,264	0.55
Total Chile			133,911	0.52	USD	450,000	Egypt (Govt of) 7.63% 29/05/2032	261,499	1.03
CHINA				USD	300,000	Egypt (Govt of) 7.90% 21/02/2048	154,631	0.61	
USD	200,000	China (Govt of) 1.95% 03/12/2024	192,413	0.75	Total Egypt			675,218	2.66
Total China			192,413	0.75	HUNGARY				
COLOMBIA				USD	200,000	Hungary (Govt of) 2.13% 22/09/2031	148,119	0.58	
USD	400,000	Colombia (Govt of) 3.00% 30/01/2030	308,656	1.21	EUR	58,000	Hungary (Govt of) 5.00% 22/02/2027	61,778	0.24
USD	350,000	Colombia (Govt of) 3.13% 15/04/2031	260,143	1.02	USD	200,000	Hungary (Govt of) 6.75% 25/09/2052	189,871	0.74
USD	223,000	Colombia (Govt of) 3.25% 22/04/2032	160,958	0.63	Total Hungary			399,768	1.56
Total Colombia			729,757	2.86	INDIA				
CROATIA				USD	400,000	Export-Import Bank of India 3.25% 15/01/2030	341,363	1.34	
USD	200,000	Croatia (Govt of) 6.00% 26/01/2024	200,074	0.78	Total India			341,363	1.34
Total Croatia			200,074	0.78	INDONESIA				
DOMINICAN REPUBLIC				USD	200,000	Indonesia (Govt of) 3.70% 30/10/2049	140,100	0.55	
USD	600,000	Dominican Republic (Govt of) 4.88% 23/09/2032	489,219	1.92	USD	200,000	Indonesia (Govt of) 4.30% 31/03/2052	155,446	0.61
USD	151,000	Dominican Republic (Govt of) 6.40% 05/06/2049	120,138	0.47	USD	350,000	Indonesia (Govt of) 4.75% 18/07/2047	300,112	1.18
					IDR	5,360,000,000	Indonesia (Govt of) 6.38% 15/04/2032	338,125	1.33

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)					
INDONESIA (continued)				PANAMA					
USD	200,000	Perusahaan Penerbit SBSN Indonesia III 2.30% 23/06/2025	188,752	0.74	USD	200,000	Panama (Govt of) 2.25% 29/09/2032	145,402	0.57
		Total Indonesia	1,122,535	4.41	USD	302,000	Panama (Govt of) 3.30% 19/01/2033	236,746	0.93
					USD	200,000	Panama (Govt of) 4.50% 19/01/2063	130,174	0.51
IVORY COAST				Total Panama					
EUR	477,000	Ivory Coast (Govt of) 5.88% 17/10/2031	417,127	1.64			512,322	2.01	
		Total Ivory Coast	417,127	1.64	PARAGUAY				
JORDAN				PARAGUAY					
USD	200,000	Jordan (Govt of) 7.50% 13/01/2029	195,849	0.77	USD	340,000	Paraguay (Govt of) 5.60% 13/03/2048	276,360	1.08
		Total Jordan	195,849	0.77	USD	200,000	Paraguay (Govt of) 6.10% 11/08/2044	175,781	0.69
MEXICO				Total Paraguay					
USD	650,000	Mexico (Govt of) 3.25% 16/04/2030	554,514	2.16			452,141	1.77	
USD	300,000	Mexico (Govt of) 4.60% 10/02/2048	219,699	0.86	PERU				
MXN	85,000	Mexico (Govt of) 8.50% 31/05/2029	457,904	1.80	USD	275,000	Peru (Govt of) 3.00% 15/01/2034	212,711	0.83
		Total Mexico	1,232,117	4.82	USD	300,000	Peru (Govt of) 5.63% 18/11/2050	277,974	1.09
MONGOLIA				Total Peru					
USD	200,000	Mongolia (Govt of) 8.65% 19/01/2028	199,192	0.78			490,685	1.92	
		Total Mongolia	199,192	0.78	PHILIPPINES				
NIGERIA				PHILIPPINES					
USD	250,000	Nigeria (Govt of) 7.38% 28/09/2033	185,710	0.73	USD	339,000	Philippine (Govt of) 3.20% 06/07/2046	224,089	0.88
		Total Nigeria	185,710	0.73			Total Philippines	224,089	0.88
OMAN				QATAR					
USD	220,000	Oman (Govt of) 6.75% 17/01/2048	202,825	0.80	USD	200,000	Qatar (Govt of) 4.40% 16/04/2050	163,414	0.64
		Total Oman	202,825	0.80	USD	200,000	Qatar (Govt of) 4.82% 14/03/2049	173,665	0.68
PAKISTAN				Total Qatar					
USD	200,000	Pakistan (Govt of) 6.88% 05/12/2027	103,314	0.41			337,079	1.32	
		Total Pakistan	103,314	0.41	ROMANIA				
SAUDI ARABIA				ROMANIA					
USD	300,000	Saudi (Govt of) 3.45% 02/02/2061	184,429	0.72	USD	252,000	Romania (Govt of) 3.00% 27/02/2027	229,486	0.90
USD	500,000	Saudi (Govt of) 3.75% 21/01/2055	332,689	1.30	USD	300,000	Romania (Govt of) 4.00% 14/02/2051	192,123	0.75
							Total Romania	421,609	1.65

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						
SAUDI ARABIA (continued)				VENEZUELA						
USD	239,000	Saudi (Govt of) 4.88% 18/07/2033	227,220	0.89	USD	1,999,683	Petroleos de Venezuela SA 6.00% 15/11/2026	114,982	0.45	
Total Saudi Arabia			744,338	2.91	Total Venezuela			114,982	0.45	
SOUTH AFRICA				Total Bonds				114,982	0.45	
USD	300,000	South Africa (Govt of) 5.75% 30/09/2049	199,921	0.78	Supranationals, Governments and Local Public Authorities, Debt Instruments					
Total South Africa			199,921	0.78	VENEZUELA					
TURKEY				VENEZUELA						
USD	230,000	Turkey (Govt of) 5.13% 17/02/2028	205,978	0.81	USD	2,004,400	Venezuela (Govt of) 8.25% 13/10/2024	200,440	0.79	
USD	225,000	Turkey (Govt of) 6.00% 25/03/2027	210,784	0.83	Total Venezuela			200,440	0.79	
USD	250,000	Turkey (Govt of) 6.88% 17/03/2036	212,474	0.83	Total Supranationals, Governments and Local Public Authorities, Debt Instruments					
USD	375,000	Turkey (Govt of) 9.38% 19/01/2033	382,785	1.50	Total Other transferable securities and money market instruments					
Total Turkey			1,012,021	3.97	315,422				1.24	
UKRAINE				Undertakings for collective investments in transferable securities						
USD	518,000	Ukraine (Govt of) 0.00% 21/05/2031	138,908	0.54	Funds					
USD	560,000	Ukraine (Govt of) 7.75% 01/09/2026	164,575	0.65	IRELAND					
Total Ukraine			303,483	1.19	1,879,862	BlackRock ICS US Dollar Liquidity Fund	1,879,862	7.37		
Total Supranationals, Governments and Local Public Authorities, Debt Instruments				13,193,897	51.71	Total Ireland			1,879,862	7.37
Total Transferable securities and money market instruments admitted to an official exchange listing				22,328,810	87.53	Total Funds				
						1,879,862				7.37
						Total Undertakings for collective investments in transferable securities				
						1,879,862				7.37
						Total value of investments				
						24,524,094				96.14
						(Total cost: USD 31,511,138)				

*Minor differences due to rounding.

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

Portfolio Statement

as at September 30, 2023

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)					
BRAZIL				INDIA (continued)					
USD	600,000	Light Servicos de Eletricidade SA 4.38% 18/06/2026	269,250	0.50	USD	700,000	ReNew Wind Energy AP2 4.50% 14/07/2028	586,640	1.09
Total Brazil			269,250	0.50	Total India			1,383,411	2.58
CANADA				INDONESIA					
USD	400,000	MEGlobal Canada ULCDL 5.00% 18/05/2025	390,674	0.73	USD	1,200,000	Indonesia Asahan Aluminium Persero PT 4.75% 15/05/2025	1,175,546	2.18
Total Canada			390,674	0.73	USD	800,000	Perusahaan Perseroan Persero PT 4.13% 15/05/2027	752,359	1.40
CAYMAN ISLANDS				IRELAND					
USD	400,000	AAC Technologies Holdings Inc. 3.75% 02/06/2031	277,245	0.52	USD	400,000	Phosagro OAO Via Phosagro Bond Funding DAC 2.60% 16/09/2028	246,400	0.46
USD	200,000	Country Garden Holdings Company Limited 2.70% 12/07/2026	13,346	0.02	Total Ireland			246,400	0.46
USD	700,000	Country Garden Holdings Company Limited 3.13% 22/10/2025	47,335	0.09	JERSEY - CHANNEL ISLANDS				
USD	975,000	Gaci First Investment Company 5.00% 13/10/2027	953,312	1.78	USD	1,021,118	Galaxy Pipeline Assets Bidco Limited 1.75% 30/09/2027	944,219	1.76
USD	350,000	IHS Holding Limited 6.25% 29/11/2028	266,606	0.50	Total Jersey - Channel Islands			944,219	1.76
USD	650,000	Meituan 3.05% 28/10/2030	505,793	0.94	LUXEMBOURG				
USD	500,000	MGM China Holdings Limited 4.75% 01/02/2027	450,625	0.84	USD	500,000	Gazprom PJSC Via Gaz Capital SA 5.15% 11/02/2026	385,000	0.72
USD	1,300,000	SA Global Sukuk Limited 1.60% 17/06/2026	1,173,315	2.18	USD	750,000	Millicom International Cellular SA 4.50% 27/04/2031	536,719	1.00
Total Cayman Islands			3,687,577	6.87	USD	200,000	TMS Issuer Sarl 5.78% 23/08/2032	200,250	0.37
COLOMBIA				MAURITIUS					
USD	695,000	Ecopetrol SA 8.63% 19/01/2029	698,329	1.30	USD	600,000	HTA Group Limited/Mauritius 7.00% 18/12/2025	578,066	1.08
Total Colombia			698,329	1.30	Total Mauritius			578,066	1.08
HONG KONG				MEXICO					
USD	500,000	Lenovo Group Limited 5.88% 24/04/2025	497,302	0.93	USD	800,000	Petroleos Mexicanos 6.49% 23/01/2027	710,000	1.32
USD	600,000	Xiaomi Best Time International Limited 2.88% 14/07/2031	447,372	0.83	USD	1,100,000	Petroleos Mexicanos 6.50% 13/03/2027	970,107	1.81
Total Hong Kong			944,674	1.76					
INDIA									
USD	400,000	GMR Hyderabad International Airport 4.25% 27/10/2027	357,245	0.67					
USD	500,000	JSW Steel Limited 3.95% 05/04/2027	439,526	0.82					

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)					
MEXICO (continued)				UNITED KINGDOM					
USD	800,000	Petroleos Mexicanos 6.88% 16/10/2025	768,227	1.43	USD	200,000	Nak Naftogaz Ukraine Via Kondor Finance plc 7.63% 08/11/2026	95,354	0.18
USD	1,200,000	Petroleos Mexicanos 6.88% 04/08/2026	1,105,891	2.06	USD	600,000	Tullow Oil plc 7.00% 01/03/2025	464,419	0.86
		Total Mexico	3,554,225	6.62			Total United Kingdom	559,773	1.04
NETHERLANDS				UNITED STATES					
USD	421,000	Braskem Netherlands Finance BV 7.25% 13/02/2033	387,625	0.72	USD	300,000	Sasol Financing USA LLC 8.75% 03/05/2029	289,124	0.54
USD	200,000	Braskem Netherlands Finance BV 8.50% 12/01/2031	198,310	0.37			Total United States	289,124	0.54
USD	869,500	Greenko Dutch BV 3.85% 29/03/2026	786,261	1.47	VIRGIN ISLANDS (BRITISH)				
USD	400,000	MEGlobal BV 2.63% 28/04/2028	346,213	0.64	USD	800,000	Central American Bottling Corp. 5.25% 27/04/2029	724,000	1.35
USD	500,000	Metinvest BV 8.50% 23/04/2026	358,318	0.67	USD	1,000,000	Gold Fields Orogen Holdings BVI Limited 5.13% 15/05/2024	992,902	1.85
		Total Netherlands	2,076,727	3.87	USD	700,000	Studio City Finance Limited 6.00% 15/07/2025	662,882	1.23
PERU				UNITED STATES					
USD	200,000	Hunt Oil Co of Peru LLC Sucursal Del Peru 8.55% 18/09/2033	202,250	0.38	USD	700,000	TSMC Global Limited 0.75% 28/09/2025	635,208	1.18
		Total Peru	202,250	0.38			Total Virgin Islands (British)	3,014,992	5.61
QATAR				Total Bonds					
USD	700,000	QatarEnergy 1.38% 12/09/2026	625,766	1.17			24,181,805	45.04	
		Total Qatar	625,766	1.17	Supranationals, Governments and Local Public Authorities, Debt Instruments				
REPUBLIC OF KOREA (SOUTH)				ANGOLA					
USD	549,000	LG Energy Solution Limited 5.63% 25/09/2026	546,994	1.02	USD	800,000	Angola (Govt of) 8.25% 09/05/2028	695,913	1.30
		Total Republic of Korea (South)	546,994	1.02			Total Angola	695,913	1.30
SAUDI ARABIA				ARGENTINA					
USD	350,000	Saudi Arabian Oil Company 2.88% 16/04/2024	344,157	0.64	USD	2,500,000	Argentina (Govt of) 0.75% 09/07/2030	717,563	1.34
USD	450,000	Saudi Arabian Oil Company 2.88% 16/04/2024	442,488	0.82			Total Argentina	717,563	1.34
		Total Saudi Arabia	786,645	1.46	BRAZIL				
SOUTH AFRICA				USD	1,500,000	Brazil (Govt of) 2.88% 06/06/2025	1,427,571	2.66	
USD	300,000	Eskom Holdings SOC Limited 7.13% 11/02/2025	293,535	0.55	USD	400,000	Brazil (Govt of) 4.25% 07/01/2025	391,317	0.73
		Total South Africa	293,535	0.55			Total Brazil	1,818,888	3.39

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)					
Suprationals, Governments and Local Public Authorities, Debt Instruments (continued)				Suprationals, Governments and Local Public Authorities, Debt Instruments (continued)					
COLOMBIA				INDONESIA					
USD	500,000	Colombia (Govt of) 3.13% 15/04/2031	371,633	0.69	USD	640,000	Indonesia (Govt of) 4.55% 11/01/2028	619,868	1.15
	Total Colombia		371,633	0.69		Total Indonesia		619,868	1.15
COSTA RICA				IVORY COAST					
USD	300,000	Costa Rica (Govt of) 4.38% 30/04/2025	292,046	0.54	EUR	900,000	Ivory Coast (Govt of) 5.25% 22/03/2030	798,972	1.49
	Total Costa Rica		292,046	0.54		Total Ivory Coast		798,972	1.49
DOMINICAN REPUBLIC				JORDAN					
USD	1,000,000	Dominican Republic (Govt of) 5.50% 27/01/2025	989,084	1.84	USD	200,000	Jordan (Govt of) 7.50% 13/01/2029	195,849	0.36
USD	1,000,000	Dominican Republic (Govt of) 6.85% 29/01/2026	1,000,923	1.86		Total Jordan		195,849	0.36
	Total Dominican Republic		1,990,007	3.70	MONGOLIA				
ECUADOR				MOROCCO					
USD	1,300,000	Ecuador (Govt of) 6.00% 31/07/2030	666,965	1.24	USD	320,000	Morocco (Govt of) 5.95% 08/03/2028	316,322	0.59
	Total Ecuador		666,965	1.24		Total Morocco		316,322	0.59
EGYPT				NIGERIA					
USD	700,000	Egypt (Govt of) 3.88% 16/02/2026	499,786	0.93	USD	900,000	Nigeria (Govt of) 6.50% 28/11/2027	753,858	1.40
USD	400,000	Egypt (Govt of) 5.25% 06/10/2025	309,793	0.58		Total Nigeria		753,858	1.40
USD	400,000	Egypt (Govt of) 5.80% 30/09/2027	264,912	0.49	OMAN				
USD	650,000	Egypt (Govt of) 6.59% 21/02/2028	424,242	0.79	USD	1,700,000	Oman (Govt of) 4.75% 15/06/2026	1,652,351	3.09
	Total Egypt		1,498,733	2.79		Total Oman		1,652,351	3.09
HUNGARY				PAKISTAN					
EUR	174,000	Hungary (Govt of) 5.00% 22/02/2027	185,335	0.35	USD	500,000	Pakistan (Govt of) 6.00% 08/04/2026	261,685	0.49
USD	307,000	Hungary (Govt of) 6.13% 22/05/2028	306,782	0.57	USD	200,000	Pakistan (Govt of) 8.25% 30/09/2025	124,050	0.23
	Total Hungary		492,117	0.92		Total Pakistan		385,735	0.72
INDIA									
USD	600,000	Export-Import Bank of India 3.38% 05/08/2026	563,705	1.05					
	Total India		563,705	1.05					

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

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

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
PANAMA				UKRAINE					
USD	1,350,000	Panama (Govt of) 3.75% 16/03/2025	1,306,803	2.43	USD	2,300,000	Ukraine (Govt of) 7.75% 01/09/2026	675,931	1.26
	Total Panama	1,306,803	2.43		Total Ukraine	675,931	1.26		
QATAR				Total Supranationals, Governments and Local Public Authorities, Debt Instruments					
USD	1,500,000	Qatar (Govt of) 3.25% 02/06/2026	1,430,671	2.66				21,974,570	40.93
	Total Qatar	1,430,671	2.66	Total Transferable securities and money market instruments admitted to an official exchange listing				46,156,375	85.97
ROMANIA				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					
USD	646,000	Romania (Govt of) 3.00% 27/02/2027	588,286	1.10	Bonds				
	Total Romania	588,286	1.10	BERMUDA					
SOUTH AFRICA				Bonds					
USD	600,000	South Africa (Govt of) 4.30% 12/10/2028	520,987	0.97	USD	500,000	Tengizchevroil Finance Company International Limited 4.00% 15/08/2026	451,825	0.84
USD	350,000	South Africa (Govt of) 4.85% 30/09/2029	300,992	0.56		Total Bermuda	451,825	0.84	
	Total South Africa	821,979	1.53	Total Bonds				451,825	0.84
SRI LANKA				Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					
USD	860,000	Sri Lanka (Govt of) 5.75% 18/04/2024	414,248	0.77	Other transferable securities and money market instruments				
	Total Sri Lanka	414,248	0.77	Bonds					
TURKEY				CAYMAN ISLANDS					
USD	200,000	Hazine Mustesarligi Varlik Kiralama AS 7.25% 24/02/2027	196,090	0.37	USD	600,000	CIFI Holdings Group Company Limited 0.00% 16/07/2025	42,595	0.08
USD	1,100,000	Turkey (Govt of) 4.88% 09/10/2026	1,011,938	1.88		Total Cayman Islands	42,595	0.08	
USD	1,600,000	Turkey (Govt of) 6.00% 25/03/2027	1,498,907	2.80	VENEZUELA				
	Total Turkey	2,706,935	5.05	USD	3,288,783	Petroleos de Venezuela SA 6.00% 16/05/2024	189,105	0.35	
				USD	491,751	Petroleos de Venezuela SA 6.00% 15/11/2026	28,276	0.05	
					Total Venezuela	217,381	0.40		
				Total Bonds				259,976	0.48

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

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

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*
Other transferable securities and money market instruments			
Supranationals, Governments and Local Public Authorities, Debt Instruments			
VENEZUELA			
USD 1,245,400	Venezuela (Govt of) 8.25% 13/10/2024	124,540	0.23
	Total Venezuela	124,540	0.23
	Total Supranationals, Governments and Local Public Authorities, Debt Instruments	124,540	0.23
	Total Other transferable securities and money market instruments	384,516	0.71
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
3,641,186	BlackRock ICS US Dollar Liquidity Fund	3,641,186	6.78
	Total Ireland	3,641,186	6.78
	Total Funds	3,641,186	6.78
	Total Undertakings for collective investments in transferable securities	3,641,186	6.78
	Total value of investments	50,633,902	94.30
	(Total cost: USD 58,728,895)		

*Minor differences due to rounding.

Threadneedle (Lux) - US High Yield Bond

Portfolio Statement

as at September 30, 2023

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				PANAMA						
USD	349,000	Bombardier Inc. 7.88% 15/04/2027	340,542	0.27	USD	142,000	Carnival Corp. 5.75% 01/03/2027	129,353	0.10	
USD	316,000	Nova Chemicals Corp. 4.25% 15/05/2029	246,531	0.20	Total Panama					
Total Canada				587,073	0.47	129,353				
FRANCE				POLAND						
USD	411,000	Altice France SA 5.13% 15/07/2029	293,351	0.24	USD	350,000	Canpack SA 3.88% 15/11/2029	287,855	0.23	
USD	311,000	Altice France SA 5.50% 15/01/2028	241,414	0.19	Total Poland					
USD	160,000	Altice France SA 8.13% 01/02/2027	141,617	0.11	287,855					
Total France				676,382	0.54	0.23				
GERMANY				SPAIN						
USD	261,000	IHO Verwaltungs GmbH 4.75% 15/09/2026	241,262	0.19	USD	221,000	Grifols SA 4.75% 15/10/2028	188,679	0.15	
USD	384,000	IHO Verwaltungs GmbH 6.38% 15/05/2029	348,201	0.29	Total Spain					
Total Germany				589,463	0.48	188,679				
LIBERIA				UNITED KINGDOM						
USD	420,000	Royal Caribbean Cruises Limited 3.70% 15/03/2028	355,688	0.29	USD	308,000	Ineos Quattro Finance 2 plc 3.38% 15/01/2026	282,774	0.23	
USD	42,000	Royal Caribbean Cruises Limited 5.50% 01/04/2028	38,588	0.03	USD	237,000	Virgin Media Secured Finance plc 5.50% 15/05/2029	211,100	0.17	
Total Liberia				394,276	0.32	Total United Kingdom				
LUXEMBOURG				493,874						
USD	422,000	Herens Holdco Sarl 4.75% 15/05/2028	327,833	0.26	UNITED STATES					
Total Luxembourg				327,833	0.26	USD	122,000	Allegheny Technologies Inc. 4.88% 01/10/2029	108,358	0.09
NETHERLANDS				USD 366,000 Allegheny Technologies Inc. 5.13% 01/10/2031				316,905	0.25	
USD	427,000	Trivium Packaging Finance BV 5.50% 15/08/2026	400,030	0.32	USD	325,000	Ball Corp. 6.00% 15/06/2029	316,415	0.26	
USD	178,000	Ziggo Bond Company BV 5.13% 28/02/2030	133,348	0.11	USD	67,000	Bath & Body Works Inc. 6.88% 01/11/2035	60,136	0.05	
USD	171,000	Ziggo Bond Finance BV 6.00% 15/01/2027	156,696	0.13	USD	221,000	Bath & Body Works Inc. 7.50% 15/06/2029	218,971	0.18	
USD	738,000	Ziggo BV 4.88% 15/01/2030	603,939	0.49	USD	105,000	Catalent Pharma Solutions Inc. 3.50% 01/04/2030	86,479	0.07	
Total Netherlands				1,294,013	1.05	USD	142,000	Encompass Health Corp. 4.50% 01/02/2028	129,638	0.10
				USD 275,000 EQM Midstream Partner LP 5.50% 15/07/2028				258,640	0.21	
				USD 93,000 Ford Motor Credit Company LLC 2.30% 10/02/2025				87,247	0.07	
				USD 385,000 Ford Motor Credit Company LLC 2.70% 10/08/2026				343,403	0.28	
				USD 257,000 Ford Motor Credit Company LLC 2.90% 16/02/2028				219,399	0.18	
				USD 328,000 Ford Motor Credit Company LLC 3.25% 12/02/2032				253,175	0.20	
				USD 402,000 Ford Motor Credit Company LLC 3.38% 13/11/2025				373,868	0.30	
				USD 414,000 Ford Motor Credit Company LLC 3.66% 08/09/2024				400,804	0.32	

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	378,000 Ford Motor Credit Company LLC 4.00% 13/11/2030	316,700	0.26	USD	755,000 Southwestern Energy Company 4.75% 01/02/2032	649,270	0.52
USD	299,000 Ford Motor Credit Company LLC 4.39% 08/01/2026	282,555	0.23	USD	68,000 Southwestern Energy Company 5.70% 23/01/2025	67,023	0.05
USD	244,000 Ford Motor Credit Company LLC 4.95% 28/05/2027	228,732	0.18	USD	233,000 Tenet Healthcare Corp. 6.13% 15/06/2030	218,921	0.18
USD	486,000 Ford Motor Credit Company LLC 5.13% 16/06/2025	470,813	0.38	USD	333,000 TransDigm Inc. 5.50% 15/11/2027	312,713	0.25
USD	176,000 Ford Motor Credit Company LLC 6.80% 12/05/2028	175,692	0.14	USD	555,000 United Airlines Inc. 4.63% 15/04/2029	477,647	0.39
USD	279,000 Ford Motor Credit Company LLC 7.35% 04/11/2027	284,810	0.23	USD	373,000 Yum! Brands Inc. 5.38% 01/04/2032	338,574	0.27
USD	160,000 Goodyear Tire & Rubber Company 5.00% 15/07/2029	138,146	0.11		Total United States	11,457,883	9.24
USD	329,000 HB Fuller Company 4.25% 15/10/2028	289,680	0.23		Total Bonds	16,426,684	13.24
USD	391,000 Navient Corp. 6.75% 25/06/2025	384,955	0.31		Total Transferable securities and money market instruments admitted to an official exchange listing	16,426,684	13.24
USD	131,000 Newell Brands Inc. 4.70% 01/04/2026	123,713	0.10		Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities		
USD	302,000 NRG Energy Inc. 5.75% 15/01/2028	283,304	0.23		Bonds		
USD	222,000 Nustar Logistics LP 5.75% 01/10/2025	216,524	0.17		BERMUDA		
USD	266,000 NuStar Logistics LP 5.63% 28/04/2027	254,091	0.21	USD	282,000 Nabors Industries Limited 7.25% 15/01/2026	274,499	0.22
USD	578,000 NuStar Logistics LP 6.00% 01/06/2026	562,665	0.46	USD	55,000 Nabors Industries Limited 7.50% 15/01/2028	51,138	0.04
USD	310,000 Occidental Petroleum Corp. 6.63% 01/09/2030	313,897	0.25	USD	246,000 NCL Corp. Limited 5.88% 15/03/2026	227,243	0.18
USD	62,000 Occidental Petroleum Corp. 7.50% 01/05/2031	65,672	0.05	USD	285,000 Viking Cruises Limited 5.88% 15/09/2027	260,198	0.21
USD	26,000 OneMain Finance Corp 5.38% 15/11/2029	21,809	0.02	USD	96,000 Viking Cruises Limited 9.13% 15/07/2031	96,060	0.08
USD	245,000 OneMain Finance Corp. 4.00% 15/09/2030	183,370	0.15		Total Bermuda	909,138	0.73
USD	106,000 OneMain Finance Corp. 6.13% 15/03/2024	105,735	0.09		CANADA		
USD	253,000 OneMain Finance Corp. 6.88% 15/03/2025	251,109	0.20	USD	570,000 1011778 BC ULC 3.88% 15/01/2028	512,174	0.41
USD	177,000 OneMain Finance Corp. 9.00% 15/01/2029	176,558	0.14	USD	164,000 1011778 BC ULC 4.38% 15/01/2028	148,277	0.12
USD	265,000 Pilgrim's Pride Corp. 4.25% 15/04/2031	221,084	0.18	USD	55,000 1375209 BC Limited 9.00% 30/01/2028	54,654	0.04
USD	475,000 Primo Water Holdings Inc. 4.38% 30/04/2029	408,216	0.33	USD	276,000 Air Canada 3.88% 15/08/2026	250,815	0.20
USD	183,000 Radian Group Inc. 4.88% 15/03/2027	171,071	0.14	USD	249,000 Bausch & Lomb Escrow Corp. 8.38% 01/10/2028	249,778	0.20
USD	291,000 Radian Group Inc. 6.63% 15/03/2025	289,396	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*		
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)					
Bonds (continued)				Bonds (continued)					
UNITED STATES (continued)				UNITED STATES (continued)					
USD	210,000	Beacon Roofing Supply Inc. 4.13% 15/05/2029	179,681	0.14	USD	272,000	Cedar Fair LP Canada's Wonderland Company 6.50% 01/10/2028	259,153	0.21
USD	196,000	Beacon Roofing Supply Inc. 4.50% 15/11/2026	184,334	0.15	USD	142,000	Central Parent Inc. 7.25% 15/06/2029	137,655	0.11
USD	314,000	Beacon Roofing Supply Inc. 6.50% 01/08/2030	304,482	0.25	USD	53,000	Central Parent LLC 8.00% 15/06/2029	53,047	0.04
USD	334,000	Black Knight Infoserv LLC 3.63% 01/09/2028	300,542	0.24	USD	159,000	Charles River Laboratories International Inc. 3.75% 15/03/2029	137,232	0.11
USD	346,000	Blackstone Mortgage Trust Inc. 3.75% 15/01/2027	291,763	0.24	USD	161,000	Charles River Laboratories International Inc. 4.25% 01/05/2028	144,907	0.12
USD	275,000	Boyd Gaming Corp. 4.75% 15/06/2031	234,398	0.19	USD	197,000	Chart Industries Inc. 7.50% 01/01/2030	198,231	0.16
USD	350,000	BroadStreet Partners Inc. 5.88% 15/04/2029	309,313	0.25	USD	67,000	Chart Industries Inc. 9.50% 01/01/2031	71,250	0.06
USD	291,000	BWX Technologies Inc. 4.13% 30/06/2028	259,110	0.21	USD	896,000	CHS Inc. 5.25% 15/05/2030	682,702	0.54
USD	663,000	Caesars Entertainment Inc. 4.63% 15/10/2029	562,721	0.45	USD	200,000	CHS Inc. 6.88% 15/04/2029	107,170	0.09
USD	529,000	Caesars Entertainment Inc. 6.25% 01/07/2025	522,134	0.43	USD	260,000	Churchill Downs Inc. 6.75% 01/05/2031	246,455	0.20
USD	597,000	Caesars Entertainment Inc. 7.00% 15/02/2030	581,746	0.48	USD	101,000	Cinemark USA Inc. 5.25% 15/07/2028	89,764	0.07
USD	453,000	Caesars Entertainment Inc. 8.13% 01/07/2027	455,987	0.37	USD	537,000	Cinemark USA Inc. 5.88% 15/03/2026	517,534	0.42
USD	622,000	Callon Petroleum Company 6.38% 01/07/2026	612,910	0.49	USD	188,000	Cinemark USA Inc. 8.75% 01/05/2025	190,210	0.15
USD	190,000	Callon Petroleum Company 7.50% 15/06/2030	184,853	0.15	USD	372,000	Clarivate Science Holdings Corp. 3.88% 01/07/2028	323,218	0.26
USD	280,000	Carnival Holdings Bermuda Limited 10.38% 01/05/2028	300,572	0.24	USD	531,000	Clarivate Science Holdings Corp. 4.88% 01/07/2029	451,212	0.36
USD	204,000	Catalent Pharma Solutions Inc. 3.13% 15/02/2029	168,379	0.14	USD	177,000	Clear Channel Outdoor Holdings Inc. 7.50% 01/06/2029	135,626	0.11
USD	653,000	CCO Holdings LCC 5.13% 01/05/2027	608,906	0.50	USD	521,000	Clear Channel Worldwide 7.75% 15/04/2028	416,846	0.34
USD	438,000	Cco Holdings LLC 4.25% 01/02/2031	350,488	0.28	USD	561,000	Clear Channel Worldwide Holdings Inc. 5.13% 15/08/2027	498,589	0.40
USD	341,000	CCO Holdings LLC 4.50% 01/05/2032	268,111	0.22	USD	587,000	Clearway Energy Operating LLC 3.75% 15/02/2031	463,730	0.37
USD	755,000	CCO Holdings LLC 4.75% 01/03/2030	636,771	0.50	USD	173,000	Clearway Energy Operating LLC 3.75% 15/01/2032	134,807	0.11
USD	428,000	CCO Holdings LLC 4.75% 01/02/2032	342,668	0.28	USD	290,000	Clearway Energy Operating LLC 4.75% 15/03/2028	259,875	0.21
USD	479,000	CCO Holdings LLC 5.00% 01/02/2028	436,300	0.35	USD	677,000	Cloud Software Group Holdings Inc. 6.50% 31/03/2029	599,991	0.49
USD	678,000	CD&R Smokey Buyer Inc. 6.75% 15/07/2025	654,592	0.52	USD	685,000	Cloud Software Group Inc. 9.00% 30/09/2029	596,506	0.49
USD	244,000	Cedar Fair LP Canada's Wonderland Company 5.50% 01/05/2025	239,425	0.19	USD	317,000	CNX Midstream Partners LP 4.75% 15/04/2030	265,796	0.21

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

Threadneedle (Lux) - US High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)			
Bonds (continued)				Bonds (continued)			
UNITED STATES (continued)				UNITED STATES (continued)			
USD	317,000 Cnx Resources Corp. 6.00% 15/01/2029	296,059	0.24	USD	118,000 EQM Midstream Partners LP 7.50% 01/06/2027	118,516	0.10
USD	60,000 CNX Resources Corp. 7.38% 15/01/2031	59,016	0.05	USD	281,000 Fertitta Entertainment LLC 6.75% 15/01/2030	229,919	0.19
USD	138,000 CommScope Technologies LLC P.P. 144A 6.00% 15/06/2025	131,704	0.11	USD	270,000 Frontier Communications Holdings LLC 8.63% 15/03/2031	254,874	0.21
USD	763,000 Crownrock LP 5.63% 15/10/2025	752,259	0.61	USD	214,000 Frontier Communications Holdings LLC 8.75% 15/05/2030	203,727	0.16
USD	274,000 CrownRock LP 5.00% 01/05/2029	257,560	0.21	USD	735,000 Gates Global LLC 6.25% 15/01/2026	720,843	0.58
USD	304,000 CSC Holdings LLC 3.38% 15/02/2031	208,293	0.17	USD	628,000 GoTo Group Inc 5.50% 01/09/2027	349,933	0.28
USD	420,000 CSC Holdings LLC 4.13% 01/12/2030	298,725	0.24	USD	275,000 Group 1 Automotive Inc. 4.00% 15/08/2028	239,215	0.19
USD	319,000 CSC Holdings LLC 4.63% 01/12/2030	170,054	0.14	USD	82,000 GTCR AP Finance Inc. 8.00% 15/05/2027	80,701	0.07
USD	218,000 CSC Holdings LLC 5.00% 15/11/2031	117,201	0.09	USD	478,000 GTCR W-2 Merger Sub LLC 7.50% 15/01/2031	478,896	0.39
USD	131,000 CSC Holdings LLC 5.38% 01/02/2028	106,504	0.09	USD	571,000 H&E Equipment Services Inc. 3.88% 15/12/2028	490,389	0.39
USD	403,000 CSC Holdings LLC 6.50% 01/02/2029	334,289	0.27	USD	349,000 Hanesbrands Inc. 9.00% 15/02/2031	331,760	0.27
USD	189,000 Delek Logistics Partners LP 6.75% 15/05/2025	185,220	0.15	USD	486,000 Helios Software Holdings Inc. 4.63% 01/05/2028	423,063	0.34
USD	637,000 DISH DBS Corp. 5.13% 01/06/2029	353,538	0.29	USD	307,000 Herc Holdings Inc. 5.50% 15/07/2027	289,857	0.23
USD	524,000 DISH DBS Corp. 5.75% 01/12/2028	403,807	0.33	USD	277,000 Hightower Holding LLC 6.75% 15/04/2029	238,047	0.19
USD	243,000 DISH DBS Corp. 7.75% 01/07/2026	182,858	0.15	USD	283,000 Hilcorp Energy I LP 5.75% 01/02/2029	256,462	0.21
USD	741,000 DISH Network Corp. 11.75% 15/11/2027	745,060	0.59	USD	152,000 Hilcorp Energy I LP 6.00% 15/04/2030	137,019	0.11
USD	535,000 DT Midstream Inc. 4.13% 15/06/2029	463,778	0.37	USD	197,000 Hilcorp Energy I LP 6.25% 01/11/2028	185,303	0.15
USD	207,000 DT Midstream Inc. 4.38% 15/06/2031	174,203	0.14	USD	237,000 Hilcorp Energy I LP 6.25% 15/04/2032	210,881	0.17
USD	419,000 Element Solutions Inc. 3.88% 01/09/2028	362,772	0.29	USD	242,000 Holly Energy Partners Corp. 5.00% 01/02/2028	223,509	0.18
USD	412,000 Emerald Debt Merger Sub LLC 6.63% 15/12/2030	397,593	0.32	USD	188,000 Holly Energy Partners Corp. 6.38% 15/04/2027	184,828	0.15
USD	330,000 Endeavor Energy Resources LP 5.75% 30/01/2028	320,053	0.26	USD	343,000 HUB International Limited 5.63% 01/12/2029	300,535	0.24
USD	623,000 Entegris Escrow Corp. 5.95% 15/06/2030	578,866	0.46	USD	494,000 HUB International Limited 7.00% 01/05/2026	493,367	0.40
USD	227,000 EQM Midstream Partner LP 4.50% 15/01/2029	202,236	0.16	USD	435,000 HUB International Limited 7.25% 15/06/2030	434,772	0.35
USD	369,000 EQM Midstream Partner LP 6.00% 01/07/2025	364,081	0.29	USD	391,000 iHeartCommunications 4.75% 15/01/2028	297,991	0.24
USD	125,000 EQM Midstream Partner LP 6.50% 01/07/2027	122,266	0.10	USD	282,000 iHeartCommunications Inc. 5.25% 15/08/2027	223,640	0.18
USD	422,000 EQM Midstream Partners LP 4.75% 15/01/2031	364,294	0.29				

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

Threadneedle (Lux) - US High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)					
Bonds (continued)				Bonds (continued)					
UNITED STATES (continued)				UNITED STATES (continued)					
USD	608,757	iHeartCommunications Inc. 8.38% 01/05/2027	438,254	0.36	USD	418,000	Matador Resources Company 5.88% 15/09/2026	403,757	0.33
USD	196,000	Illuminate Buyer LLC 9.00% 01/07/2028	186,078	0.15	USD	147,000	Matador Resources Company 6.88% 15/04/2028	144,821	0.12
USD	329,000	Ingevity Corp. 3.88% 01/11/2028	271,014	0.22	USD	115,000	Match Group Holdings II LLC 3.63% 01/10/2031	90,681	0.07
USD	357,000	Innophos Holdings Inc. 9.38% 15/02/2028	344,146	0.28	USD	463,000	Match Group Holdings II LLC 4.63% 01/06/2028	417,096	0.34
USD	171,000	Interface Inc. 5.50% 01/12/2028	145,991	0.12	USD	753,000	McAfee Corp. 7.38% 15/02/2030	632,316	0.51
USD	121,000	IQVIA Inc. 6.50% 15/05/2030	118,973	0.10	USD	141,000	Medline Borrower LP 3.88% 01/04/2029	119,366	0.10
USD	344,000	IRB Holding Corp 7.00% 15/06/2025	344,215	0.28	USD	800,000	Medline Borrower LP 5.25% 01/10/2029	692,294	0.56
USD	219,000	Iris Holdings Inc. 8.75% 15/02/2026	197,921	0.16	USD	416,000	Meritage Homes Corp. 3.88% 15/04/2029	358,116	0.29
USD	237,000	Iron Mountain Inc. 5.00% 15/07/2028	216,328	0.17	USD	214,000	Midwest Gaming Borrower LLC 4.88% 01/05/2029	182,569	0.15
USD	414,000	Iron Mountain Inc. 5.25% 15/03/2028	382,916	0.31	USD	355,852	Mileage Plus Holdings LLC 6.50% 20/06/2027	353,389	0.29
USD	145,000	ITT Holdings LLC 6.50% 01/08/2029	123,889	0.10	USD	170,000	Nabors Industries Inc. 7.38% 15/05/2027	165,181	0.13
USD	184,000	Kaiser Aluminum Corp. 4.50% 01/06/2031	145,862	0.12	USD	420,000	NCR Atleos Escrow Corp. 9.50% 01/04/2029	406,487	0.33
USD	161,000	Kaiser Aluminum Corp. 4.63% 01/03/2028	141,115	0.11	USD	759,000	NCR Corp. 5.00% 01/10/2028	682,265	0.55
USD	200,000	Ladder Capital Finance Holdings LLP 4.25% 01/02/2027	175,116	0.14	USD	288,000	NCR Corp. 5.13% 15/04/2029	253,902	0.20
USD	772,000	Ladder Capital Finance Holdings LLP 4.75% 15/06/2029	626,268	0.52	USD	175,000	NCR Corp. 5.75% 01/09/2027	176,291	0.14
USD	371,000	Ladder Capital Finance Holdings LLP 5.25% 01/10/2025	358,283	0.29	USD	120,000	NCR Corp. 6.13% 01/09/2029	123,420	0.10
USD	173,000	LCM Investments Holdings II LLC 8.25% 01/08/2031	169,129	0.14	USD	729,000	Neptune Bidco USA Inc. 9.29% 15/04/2029	661,112	0.54
USD	164,000	Light & Wonder International Inc 7.00% 15/05/2028	161,335	0.13	USD	119,000	Newell Brands Inc. 6.38% 15/09/2027	113,935	0.09
USD	66,000	Light & Wonder International Inc. 7.50% 01/09/2031	65,463	0.05	USD	167,000	Newell Brands Inc. 6.63% 15/09/2029	159,652	0.13
USD	141,000	Lithia Motors Inc. 3.88% 01/06/2029	118,881	0.10	USD	107,000	NextEra Energy Operating Partners LP 3.88% 15/10/2026	96,969	0.08
USD	180,000	Lithia Motors Inc. 4.38% 15/01/2031	149,483	0.12	USD	384,000	NextEra Energy Operating Partners LP 4.50% 15/09/2027	348,202	0.28
USD	320,000	Live Nation Entertainment Inc. 4.75% 15/10/2027	293,948	0.24	USD	93,000	NFP Corp 8.50% 01/10/2031	93,186	0.08
USD	229,000	Live Nation Entertainment Inc. 4.88% 01/11/2024	225,854	0.18	USD	267,000	NFP Corp. 4.88% 15/08/2028	235,858	0.19
USD	254,000	Live Nation Entertainment Inc. 6.50% 15/05/2027	250,725	0.20	USD	773,000	NFP Corp. 6.88% 15/08/2028	664,779	0.54
USD	144,000	Madison IAQ LLC 4.13% 30/06/2028	124,767	0.10	USD	342,000	NFP Corp. 7.50% 01/10/2030	329,306	0.27
USD	372,000	Madison IAQ LLC 5.88% 30/06/2029	299,925	0.24	USD	287,000	Novelis Corp. 3.25% 15/11/2026	257,216	0.21
					USD	758,000	Novelis Corp. 4.75% 30/01/2030	658,247	0.53
					USD	460,000	NRG Energy Inc. 3.63% 15/02/2031	349,478	0.28
					USD	247,000	NRG Energy Inc. 5.25% 15/06/2029	218,805	0.18
					USD	379,000	Olympus Water US Holding Corp. 9.75% 15/11/2028	378,763	0.31

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

Threadneedle (Lux) - US High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)			
Bonds (continued)				Bonds (continued)			
UNITED STATES (continued)				UNITED STATES (continued)			
USD	513,000 Olympus Water USA 4.25% 01/10/2028	419,067	0.34	USD	76,000 RHP Hotel Properties LP 7.25% 15/07/2028	75,108	0.06
USD	272,000 Olympus Water USA 6.25% 01/10/2029	212,119	0.17	USD	129,000 RLJ Lodging Trust LP 3.75% 01/07/2026	116,584	0.09
USD	260,000 Olympus Water USA Holding Corp. 7.13% 01/10/2027	242,492	0.20	USD	569,000 Roblox Corp. 3.88% 01/05/2030	458,152	0.37
USD	167,000 OPENLANE Inc. 5.13% 01/06/2025	162,115	0.13	USD	330,000 Rocket Mortgage LLC 3.63% 01/03/2029	272,869	0.22
USD	375,000 Organon & Company 4.13% 30/04/2028	326,278	0.26	USD	247,000 Rocket Mortgage LLC 3.88% 01/03/2031	196,983	0.16
USD	433,000 Organon & Company 5.13% 30/04/2031	348,566	0.29	USD	906,000 Rocket Mortgage LLC 4.00% 15/10/2033	689,786	0.55
USD	196,000 Outfront Media Capital LLC 4.25% 15/01/2029	156,339	0.13	USD	582,000 Scientific Games Holdings LP 6.63% 01/03/2030	502,746	0.41
USD	379,000 Outfront Media Capital LLC 4.63% 15/03/2030	298,501	0.23	USD	80,000 Scotts Miracle-Gro Company 4.00% 01/04/2031	61,628	0.05
USD	80,000 Outfront Media Capital LLC 5.00% 15/08/2027	71,130	0.06	USD	260,000 Scotts Miracle-Gro Company 4.38% 01/02/2032	196,463	0.16
USD	273,000 Park Intermediate Holdings LLC 4.88% 15/05/2029	232,596	0.19	USD	622,000 Select Medical Corp. 6.25% 15/08/2026	607,371	0.49
USD	395,000 Park Intermediate Holdings LLC 5.88% 01/10/2028	360,861	0.29	USD	362,000 Shift4 Payments LLC 4.63% 01/11/2026	341,638	0.28
USD	77,000 Park Intermediate Holdings LLC 7.50% 01/06/2025	76,981	0.06	USD	456,000 Simmons Food Inc. 4.63% 01/03/2029	375,501	0.30
USD	744,000 Permian Resources Operating LLC 5.88% 01/07/2029	701,684	0.57	USD	208,000 Sirius XM Radio Inc. 3.13% 01/09/2026	185,760	0.15
USD	73,000 Permian Resources Operating LLC 6.88% 01/04/2027	72,179	0.06	USD	346,000 Sirius XM Radio Inc. 4.00% 15/07/2028	295,371	0.24
USD	329,000 Permian Resources Operating LLC 7.00% 15/01/2032	324,682	0.26	USD	58,000 Sirius XM Radio Inc. 5.00% 01/08/2027	53,086	0.04
USD	348,000 PetSmart Inc. 4.75% 15/02/2028	305,187	0.25	USD	174,000 Sirius XM Radio Inc. 5.50% 01/07/2029	154,280	0.12
USD	408,000 PetSmart Inc. 7.75% 15/02/2029	380,919	0.31	USD	438,000 Six Flags Entertainment Corp. 7.25% 15/05/2031	412,268	0.33
USD	447,000 Pilgrim's Pride Corp. 3.50% 01/03/2032	346,150	0.28	USD	206,000 Southwestern Energy Company 5.38% 01/02/2029	189,842	0.15
USD	640,000 Post Holdings Inc. 4.63% 15/04/2030	549,641	0.45	USD	199,000 Spectrum Brands Inc. 5.00% 01/10/2029	179,870	0.15
USD	104,000 Post Holdings Inc. 5.63% 15/01/2028	98,358	0.08	USD	123,000 Spectrum Brands Inc. 5.50% 15/07/2030	112,276	0.09
USD	340,000 Post Holdings Inc. 5.75% 01/03/2027	326,825	0.26	USD	200,000 Spirit AeroSystems Inc. 9.38% 30/11/2029	203,750	0.16
USD	125,000 Prime Security Services Borrower LLC 5.75% 15/04/2026	121,484	0.10	USD	133,000 SRS Distribution Inc. 4.63% 01/07/2028	115,754	0.09
USD	628,000 Provident Funding Associates LP 6.38% 15/06/2025	563,179	0.45	USD	340,000 SRS Distribution Inc. 6.00% 01/12/2029	288,074	0.23
USD	407,000 Radiate Holco LLC 4.50% 15/09/2026	311,675	0.25	USD	519,000 SRS Distribution Inc. 6.13% 01/07/2029	445,137	0.35
USD	82,000 Radiate Holco LLC 6.50% 15/09/2028	43,247	0.03	USD	258,000 Standard Industries Inc. 5.00% 15/02/2027	239,899	0.19
USD	365,000 Resideo Funding Inc. 4.00% 01/09/2029	300,304	0.24				

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

Threadneedle (Lux) - US High Yield Bond

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*		
Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)					
Bonds (continued)				Bonds (continued)					
UNITED STATES (continued)				UNITED STATES (continued)					
USD	176,000	Star Parent Inc. 9.00% 01/10/2030	178,068	0.14	USD	146,000	US Foods Inc. 7.25% 15/01/2032	145,944	0.12
USD	244,000	Sunoco LP Sunoco Finance Corp. 5.88% 15/03/2028	234,965	0.19	USD	317,000	USA Compression Partners LP 6.88% 01/04/2026	311,967	0.25
USD	210,000	Surgery Center Holdings Inc. 6.75% 01/07/2025	208,945	0.17	USD	335,000	USI Inc. 6.88% 01/05/2025	334,370	0.27
USD	84,000	Synaptics Inc. 4.00% 15/06/2029	69,983	0.06	USD	376,000	Venture Global Calcasieu Pass LLC 3.88% 15/08/2029	318,096	0.26
USD	200,000	Taylor Morrison Communities Inc. 5.75% 15/01/2028	186,675	0.15	USD	612,000	Venture Global Calcasieu Pass LLC 3.88% 01/11/2033	475,830	0.38
USD	168,000	Taylor Morrison Communities Inc. 5.88% 15/06/2027	160,583	0.13	USD	363,000	Venture Global Calcasieu Pass LLC 4.13% 15/08/2031	298,322	0.24
USD	215,000	Tempo Acquisition LLC 5.75% 01/06/2025	210,787	0.17	USD	326,000	Venture Global LNG Inc. 8.13% 01/06/2028	322,944	0.26
USD	415,000	Tenet Healthcare Corp. 4.88% 01/01/2026	398,141	0.32	USD	238,000	Venture Global LNG Inc. 8.38% 01/06/2031	233,984	0.19
USD	275,000	Tenet Healthcare Corp. 5.13% 01/11/2027	256,211	0.21	USD	436,000	Verscend Escrow Corp. 9.75% 15/08/2026	436,667	0.35
USD	309,000	Tenet Healthcare Corp. 6.13% 01/10/2028	290,398	0.23	USD	222,000	Vistra Operations Company LLC 5.50% 01/09/2026	211,696	0.17
USD	736,000	Tenet Healthcare Corp. 6.25% 01/02/2027	713,497	0.57	USD	457,000	Vistra Operations Company LLC 5.63% 15/02/2027	433,538	0.35
USD	254,000	Tenet Healthcare Corp. 6.75% 15/05/2031	245,428	0.20	USD	315,000	Vistra Operations Company LLC 7.75% 15/10/2031	310,573	0.25
USD	34,000	Terraform Power Operating LLC 4.75% 15/01/2030	29,013	0.02	USD	537,000	Waste Pro USA Inc. 5.50% 15/02/2026	502,095	0.41
USD	277,000	Terraform Power Operating LLC 5.00% 31/01/2028	251,724	0.20	USD	233,000	Wesco Distribution Inc. 7.13% 15/06/2025	233,856	0.19
USD	644,000	TK Elevator Holdco GmbH 5.25% 15/07/2027	591,275	0.48	USD	635,000	Wesco Distribution Inc. 7.25% 15/06/2028	639,879	0.51
USD	981,000	TransDigm Inc. 6.25% 15/03/2026	964,804	0.79	USD	619,000	White Cap Buyer LLC 6.88% 15/10/2028	550,447	0.44
USD	605,000	TransDigm Inc. 6.75% 15/08/2028	596,368	0.48	USD	401,000	Wolverine World Wide Inc. 4.00% 15/08/2029	297,241	0.24
USD	308,000	TransDigm Inc. 6.88% 15/12/2030	301,997	0.24	USD	489,000	WR Grace Holdings LLC 4.88% 15/06/2027	449,618	0.36
USD	619,000	Transmontaigne Partners LP 6.13% 15/02/2026	531,513	0.44	USD	852,000	WR Grace Holdings LLC 5.63% 15/08/2029	689,034	0.56
USD	899,000	Uber Technologies Inc. 4.50% 15/08/2029	805,869	0.65	USD	245,000	WR Grace Holdings LLC 7.38% 01/03/2031	237,792	0.19
USD	457,000	United Airlines Inc. 4.38% 15/04/2026	424,553	0.34	USD	155,000	ZF North America Capital Inc. 7.13% 14/04/2030	152,140	0.12
USD	279,000	Univision Communications Inc. 4.50% 01/05/2029	227,726	0.18	USD	690,000	ZoomInfo Technologies LLC 3.88% 01/02/2029	575,719	0.46
USD	235,000	Univision Communications Inc. 7.38% 30/06/2030	214,925	0.17			Total United States	87,859,974	70.91
USD	59,000	Univision Communications Inc. 8.00% 15/08/2028	57,026	0.05			Total Bonds	102,145,860	82.43
USD	162,000	US Foods Inc. 4.63% 01/06/2030	141,113	0.11			Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities	102,145,860	82.43
USD	399,000	US Foods Inc. 4.75% 15/02/2029	358,641	0.28					
USD	157,000	US Foods Inc. 6.88% 15/09/2028	156,768	0.13					

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*
Other transferable securities and money market instruments			
Bonds			
LUXEMBOURG			
USD 142,000	Altice France Holding SA 10.50% 15/05/2027	88,839	0.07
	Total Luxembourg	88,839	0.07
NETHERLANDS			
USD 300,000	VZ Secured Financing BV 5.00% 15/01/2032	235,824	0.19
	Total Netherlands	235,824	0.19
UNITED STATES			
USD 147,000	NRG Energy Inc. 3.38% 15/02/2029	119,397	0.10
	Total United States	119,397	0.10
	Total Bonds	444,060	0.36
	Total Other transferable securities and money market instruments	444,060	0.36
	Total value of investments	119,016,604	96.03
(Total cost: USD 131,187,966)			

*Minor differences due to rounding.

Threadneedle (Lux) - Flexible Asian Bond

Portfolio Statement

as at September 30, 2023

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				CAYMAN ISLANDS (continued)					
USD	200,000	Competition Team Technologies Limited 3.75% 12/03/2024	197,777	0.56	USD	467,000	Tingyi Cayman Islands Holding Corp. 1.63% 24/09/2025	429,591	1.22
Total Bahamas			197,777	0.56	Total Cayman Islands			5,283,215	15.07
CAYMAN ISLANDS				HONG KONG					
USD	500,000	AAC Technologies Holdings Inc. 3.75% 02/06/2031	346,556	0.99	USD	400,000	Bank of East Asia Limited FRN 29/05/2030	367,793	1.05
USD	250,000	Alibaba Group Holding Limited 4.50% 28/11/2034	217,320	0.62	USD	260,000	Lenovo Group Limited 3.42% 02/11/2030	213,092	0.61
USD	500,000	China Mengniu Dairy Company 1.88% 17/06/2025	466,371	1.33	USD	200,000	Lenovo Group Limited 6.54% 27/07/2032	197,964	0.56
USD	600,000	CK Hutchison International 17 II Limited 3.25% 29/09/2027	549,590	1.57	USD	500,000	Xiaomi Best Time International Limited 2.88% 14/07/2031	372,809	1.06
USD	200,000	Country Garden Holdings Company Limited 2.70% 12/07/2026	13,346	0.04	Total Hong Kong			1,151,658	3.28
USD	460,000	Country Garden Holdings Company Limited 3.13% 22/10/2025	31,106	0.09	INDIA				
USD	200,000	Country Garden Holdings Company Limited 5.40% 27/05/2025	13,830	0.04	USD	200,000	Adani Electricity Mumbai Limited 3.95% 12/02/2030	147,814	0.42
USD	500,000	ENN Energy Holdings Limited 2.63% 17/09/2030	402,455	1.15	USD	300,000	Adani Ports & Special Economic Zone Limited 3.10% 02/02/2031	208,310	0.59
USD	400,000	Goodman HK Finance 3.00% 22/07/2030	326,313	0.92	USD	200,000	Adani Ports & Special Economic Zone Limited 3.83% 02/02/2032	141,918	0.40
USD	500,000	HPHT Finance 19 Limited 2.88% 05/11/2024	483,253	1.38	USD	200,000	Adani Ports & Special Economic Zone Limited 4.38% 03/07/2029	160,207	0.46
USD	200,000	Longfor Group Holdings Limited 3.95% 16/09/2029	96,718	0.28	USD	400,000	GMR Hyderabad International Airport 4.25% 27/10/2027	357,245	1.02
USD	200,000	Longfor Group Holdings Limited 4.50% 16/01/2028	112,186	0.32	USD	226,000	GMR Hyderabad International Airport 4.75% 02/02/2026	213,950	0.61
USD	600,000	Meituan 3.05% 28/10/2030	466,886	1.33	USD	500,000	Indian Railway Finance Corp. Limited 2.80% 10/02/2031	402,265	1.15
USD	300,000	Melco Resorts Finance Limited 5.38% 04/12/2029	248,828	0.71	USD	300,000	JSW Steel Limited 5.05% 05/04/2032	242,197	0.69
USD	300,000	MGM China Holdings Limited 4.75% 01/02/2027	270,375	0.77	USD	500,000	ONGC Videsh Limited 4.63% 15/07/2024	493,415	1.41
USD	250,000	Sun Hung Kai Properties Capital Market Limited 2.75% 13/05/2030	207,290	0.59	USD	700,000	Reliance Industries Limited 3.63% 12/01/2052	449,561	1.28
USD	270,000	Sun Hung Kai Properties Capital Market Limited 3.75% 25/02/2029	244,967	0.70	USD	490,000	ReNew Wind Energy AP2 4.50% 14/07/2028	410,649	1.17
USD	200,000	Sunac China Holdings Limited 6.50% 09/07/2024	31,308	0.09	Total India			3,227,531	9.20
USD	400,000	Tencent Holdings Limited 2.88% 22/04/2031	324,926	0.93					

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)				INDONESIA (continued)								
USD	200,000	Champion Path Holding 4.85% 27/01/2028	161,453	0.46	USD	200,000	Indonesia (Govt of) 6.63% 17/02/2037	213,378	0.61			
USD	500,000	CMHI Finance Company - Perp FRN	499,478	1.42	USD	200,000	Perusahaan Penerbit SBSN Indonesia III 2.30% 23/06/2025	188,752	0.54			
USD	500,000	CNPC Global Capital Limited 1.35% 23/06/2025	463,810	1.32	Total Indonesia							
USD	600,000	Elect Global Investments Limited - Perp FRN	493,118	1.40	2,466,033 7.03							
USD	750,000	FPC Resources Limited 4.38% 11/09/2027	717,375	2.05	MONGOLIA							
USD	511,000	HKT Capital No 5 Limited 3.25% 30/09/2029	446,641	1.27	USD	200,000	Mongolia (Govt of) 8.65% 19/01/2028	199,192	0.57			
USD	500,000	Hongkong Electric Finance Limited 1.88% 27/08/2030	394,263	1.12	Total Mongolia							
USD	1,000,000	Jgsh Philippines Limited 4.13% 09/07/2030	903,154	2.57	199,192 0.57							
USD	300,000	Nan Fung Treasury Limited 5.00% 05/09/2028	275,047	0.78	PAKISTAN							
USD	340,000	State Grid Overseas Investment 2016 Limited 1.63% 05/08/2030	271,338	0.77	USD	350,000	Pakistan (Govt of) 6.00% 08/04/2026	183,180	0.52			
USD	500,000	Studio City Finance Limited 5.00% 15/01/2029	377,692	1.08	USD	200,000	Pakistan (Govt of) 8.25% 30/09/2025	124,050	0.35			
USD	400,000	Studio City Finance Limited 6.00% 15/07/2025	378,790	1.08	Total Pakistan							
USD	850,000	TSMC Global Limited 0.75% 28/09/2025	771,324	2.20	307,230 0.87							
USD	400,000	Yongda Investment Limited 2.25% 16/06/2025	374,928	1.07	PHILIPPINES							
Total Virgin Islands (British)				6,528,411 18.59				USD	1,000,000	Philippine (Govt of) 3.70% 02/02/2042	746,513	2.13
Total Bonds				28,156,714 80.27				USD	400,000	Philippine (Govt of) 3.75% 14/01/2029	370,780	1.06
Supranationals, Governments and Local Public Authorities, Debt Instruments				INDIA				Total Philippines				
								1,117,293 3.19				
								SRI LANKA				
								USD	420,000	Sri Lanka (Govt of) 5.75% 18/04/2024	202,307	0.58
								Total Sri Lanka				
								202,307 0.58				
								VIRGIN ISLANDS (BRITISH)				
								USD	500,000	Talent Yield International Limited 3.13% 06/05/2031	416,634	1.19
								Total Virgin Islands (British)				
								416,634 1.19				
								Total Supranationals, Governments and Local Public Authorities, Debt Instruments				
								5,050,052 14.40				
								INDONESIA				
								Total Transferable securities and money market instruments admitted to an official exchange listing				
USD	800,000	Indonesia (Govt of) 3.40% 18/09/2029	714,057	2.04					33,206,766 94.67			
USD	1,000,000	Indonesia (Govt of) 4.75% 11/02/2029	965,039	2.74								
IDR	6,100,000,000	Indonesia (Govt of) 6.38% 15/04/2032	384,807	1.10								

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*
Other transferable securities and money market instruments			
Bonds			
CAYMAN ISLANDS			
USD 600,000	CIFI Holdings Group Company Limited 0.00% 16/07/2025	42,595	0.12
USD 1,000,000	Logan Group Company Limited 0.00% 06/07/2026	70,220	0.19
USD 450,000	Sunac China Holdings Limited 8.35% 19/04/2024	70,200	0.20
USD 600,000	Times China Holdings Limited 0.00% 16/07/2024	23,448	0.07
	Total Cayman Islands	206,463	0.58
Total Bonds		206,463	0.58
Total Other transferable securities and money market instruments		206,463	0.58
Total value of investments		33,413,229	95.25
(Total cost: USD 41,517,197)			

*Minor differences due to rounding.

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)				
NORWAY				UNITED STATES (continued)				
6,643	Equinor ASA	219,219	0.69	618	Intuit Inc.	315,760	0.99	
	Total Norway	219,219	0.69	2,099	JPMorgan Chase & Company	304,397	0.96	
				284	Lam Research Corp.	178,003	0.56	
SINGAPORE				3,665	Marvell Technology Inc.	198,386	0.63	
12,200	DBS Group Holdings Limited	300,687	0.95	1,582	Mastercard Inc. - A	626,330	1.99	
	Total Singapore	300,687	0.95	134	Mercadolibre Inc.	169,896	0.54	
SWITZERLAND				4,636	Micron Technology Inc.	315,387	1.00	
1,135	DSM-Firmenich AG	96,291	0.31	3,503	Microsoft Corp.	1,106,071	3.50	
332	Lonza Group AG - Reg	154,459	0.49	3,102	NextEra Energy Inc.	177,714	0.56	
2,647	Nestle SA - Reg	300,175	0.95	1,253	Nvidia Corp.	545,042	1.73	
	Total Switzerland	550,925	1.75	1,803	ON Semiconductor Corp.	167,589	0.53	
TAIWAN				1,576	PepsiCo Inc.	267,038	0.85	
23,000	Taiwan Semiconductor Manufacturing Company Limited	372,634	1.18	2,187	Qualcomm Inc.	242,888	0.77	
	Total Taiwan	372,634	1.18	488	Thermo Fisher Scientific Inc.	247,010	0.79	
UNITED KINGDOM				3,416	T-Mobile USA Inc.	478,411	1.52	
3,965	Anglo American plc	109,638	0.35	4,539	Trimble Inc.	244,471	0.77	
2,699	Ashtead Group plc	164,779	0.52	6,169	Uber Technologies Inc.	283,712	0.90	
5,402	Diageo plc	200,044	0.63	1,390	Union Pacific Corp.	283,046	0.90	
11,165	Shell plc	355,131	1.13	1,108	Zoetis Inc.	192,770	0.61	
	Total United Kingdom	829,592	2.63		Total United States	10,811,277	34.24	
UNITED STATES					Total Equities	17,555,389	55.63	
1,703	Abbott Laboratories	164,936	0.52		Total Transferable securities and money market instruments admitted to an official exchange listing	26,407,401	83.68	
415	Adobe Systems Inc.	211,609	0.67		Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			
1,677	Advanced Micro Devices Inc.	172,429	0.55		Supranationals, Governments and Local Public Authorities, Debt Instruments			
4,649	Alphabet Inc. - A	608,368	1.93		UNITED STATES			
4,983	Amazon.com Inc.	633,439	2.00	USD	1,460,000	United States Treasury Bill 0.00% 16/11/2023	1,450,346	4.60
750	Autodesk Inc.	155,183	0.49		Total United States	1,450,346	4.60	
370	Cooper Companies Inc.	117,664	0.37		Total Supranationals, Governments and Local Public Authorities, Debt Instruments	1,450,346	4.60	
1,205	CrowdStrike Holdings Inc. - A	201,693	0.64		Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities	1,450,346	4.60	
1,567	Dexcom Inc.	146,201	0.46					
1,784	Ecolab Inc.	302,210	0.96					
2,008	Electronic Arts Inc.	241,763	0.77					
830	Elevance Health Inc.	361,398	1.14					
579	Eli Lilly & Company	310,997	0.98					
238	Equinix Inc.	172,850	0.55					
1,378	Hess Corp.	210,834	0.67					
376	Humana Inc.	182,932	0.58					
2,480	IntercontinentalExchange Inc.	272,850	0.86					

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			
40,390	Threadneedle (Lux) - EnhancedCommodities Portfolio XU**	850,827	2.70
	Total Luxembourg	850,827	2.70
Total Funds		850,827	2.70
Total Undertakings for collective investments in transferable securities		850,827	2.70
Other undertakings for collective investments			
Funds			
UNITED KINGDOM			
USD 540,712	CT Emerging Market LocalFund***	1,505,776	4.77
	Total United Kingdom	1,505,776	4.77
Total Funds		1,505,776	4.77
Total Other undertakings for collective investments		1,505,776	4.77
Total value of investments		30,214,350	95.75

(Total cost: USD 27,931,900)

*Minor differences due to rounding.

**See note 18.

***Related party fund.

Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

as at September 30, 2023

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				FRANCE (continued)					
EUR	100,000	APA Infrastructure Limited 0.75% 15/03/2029	85,942	0.09	EUR	107,000	Casino Guichard Perrachon SA 6.63% 15/01/2026	1,765	0.00
USD	77,000	Ausgrid Finance Pty Limited 4.35% 01/08/2028	71,949	0.07	EUR	200,000	Electricite de France SA - Perp FRN	174,573	0.18
EUR	100,000	NBN Company Limited 4.13% 15/03/2029	105,030	0.11	EUR	200,000	Electricite de France SA - Perp FRN	184,863	0.19
		Total Australia	262,921	0.27	EUR	100,000	Electricite de France SA - Perp FRN	101,364	0.10
BELGIUM				BELGIUM (continued)					
EUR	100,000	Azelis Finance NV 5.75% 15/03/2028	106,213	0.11	EUR	100,000	Electricite de France SA - Perp FRN	103,463	0.11
EUR	100,000	Solvay SA - Perp FRN	98,304	0.10	GBP	200,000	Electricite de France SA - Perp FRN	204,493	0.21
EUR	100,000	Solvay SA - Perp FRN	105,582	0.11	EUR	100,000	Elior Group SA 3.75% 15/07/2026	83,738	0.09
		Total Belgium	310,099	0.32	EUR	100,000	Emeria SASU 7.75% 31/03/2028	98,573	0.10
CANADA				CANADA (continued)					
USD	30,000	Cenovus Energy Inc. 3.75% 15/02/2052	19,772	0.02	EUR	150,000	Forvia SE 2.38% 15/06/2027	139,733	0.14
USD	31,000	Enbridge Inc. 5.70% 08/03/2033	29,724	0.03	EUR	187,000	Forvia SE 2.75% 15/02/2027	178,724	0.18
EUR	172,000	Primo Water Holdings Inc. 3.88% 31/10/2028	164,619	0.17	EUR	100,000	Forvia SE 7.25% 15/06/2026	109,357	0.11
		Total Canada	214,115	0.22	EUR	105,000	Getlink SE 3.50% 30/10/2025	108,430	0.11
CAYMAN ISLANDS				CAYMAN ISLANDS (continued)					
GBP	112,000	Southern Water Services Finance Limited 2.38% 28/05/2028	112,876	0.12	EUR	317,000	Iliad Holding SASU 5.13% 15/10/2026	319,826	0.32
		Total Cayman Islands	112,876	0.12	EUR	100,000	iliad SA 5.38% 14/06/2027	103,141	0.11
FINLAND				FINLAND (continued)					
EUR	100,000	OP Corporate Bank plc 0.10% 16/11/2027	90,238	0.09	EUR	100,000	iliad SA 5.63% 15/02/2030	101,030	0.10
		Total Finland	90,238	0.09	EUR	182,000	Loxam SAS 3.25% 14/01/2025	189,567	0.19
FRANCE				FRANCE (continued)					
EUR	100,000	Altice France SA 2.50% 15/01/2025	100,585	0.10	EUR	160,000	Paprec Holding SA 4.00% 31/03/2025	166,681	0.17
EUR	100,000	Altice France SA 4.00% 15/07/2029	76,262	0.08	EUR	163,000	Parts Europe SA 6.50% 16/07/2025	172,633	0.17
EUR	100,000	Altice France SA 4.13% 15/01/2029	77,626	0.08	EUR	100,000	Renault SA 2.38% 25/05/2026	98,323	0.10
EUR	104,000	Altice France SA 4.25% 15/10/2029	79,680	0.08	EUR	100,000	Renault SA 2.50% 02/06/2027	96,037	0.10
EUR	100,000	BPCE SA 0.25% 14/01/2031	79,810	0.08	EUR	100,000	Rexel SA 2.13% 15/06/2028	93,456	0.10
EUR	192,000	CAB Selas 3.38% 01/02/2028	170,281	0.17	EUR	100,000	Rexel SA 5.25% 15/09/2030	104,823	0.11
					EUR	100,000	Valeo SE 5.38% 28/05/2027	105,989	0.11
							Total France	3,624,826	3.69
GERMANY				GERMANY (continued)					
EUR	100,000	Amprion GmbH 3.97% 22/09/2032	103,212	0.11	EUR	200,000	Bayer AG FRN 25/03/2082	198,609	0.20
EUR	100,000	Bayer AG FRN 25/09/2082	104,839	0.11	EUR	100,000	Bayer AG FRN 25/09/2083	104,839	0.11
EUR	200,000	Bayer AG FRN 25/09/2083	209,661	0.22	EUR	130,000	Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027	125,722	0.13
EUR	101,000	Cheplapharm Arzneimittel GmbH 4.38% 15/01/2028	97,767	0.10	EUR	100,000	Cheplapharm Arzneimittel GmbH 7.50% 15/05/2030	106,199	0.11
EUR	200,000	Commerzbank AG FRN 29/12/2031	176,823	0.18					

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

Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*			
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)						
Bonds (continued)				Bonds (continued)						
GERMANY (continued)				IRELAND (continued)						
USD	150,000	Deutsche Bank AG FRN 28/05/2032	114,568	0.12	EUR	100,000	Permanent TSB Group Holdings plc FRN 25/04/2028	107,197	0.11	
EUR	100,000	Deutsche Lufthansa AG 2.88% 11/02/2025	102,348	0.10	EUR	100,000	Permanent TSB Group Holdings plc FRN 30/06/2029	107,265	0.11	
EUR	200,000	Deutsche Lufthansa AG 2.88% 16/05/2027	193,153	0.20	GBP	185,000	Virgin Media Vendor Financing Notes III 4.88% 15/07/2028	188,174	0.19	
EUR	100,000	Gruenthal GmbH 4.13% 15/05/2028	97,931	0.10	Total Ireland					
EUR	111,000	Gruenthal GmbH 4.13% 15/05/2028	108,703	0.11	737,347 0.75					
EUR	155,000	IHO Verwaltungs GmbH 8.75% 15/05/2028	169,544	0.17	ITALY					
EUR	200,000	Mahle GmbH 2.38% 14/05/2028	163,097	0.17	EUR	100,000	Autostrade per l'Italia SpA 1.63% 25/01/2028	93,332	0.10	
EUR	115,000	Novelis Sheet Ingot GmbH 3.38% 15/04/2029	105,415	0.11	EUR	100,000	Autostrade per l'Italia SpA 2.00% 04/12/2028	92,845	0.09	
EUR	126,000	PCF GmbH 4.75% 15/04/2026	104,578	0.11	EUR	100,000	Autostrade per l'Italia SpA 2.00% 15/01/2030	88,587	0.09	
EUR	191,000	Peach Property Finance GmbH 4.38% 15/11/2025	163,944	0.17	EUR	170,000	Banca Monte dei Paschi di Siena SpA 1.88% 09/01/2026	161,524	0.16	
EUR	100,000	Schaeffler AG 3.38% 12/10/2028	95,861	0.10	EUR	100,000	Banca Monte dei Paschi di Siena SpA FRN 05/09/2027	104,821	0.11	
EUR	129,000	Techem Verwaltungsgesellschaft 675 mbH 2.00% 15/07/2025	131,812	0.13	EUR	149,000	FIS Fabbrica Italiana Sintetici SpA 5.63% 01/08/2027	146,032	0.14	
EUR	100,000	Vier Gas Transport GmbH 4.63% 26/09/2032	107,066	0.11	EUR	100,000	Intesa Sanpaolo SpA FRN 12/07/2029	104,946	0.11	
EUR	100,000	Vonovia SE 5.00% 23/11/2030	104,559	0.11	EUR	100,000	Lottomatica SpA 7.13% 01/06/2028	108,387	0.11	
EUR	100,000	ZF Finance GmbH 2.25% 03/05/2028	89,853	0.09	EUR	100,000	Lottomatica SpA 9.75% 30/09/2027	114,341	0.12	
EUR	100,000	ZF Finance GmbH 3.75% 21/09/2028	95,228	0.10	EUR	113,000	Mundys SpA 1.88% 13/07/2027	107,247	0.11	
Total Germany				3,070,492	3.16	EUR	193,000	Nexi SpA 1.63% 30/04/2026	186,833	0.19
GIBRALTAR				IRELAND						
EUR	130,000	888 Acquisitions Limited 7.56% 15/07/2027	127,533	0.13	EUR	220,000	Telecom Italia SpA 2.75% 15/04/2025	222,803	0.23	
Total Gibraltar				127,533	0.13	EUR	150,000	Telecom Italia SpA 3.63% 25/05/2026	151,629	0.15
GREECE				ITALY						
EUR	119,000	Eurobank SA FRN 26/01/2029	131,418	0.13	EUR	225,000	Telecom Italia SpA 6.88% 15/02/2028	239,683	0.24	
Total Greece				131,418	0.13	EUR	100,000	Telecom Italia SpA 7.88% 31/07/2028	109,627	0.11
IRELAND				JAPAN						
EUR	100,000	AIB Group plc FRN 19/11/2029	100,832	0.10	EUR	100,000	Softbank Group Corp. 3.13% 19/09/2025	99,887	0.10	
EUR	100,000	Bank of Ireland Group plc FRN 11/08/2031	94,138	0.10	Total Japan					
EUR	140,000	Eircom Finance DAC 3.50% 15/05/2026	139,741	0.14	99,887 0.10					
JERSEY - CHANNEL ISLANDS				JERSEY - CHANNEL ISLANDS						
EUR	100,000	Avis Budget Finance plc 4.75% 30/01/2026			EUR	100,000	Avis Budget Finance plc 4.75% 30/01/2026	103,882	0.11	

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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)						
JERSEY - CHANNEL ISLANDS (continued)				LUXEMBOURG (continued)						
EUR	100,000	Heathrow Funding Limited 1.13% 08/10/2030	84,882	0.09	EUR	100,000	Telenet Finance Luxembourg Notes Sarl 3.50% 01/03/2028	98,450	0.10	
GBP	50,000	Heathrow Funding Limited 6.45% 10/12/2031	62,416	0.06	Total Luxembourg			2,315,020	2.36	
EUR	100,000	Kane Bidco Limited 5.00% 15/02/2027	100,463	0.10	MEXICO					
Total Jersey - Channel Islands				351,643	0.36	EUR	100,000	Petroleos Mexicanos 2.75% 21/04/2027	81,790	0.08
LUXEMBOURG					EUR	149,000	Petroleos Mexicanos 4.75% 26/02/2029	119,426	0.12	
EUR	200,000	Agps Bondco PLC 3.25% 05/08/2025	94,292	0.10	Total Mexico			201,216	0.20	
EUR	130,000	Altice Financing SA 2.25% 15/01/2025	135,790	0.14	NETHERLANDS					
EUR	164,000	Altice France Holding SA 8.00% 15/05/2027	100,463	0.10	EUR	137,000	Ashland Services BV 2.00% 30/01/2028	123,275	0.13	
GBP	120,000	Aroundtown SA 3.00% 16/10/2029	100,284	0.10	EUR	100,000	Axalta Coating Systems Dutch Holding B BV 3.75% 15/01/2025	104,518	0.11	
GBP	140,000	B&M European Value Retail SA 3.63% 15/07/2025	165,460	0.17	EUR	200,000	Constellium NV 4.25% 15/02/2026	207,328	0.21	
EUR	141,000	Canpack SA 2.38% 01/11/2027	128,953	0.13	EUR	200,000	Darling Global Finance BV 3.63% 15/05/2026	205,890	0.21	
EUR	121,000	Cirsa Finance International Sarl 4.75% 22/05/2025	127,107	0.13	EUR	100,000	Digital Intrepid Holding BV 1.38% 18/07/2032	77,827	0.08	
EUR	100,000	Cirsa Finance International Sarl 7.88% 31/07/2028	106,603	0.11	EUR	146,000	Dufry One BV 2.00% 15/02/2027	136,924	0.14	
EUR	100,000	Eurofins Scientific SE - Perp FRN	97,705	0.10	GBP	68,000	E.ON International Finance BV 6.25% 03/06/2030	84,848	0.09	
EUR	100,000	Eurofins Scientific SE - Perp FRN	105,224	0.11	EUR	100,000	House of HR Group BV 9.00% 03/11/2029	103,643	0.11	
GBP	100,000	Garfunkelux Holdingco 3 SA 7.75% 01/11/2025	93,066	0.09	EUR	100,000	Naturgy Finance BV - Perp FRN	93,693	0.10	
EUR	100,000	Grand City Properties SA 0.13% 11/01/2028	81,073	0.08	EUR	100,000	OI European Group BV 2.88% 15/02/2025	103,226	0.11	
EUR	229,000	InPost SA 2.25% 15/07/2027	211,356	0.21	EUR	167,000	PPF Telecom Group BV 3.25% 29/09/2027	165,739	0.17	
EUR	140,000	Loarre Investments Sarl 6.50% 15/05/2029	138,814	0.14	EUR	100,000	Repsol International Finance BV - Perp FRN	93,590	0.10	
EUR	100,000	Matterhorn Telecom SA 4.00% 15/11/2027	99,014	0.10	EUR	100,000	Stedin Holding NV - Perp FRN	91,880	0.09	
EUR	100,000	P3 Group Sarl 1.63% 26/01/2029	84,238	0.09	EUR	136,209	Summer BidCo BV 9.00% 15/11/2025	140,445	0.15	
EUR	100,000	Prologis International Funding II SA 3.63% 07/03/2030	98,440	0.10	EUR	100,000	Telefonica Europe BV - Perp FRN	90,470	0.09	
EUR	100,000	Sani/Ikos Financial Holdings 1 Sarl 5.63% 15/12/2026	98,101	0.10	EUR	100,000	Telefonica Europe BV - Perp FRN	90,470	0.09	
EUR	100,000	SELP Finance Sarl 3.75% 10/08/2027	101,043	0.11	EUR	200,000	Telefonica Europe BV - Perp FRN	207,749	0.21	
EUR	44,000	Telecom Italia Finance SA 7.75% 24/01/2033	49,544	0.05	EUR	100,000	Telefonica Europe BV - Perp FRN	104,685	0.11	
					EUR	100,000	Telefonica Europe BV - Perp FRN	108,916	0.11	
					EUR	287,000	TenneT Holding BV - Perp FRN	287,695	0.29	

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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)						
NETHERLANDS (continued)				SINGAPORE						
EUR	100,000	Teva Pharmaceutical Finance Netherlands II BV 1.63% 15/10/2028	82,903	0.08	USD	75,000	Pfizer Investment Enterprises Pte Limited 4.75% 19/05/2033	71,057	0.07	
EUR	200,000	Teva Pharmaceutical Finance Netherlands II BV 3.75% 09/05/2027	192,042	0.20	USD	50,000	Pfizer Investment Enterprises Pte Limited 5.30% 19/05/2053	46,639	0.05	
EUR	100,000	Teva Pharmaceutical Finance Netherlands II BV 4.38% 09/05/2030	90,681	0.09	USD	40,000	Pfizer Investment Enterprises Pte Limited 5.34% 19/05/2063	36,472	0.04	
EUR	100,000	Teva Pharmaceutical Finance Netherlands II BV 7.38% 15/09/2029	107,759	0.11	Total Singapore			154,168	0.16	
EUR	100,000	Triodos Bank NV FRN 05/02/2032	79,645	0.08	SPAIN					
EUR	100,000	United Group BV 3.13% 15/02/2026	96,851	0.10	EUR	200,000	Banco de SAbadell SA FRN 07/02/2029	207,870	0.21	
EUR	120,000	United Group BV 4.00% 15/11/2027	110,997	0.11	EUR	100,000	Cellnex Finance Company 2.00% 15/02/2033	82,223	0.08	
EUR	100,000	Volkswagen International Finance NV 3.25% 18/11/2030	96,840	0.10	EUR	100,000	Cellnex Finance Company SA 1.00% 15/09/2027	91,804	0.09	
EUR	100,000	Vz Vendor Financing II BV 2.88% 15/01/2029	81,984	0.08	EUR	100,000	Cellnex Finance Company SA 1.25% 15/01/2029	88,405	0.09	
EUR	100,000	ZF Europe Finance BV 2.00% 23/02/2026	97,172	0.10	EUR	100,000	Cellnex Finance Company SA 1.50% 08/06/2028	91,499	0.09	
EUR	100,000	ZF Europe Finance BV 3.00% 23/10/2029	88,801	0.09	EUR	200,000	Cellnex Finance Company SA 2.25% 12/04/2026	200,009	0.21	
EUR	100,000	ZF Europe Finance BV 6.13% 13/03/2029	106,047	0.11	EUR	100,000	Cellnex Telecom SA 1.88% 26/06/2029	90,020	0.09	
Total Netherlands					EUR	100,000	Grifols SA 1.63% 15/02/2025	102,297	0.10	
			3,854,533	3.95	EUR	100,000	Grifols SA 2.25% 15/11/2027	93,495	0.10	
NORWAY					EUR	100,000	Grifols SA 3.20% 01/05/2025	102,166	0.10	
EUR	100,000	DNB Bank ASA FRN 21/09/2027	102,946	0.10	EUR	144,000	Grifols SA 3.88% 15/10/2028	129,666	0.14	
Total Norway					EUR	100,000	Kaixo Bondco Telecom SA 5.13% 30/09/2029	93,406	0.10	
			102,946	0.10	EUR	272,000	Lorca Telecom Bondco SA 4.00% 18/09/2027	268,037	0.27	
PORTUGAL					Total Spain				1,640,897	1.67
EUR	100,000	EDP - Energias de Portugal SA FRN 14/03/2082	89,928	0.09	SWEDEN					
EUR	100,000	EDP - Energias de Portugal SA FRN 23/04/2083	105,059	0.11	EUR	162,000	Heimstaden Bostad AB - Perp FRN	75,724	0.08	
Total Portugal					EUR	50,000	Heimstaden Bostad AB - Perp FRN	23,372	0.02	
			194,987	0.20	EUR	100,000	Intrum AB 4.88% 15/08/2025	96,446	0.10	
ROMANIA					EUR	100,000	Sagax AB 1.13% 30/01/2027	91,921	0.09	
EUR	100,000	RCS & RDS SA 2.50% 05/02/2025	101,835	0.10	EUR	100,000	Verisure Holding AB 3.88% 15/07/2026	99,819	0.10	
Total Romania					EUR	100,000	Verisure Holding AB 7.13% 01/02/2028	107,169	0.11	
			101,835	0.10	EUR	155,000	Verisure Midholding A 5.25% 15/02/2029	144,387	0.15	
					Total Sweden				638,838	0.65

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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)					
SWITZERLAND				UNITED KINGDOM (continued)					
EUR	100,000	Credit Suisse AG 0.25% 01/09/2028	87,022	0.09	EUR	100,000	Jaguar Land Rover Automotive plc 6.88% 15/11/2026	106,636	0.11
		Total Switzerland	87,022	0.09	GBP	200,000	Jerrold Finco plc 5.25% 15/01/2027	217,623	0.23
UNITED KINGDOM									
GBP	100,000	Barclays plc 3.25% 12/02/2027	110,315	0.11	EUR	100,000	Lloyds Bank Corporate Markets 4.13% 30/05/2027	105,281	0.11
EUR	103,000	BCP V Modular Services Finance II plc 4.75% 30/11/2028	91,441	0.09	GBP	201,000	Marks & Spencer plc 3.75% 19/05/2026	230,239	0.23
GBP	235,000	Bellis Acquisition Company 3.25% 16/02/2026	250,028	0.26	EUR	100,000	National Grid Electricity Transmission plc 0.82% 07/07/2032	78,963	0.08
GBP	100,000	Bellis Acquisition Company plc 4.50% 16/02/2026	108,657	0.11	GBP	100,000	National Grid Electricity Transmission plc 1.13% 07/07/2028	99,556	0.10
GBP	167,000	Boparan Finance plc 7.63% 30/11/2025	139,578	0.14	EUR	100,000	Nationwide Building Society 0.25% 14/09/2028	87,158	0.09
USD	94,000	Bp Capital Markets plc - Perp FRN	90,031	0.09	EUR	200,000	Pinnacle Bidco plc 5.50% 15/02/2025	214,408	0.22
EUR	142,000	BP Capital Markets plc - Perp FRN	140,759	0.15	EUR	175,000	Pinnacle Bidco plc 8.25% 11/10/2028	184,964	0.19
EUR	100,000	British American Tobacco plc - Perp FRN	90,935	0.09	GBP	100,000	Premier Foods Finance plc 3.50% 15/10/2026	111,621	0.11
GBP	20,000	Broadgate Financing plc 5.00% 05/10/2031	23,067	0.02	GBP	100,000	Rolls-Royce plc 3.38% 18/06/2026	111,867	0.11
EUR	100,000	Cadent Finance plc 0.63% 19/03/2030	83,255	0.09	GBP	121,000	Rolls-Royce plc 5.75% 15/10/2027	140,611	0.14
GBP	100,000	Co-Operative Bank Finance plc FRN 06/04/2027	111,782	0.11	GBP	10,000	Santander UK plc - Perp 10.06%	16,160	0.02
GBP	137,000	Deuce Finco plc 5.50% 15/06/2027	147,284	0.15	EUR	171,000	Sherwood Financing plc 4.50% 15/11/2026	158,944	0.16
EUR	155,000	DS Smith plc 0.88% 12/09/2026	148,229	0.15	EUR	100,000	Synthomer plc 3.88% 01/07/2025	101,327	0.10
EUR	100,000	DS Smith plc 4.50% 27/07/2030	103,726	0.11	GBP	100,000	Telereal Securitisation plc FRN 10/12/2033	109,398	0.11
EUR	109,000	EC Finance plc 3.00% 15/10/2026	107,669	0.11	EUR	200,000	Thames Water Utilities Finance plc 0.88% 31/01/2028	174,035	0.17
EUR	19,000	HBOS plc FRN 18/03/2030	19,706	0.02	EUR	100,000	Victoria plc 3.63% 26/08/2026	83,911	0.09
GBP	100,000	HSBC Holdings plc FRN 16/11/2034	126,394	0.13	GBP	311,000	Virgin Media Secured Finance plc 5.25% 15/05/2029	328,407	0.34
EUR	100,000	Ineos Finance plc 3.38% 31/03/2026	99,918	0.10	EUR	100,000	Virgin Money UK plc FRN 29/10/2028	102,088	0.10
EUR	100,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	96,622	0.10	GBP	155,000	Vodafone Group plc FRN 03/10/2078	178,626	0.18
EUR	119,000	Ineos Quattro Finance 2 plc 2.50% 15/01/2026	114,980	0.12	EUR	181,000	Vodafone Group plc FRN 30/08/2084	193,422	0.20
GBP	187,000	Iron Mountain UK plc 3.88% 15/11/2025	216,186	0.22	GBP	164,000	Zenith Finco plc 6.50% 30/06/2027	159,782	0.16
EUR	100,000	Jaguar Land Rover Automotive plc 4.50% 15/07/2028	93,024	0.09			Total United Kingdom	5,952,944	6.06
EUR	136,000	Jaguar Land Rover Automotive plc 5.88% 15/11/2024	144,331	0.15					

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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				UNITED STATES (continued)					
USD	22,000	AEP Texas Inc. 3.45% 15/05/2051	13,992	0.01	USD	12,000	Connecticut Light and Power Company 5.25% 15/01/2053	10,944	0.01
USD	126,000	Amazon.com Inc. 4.70% 01/12/2032	120,554	0.13	EUR	100,000	Coty Inc. 5.75% 15/09/2028	106,779	0.11
USD	23,000	Amgen Inc. 2.20% 21/02/2027	20,649	0.02	USD	21,000	CSX Corp. 3.80% 15/04/2050	15,219	0.02
USD	35,000	Amgen Inc. 3.15% 21/02/2040	24,698	0.03	USD	20,000	CSX Corp. 4.50% 15/11/2052	16,282	0.02
USD	12,000	Amgen Inc. 4.20% 22/02/2052	9,012	0.01	USD	50,000	Eaton Corp. 4.35% 18/05/2028	48,125	0.05
USD	10,000	Amgen Inc. 4.88% 01/03/2053	8,306	0.01	USD	30,000	Emera USA Finance LP 4.75% 15/06/2046	22,242	0.02
USD	59,000	Amgen Inc. 5.25% 02/03/2030	57,665	0.06	USD	169,000	Eversource Energy 2.55% 15/03/2031	135,029	0.14
USD	122,000	Amgen Inc. 5.25% 02/03/2033	116,778	0.11	USD	23,000	Eversource Energy 5.45% 01/03/2028	22,730	0.02
USD	19,000	Amgen Inc. 5.65% 02/03/2053	17,780	0.02	USD	20,000	Federal Home Loan Banks 5.50% 15/07/2036	21,183	0.02
USD	81,000	Amgen Inc. 5.75% 02/03/2063	74,874	0.07	GBP	100,000	Ford Motor Credit Company LLC 2.75% 14/06/2024	118,096	0.12
EUR	219,000	Ardagh Metal Packaging Finance USA LLC 2.00% 01/09/2028	192,994	0.19	GBP	200,000	Ford Motor Credit Company LLC 4.54% 06/03/2025	234,855	0.24
USD	114,000	Astrazeneca Finance LLC 4.88% 03/03/2028	112,009	0.11	EUR	139,000	Ford Motor Credit Company LLC 4.87% 03/08/2027	145,376	0.15
USD	89,000	AT&T Inc. 3.50% 15/09/2053	54,941	0.06	GBP	108,000	Ford Motor Credit Company LLC 6.86% 05/06/2026	129,956	0.13
USD	44,000	AT&T Inc. 4.90% 15/08/2037	38,160	0.04	USD	19,000	Georgia Power Company 3.70% 30/01/2050	13,327	0.01
EUR	158,000	Avantor Funding Inc. 2.63% 01/11/2025	160,227	0.16	USD	15,000	Georgia Power Company 5.13% 15/05/2052	13,259	0.01
USD	30,000	Bank of America Corp. FRN 21/07/2032	22,727	0.02	USD	26,000	Goodman USA Finance Three 3.70% 15/03/2028	23,351	0.02
USD	53,000	Bank of America Corp. FRN 13/02/2031	42,555	0.04	USD	20,000	HCA Inc. 5.88% 01/02/2029	19,691	0.02
USD	91,000	Bank of America Corp. FRN 29/04/2031	73,202	0.07	USD	14,000	Indiana Michigan Power Company 5.63% 01/04/2053	13,238	0.01
USD	66,000	Bank of America Corp. FRN 11/03/2032	52,010	0.05	USD	36,000	Intel Corp. 4.75% 25/03/2050	29,889	0.03
USD	60,000	Bank of America Corp. FRN 04/02/2033	47,330	0.05	EUR	200,000	IQVIA Inc. 2.25% 15/01/2028	185,890	0.19
USD	42,000	Bank of America Corp. FRN 23/07/2030	35,934	0.04	EUR	116,000	IQVIA Inc. 2.25% 15/03/2029	102,851	0.10
USD	91,000	Berkshire Hathaway Finance Corp. 3.85% 15/03/2052	68,126	0.07	EUR	100,000	IQVIA Inc. 2.88% 15/06/2028	94,497	0.10
USD	25,000	Boeing Company 3.95% 01/08/2059	16,449	0.02	USD	40,000	JPMorgan Chase & Company FRN 04/02/2032	30,334	0.03
USD	30,000	Boeing Company 5.93% 01/05/2060	26,967	0.03	USD	159,000	JPMorgan Chase & Company FRN 22/04/2032	125,532	0.13
USD	12,000	Broadcom Inc. 4.15% 15/11/2030	10,644	0.01	USD	33,000	JPMorgan Chase & Company FRN 25/01/2033	26,329	0.03
EUR	100,000	Catalent Pharma Solutions Inc. 2.38% 01/03/2028	89,003	0.09	USD	78,000	Kinder Morgan Energy Partners LP 5.00% 01/03/2043	63,025	0.07
USD	18,000	Charter Communications Operating LLC 3.90% 01/06/2052	10,771	0.01	USD	17,000	Kinder Morgan Inc. 5.20% 01/06/2033	15,720	0.02
USD	40,000	Charter Communications Operating LLC 3.95% 30/06/2062	22,740	0.02	USD	23,000	L3Harris Technologies Inc. 5.40% 31/07/2033	22,120	0.02
USD	13,000	Commonwealth Edison Company 5.30% 01/02/2053	11,954	0.01	USD	12,000	Lowe's Companies Inc. 5.75% 01/07/2053	11,208	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	51,000	Lowe's Companies Inc. 5.80% 15/09/2062	46,547	0.05	GBP	50,000	Time Warner Cable Inc. 5.75% 02/06/2031	57,027	0.06
USD	10,000	LYB International Finance III LLC 4.20% 01/05/2050	7,054	0.01	USD	23,000	T-Mobile USA Inc. 2.63% 15/02/2029	19,585	0.02
USD	23,000	LYB International Finance III LLC 5.63% 15/05/2033	22,184	0.02	USD	42,000	T-Mobile USA Inc. 2.88% 15/02/2031	34,161	0.03
USD	57,000	Merck & Company Inc. 4.50% 17/05/2033	53,376	0.05	USD	26,000	T-Mobile USA Inc. 4.95% 15/03/2028	25,253	0.03
EUR	100,000	Netflix Inc. 3.63% 15/06/2030	100,630	0.10	USD	17,000	T-Mobile USA Inc. 5.80% 15/09/2062	15,407	0.02
USD	25,000	NiSource Inc. 4.38% 15/05/2047	19,260	0.02	USD	82,000	UnitedHealth Group Inc. 4.50% 15/04/2033	75,939	0.08
USD	100,000	NiSource Inc. 4.80% 15/02/2044	82,257	0.08	USD	34,000	UnitedHealth Group Inc. 4.95% 15/05/2062	29,270	0.03
USD	14,000	NiSource Inc. 5.00% 15/06/2052	11,671	0.01	USD	60,000	UnitedHealth Group Inc. 5.30% 15/02/2030	59,693	0.06
USD	28,000	NiSource Inc. 5.40% 30/06/2033	26,767	0.03	USD	20,000	UnitedHealth Group Inc. 6.05% 15/02/2063	20,242	0.02
USD	28,000	Occidental Petroleum Corp. 6.38% 01/09/2028	28,244	0.03	USD	45,000	Verizon Communications Inc. 4.40% 01/11/2034	39,126	0.04
USD	56,000	Occidental Petroleum Corp. 6.63% 01/09/2030	56,704	0.06	USD	134,000	Warnermedia Holdings Inc. 5.14% 15/03/2052	99,725	0.10
USD	30,000	Occidental Petroleum Corp. 8.50% 15/07/2027	32,135	0.03	USD	50,000	Williams Partners LP 4.85% 01/03/2048	40,131	0.04
USD	65,000	Occidental Petroleum Corp. 8.88% 15/07/2030	72,948	0.07			Total United States	5,013,877	5.08
USD	29,000	Oracle Corp. 3.60% 01/04/2040	20,811	0.02			Total Bonds	31,424,315	32.02
USD	29,000	Oracle Corp. 3.65% 25/03/2041	20,709	0.02			Supranationals, Governments and Local Public Authorities, Debt Instruments		
USD	97,000	Pacific Gas and Electric Company 4.95% 01/07/2050	72,351	0.07			AUSTRALIA		
USD	10,000	PacificCorp 4.13% 15/01/2049	7,051	0.01	AUD	18,000	Australia (Govt of) 1.00% 21/12/2030	9,237	0.01
USD	10,000	PacificCorp 5.50% 15/05/2054	8,488	0.01	AUD	20,000	Australia (Govt of) 1.75% 21/06/2051	6,834	0.01
USD	20,000	Piedmont Natural Gas Company Inc. 3.35% 01/06/2050	12,404	0.01			Total Australia	16,071	0.02
USD	39,000	Plains All American Pipeline LP 3.55% 15/12/2029	33,554	0.03			AUSTRIA		
USD	39,000	Plains All American Pipeline LP 4.70% 15/06/2044	28,861	0.03	EUR	113,000	Austria (Govt of) 0.50% 20/02/2029	103,769	0.11
USD	80,000	PNC Financial Services Group Inc. FRN 18/08/2034	76,931	0.08	EUR	10,000	Austria (Govt of) 1.50% 02/11/2086	5,309	0.01
USD	56,000	Public Service Electric and Gas Company 4.65% 15/03/2033	52,720	0.05	EUR	175,000	Austria (Govt of) 2.90% 20/02/2033	177,461	0.18
USD	28,000	RELX Capital Inc. 4.75% 20/05/2032	26,192	0.03			Total Austria	286,539	0.30
USD	16,000	Republic Services Inc. 4.88% 01/04/2029	15,564	0.02					
USD	60,000	RTX Corp. 1.90% 01/09/2031	45,415	0.05					
USD	30,000	RTX Corp. 5.15% 27/02/2033	28,440	0.03					
EUR	100,000	Silgan Holdings Inc. 2.25% 01/06/2028	90,212	0.09					
USD	13,000	Southern California Gas Company 3.95% 15/02/2050	9,230	0.01					
USD	20,000	Thermo Fisher Scientific Inc. 4.98% 10/08/2030	19,480	0.02					

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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)					
Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)				Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)					
BELGIUM				JAPAN					
EUR	65,000	Belgium (Govt of) 3.00% 22/06/2034	65,603	0.07	JPY	800,000	Japan (Govt of) 0.40% 20/06/2049	4,013	0.00
		Total Belgium	65,603	0.07	JPY	10,000,000	Japan (Govt of) 0.40% 20/03/2056	45,863	0.05
CANADA				JAPAN					
CAD	42,000	Canada (Govt of) 2.75% 01/12/2048	25,539	0.03	JPY	4,150,000	Japan (Govt of) 0.50% 20/03/2059	19,076	0.02
CAD	230,000	Canada Housing Trust No 1 1.10% 15/03/2031	133,883	0.14	JPY	1,300,000	Japan (Govt of) 0.60% 20/09/2050	6,765	0.01
USD	80,000	Province of Ontario 1.13% 07/10/2030	62,165	0.06	JPY	2,200,000	Japan (Govt of) 0.70% 20/12/2051	11,632	0.01
		Total Canada	221,587	0.23			Total Japan	87,349	0.09
FRANCE				MEXICO					
EUR	100,000	Bpifrance SACA 2.88% 25/11/2029	102,060	0.10	USD	968,000	Mexico (Govt of) 5.75% 12/10/2110	772,830	0.79
EUR	100,000	Caisse d'Amortissement de la Dette Sociale 0.00% 25/02/2028	91,309	0.09			Total Mexico	772,830	0.79
USD	200,000	Caisse D'amortissement de la Dette Sociale 1.00% 21/10/2030	154,056	0.16	SPAIN				
USD	200,000	Caisse D'amortissement de la Dette Sociale 1.38% 20/01/2031	157,554	0.16	EUR	45,000	Instituto de Credito Oficial 0.00% 30/04/2027	41,871	0.04
EUR	84,000	France (Govt of) 1.25% 25/05/2034	71,692	0.07	EUR	9,000	Spain (Govt of) 0.10% 30/04/2031	7,309	0.01
EUR	100,000	Unedic Asseo 0.25% 16/07/2035	71,948	0.07	EUR	18,000	Spain (Govt of) 2.90% 31/10/2046	15,008	0.02
		Total France	648,619	0.65			Total Spain	64,188	0.07
GERMANY				SUPRANATIONAL					
EUR	37,000	Germany (Govt of) 0.00% 15/02/2032	31,231	0.03	USD	80,000	Asian Development Bank 0.75% 08/10/2030	61,071	0.06
EUR	5,000	Germany (Govt of) 0.00% 15/08/2052	2,287	0.00	GBP	49,000	Asian Infrastructure Investment Bank 4.38% 11/06/2026	58,471	0.06
EUR	64,000	Germany (Govt of) 1.70% 15/08/2032	62,139	0.06	USD	25,000	European Investment Bank 0.63% 21/10/2027	21,271	0.02
		Total Germany	95,657	0.09	USD	25,000	European Investment Bank 1.63% 13/05/2031	20,202	0.02
ITALY				SUPRANATIONAL					
USD	200,000	Italy (Govt of) 1.25% 17/02/2026	180,464	0.18	USD	40,000	Inter-American Development Bank 1.13% 13/01/2031	31,278	0.03
EUR	44,000	Italy (Govt of) 2.45% 01/09/2033	38,554	0.04	GBP	72,000	Inter-American Development Bank 2.13% 15/12/2028	77,400	0.08
EUR	3,000	Italy (Govt of) 4.00% 30/04/2035	2,955	0.00	EUR	18,000	International Bank for Reconstruction & Development 0.20% 21/01/2061	5,792	0.01
		Total Italy	221,973	0.22	USD	135,000	International Bank for Reconstruction & Development 0.75% 11/03/2025	126,342	0.14

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Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*	
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)				
Equities (continued)				Equities (continued)				
CAYMAN ISLANDS (continued)				GERMANY (continued)				
11,600	Shenzhou International Group Holdings Limited	111,085	0.11	1,042	SAP SE	135,497	0.14	
				1,071	Siemens AG - Reg	153,828	0.16	
	Total Cayman Islands	545,908	0.56		Total Germany	709,470	0.72	
CHINA				GUERNSEY - CHANNEL ISLANDS				
104,000	Baoshan Iron & Steel Company Limited - A	86,931	0.09	27,224	Sherborne Investors Guernsey	19,023	0.02	
104,000	China Construction Bank Corp.	58,694	0.06		Total Guernsey - Channel Islands	19,023	0.02	
19,600	Inner Mongolia Yili Industrial Group Company Limited - A	71,371	0.07					
15,500	Ping An Insurance Group Company of China Limited	88,763	0.09					
3,200	Wuliangye Yibin Company Limited - A	68,561	0.07					
	Total China	374,320	0.38					
DENMARK				HONG KONG				
630	Novo Nordisk A/S	57,596	0.06	26,800	AIA Group Limited	218,490	0.22	
6,942	Tryg A/S	127,492	0.13	34,500	Boc Hong Kong Holdings Limited	94,489	0.10	
	Total Denmark	185,088	0.19	24,000	Galaxy Entertainment Group Limited	144,487	0.15	
				4,800	Hong Kong Exchanges and Clearing Limited	179,330	0.18	
				120,000	Lenovo Group Limited	123,649	0.13	
				24,800	Link Real Estate Investment Trust	121,596	0.12	
					Total Hong Kong	882,041	0.90	
FINLAND				INDIA				
2,899	Upm-Kymmene Oyj	99,661	0.11	2,327	Bajaj Auto Limited	141,894	0.14	
	Total Finland	99,661	0.11	38,687	Embassy Office Parks REIT	140,045	0.14	
				10,363	HDFC Bank Limited	190,469	0.19	
FRANCE					8,969	Infosys Limited	155,035	0.16
623	Air Liquide SA	105,432	0.12	29,148	ITC Limited	155,985	0.16	
4,773	Antin Infrastructure Partners SA	61,803	0.06	68,870	Power Grid Corp. of India Limited	165,659	0.17	
6,428	AXA SA	191,783	0.20		Total India	949,087	0.96	
1,647	BNP Paribas SA	105,375	0.11					
1,499	Compagnie de Saint-Gobain	90,272	0.09					
132	LVMH Moet Hennessy Louis Vuitton SE	100,120	0.10					
721	Schneider Electric SE	119,832	0.12					
2,883	TotalEnergies SE	190,194	0.19					
811	Vinci SA	90,175	0.09					
	Total France	1,054,986	1.08					
GERMANY				INDONESIA				
2,561	Daimler Truck Holding AG	88,990	0.09	184,200	Bank Negara Indonesia Tbk PT	123,051	0.13	
9,794	Deutsche Telekom AG - Reg	206,020	0.20	516,421	Bank Rakyat Indonesia	174,580	0.18	
3,099	E.ON SE	36,748	0.04	178,800	Indofood Cbp Sukses Makmur Tbk PT	128,119	0.14	
2,358	Evonik Industries AG	43,252	0.04		Total Indonesia	425,750	0.45	
647	Mercedes-Benz Group AG - Reg	45,135	0.05					
IRELAND								
				8,904	Bank of Ireland Group plc	87,578	0.09	
				2,754	CRH plc	152,675	0.16	
				2,901	Eaton Corp. plc	618,725	0.62	
				1,985	Experian plc	65,197	0.07	

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Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)				Equities (continued)			
IRELAND (continued)				REPUBLIC OF KOREA (SOUTH)			
5,173	Johnson Controls International plc	275,255	0.28	1,967	Samsung Electronics Company Limited	99,706	0.10
118	Linde plc	43,938	0.05	9,275	Samsung Electronics Company Limited Pfd	374,602	0.38
7,521	Medtronic Inc.	589,346	0.60	3,702	SK Telecom Company Limited	142,659	0.15
1,249	Smurfit Kappa Group plc	41,618	0.04				
2,867	Trinseo plc	23,423	0.02				
	Total Ireland	1,897,755	1.93		Total Republic of Korea (South)	616,967	0.63
ITALY				SINGAPORE			
30,025	Enel SpA	185,012	0.19	52,600	CapitaLand Ascendas REIT	105,978	0.11
13,919	Finecobank Banca Fineco SpA	169,694	0.17	6,200	DBS Group Holdings Limited	152,808	0.16
12,823	Nexi SpA	78,580	0.08	23,000	Keppel Corp. Limited	114,587	0.12
	Total Italy	433,286	0.44		Total Singapore	373,373	0.39
JAPAN				SPAIN			
800	Rohm Company Limited	15,102	0.02	8,743	Iberdrola SA	98,074	0.10
100	SMC Corp.	44,885	0.05	3,074	Inditex SA	114,855	0.12
300	Tokyo Electron Limited	41,092	0.04		Total Spain	212,929	0.22
15,200	Z Holdings Corp.	42,323	0.04				
	Total Japan	143,402	0.15	SWITZERLAND			
JERSEY - CHANNEL ISLANDS				83	Burckhardt Compression Holding AG	45,320	0.04
8,908	WPP plc	79,697	0.08	111	Lonza Group AG - Reg	51,641	0.05
	Total Jersey - Channel Islands	79,697	0.08	646	Nestle SA - Reg	73,258	0.07
NETHERLANDS				77	Partners Group Holding AG - Reg	87,075	0.09
533	Akzo Nobel NV	38,644	0.04	493	Roche Holding AG	134,971	0.14
221	ASM International NV	93,009	0.09	3,435	TE Connectivity Limited	424,326	0.43
793	BE Semiconductor Industries	78,082	0.08		Total Switzerland	816,591	0.82
31,291	Royal KPN NV	103,330	0.11	TAIWAN			
	Total Netherlands	313,065	0.32	11,147	Chailease Holding Company Limited	62,501	0.06
NORWAY				18,000	Chroma ATE Inc.	153,899	0.16
1,368	Equinor ASA	45,144	0.05	13,000	Delta Electronics Inc.	130,681	0.14
5,220	TGS ASA	71,916	0.07	17,000	E Ink Holdings Inc.	94,529	0.10
	Total Norway	117,060	0.12	1,000	eMemory Technology Inc.	62,421	0.06
PHILIPPINES				2,000	MediaTek Inc.	45,538	0.05
60,780	BDO Unibank Inc.	152,441	0.16	37,000	Taiwan Semiconductor Manufacturing Company Limited	599,455	0.61
	Total Philippines	152,441	0.16	23,000	Unimicron Technology Corp.	123,618	0.13
				7,000	Yageo Corp.	113,844	0.12
					Total Taiwan	1,386,486	1.43

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Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

Nominal Value	Investment	Market Value USD	% of Net Asset Value*	Nominal Value	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)				Equities (continued)			
THAILAND				UNITED KINGDOM (continued)			
969,259	WHA Corp pcl	139,748	0.14	12,556	RS Group plc	112,702	0.11
	Total Thailand	139,748	0.14	3,388	Smith & Nephew plc	42,303	0.04
UNITED KINGDOM				2,753	Smiths Group plc	54,418	0.06
7,241	3i Group plc	183,212	0.19	7,594	SSE plc	149,229	0.15
13,934	Allfunds Group plc	77,304	0.08	5,689	Tate & Lyle plc	47,599	0.05
4,193	Anglo American plc	115,943	0.12	17,795	Tesco plc	57,383	0.06
1,491	Ashtead Group plc	91,028	0.09	3,885	Travis Perkins plc	40,040	0.04
1,863	Astrazeneca plc	252,447	0.26	1,399	Unilever plc	69,361	0.07
1,514	BAE Systems plc	18,438	0.02	695	Victrex plc	11,918	0.01
2,398	Britvic plc	25,522	0.03	80,328	Vodafone Group plc	75,318	0.08
66,394	BT Group plc	94,570	0.10	905	Whitbread plc	38,263	0.04
44,996	Centrica plc	84,824	0.09	8,345	Wincanton plc	27,908	0.03
5,970	Chesnara plc	20,038	0.02		Total United Kingdom	3,518,354	3.59
2,508	Compass Group	61,223	0.06	UNITED STATES			
2,420	Diageo plc	89,616	0.09	450	AbbVie Inc.	67,077	0.07
19,823	Direct Line Insurance Group plc	41,664	0.04	5,136	Ameren Corp.	384,327	0.39
8,525	Dowlais Group plc	11,175	0.01	6,001	American Electric Power Company Inc.	451,395	0.46
12,172	DS Smith plc	42,653	0.04	322	American Express Company	48,039	0.05
9,544	Elementis plc	14,468	0.01	127	Analog Devices Inc.	22,236	0.02
403	Ferguson plc	66,724	0.07	2,573	Apple Inc.	440,524	0.44
22,344	Firstgroup plc	41,153	0.04	10,791	AT&T Inc.	162,081	0.16
7,893	GSK plc	143,736	0.15	2,235	Automatic Data Processing Inc.	537,697	0.55
7,574	Haleon plc	31,510	0.03	735	Baxter International Inc.	27,739	0.03
33,942	Hays plc	45,239	0.05	1,110	Becton Dickinson & Company	286,968	0.29
1,810	Hikma Pharmaceuticals plc	46,128	0.05	524	BlackRock Inc.	338,761	0.35
2,850	IMI plc	54,544	0.06	5,382	Boston Properties Inc.	320,121	0.33
7,299	Imperial Brands plc	148,510	0.15	8,628	Bristol-Myers Squibb Company	500,769	0.51
7,253	International Distributions Services plc	23,088	0.02	1,633	Broadcom Inc.	1,356,336	1.38
48,294	ITV plc	41,627	0.04	1,248	Caterpillar Inc.	340,704	0.35
1,838	Johnson Matthey plc	36,522	0.04	11,730	Cisco Systems Inc.	630,605	0.64
7,702	Land Securities Group plc	55,445	0.06	2,034	CME Group Inc.	407,248	0.41
24,699	Legal & General Group plc	67,076	0.07	789	Coca Cola Company	44,168	0.05
567	London Stock Exchange Group plc	56,984	0.06	11,978	Comcast Corp.	531,105	0.55
26,801	Marks & Spencer Group plc	77,397	0.08	3,219	Conocophillips	385,636	0.39
8,058	Morgan Advanced Materials plc	24,096	0.02	4,183	DuPont de Nemours Inc.	312,010	0.32
1,514	Morgan Sindall plc	37,975	0.04	4,183	DuPont de Nemours Inc.	312,010	0.32
2,228	Oxford Instruments plc	59,283	0.06	7,678	Ebay Inc.	338,523	0.35
10,371	Pearson plc	109,925	0.11	3,853	Edison International	243,856	0.25
10,432	Phoenix Group Holdings plc	61,397	0.06	135	Elevance Health Inc.	58,782	0.06
1,467	Reckitt Benckiser Group plc	103,744	0.11	2,074	Eli Lilly & Company	1,114,008	1.13
1,012	RELX plc	34,340	0.03	4,802	Equity Lifestyle Properties Inc.	305,935	0.31
2,372	RELX plc	80,340	0.08	8,364	Exxon Mobil Corp.	983,439	1.01
16,247	Rentokil Initial plc	121,004	0.12	19,271	Gen Digital Inc.	340,711	0.35
				1,615	General Motors Company	53,247	0.05
				831	Goldman Sachs Group Inc.	268,887	0.27
				2,171	Hess Corp.	332,163	0.34

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 dealt in on another regulated market and recently issued transferable securities (continued)				Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued)						
Bonds (continued)				Supranationals, Governments and Local Public Authorities, Debt Instruments						
UNITED STATES (continued)				CHINA						
USD	25,000	ERAC USA Finance LLC 5.40% 01/05/2053	23,092	0.02	CNY	470,000	China (Govt of) 2.85% 04/06/2027	65,555	0.07	
USD	100,000	GE HealthCare Technologies Inc. 5.86% 15/03/2030	99,228	0.10	CNY	2,530,000	China (Govt of) 3.02% 27/05/2031	355,288	0.36	
USD	25,000	Guardian Life Insurance Company of America 4.85% 24/01/2077	18,821	0.02	Total China					
USD	34,000	HCA Inc. 3.63% 15/03/2032	28,154	0.03	420,843 0.43					
USD	47,000	Jersey Central Power & Light Company 2.75% 01/03/2032	36,871	0.04	UNITED STATES					
USD	80,000	Mars Inc. 4.65% 20/04/2031	76,025	0.08	USD	28,000	Federal Farm Credit Banks Funding Corp. 6.65% 28/08/2036	28,043	0.03	
USD	35,000	Metropolitan Edison Company 4.30% 15/01/2029	32,548	0.03	USD	139,000	Federal National Mortgage Association 5.63% 15/07/2037	148,593	0.15	
USD	156,000	Metropolitan Life Global Funding I 1.55% 07/01/2031	117,469	0.12	Total United States					
USD	37,000	New York Life Global Funding 4.55% 28/01/2033	33,977	0.03	176,636 0.18					
USD	33,000	New York Life Global Funding 4.85% 09/01/2028	32,255	0.03	Total Supranationals, Governments and Local Public Authorities, Debt Instruments					
USD	17,000	New York Life Insurance Company 4.45% 04/04/2069	12,499	0.01	597,479 0.61					
USD	86,000	Northwestern Mutual Life Insurance Company 3.45% 30/03/2051	55,390	0.06	Bonds - convertibles					
USD	8,000	Northwestern Mutual Life Insurance Company 3.63% 30/09/2059	5,096	0.01	CANADA					
USD	25,000	Occidental Petroleum Corp. 7.88% 15/09/2031	27,128	0.03	USD	117,000	Air Canada 4.00% 01/07/2025	132,235	0.13	
USD	50,000	Piedmont Natural Gas Co Inc. 5.40% 15/06/2033	47,767	0.05	Total Canada					
USD	200,000	Roche Holdings Inc. 1.93% 13/12/2028	170,846	0.17	132,235 0.13					
USD	75,000	Teachers Insurance & Annuity Association of America 4.27% 15/05/2047	57,235	0.06	Total Bonds - convertibles					
USD	11,000	Teachers Insurance & Annuity Association of America 4.90% 15/09/2044	9,269	0.01	132,235 0.13					
USD	30,000	Verizon Communications Inc. 2.36% 15/03/2032	22,871	0.02	Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities					
USD	50,000	Warnermedia Holdings Inc. 5.39% 15/03/2062	36,838	0.04	2,816,673 2.88					
Total United States				1,213,657	1.24	Other transferable securities and money market instruments				
Total Bonds				2,086,959	2.14	Bonds				
						CANADA				
						CAD	50,000	Rogers Communications Inc. 3.65% 31/03/2027	34,383	0.04
						Total Canada				
						34,383 0.04				
						PORTUGAL				
						EUR	100,000	Banco Espirito Santo SA 0.00% 21/01/2099**	17,999	0.02
						Total Portugal				
						17,999 0.02				

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*
Other transferable securities and money market instruments (continued)			
Bonds (continued)			
UNITED KINGDOM			
GBP	205,000	Pinewood Finance Company Limited 3.25% 30/09/2025	
		235,389	0.23
	Total United Kingdom	235,389	0.23
UNITED STATES			
EUR	100,000	Emerald Debt Merger Sub LLC 6.38% 15/12/2030	
		105,654	0.10
EUR	100,000	Olympus Water US Holding Corp. 9.63% 15/11/2028	
		105,938	0.11
	Total United States	211,592	0.21
	Total Bonds	499,363	0.50
	Total Other transferable securities and money market instruments	499,363	0.50
	Total value of investments	93,117,042	94.90
	(Total cost: USD 95,597,594)		

*Minor differences due to rounding.

**Fair valued security.

Threadneedle (Lux) - Global Focus

Portfolio Statement

as at September 30, 2023

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 KINGDOM			
353,958	Waste Connections Inc.	47,536,559	2.29	419,201	Ashtead Group plc	25,593,022	1.23
	Total Canada	47,536,559	2.29	1,140,618	Compass Group	27,843,626	1.34
				568,284	Diageo plc	21,044,402	1.01
					Total United Kingdom	74,481,050	3.58
FRANCE				UNITED STATES			
387,023	Legrand SA	35,772,100	1.72	571,726	Alphabet Inc. - A	74,816,064	3.60
70,571	L'Oreal SA	29,378,743	1.41	567,925	Amazon.com Inc.	72,194,626	3.47
55,961	LVMH Moet Hennessy Louis Vuitton SE	42,445,775	2.04	223,987	Apple Inc.	38,348,814	1.84
399,329	Schneider Electric SE	66,369,509	3.19	707,706	Coca Cola Company	39,617,382	1.90
	Total France	173,966,127	8.36	97,426	Elevance Health Inc.	42,421,229	2.04
				81,589	Eli Lilly & Company	43,823,900	2.11
				221,484	Hess Corp.	33,887,052	1.63
				166,135	Hilton Worldwide Holdings Inc.	24,950,154	1.20
				464,231	Howmet Aerospace Inc.	21,470,684	1.03
				369,275	IntercontinentalExchange Inc.	40,627,636	1.95
				86,741	Intuit Inc.	44,319,446	2.13
				73,755	Intuitive Surgical Inc.	21,557,849	1.04
				96,208	Lam Research Corp.	60,300,288	2.91
				216,683	Marsh & McLennan Companies Inc.	41,234,775	1.99
				290,276	Mastercard Inc. - A	114,923,172	5.52
				77,997	McDonald's Corp.	20,547,530	0.99
				16,655	Mettler-Toledo International Inc.	18,454,906	0.89
				569,562	Microsoft Corp.	179,839,201	8.65
				120,675	Nvidia Corp.	52,492,418	2.52
				469,414	ON Semiconductor Corp.	43,632,031	2.10
				124,985	PepsiCo Inc.	21,177,458	1.02
				111,844	S&P Global Inc.	40,868,916	1.96
				166,529	Synopsys Inc.	76,431,816	3.67
				92,848	Thermo Fisher Scientific Inc.	46,996,872	2.26
				102,978	Union Pacific Corp.	20,969,410	1.01
				181,465	Visa Inc. - A	41,738,765	2.01
				224,990	Zoetis Inc.	39,143,760	1.88
					Total United States	1,316,786,154	63.32
					Total Equities	2,047,589,221	98.45
					Total Transferable securities and money market instruments admitted to an official exchange listing	2,047,589,221	98.45
HONG KONG							
2,767,000	AIA Group Limited	22,558,309	1.08				
	Total Hong Kong	22,558,309	1.08				
INDIA							
5,407,450	HDFC Bank Limited	99,387,333	4.78				
	Total India	99,387,333	4.78				
INDONESIA							
35,435,000	Bank Central Asia Tbk PT	20,232,588	0.97				
	Total Indonesia	20,232,588	0.97				
IRELAND							
608,240	CRH plc	33,719,233	1.62				
292,081	Linde plc	108,756,360	5.23				
	Total Ireland	142,475,593	6.85				
JAPAN							
148,212	Keyence Corp.	55,123,243	2.65				
362,400	Sony Group Corp.	29,725,421	1.43				
	Total Japan	84,848,664	4.08				
SWITZERLAND							
859,960	UBS Group AG	21,329,788	1.03				
	Total Switzerland	21,329,788	1.03				
TAIWAN							
2,715,000	Taiwan Semiconductor Manufacturing Company Limited	43,987,056	2.11				
	Total Taiwan	43,987,056	2.11				

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*
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
15,014,624	BlackRock ICS US Dollar Liquidity Fund	15,014,624	0.72
	Total Ireland	15,014,624	0.72
	Total Funds	15,014,624	0.72
	Total Undertakings for collective investments in transferable securities	15,014,624	0.72
	Total value of investments	2,062,603,845	99.17
	(Total cost: USD 1,910,792,758)		

*Minor differences due to rounding.

Threadneedle (Lux) - Global Emerging Market Equities

Portfolio Statement

as at September 30, 2023

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)			
1,125,319	B3 SA Brasil Bolsa Balcao	2,763,157	0.82	668,700	Inner Mongolia Yili Industrial Group Company Limited - A	2,434,970	0.73
452,799	Banco BTG Pactual SA	2,810,767	0.84	225,600	Midea Group Company Limited - A	1,717,911	0.51
145,088	Banco do Brasil SA	1,367,627	0.41	52,700	Shenzhen Mindray Bio-Medical Electronics Company Limited	1,951,613	0.58
783,812	Itau Unibanco Holding SA - ADR	4,209,070	1.25	1,796,200	Songcheng Performance Development Company Limited	3,012,665	0.90
389,667	Localiza Rent a Car SA	4,559,034	1.35	125,500	Sungrow Power Supply Company Limited	1,541,844	0.46
249,884	Petroleo Brasileiro SA - ADR	3,745,761	1.12	1,379,600	Zhejiang Sanhua Intelligent Controls	5,623,862	1.67
469,797	PRIO SA	4,415,254	1.31		Total China	28,360,651	8.44
905,995	Sendas Distribuidora SA	2,201,088	0.66				
321,575	TOTVS SA	1,734,699	0.52				
324,588	Weg SA	2,352,113	0.70				
	Total Brazil	30,158,570	8.98				
CANADA				GREECE			
169,276	Parex Resources Inc.	3,191,454	0.95	1,570,968	Eurobank Ergasias SA	2,426,700	0.72
	Total Canada	3,191,454	0.95	746,059	National Bank of Greece SA	4,218,012	1.26
					Total Greece	6,644,712	1.98
CAYMAN ISLANDS				HONG KONG			
543,000	Baidu Inc. - A	9,248,943	2.75	326,400	AIA Group Limited	2,661,016	0.79
726,000	China Resources Land Limited	2,892,196	0.86	239,500	Techtronic Industries Company Limited	2,324,104	0.69
295,651	Full Truck Alliance Company Limited	2,081,383	0.62		Total Hong Kong	4,985,120	1.48
495,000	Kingdee International Software Group Company Limited	609,283	0.18				
415,500	Li Ning Company Limited	1,748,087	0.52	INDIA			
358,520	Meituan	5,246,075	1.56	65,959	APL Apollo Tubes Limited	1,290,702	0.38
377,070	NetEase Inc.	7,679,256	2.28	316,658	AU Small Finance Bank Limited	2,720,715	0.81
20,000	Parade Technologies Limited	609,647	0.18	304,683	Cholamandalam Investment and Finance Company Limited	4,467,182	1.33
71,580	PDD Holdings Inc.	7,019,850	2.09	142,633	HDFC Bank Limited - ADR	8,416,773	2.51
1,207,600	Sands China Limited	3,700,589	1.10	530,907	ICICI Bank Limited - ADR	12,274,569	3.66
166,300	Shenzhou International Group Holdings Limited	1,592,539	0.47	492,831	IndusInd Bank Limited	8,479,755	2.53
427,100	Tencent Holdings Limited	16,698,260	4.98	185,522	Jio Financial Services Limited	516,514	0.15
395,500	Wuxi Biologics Cayman Inc.	2,305,280	0.69	234,736	Larsen & Toubro Limited	8,546,641	2.54
	Total Cayman Islands	61,431,388	18.28	139,116	Mahindra & Mahindra Limited	2,603,734	0.78
				422,117	Max Healthcare Institute Limited	2,884,170	0.86
CHINA				38,999	Polycab India Limited	2,509,235	0.75
458,000	Alibaba Group Holding Limited	5,005,826	1.49	80,868	Reliance Industries Limited	2,283,590	0.68
322,000	Beijing Oriental Yuhong Waterproof Technology Company Limited - A	1,179,144	0.35	93,620	Varun Beverages Limited	1,066,156	0.32
114,200	China Tourism Group Duty Free Corp. Limited	1,661,017	0.49		Total India	58,059,736	17.30
168,600	Eastroc Beverage Group Company Limited	4,231,799	1.26				
				INDONESIA			
				7,966,700	Astra International Tbk PT	3,208,648	0.96
				13,480,200	Bank Central Asia Tbk PT	7,696,891	2.29

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 (continued)				REPUBLIC OF KOREA (SOUTH) (continued)			
26,999,366	Bank Rakyat Indonesia	9,127,338	2.72	70,496	SK hynix Inc.	5,992,211	1.78
	Total Indonesia	20,032,877	5.97		Total Republic of Korea (South)	35,035,100	10.43
JERSEY - CHANNEL ISLANDS				SOUTH AFRICA			
39,790	WNS Holdings Limited - ADR	2,724,023	0.81	293,714	Absa Group Limited	2,725,659	0.81
	Total Jersey - Channel Islands	2,724,023	0.81	31,602	Capitec Bank Holdings Limited	2,879,031	0.86
				183,102	Shoprite Holdings Limited	2,331,018	0.69
					Total South Africa	7,935,708	2.36
KAZAKHSTAN				TAIWAN			
20,730	Kaspi.KZ JSC	2,006,664	0.60	53,000	Aspeed Technology Inc.	4,539,671	1.35
	Total Kazakhstan	2,006,664	0.60	387,000	Delta Electronics Inc.	3,890,263	1.16
				27,000	eMemory Technology Inc.	1,685,358	0.50
				266,923	Taiwan Semiconductor Manufacturing Company Limited - ADR	23,195,609	6.92
					Total Taiwan	33,310,901	9.93
LUXEMBOURG				TURKEY			
13,715	Globant SA	2,713,513	0.81	106,951	BIM Birlesik Magazalar AS	1,071,644	0.32
168,900	Samsonite International SA	580,121	0.17	326,824	KOC Holding AS	1,748,845	0.52
	Total Luxembourg	3,293,634	0.98		Total Turkey	2,820,489	0.84
MEXICO				UNITED STATES			
280,814	Arca Continental SAB de CV	2,557,583	0.76	177,276	Coupage Inc.	3,013,692	0.90
280,133	Banco del Bajio SA	883,505	0.26	4,128	Mercadolibre Inc.	5,233,809	1.56
191,043	Grupo Aeroportuario del Pacifico SAB de CV - B	3,148,834	0.94		Total United States	8,247,501	2.46
755,012	Grupo Financiero Banorte SAB de CV	6,347,734	1.89				
1,092,871	Wal-Mart de Mexico SAB de CV	4,125,321	1.23				
	Total Mexico	17,062,977	5.08				
PHILIPPINES				VIRGIN ISLANDS (BRITISH)			
2,114,420	BDO Unibank Inc.	5,303,140	1.58	223,974	Fix Price Group Limited**	358,358	0.11
	Total Philippines	5,303,140	1.58		Total Virgin Islands (British)	358,358	0.11
POLAND				Total Equities			
36,075	Dino Polska SA	2,933,895	0.87			333,896,898	99.43
	Total Poland	2,933,895	0.87				
REPUBLIC OF KOREA (SOUTH)				BRAZIL			
2,848	Samsung Biologics Company Limited	1,437,296	0.43	2,856	Localiza Rent a Car SA Right	9,130	0.00
40,824	Samsung Electro-Mechanics Company Limited	4,156,823	1.24		Total Brazil	9,130	0.00
401,698	Samsung Electronics Company Limited	20,361,745	6.06		Total Rights	9,130	0.00
8,136	Samsung Sdi Company Limited	3,087,025	0.92				
					Total Transferable securities and money market instruments admitted to an official exchange listing	333,906,028	99.43

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*
Other transferable securities and money market instruments			
Equities			
RUSSIAN FEDERATION			
597,602	Detsky Mir PJSC**	0	0.00
	Total Russian Federation	0	0.00
	Total Equities	0	0.00
	Total Other transferable securities and money market instruments	0	0.00
	Total value of investments	333,906,028	99.43
(Total cost: USD 335,470,782)			

*Minor differences due to rounding.

**Fair valued security.

Threadneedle (Lux) - Global Equity Income

Portfolio Statement

as at September 30, 2023

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			
729,132	Telstra Group Limited	1,811,740	1.16	32,628	CRH plc	1,808,811	1.16
	Total Australia	1,811,740	1.16	98,757	Experian plc	3,243,674	2.07
				24,847	Johnson Controls International plc	1,322,109	0.84
				5,901	Linde plc	2,197,237	1.40
				38,212	Medtronic Inc.	2,994,292	1.91
					Total Ireland	11,566,123	7.38
				JAPAN			
				41,200	Rohm Company Limited	777,754	0.50
				5,900	SMC Corp.	2,648,229	1.69
				6,200	Tokyo Electron Limited	849,241	0.54
				739,600	Z Holdings Corp.	2,059,332	1.31
					Total Japan	6,334,556	4.04
				JERSEY - CHANNEL ISLANDS			
				84,566	WPP plc	756,581	0.48
					Total Jersey - Channel Islands	756,581	0.48
				NETHERLANDS			
				26,098	Akzo Nobel NV	1,892,189	1.21
					Total Netherlands	1,892,189	1.21
				NORWAY			
				55,593	Equinor ASA	1,834,570	1.17
					Total Norway	1,834,570	1.17
				REPUBLIC OF KOREA (SOUTH)			
				95,822	Samsung Electronics Company Limited	4,857,140	3.09
					Total Republic of Korea (South)	4,857,140	3.09
				SPAIN			
				39,124	Inditex SA	1,461,801	0.93
					Total Spain	1,461,801	0.93
				SWITZERLAND			
				15,508	TE Connectivity Limited	1,915,703	1.22
					Total Switzerland	1,915,703	1.22
CANADA				FRANCE			
19,292	Canadian National Railway Company	2,098,861	1.34	84,035	AXA SA	2,507,233	1.60
86,089	Suncor Energy Inc.	2,974,273	1.90	46,501	BNP Paribas SA	2,975,146	1.90
	Total Canada	5,073,134	3.24	19,604	Compagnie de Saint-Gobain	1,180,586	0.75
				9,198	Schneider Electric SE	1,528,731	0.98
				57,075	TotalEnergies SE	3,765,279	2.41
					Total France	11,956,975	7.64
				GERMANY			
				153,822	Deutsche Telekom AG - Reg	3,235,683	2.06
				160,099	E.ON SE	1,898,454	1.21
				117,184	Evonik Industries AG	2,149,488	1.37
				18,200	SAP SE	2,366,649	1.51
				23,062	Siemens AG - Reg	3,312,396	2.12
					Total Germany	12,962,670	8.27
				HONG KONG			
				242,200	AIA Group Limited	1,974,565	1.26
				39,100	Hong Kong Exchanges and Clearing Limited	1,460,789	0.93
					Total Hong Kong	3,435,354	2.19

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				UNITED STATES (continued)			
92,000	MediaTek Inc.	2,094,732	1.34	9,532	United Parcel Service Inc.	1,485,753	0.95
172,000	Taiwan Semiconductor Manufacturing Company Limited	2,786,657	1.78	41,447	Xcel Energy Inc.	2,371,597	1.51
	Total Taiwan	4,881,389	3.12	12,983	Zoetis Inc.	2,258,782	1.44
				Total United States			
				64,529,184 41.22			
				Total Equities			
				151,033,593 96.44			
				Total Transferable securities and money market instruments admitted to an official exchange listing			
				151,033,593 96.44			
UNITED KINGDOM				Undertakings for collective investments in transferable securities			
109,081	Anglo American plc	3,016,260	1.93	Funds			
1,590,543	BT Group plc	2,265,541	1.45	IRELAND			
38,166	Diageo plc	1,413,344	0.90	2,587,127	BlackRock ICS US Dollar Liquidity Fund	2,587,127	1.65
122,591	GSK plc	2,232,456	1.43	Total Ireland			
42,496	Reckitt Benckiser Group plc	3,005,260	1.92	2,587,127 1.65			
48,926	RELX plc	1,660,203	1.06	Total Funds			
	Total United Kingdom	13,593,064	8.69	2,587,127 1.65			
				Total Undertakings for collective investments in transferable securities			
				2,587,127 1.65			
				Total value of investments			
				153,620,720 98.09			
				(Total cost: USD 156,122,397)			
				<i>*Minor differences due to rounding.</i>			
UNITED STATES							
21,917	AbbVie Inc.	3,266,948	2.09				
28,857	American Electric Power Company Inc.	2,170,624	1.39				
15,741	American Express Company	2,348,400	1.50				
6,481	Analog Devices Inc.	1,134,758	0.72				
35,640	Baxter International Inc.	1,345,054	0.86				
48,294	Bristol-Myers Squibb Company	2,802,984	1.79				
1,954	Broadcom Inc.	1,622,953	1.04				
38,922	Coca Cola Company	2,178,853	1.40				
21,717	Conocophillips	2,601,697	1.66				
55,884	Ebay Inc.	2,463,925	1.58				
6,680	Elevance Health Inc.	2,908,606	1.86				
4,176	Eli Lilly & Company	2,243,055	1.43				
79,906	General Motors Company	2,634,501	1.68				
37,891	IntercontinentalExchange Inc.	4,168,768	2.66				
14,344	ITT Inc.	1,404,421	0.90				
14,139	Marsh & McLennan Companies Inc.	2,690,652	1.72				
7,593	McDonald's Corp.	2,000,300	1.28				
13,879	Microsoft Corp.	4,382,295	2.80				
12,306	PepsiCo Inc.	2,085,129	1.33				
11,842	PNC Financial Services	1,453,842	0.93				
19,762	Procter & Gamble Company	2,882,485	1.84				
10,098	Prologis Inc.	1,133,097	0.72				
11,055	Qualcomm Inc.	1,227,768	0.78				
20,849	Quest Diagnostics Inc.	2,540,659	1.62				
24,504	State Street Corp.	1,640,788	1.05				
9,772	Target Corp.	1,080,490	0.69				

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

Threadneedle (Lux) - Global Select

Portfolio Statement

as at September 30, 2023

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				JAPAN			
23,884	CSL Limited	3,866,015	0.76	12,200	Keyence Corp.	4,537,443	0.89
	Total Australia	3,866,015	0.76	111,000	Recruit Holdings Company Limited	3,428,373	0.68
				56,400	Sony Group Corp.	4,626,142	0.91
					Total Japan	12,591,958	2.48
CANADA				NETHERLANDS			
89,936	Nutrien Limited	5,579,757	1.10	47,215	Akzo Nobel NV	3,423,239	0.67
37,547	Waste Connections Inc.	5,042,562	0.99		Total Netherlands	3,423,239	0.67
	Total Canada	10,622,319	2.09				
DENMARK				NORWAY			
55,148	Novo Nordisk A/S	5,041,717	0.99	206,551	Equinor ASA	6,816,188	1.34
	Total Denmark	5,041,717	0.99		Total Norway	6,816,188	1.34
FRANCE				SINGAPORE			
192,837	AXA SA	5,753,402	1.14	343,300	DBS Group Holdings Limited	8,461,137	1.67
37,143	EssilorLuxottica SA	6,494,942	1.28		Total Singapore	8,461,137	1.67
12,702	L'Oreal SA	5,287,849	1.04				
8,000	LVMH Moët Hennessy Louis Vuitton SE	6,067,908	1.20	SWITZERLAND			
43,579	Schneider Electric SE	7,242,942	1.43	33,192	DSM-Firmenich AG	2,815,931	0.56
180,437	TotalEnergies SE	11,903,557	2.36	10,775	Lonza Group AG - Reg	5,012,942	0.99
	Total France	42,750,600	8.45	74,603	Nestle SA - Reg	8,460,116	1.67
GERMANY					Total Switzerland	16,288,989	3.22
29,012	Adidas AG	5,117,976	1.01	TAIWAN			
	Total Germany	5,117,976	1.01	635,000	Taiwan Semiconductor Manufacturing Company Limited	10,287,949	2.03
HONG KONG					Total Taiwan	10,287,949	2.03
648,600	AIA Group Limited	5,287,792	1.04	UNITED KINGDOM			
	Total Hong Kong	5,287,792	1.04	123,978	Anglo American plc	3,428,185	0.68
INDIA				74,863	Ashtead Group plc	4,570,529	0.90
742,863	HDFC Bank Limited	13,653,602	2.69	138,982	Diageo plc	5,146,710	1.01
	Total India	13,653,602	2.69	314,855	Shell plc	10,014,761	1.97
INDONESIA					Total United Kingdom	23,160,185	4.56
22,937,574	Bank Rakyat Indonesia	7,754,219	1.53	UNITED STATES			
	Total Indonesia	7,754,219	1.53	48,580	Abbott Laboratories	4,704,973	0.93
IRELAND				11,648	Adobe Systems Inc.	5,939,315	1.17
163,096	CRH plc	9,041,615	1.78	47,282	Advanced Micro Devices Inc.	4,861,535	0.96
23,932	Linde plc	8,911,081	1.76	131,918	Alphabet Inc. - A	17,262,789	3.40
	Total Ireland	17,952,696	3.54	142,433	Amazon.com Inc.	18,106,083	3.57

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 (continued)				IRELAND			
22,507	Autodesk Inc.	4,656,923	0.92	4,035,643	BlackRock ICS US Dollar Liquidity Fund	4,035,643	0.80
10,418	Cooper Companies Inc.	3,313,028	0.65		Total Ireland	4,035,643	0.80
33,858	Crowdstrike Holdings Inc. - A	5,667,152	1.12				
44,188	Dexcom Inc.	4,122,740	0.81		Total Funds	4,035,643	0.80
50,218	Ecolab Inc.	8,506,929	1.68		Total Undertakings for collective investments in transferable securities	4,035,643	0.80
54,822	Electronic Arts Inc.	6,600,569	1.30		Total value of investments	501,806,964	98.94
23,350	Elevance Health Inc.	10,167,057	2.01				
16,287	Eli Lilly & Company	8,748,236	1.72		(Total cost: USD 449,643,257)		
6,805	Equinix Inc.	4,942,199	0.97				
38,619	Hess Corp.	5,908,707	1.16				
10,573	Humana Inc.	5,143,976	1.01				
70,335	IntercontinentalExchange Inc.	7,738,257	1.53				
17,350	Intuit Inc.	8,864,809	1.75				
59,058	JPMorgan Chase & Company	8,564,591	1.69				
7,985	Lam Research Corp.	5,004,758	0.99				
101,640	Marvell Technology Inc.	5,501,773	1.08				
44,288	Mastercard Inc. - A	17,534,062	3.46				
3,762	Mercadolibre Inc.	4,769,765	0.94				
130,265	Micron Technology Inc.	8,861,928	1.75				
98,694	Microsoft Corp.	31,162,632	6.14				
83,940	NextEra Energy Inc.	4,808,923	0.95				
35,549	Nvidia Corp.	15,463,459	3.04				
50,045	ON Semiconductor Corp.	4,651,683	0.92				
44,284	PepsiCo Inc.	7,503,481	1.48				
62,075	Qualcomm Inc.	6,894,050	1.36				
13,958	Thermo Fisher Scientific Inc.	7,065,121	1.40				
97,133	T-Mobile USA Inc.	13,603,477	2.68				
128,336	Trimble Inc.	6,912,177	1.36				
171,092	Uber Technologies Inc.	7,868,521	1.55				
38,544	Union Pacific Corp.	7,848,715	1.55				
31,155	Zoetis Inc.	5,420,347	1.07				
	Total United States	304,694,740	60.07				
	Total Equities	497,771,321	98.14				
	Total Transferable securities and money market instruments admitted to an official exchange listing	497,771,321	98.14				

*Minor differences due to rounding.

Threadneedle (Lux) - Global Smaller Companies

Portfolio Statement

as at September 30, 2023

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				SPAIN			
876,998	Azelis Group NV	16,408,633	0.98	1,072,858	Fluidra SA	20,781,259	1.24
1,576	Lotus Bakeries NV	12,119,440	0.72	226,941	Viscofan SA	13,117,190	0.78
	Total Belgium	28,528,073	1.70		Total Spain	33,898,449	2.02
CANADA				SWEDEN			
396,579	Cargojet Inc.	24,945,666	1.49	2,919,211	Fortnox AB	14,821,260	0.88
	Total Canada	24,945,666	1.49	582,183	Hemnet Group AB	9,763,343	0.58
				548,665	MIPS AB	17,686,983	1.05
				1,128,799	Nordnet AB	14,170,677	0.84
				367,730	Thule Group AB	9,172,049	0.55
					Total Sweden	65,614,312	3.90
FRANCE				SWITZERLAND			
328,231	Lectra	8,451,948	0.50	42,982	Belimo Holding AG	19,339,900	1.15
162,852	Remy Cointreau	18,833,834	1.12	17,145	Inficon Holding AG	19,790,632	1.18
	Total France	27,285,782	1.62	1,033,648	SIG Group AG	24,161,810	1.44
				161,306	SKAN Group AG	12,957,180	0.77
				99,849	Tecan Group AG - Reg	31,875,983	1.90
				23,886	Vat Group AG	8,113,714	0.48
					Total Switzerland	116,239,219	6.92
GERMANY				UNITED KINGDOM			
504,230	CTS Eventim AG	27,152,786	1.62	1,427,163	Auction Technology Group plc	10,743,577	0.64
424,424	Nemetschek SE	24,565,661	1.46	261,417	Games Workshop Group plc	31,854,513	1.90
29,082	Rational AG	17,449,200	1.04	730,608	Genus plc	17,653,786	1.05
212,278	Schott Pharma AG & Company KGaA	6,716,476	0.40	252,804	Renishaw plc	10,264,444	0.61
	Total Germany	75,884,123	4.52		Total United Kingdom	70,516,320	4.20
ITALY				UNITED STATES			
872,637	Finecobank Banca Fineco SpA	10,048,415	0.60	528,263	Aaon Inc.	28,375,269	1.69
3,008,824	Technoprobe SpA	22,415,739	1.33	488,576	Acushnet Holdings Corp.	24,476,100	1.46
	Total Italy	32,464,154	1.93	241,545	Advanced Drainage Systems	25,969,367	1.55
				607,566	Altair Engineering Inc.	35,900,192	2.14
				373,696	Armstrong World Industries Inc.	25,413,093	1.51
				697,670	Avient Corp.	23,274,337	1.39
				93,909	Axcelis Technologies Inc.	14,462,208	0.86
				174,950	Blackline Inc.	9,165,975	0.55
				578,930	Bruker Corp.	34,065,963	2.03
				351,043	Casella Waste Systems Inc. - A	25,298,305	1.51
				763,631	Certara Inc.	10,487,079	0.62
				206,774	Clean Harbors Inc.	32,685,429	1.94
				310,875	Conmed Corp.	29,612,037	1.76
				380,490	Doximity Inc.	7,625,972	0.45
				289,384	Esab Corp.	19,192,958	1.14
JAPAN							
1,349,900	Asahi Intecc Company Limited	22,966,555	1.37				
366,300	Capcom Company Limited	12,484,973	0.74				
798,500	Daiseki Company Limited	20,216,217	1.20				
226,100	Gmo Payment Gateway Inc.	11,701,985	0.70				
2,309,300	Japan Elevator Service Holdings Company Limited	32,083,362	1.91				
213,435	Jtower Inc.	8,308,177	0.49				
894,740	Shoei Company Limited	12,963,063	0.77				
1,567,100	SMS Company Limited	25,248,455	1.50				
	Total Japan	145,972,787	8.68				
NETHERLANDS							
247,234	BE Semiconductor Industries	22,992,762	1.37				
253,744	IMCD NV	30,449,280	1.81				
	Total Netherlands	53,442,042	3.18				

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)				Undertakings for collective investments in transferable securities			
Equities (continued)				Funds			
UNITED STATES (continued)				IRELAND			
1,039,637	Flywire Corp.	31,314,309	1.86	51,046,863	BlackRock ICS US Dollar Liquidity Fund	48,214,274	2.87
327,609	Freshpet Inc.	20,385,248	1.21		Total Ireland	48,214,274	2.87
244,526	Hamilton Lane Inc.	20,887,774	1.25		Total Funds	48,214,274	2.87
906,319	Intapp Inc.	28,694,038	1.71		Total Undertakings for collective investments in transferable securities	48,214,274	2.87
165,891	Kadant Inc.	35,340,463	2.10		Total value of investments	1,683,404,846	100.23
121,443	Lattice Semiconductor Corp.	9,856,526	0.59				
1,305,179	Levi Strauss & Company	16,740,808	1.00				
545,230	Live Oak Bancshares Inc.	14,908,532	0.89				
158,085	MSA Safety Inc.	23,539,174	1.40				
1,373,017	Neogen Corp.	24,043,197	1.43				
79,456	Novanta Inc.	10,764,740	0.64				
179,876	Power Integrations Inc.	12,964,664	0.77				
182,424	Quaker Chemical Corp.	27,568,208	1.64				
141,675	Repligen Corp.	21,277,678	1.27				
377,591	Ryman Hospitality Properties Inc.	29,700,853	1.77				
181,021	Simpson Manufacturing Company Inc.	25,613,937	1.53				
186,552	SiteOne Landscape Supply Inc.	28,799,929	1.71				
226,034	SiTime Corp.	24,391,390	1.46				
176,665	SPS Commerce Inc.	28,468,303	1.70				
437,355	SPX Technologies Inc.	33,625,215	2.01				
35,684	TopBuild Corp.	8,479,900	0.50				
291,657	Triumph Financial Inc.	17,847,894	1.06				
136,768	Visteon Corp.	17,835,710	1.06				
545,508	Vita Coco Company Inc.	13,416,792	0.80				
95,423	WD-40 Company	18,317,611	1.09				
869,091	WillScot Mobile Mini Holdings Corp.	34,139,783	2.04				
370,601	Workiva Inc.	35,472,685	2.11				
	Total United States	960,399,645	57.20				
	Total Equities	1,635,190,572	97.36				
	Total Transferable securities and money market instruments admitted to an official exchange listing	1,635,190,572	97.36				

(Total cost: EUR 1,704,061,169)

*Minor differences due to rounding.

Threadneedle (Lux) - American

Portfolio Statement

as at September 30, 2023

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)			
384,065	Globalfoundries Inc.	22,348,742	2.24	162,362	JM Smucker Company	19,955,913	1.99
	Total Cayman Islands	22,348,742	2.24	40,984	Lam Research Corp.	25,687,541	2.57
CURACAO				426,693	Marvell Technology Inc.	23,096,891	2.31
225,077	Schlumberger Limited	13,121,989	1.31	173,313	Microchip Technology Inc.	13,527,080	1.35
	Total Curacao	13,121,989	1.31	90,111	Microsoft Corp.	28,452,548	2.84
IRELAND				111,643	Nike Inc.	10,675,304	1.07
54,536	Accenture plc	16,748,551	1.68	317,424	Northern Trust Corp.	22,054,619	2.21
	Total Ireland	16,748,551	1.68	1,795,053	NOV Inc.	37,516,608	3.76
SWITZERLAND				162,470	Procter & Gamble Company	23,697,874	2.37
229,369	TE Connectivity Limited	28,333,953	2.83	189,638	Prologis Inc.	21,279,280	2.13
	Total Switzerland	28,333,953	2.83	197,410	Qualcomm Inc.	21,924,355	2.19
UNITED STATES				80,914	Republic Services Inc.	11,531,054	1.15
132,938	Advanced Micro Devices Inc.	13,668,685	1.37	30,075	S&P Global Inc.	10,989,706	1.10
107,107	Agilent Technologies Inc.	11,976,705	1.20	78,060	Salesforce.com Inc.	15,829,007	1.58
53,152	Alnylam Pharmaceuticals Inc.	9,413,219	0.94	96,172	Sherwin-Williams Company	24,528,668	2.45
141,448	Alphabet Inc. - A	18,509,885	1.85	195,427	Stanley Black & Decker Inc.	16,333,789	1.63
278,445	Amazon.com Inc.	35,395,928	3.54	79,390	Take-Two Interactive Software Inc.	11,145,562	1.12
343,693	Baxter International Inc.	12,970,974	1.30	69,310	Transunion	4,975,765	0.50
29,543	Becton Dickinson & Company	7,637,752	0.76	172,448	Trimble Inc.	9,288,049	0.93
92,038	BioMarin Pharmaceuticals Inc.	8,143,522	0.81	235,435	Uber Technologies Inc.	10,827,656	1.08
137,443	Boston Properties Inc.	8,175,110	0.82	44,826	Union Pacific Corp.	9,127,918	0.91
473,936	Bristol-Myers Squibb Company	27,507,246	2.75	92,865	United Parcel Service Inc.	14,474,868	1.45
27,143	Broadcom Inc.	22,544,433	2.26	61,622	Vertex Pharmaceuticals Inc.	21,428,435	2.15
102,549	Burlington Stores Inc.	13,874,880	1.39	385,801	Voya Financial Inc.	25,636,476	2.57
276,540	Catalent Inc.	12,590,866	1.26	245,510	Walt Disney Company	19,898,586	1.99
243,407	Charles Schwab Corp.	13,363,044	1.34	390,698	WillScot Mobile Mini Holdings Corp.	16,249,130	1.63
396,559	Coca Cola Company	22,199,373	2.22	48,500	Zebra Technologies Corp.	11,471,705	1.15
68,429	CrowdStrike Holdings Inc. - A	11,453,646	1.15		Total United States	906,725,080	90.72
225,615	Darling International Inc.	11,777,103	1.18		Total Equities	987,278,315	98.78
86,478	Electronic Arts Inc.	10,411,951	1.04		Total Transferable securities and money market instruments admitted to an official exchange listing	987,278,315	98.78
46,634	Eli Lilly & Company	25,048,520	2.51				
465,062	Endeavor Group Holdings Inc.	9,254,734	0.93				
83,516	FMC Corp.	5,593,067	0.56				
126,996	Global Payments Inc.	14,654,068	1.46				
35,029	Goldman Sachs Group Inc.	11,334,334	1.13				
75,856	Hess Corp.	11,605,968	1.16				
187,767	Hilton Worldwide Holdings Inc.	28,198,848	2.82				
123,358	Howmet Aerospace Inc.	5,705,308	0.57				
122,586	IntercontinentalExchange Inc.	13,486,912	1.35				
108,436	International Flavors & Fragrances Inc.	7,392,082	0.74				
72,642	Intuitive Surgical Inc.	21,232,530	2.13				

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

Threadneedle (Lux) - American

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value*
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
9,764,502	BlackRock ICS US Dollar Liquidity Fund	9,764,502	0.98
	Total Ireland	9,764,502	0.98
	Total Funds	9,764,502	0.98
	Total Undertakings for collective investments in transferable securities	9,764,502	0.98
	Total value of investments	997,042,817	99.76
	(Total cost: USD 943,622,873)		

*Minor differences due to rounding.

Threadneedle (Lux) - American Select

Portfolio Statement

as at September 30, 2023

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)			
39,257	RB Global Inc.	2,453,563	0.78	42,910	Transunion	3,080,509	0.98
	Total Canada	2,453,563	0.78	62,597	Trimble Inc.	3,371,474	1.07
CAYMAN ISLANDS				106,328	Uber Technologies Inc.	4,890,025	1.56
148,852	Globalfoundries Inc.	8,661,698	2.76	38,078	United Parcel Service Inc.	5,935,218	1.89
	Total Cayman Islands	8,661,698	2.76	48,184	Vertex Pharmaceuticals Inc.	16,755,505	5.35
IRELAND				101,609	Walt Disney Company	8,235,409	2.62
19,037	Accenture plc	5,846,453	1.86	121,866	WillScot Mobile Mini Holdings Corp.	5,068,407	1.61
	Total Ireland	5,846,453	1.86	13,972	Zebra Technologies Corp.	3,304,797	1.05
UNITED STATES				Total United States			
40,917	Advanced Micro Devices Inc.	4,207,086	1.34			290,087,544	92.39
60,390	Agilent Technologies Inc.	6,752,810	2.15	Total Equities			
24,298	Alnylam Pharmaceuticals Inc.	4,303,176	1.37	307,049,258			
44,666	Alphabet Inc. - A	5,844,993	1.86	Total Transferable securities and money market instruments admitted to an official exchange listing			
94,045	Amazon.com Inc.	11,955,000	3.80	307,049,258			
11,850	Becton Dickinson & Company	3,063,581	0.98	Total value of investments			
48,718	BioMarin Pharmaceuticals Inc.	4,310,569	1.37	307,049,258			
44,461	Boston Properties Inc.	2,644,540	0.84	(Total cost: USD 298,442,446)			
41,518	Burlington Stores Inc.	5,617,385	1.79	<i>*Minor differences due to rounding.</i>			
134,362	Catalent Inc.	6,117,502	1.95				
189,931	Charles Schwab Corp.	10,427,212	3.32				
223,528	Coca Cola Company	12,513,097	3.99				
42,999	Crowdstrike Holdings Inc. - A	7,197,173	2.29				
61,238	Darling International Inc.	3,196,624	1.02				
50,108	Electronic Arts Inc.	6,033,003	1.92				
81,450	Global Payments Inc.	9,398,515	2.99				
20,288	Goldman Sachs Group Inc.	6,564,588	2.09				
23,186	Hess Corp.	3,547,458	1.13				
58,113	Hilton Worldwide Holdings Inc.	8,727,410	2.78				
21,966	Intuitive Surgical Inc.	6,420,442	2.04				
57,520	JM Smucker Company	7,069,783	2.25				
25,547	Lam Research Corp.	16,012,092	5.11				
109,306	Marvell Technology Inc.	5,916,734	1.88				
31,218	Microsoft Corp.	9,857,083	3.14				
43,011	Nike Inc.	4,112,712	1.31				
703,679	NOV Inc.	14,706,891	4.68				
69,831	Procter & Gamble Company	10,185,550	3.24				
58,507	Prologis Inc.	6,565,071	2.09				
125,410	Qualcomm Inc.	13,928,035	4.44				
19,464	S&P Global Inc.	7,112,340	2.27				
92,035	Schnitzer Steel Industries Inc.	2,563,175	0.82				
29,641	Sherwin-Williams Company	7,559,937	2.41				
59,998	Stanley Black & Decker Inc.	5,014,633	1.60				

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*
Other transferable securities and money market instruments			
Equities			
JERSEY - CHANNEL ISLANDS			
822,025	Clarivate Analytics plc	5,515,788	0.97
	Total Jersey - Channel Islands	5,515,788	0.97
	Total Equities	5,515,788	0.97
	Total Other transferable securities and money market instruments	5,515,788	0.97
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
2,538,085	BlackRock ICS US Dollar Liquidity Fund	2,538,085	0.45
	Total Ireland	2,538,085	0.45
	Total Funds	2,538,085	0.45
	Total Undertakings for collective investments in transferable securities	2,538,085	0.45
	Total value of investments	566,740,126	99.80
	(Total cost: USD 577,393,711)		

*Minor differences due to rounding.

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)			
THAILAND			
29,200	CP All pcl	48,516	0.53
	Total Thailand	48,516	0.53
	Total Equities	8,954,468	97.33
	Total Transferable securities and money market instruments admitted to an official exchange listing	8,954,468	97.33
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
9,017	BlackRock ICS US Dollar Liquidity Fund	9,017	0.10
	Total Ireland	9,017	0.10
	Total Funds	9,017	0.10
	Total Undertakings for collective investments in transferable securities	9,017	0.10
	Total value of investments	8,963,485	97.43
	(Total cost: USD 9,510,978)		

*Minor differences due to rounding.

Threadneedle (Lux) - Asia Equities

Portfolio Statement

(continued)

Quantity	Investment	Market Value USD	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)			
Equities (continued)			
SINGAPORE			
61,600	DBS Group Holdings Limited	1,518,223	1.50
305,800	Keppel Corp. Limited	1,523,510	1.50
330,400	Sembcorp Industries Limited	1,232,131	1.21
	Total Singapore	4,273,864	4.21
TAIWAN			
172,000	Chroma ATE Inc.	1,470,587	1.45
150,000	Delta Electronics Inc.	1,507,854	1.49
163,000	E Ink Holdings Inc.	906,370	0.90
12,000	eMemory Technology Inc.	749,048	0.74
512,000	Taiwan Semiconductor Manufacturing Company Limited	8,295,164	8.20
209,000	Unimicron Technology Corp.	1,123,309	1.11
70,000	Yageo Corp.	1,138,442	1.12
	Total Taiwan	15,190,774	15.01
UNITED STATES			
21,650	Yum China Holdings Inc.	1,221,294	1.21
	Total United States	1,221,294	1.21
	Total Equities	100,990,893	99.75
	Total Transferable securities and money market instruments admitted to an official exchange listing	100,990,893	99.75
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
1,210	BlackRock ICS US Dollar Liquidity Fund	1,210	0.00
	Total Ireland	1,210	0.00
	Total Funds	1,210	0.00
	Total Undertakings for collective investments in transferable securities	1,210	0.00
	Total value of investments	100,992,103	99.75
(Total cost: USD 99,313,379)			

*Minor differences due to rounding.

Threadneedle (Lux) - US Contrarian Core Equities

Portfolio Statement

as at September 30, 2023

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)			
59,181	Canadian Natural Resources Limited	3,827,235	1.18	35,265	GE HealthCare Technologies Inc.	2,399,431	0.74
	Total Canada	3,827,235	1.18	34,430	General Electric Company	3,806,237	1.17
IRELAND				15,055	Honeywell International Inc.	2,781,261	0.86
11,323	Accenture plc	3,477,407	1.07	26,902	IBM Corp.	3,774,350	1.16
8,093	Aon plc	2,623,912	0.81	11,991	Intuit Inc.	6,126,682	1.88
49,611	Medtronic Inc.	3,887,518	1.19	8,976	Iqvia Holdings Inc.	1,766,028	0.54
	Total Ireland	9,988,837	3.07	28,719	JPMorgan Chase & Company	4,164,829	1.28
SWITZERLAND				123,948	Kenvue Inc.	2,488,876	0.77
31,982	TE Connectivity Limited	3,950,736	1.21	5,677	Lam Research Corp.	3,558,173	1.09
	Total Switzerland	3,950,736	1.21	5,834	Lowe's Companies Inc.	1,212,539	0.37
UNITED STATES				25,461	Marvell Technology Inc.	1,378,204	0.42
13,420	Abbott Laboratories	1,299,727	0.40	13,497	Mastercard Inc. - A	5,343,597	1.64
34,265	AbbVie Inc.	5,107,541	1.57	37,886	Match Group Inc.	1,484,184	0.46
7,442	Adobe Systems Inc.	3,794,676	1.17	1,214	McDonald's Corp.	319,816	0.10
16,194	Advanced Micro Devices Inc.	1,665,067	0.51	27,312	Meta Platforms Inc.	8,199,336	2.52
61,839	Alphabet Inc. - A	8,092,252	2.48	71,198	Microsoft Corp.	22,480,768	6.90
58,892	Alphabet Inc. - C	7,764,910	2.39	31,442	Mondelez International Inc.	2,182,075	0.67
101,457	Amazon.com Inc.	12,897,214	3.96	1,570	MSCI Inc. - A	805,536	0.25
5,365	American Express Company	800,404	0.25	58,124	Newmont Corp.	2,147,682	0.66
22,525	American Tower Corp.	3,704,236	1.14	25,768	Nvidia Corp.	11,208,823	3.46
113,201	Apple Inc.	19,381,143	5.96	7,627	Palo Alto Networks Inc.	1,788,074	0.55
12,659	Avery Dennison Corp.	2,312,420	0.71	12,329	Parker Hannifin Corp.	4,802,392	1.48
64,309	Bank of America Corp.	1,760,780	0.54	93,725	Pinterest Inc.	2,533,387	0.78
25,552	Berkshire Hathaway Inc.	8,950,866	2.75	29,200	Procter & Gamble Company	4,259,112	1.30
23,803	BioMarin Pharmaceuticals Inc.	2,106,089	0.65	32,677	Public Service Enterprise Group Inc.	1,859,648	0.57
8,159	BlackRock Inc.	5,274,712	1.62	20,724	Qualcomm Inc.	2,301,607	0.71
43,517	Boston Scientific Corp.	2,297,698	0.71	60,294	RTX Corp.	4,339,359	1.33
37,298	Chevron Corp.	6,289,189	1.93	7,226	S&P Global Inc.	2,640,453	0.81
60,254	Comcast Corp.	2,671,662	0.82	13,850	Sherwin-Williams Company	3,532,443	1.09
148,204	Coty Inc. - A	1,625,798	0.50	14,702	Sysco Corp.	971,067	0.30
9,542	Danaher Corp.	2,367,370	0.73	32,881	Take-Two Interactive Software Inc.	4,616,164	1.42
5,463	Dollar Tree Inc.	581,536	0.18	68,078	Tapestry Inc.	1,957,243	0.60
20,188	DTE Energy Company	2,004,265	0.62	18,137	Tesla Inc.	4,538,240	1.40
11,544	Elevance Health Inc.	5,026,488	1.54	6,378	Thermo Fisher Scientific Inc.	3,228,352	0.99
15,176	Eli Lilly & Company	8,151,485	2.51	24,629	T-Mobile USA Inc.	3,449,291	1.06
36,109	Emerson Electric Company	3,487,046	1.07	104,554	Uber Technologies Inc.	4,808,438	1.48
107,449	Endeavor Group Holdings Inc.	2,138,235	0.66	23,099	Union Pacific Corp.	4,703,649	1.45
13,927	Entegris Inc.	1,307,885	0.40	8,487	United Health Group Inc.	4,279,061	1.32
26,411	EOG Resources Inc.	3,347,858	1.03	11,158	Vertex Pharmaceuticals Inc.	3,880,083	1.19
				23,059	Visa Inc. - A	5,303,801	1.63
				34,987	Walmart Inc.	5,595,470	1.72
				45,631	Wells Fargo & Company	1,864,483	0.57
				6,676	Zebra Technologies Corp.	1,579,074	0.49

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)			
74,231	ZoomInfo Technologies Inc.	1,217,388	0.37
	Total United States	293,885,258	90.35
	Total Equities	311,652,066	95.81
	Total Transferable securities and money market instruments admitted to an official exchange listing	311,652,066	95.81
	Total value of investments	311,652,066	95.81

(Total cost: USD 248,163,208)

*Minor differences due to rounding.

Threadneedle (Lux) - US Disciplined Core Equities

Portfolio Statement

as at September 30, 2023

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)			
LIBERIA				UNITED STATES (continued)			
12,200	Royal Caribbean Cruises Limited	1,124,108	0.71	4,918	Lam Research Corp.	3,082,455	1.94
	Total Liberia	1,124,108	0.71	15,520	Lennar Corp.	1,741,809	1.10
UNITED STATES				5,611	Lockheed Martin Corp.	2,294,675	1.44
21,846	Abbott Laboratories	2,115,785	1.33	16,548	Marathon Petroleum Corp.	2,504,374	1.57
9,895	AbbVie Inc.	1,474,949	0.93	16,405	Marsh & McLennan Companies Inc.	3,121,871	1.97
7,317	Adobe Systems Inc.	3,730,938	2.34	8,375	Masco Corp.	447,644	0.28
7,110	Advanced Micro Devices Inc.	731,050	0.46	5,272	Mastercard Inc. - A	2,087,238	1.31
6,289	Align Technology Inc.	1,920,157	1.21	17,703	Meta Platforms Inc.	5,314,617	3.34
67,253	Alphabet Inc. - A	8,800,728	5.53	29,712	Metlife Inc.	1,869,182	1.17
66,174	Altria Group Inc.	2,782,617	1.75	17,696	MGM Resorts International	650,505	0.41
21,409	Amazon.com Inc.	2,721,512	1.71	31,260	Microsoft Corp.	9,870,345	6.19
26,779	American Electric Power Company Inc.	2,014,316	1.27	25,747	Morgan Stanley	2,102,757	1.32
1,137	Amgen Inc.	305,580	0.19	33,403	Mosaic Company	1,189,147	0.74
67,058	Apple Inc.	11,481,001	7.22	4,643	Nucor Corp.	725,933	0.46
2,549	Applied Materials Inc.	352,909	0.22	7,565	Nvidia Corp.	3,290,699	2.07
33,024	Archer-Daniels-Midland Company	2,490,670	1.56	1,392	O'Reilly Automotive Inc.	1,265,133	0.79
13,299	Autodesk Inc.	2,751,696	1.73	6,590	Parker Hannifin Corp.	2,566,937	1.61
11,946	Automatic Data Processing Inc.	2,873,968	1.81	18,821	Pfizer Inc.	624,293	0.39
12,256	Best Buy Company Inc.	851,424	0.53	14,800	PG&E Corp.	238,724	0.15
5,025	BioMarin Pharmaceuticals Inc.	444,612	0.28	3,036	Procter & Gamble Company	442,831	0.28
629	Booking Holdings Inc.	1,939,805	1.22	17,932	PulteGroup Inc.	1,327,865	0.83
52,854	Bristol-Myers Squibb Company	3,067,646	1.93	23,859	Qualcomm Inc.	2,649,781	1.66
29,781	Cardinal Health Inc.	2,585,586	1.62	1,108	Regeneron Pharmaceuticals Inc.	911,840	0.57
9,530	Caterpillar Inc.	2,601,690	1.63	12,239	SBA Communications	2,449,881	1.54
10,884	CF Industries Holdings Inc.	933,194	0.59	35,285	State Street Corp.	2,362,684	1.48
69,554	Cisco Systems Inc.	3,739,223	2.35	12,900	Steel Dynamics Inc.	1,383,138	0.87
45,080	Citigroup Inc.	1,854,140	1.17	32,996	Synchrony Financial	1,008,688	0.63
4,310	CME Group Inc.	862,948	0.54	5,860	Tesla Inc.	1,466,289	0.92
3,339	CVS Health Corp.	233,129	0.15	16,122	TJX Companies Inc.	1,432,923	0.90
47,100	Ebay Inc.	2,076,639	1.30	17,043	Valero Energy Corp.	2,415,164	1.52
2,071	Electronic Arts Inc.	249,348	0.16	2,739	Vertex Pharmaceuticals Inc.	952,460	0.60
20,540	Evergy Inc.	1,041,378	0.65	173,915	Viatis Inc.	1,714,802	1.08
3,530	Expedia Group Inc.	363,837	0.23	7,135	Visa Inc. - A	1,641,121	1.04
21,981	Exxon Mobil Corp.	2,584,526	1.63	22,754	Walmart Inc.	3,639,048	2.29
8,575	Fedex Corp.	2,271,689	1.43	38,193	Wells Fargo & Company	1,560,566	0.98
7,600	Fiserv Inc.	858,496	0.54		Total United States	155,924,248	97.97
31,861	Fortinet Inc.	1,869,603	1.17		Total Equities	157,048,356	98.68
9,332	Fox Corp.	291,158	0.18		Total Transferable securities and money market instruments admitted to an official exchange listing	157,048,356	98.68
10,442	General Mills Inc.	668,184	0.42		Total value of investments	157,048,356	98.68
29,243	Hologic Inc.	2,029,465	1.27		(Total cost: USD 149,037,714)		
48,345	Host Hotels & Resorts Inc.	776,904	0.49				
5,350	Humana Inc.	2,602,882	1.64				
5,172	Kroger Company	231,447	0.15				

*Minor differences due to rounding.

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)			
56,578	London Stock Exchange Group plc	5,370,573	1.10
160,963	Reckitt Benckiser Group plc	10,751,442	2.21
78,380	Rio Tinto plc	4,675,132	0.96
533,718	SSE plc	9,906,035	2.04
	Total United Kingdom	94,950,197	19.54
	Total Equities	480,408,501	98.82
	Total Transferable securities and money market instruments admitted to an official exchange listing	480,408,501	98.82
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
36,373	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	3,655,824	0.75
	Total Ireland	3,655,824	0.75
	Total Funds	3,655,824	0.75
	Total Undertakings for collective investments in transferable securities	3,655,824	0.75
	Total value of investments	484,064,325	99.57
	(Total cost: EUR 423,366,581)		

*Minor differences due to rounding.

Threadneedle (Lux) - Pan European Equity Dividend

Portfolio Statement

as at September 30, 2023

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 (continued)			
13,318	KBC Ancora	515,407	0.96	189,242	Finecobank Banca Fineco SpA	2,179,121	4.04
17,569	KBC Group NV	1,039,031	1.93	171,757	Nexi SpA	994,130	1.84
9,647	Melexis NV	788,160	1.46		Total Italy	5,558,066	10.31
	Total Belgium	2,342,598	4.35				
DENMARK				JERSEY - CHANNEL ISLANDS			
8,488	Novo Nordisk A/S	732,927	1.36	96,531	WPP plc	815,705	1.51
79,777	Tryg A/S	1,383,824	2.57		Total Jersey - Channel Islands	815,705	1.51
	Total Denmark	2,116,751	3.93				
FINLAND				NETHERLANDS			
39,559	Upm-Kymmene Oyj	1,284,481	2.38	2,979	ASM International NV	1,184,152	2.20
	Total Finland	1,284,481	2.38	10,819	BE Semiconductor Industries	1,006,167	1.87
				422,563	Royal KPN NV	1,317,974	2.45
					Total Netherlands	3,508,293	6.52
FRANCE				NORWAY			
8,344	Air Liquide SA	1,333,705	2.48	69,877	TGS ASA	909,277	1.69
64,011	Antin Infrastructure Partners SA	782,855	1.45		Total Norway	909,277	1.69
62,479	AXA SA	1,760,658	3.26				
5,348	BNP Paribas SA	323,180	0.60				
14,699	Compagnie de Saint-Gobain	836,079	1.55				
1,783	LVMH Moet Hennessy Louis Vuitton SE	1,277,341	2.37				
7,110	Schneider Electric SE	1,116,128	2.07				
23,762	TotalEnergies SE	1,480,610	2.75				
10,910	Vinci SA	1,145,768	2.13				
	Total France	10,056,324	18.66				
GERMANY				SPAIN			
34,586	Daimler Truck Holding AG	1,135,113	2.10	117,610	Iberdrola SA	1,246,078	2.31
89,886	Deutsche Telekom AG - Reg	1,785,855	3.31	32,118	Inditex SA	1,133,444	2.10
8,660	Mercedes-Benz Group AG - Reg	570,607	1.06		Total Spain	2,379,522	4.41
9,237	SAP SE	1,134,488	2.10				
8,301	Siemens AG - Reg	1,126,114	2.09				
	Total Germany	5,752,177	10.66				
IRELAND				SWITZERLAND			
119,268	Bank of Ireland Group plc	1,108,000	2.06	1,128	Burckhardt Compression Holding AG	581,735	1.08
29,578	CRH plc	1,548,739	2.87	1,513	Lonza Group AG - Reg	664,846	1.23
16,724	Smurfit Kappa Group plc	526,338	0.98	8,654	Nestle SA - Reg	926,923	1.72
	Total Ireland	3,183,077	5.91	910	Partners Group Holding AG - Reg	971,969	1.80
				5,224	Roche Holding AG	1,350,842	2.51
					Total Switzerland	4,496,315	8.34
ITALY				UNITED KINGDOM			
409,762	Enel SpA	2,384,815	4.43	63,082	3i Group plc	1,507,533	2.80
				186,642	Allfunds Group plc	978,004	1.81
				27,077	Anglo American plc	707,175	1.31
				20,131	Ashtead Group plc	1,160,836	2.16
				13,359	Astrazeneca plc	1,709,768	3.17
				21,922	Diageo plc	766,757	1.42
				7,612	London Stock Exchange Group plc	722,556	1.34
				8,571	Reckitt Benckiser Group plc	572,496	1.06
				75,039	SSE plc	1,392,756	2.59

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)			
1,075,962	Vodafone Group plc	952,869	1.77
	Total United Kingdom	10,470,750	19.43
	Total Equities	52,873,336	98.10
	Total Transferable securities and money market instruments admitted to an official exchange listing	52,873,336	98.10
	Total value of investments	52,873,336	98.10

(Total cost: EUR 51,730,230)

*Minor differences due to rounding.

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)				Rights			
SWEDEN (continued)				UNITED KINGDOM			
134,170	Munters Group AB	1,638,847	0.26	247,164	Synthomer plc Right	85,481	0.01
435,249	Nordnet AB	5,464,013	0.86		Total United Kingdom	85,481	0.01
366,590	Thule Group AB	9,143,615	1.44		Total Rights	85,481	0.01
	Total Sweden	51,501,119	8.13		Total Transferable securities and money market instruments admitted to an official exchange listing	626,523,895	98.89
SWITZERLAND				Undertakings for collective investments in transferable securities			
30,390	Belimo Holding AG	13,674,086	2.15	Funds			
6,906	Burckhardt Compression Holding AG	3,561,578	0.56	IRELAND			
7,553	Inficon Holding AG	8,718,498	1.38	3,809	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	382,803	0.06
728,427	SIG Group AG	17,027,184	2.69		Total Ireland	382,803	0.06
21,868	Tecan Group AG - Reg	6,981,181	1.10		Total Funds	382,803	0.06
34,899	Vat Group AG	11,854,664	1.88		Total Undertakings for collective investments in transferable securities	382,803	0.06
	Total Switzerland	61,817,191	9.76		Total value of investments	626,906,698	98.95
UNITED KINGDOM							
1,163,847	Allfunds Group plc	6,098,558	0.96	(Total cost: EUR 655,541,178)			
3,530,254	Ascential plc	8,505,785	1.34	<i>*Minor differences due to rounding.</i>			
854,007	Auction Technology Group plc	6,428,901	1.01				
983,115	Big Yellow Group plc	10,636,549	1.68				
763,263	Cvs Group plc	14,351,269	2.26				
3,338,856	Dr. Martens plc	5,438,786	0.86				
1,466,515	Elementis plc	2,099,763	0.33				
300,975	FD Technologies PLC	5,079,648	0.80				
382,907	Future plc	3,924,255	0.62				
54,389	Games Workshop Group plc	6,627,477	1.05				
449,677	Genus plc	10,865,610	1.71				
4,016,800	GlobalData plc	7,038,595	1.11				
1,836,067	Howden Joinery Group plc	15,587,069	2.46				
1,953,010	Ibstock plc	3,208,348	0.51				
260,802	Intermediate Capital Group plc	4,158,103	0.66				
209,824	Keywords Studios plc	3,742,033	0.59				
1,774,903	Moonpig Group plc	3,339,311	0.53				
205,315	Renishaw plc	8,336,278	1.32				
766,582	Rentokil Initial plc	5,392,535	0.85				
1,393,357	Rightmove plc	9,030,576	1.43				
3,060,261	Rotork plc	11,028,326	1.74				
967,115	St James's Place plc	9,278,291	1.46				
45	Synthomer plc	120	0.00				
913,925	Victoria plc	5,478,681	0.86				
1,316,609	Watches of Switzerland Group plc	8,120,313	1.29				
	Total United Kingdom	173,795,180	27.43				
Total Equities		626,438,414	98.88				

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

Threadneedle (Lux) - European Select

Portfolio Statement

(continued)

Quantity	Investment	Market Value EUR	% of Net Asset Value*
Undertakings for collective investments in transferable securities (continued)			
Funds (continued)			
IRELAND (continued)			
10,204	ILF EUR Liquidity Fund	1,008,289	0.07
	Total Ireland	32,094,847	2.15
	Total Funds	32,094,847	2.15
	Total Undertakings for collective investments in transferable securities	32,094,847	2.15
	Total value of investments	1,480,752,657	99.23
(Total cost: EUR 1,260,944,261)			

*Minor differences due to rounding.

Threadneedle (Lux) - European Smaller Companies

Portfolio Statement

as at September 30, 2023

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			
1,011,652	Azelis Group NV	18,928,009	1.41	5,225,516	Marel HF	14,317,914	1.07
2,543	Lotus Bakeries NV	19,555,670	1.47		Total Iceland	14,317,914	1.07
333,963	Melexis NV	27,284,777	2.03				
	Total Belgium	65,768,456	4.91				
DENMARK				IRELAND			
140,154	Simcorp A/S	13,795,529	1.03	5,496,449	AIB Group plc	23,414,873	1.75
1,458,911	Tryg A/S	25,306,497	1.90	3,260,141	Dalata Hotel Group Limited	13,089,466	0.98
	Total Denmark	39,102,026	2.93	2,735,190	Irish Continental Group plc	12,226,299	0.92
				234,563	Kingspan Group plc	16,644,590	1.25
					Total Ireland	65,375,228	4.90
FINLAND				ITALY			
273,262	Cargotec Oyj	10,837,571	0.81	273,295	Carel Industries SpA	6,203,797	0.46
729,618	Huhtamaki Oyj	22,727,601	1.70	76,730	Diasorin SpA	6,631,007	0.50
695,724	Konecranes Oyj	21,887,477	1.64	2,301,428	Fincobank Banca Fineco SpA	26,500,943	1.99
906,735	Metso Oyj	9,025,640	0.68	2,629,360	Infrastrutture Wireless Italiane SpA	29,619,740	2.22
480,265	Musti Group Oyj	8,644,770	0.65	592,313	Intercos SpA	7,605,299	0.57
477,205	Vaisala Oyj	15,843,206	1.19	488,293	Interpump Group SpA	21,235,863	1.59
	Total Finland	88,966,265	6.67	617,980	Marr SpA	7,415,760	0.56
				1,926,251	Nexi SpA	11,149,141	0.84
				1,516,010	Technoprobe SpA	11,294,275	0.85
					Total Italy	127,655,825	9.58
FRANCE				LUXEMBOURG			
1,205,739	Bureau Veritas SA	28,346,923	2.11	176,593	Eurofins Scientific SE	9,447,726	0.71
242,360	Edenred SE	14,367,101	1.07		Total Luxembourg	9,447,726	0.71
800,341	Elis SA	13,333,681	1.00				
180,752	Gaztransport Et Technigaz SA	21,057,608	1.58				
148,927	Remy Cointreau	17,223,408	1.29				
198,014	SEB SA	17,553,941	1.32				
934,608	Verallia SA	34,842,186	2.62				
24,364	Virbac SA	6,237,184	0.47				
	Total France	152,962,032	11.46				
GERMANY				NETHERLANDS			
70,567	Atoss Software AG	13,831,132	1.04	91,849	ASM International NV	36,509,977	2.73
327,720	Brenntag SE	24,080,866	1.80	269,283	BE Semiconductor Industries	25,043,319	1.88
70,845	Carl Zeiss Meditec AG	5,867,383	0.44	2,558,881	Davide Campari-Milano NV	28,569,906	2.14
571,164	CompuGroup Medical SE & Company KgaA	21,178,761	1.59	206,553	IMCD NV	24,786,360	1.86
488,480	CTS Eventim AG	26,304,648	1.97		Total Netherlands	114,909,562	8.61
241,898	Gerresheimer AG	24,056,756	1.80				
410,995	Nemetschek SE	23,788,391	1.79				
299,408	Puma SE	17,605,190	1.32				
22,115	Rational AG	13,269,000	0.99				
309,708	Schott Pharma AG & Company KGaA	9,799,161	0.73				
388,914	Stabilus SE	20,592,996	1.54				
	Total Germany	200,374,284	15.01				
				SPAIN			
				1,703,848	Fluidra SA	33,003,536	2.47
				187,083	Viscofan SA	10,813,397	0.81
					Total Spain	43,816,933	3.28
				SWEDEN			
				1,476,996	Avanza Bank Holding AB	24,320,140	1.83
				2,291,568	Elekta AB - B	14,826,177	1.11
				3,346,153	Fortnox AB	16,988,906	1.27
				776,668	Hemnet Group AB	13,024,901	0.98

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

Threadneedle (Lux) - European Smaller Companies

Portfolio Statement

(continued)

Quantity	Investment	Market Value EUR	% of Net Asset Value*	Quantity	Investment	Market Value EUR	% of Net Asset Value*
Transferable securities and money market instruments admitted to an official exchange listing (continued)				Undertakings for collective investments in transferable securities			
Equities (continued)				Funds			
SWEDEN (continued)				IRELAND			
1,449,835	Hexpol AB	12,245,264	0.92	306,143	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	30,770,545	2.31
280,476	MIPS AB	9,041,536	0.68		Total Ireland	30,770,545	2.31
259,765	Munters Group AB	3,172,954	0.24				
1,545,926	Nordnet AB	19,407,191	1.45		Total Funds	30,770,545	2.31
904,892	Thule Group AB	22,570,131	1.69		Total Undertakings for collective investments in transferable securities	30,770,545	2.31
145,906	Vitrolife AB	1,864,650	0.14		Total value of investments	1,340,185,338	100.41
	Total Sweden	137,461,850	10.31		(Total cost: EUR 1,116,357,392)		
SWITZERLAND							
79,420	Belimo Holding AG	35,735,305	2.67				
55,268	Burckhardt Compression Holding AG	28,502,937	2.13				
19,413	Inficon Holding AG	22,408,606	1.68				
11,135	LEM Holding SA	23,510,611	1.76				
1,508,870	SIG Group AG	35,270,257	2.64				
112,193	Sika AG	27,001,532	2.02				
182,575	SKAN Group AG	14,665,649	1.10				
72,835	Tecan Group AG - Reg	23,251,982	1.74				
83,634	Vat Group AG	28,409,209	2.13				
	Total Switzerland	238,756,088	17.87				
UNITED KINGDOM							
2,003,932	Allfunds Group plc	10,500,604	0.79				
	Total United Kingdom	10,500,604	0.79				
	Total Equities	1,309,414,793	98.10				
	Total Transferable securities and money market instruments admitted to an official exchange listing	1,309,414,793	98.10				
Other transferable securities and money market instruments							
Equities							
DENMARK							
280,528	Ow Bunker A/S**	0	0.00				
	Total Denmark	0	0.00				
	Total Equities	0	0.00				
	Total Other transferable securities and money market instruments	0	0.00				

*Minor differences due to rounding.

**Fair valued security.

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

Threadneedle (Lux) - Asian Equity Income

Portfolio Statement

as at September 30, 2023

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				INDIA (continued)			
106,953	ANZ Group Holdings Limited	1,771,245	2.38	415,605	Embassy Office Parks REIT	1,504,467	2.03
63,384	Carsales.com Limited	1,142,970	1.54	111,326	HDFC Bank Limited	2,046,138	2.74
516,769	Deterra Royalties Limited	1,597,574	2.15	96,313	Infosys Limited	1,664,837	2.24
172,445	Dexus	812,461	1.09	320,691	ITC Limited	1,716,167	2.31
11,060	Macquarie Group Limited	1,197,278	1.61	759,996	Power Grid Corp. of India Limited	1,828,086	2.46
23,624	Mineral Resources Limited	1,031,150	1.39		Total India	10,284,183	13.83
454,585	Santos Limited	2,317,774	3.12				
408,415	Telstra Group Limited	1,014,826	1.36				
225,361	Transurban Group	1,845,735	2.48				
	Total Australia	12,731,013	17.12				
CAYMAN ISLANDS				INDONESIA			
372,000	China Resources Land Limited	1,481,952	1.99	1,989,200	Bank Negara Indonesia Tbk PT	1,328,840	1.79
82,600	JD.com Inc.	1,213,925	1.63	5,463,878	Bank Rakyat Indonesia	1,847,105	2.48
94,885	NetEase Inc.	1,932,390	2.60	1,967,900	Indofood Cbp Sukses Makmur Tbk PT	1,410,104	1.90
125,400	Shenzhou International Group Holdings Limited	1,200,868	1.61		Total Indonesia	4,586,049	6.17
	Total Cayman Islands	5,829,135	7.83				
CHINA				PHILIPPINES			
1,112,600	Baoshan Iron & Steel Company Limited - A	929,997	1.25	655,800	BDO Unibank Inc.	1,644,801	2.21
1,120,000	China Construction Bank Corp.	632,087	0.85		Total Philippines	1,644,801	2.21
208,442	Inner Mongolia Yili Industrial Group Company Limited - A	759,010	1.02				
166,500	Ping An Insurance Group Company of China Limited	953,483	1.28				
35,400	Wuliangye Yibin Company Limited - A	758,457	1.02				
	Total China	4,033,034	5.42				
HONG KONG				REPUBLIC OF KOREA (SOUTH)			
236,600	AIA Group Limited	1,928,911	2.60	101,534	Samsung Electronics Company Limited Pfd	4,100,787	5.51
350,500	Boc Hong Kong Holdings Limited	959,957	1.29	39,213	SK Telecom Company Limited	1,511,098	2.04
271,000	Galaxy Entertainment Group Limited	1,631,501	2.19		Total Republic of Korea (South)	5,611,885	7.55
43,922	Hong Kong Exchanges and Clearing Limited	1,640,940	2.20				
1,284,000	Lenovo Group Limited	1,323,046	1.78				
268,400	Link Real Estate Investment Trust	1,315,983	1.77				
	Total Hong Kong	8,800,338	11.83				
INDIA				SINGAPORE			
25,001	Bajaj Auto Limited	1,524,488	2.05	577,400	CapitaLand Ascendas REIT	1,163,345	1.56
				68,200	DBS Group Holdings Limited	1,680,890	2.26
				275,700	Keppel Corp. Limited	1,373,550	1.85
					Total Singapore	4,217,785	5.67
				TAIWAN			
				121,737	Chailease Holding Company Limited	682,582	0.92
				205,000	Chroma ATE Inc.	1,752,734	2.35
				133,000	Delta Electronics Inc.	1,336,964	1.80
				179,000	E Ink Holdings Inc.	995,339	1.34
				12,000	eMemory Technology Inc.	749,048	1.01
				368,000	Taiwan Semiconductor Manufacturing Company Limited	5,962,150	8.01
				219,000	Unimicron Technology Corp.	1,177,056	1.58
				73,000	Yageo Corp.	1,187,232	1.60
					Total Taiwan	13,843,105	18.61

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)			
THAILAND			
10,633,341	WHA Corp pcl	1,533,123	2.06
	Total Thailand	1,533,123	2.06
	Total Equities	73,114,451	98.30
	Total Transferable securities and money market instruments admitted to an official exchange listing	73,114,451	98.30
	Total value of investments	73,114,451	98.30

(Total cost: USD 75,331,278)

*Minor differences due to rounding.

Threadneedle (Lux) - Global Technology

Portfolio Statement

as at September 30, 2023

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)			
246,546	Smart Global Holdings Inc.	6,003,395	0.82	78,944	Fidelity National Information Services Inc.	4,363,235	0.60
	Total Cayman Islands	6,003,395	0.82	41,943	Fiserv Inc.	4,737,881	0.65
GERMANY				179,292	Fortinet Inc.	10,520,855	1.44
196,518	TeamViewer SE	3,320,692	0.45	551,087	Gen Digital Inc.	9,743,218	1.33
	Total Germany	3,320,692	0.45	262,792	GoDaddy Inc.	19,572,749	2.68
ISRAEL				129,618	HireRight Holdings Corp.	1,232,667	0.17
19,789	Cyberark Software Limited	3,240,845	0.44	58,072	Kulicke & Soffa Industries Inc.	2,824,041	0.39
56,882	Tower Semiconductor Limited	1,397,022	0.19	75,517	Lam Research Corp.	47,331,790	6.49
	Total Israel	4,637,867	0.63	111,383	Lumentum Holdings Lite US	5,032,284	0.69
JAPAN				314,984	Marvell Technology Inc.	17,050,084	2.33
1,270,700	Renesas Electronics Corp.	19,461,785	2.66	87,966	Match Group Inc.	3,446,068	0.47
163,300	SUMCO Corp.	2,132,831	0.29	23,535	Meta Platforms Inc.	7,065,442	0.97
	Total Japan	21,594,616	2.95	152,982	Microchip Technology Inc.	11,940,245	1.63
NETHERLANDS				113,425	Microsoft Corp.	35,813,944	4.91
56,335	NXP Semiconductor NV	11,262,493	1.54	179,366	NetApp Inc.	13,610,292	1.86
	Total Netherlands	11,262,493	1.54	23,636	Nvidia Corp.	10,281,424	1.41
UNITED STATES				99,024	ON Semiconductor Corp.	9,204,281	1.26
120,692	Activision Blizzard Inc.	11,300,392	1.55	127,640	Oracle Corp.	13,519,629	1.85
512,123	Adeia Inc.	5,469,474	0.75	71,615	Palo Alto Networks Inc.	16,789,421	2.30
106,551	Advanced Energy Industries Inc.	10,987,539	1.50	115,145	Pinterest Inc.	3,112,369	0.43
255,362	Alphabet Inc. - A	33,416,671	4.57	68,598	Qorvo Inc.	6,549,051	0.90
95,020	Alphabet Inc. - C	12,528,387	1.72	51,978	Rambus Inc.	2,899,853	0.40
94,734	Analog Devices Inc.	16,586,976	2.27	126,568	Ringcentral Inc. - A	3,750,210	0.51
214,073	Apple Inc.	36,651,439	5.02	12,341	Salesforce.com Inc.	2,502,508	0.34
189,930	Applied Materials Inc.	26,295,809	3.60	135,720	Semtech Corp.	3,494,790	0.48
60,360	AppLovin Corp.	2,411,986	0.33	687	Skyworks Solutions Inc.	67,731	0.01
47,753	Arista Networks Inc.	8,783,209	1.20	63,776	Splunk Inc.	9,327,240	1.28
1,117,817	Bloom Energy Corp.	14,822,253	2.03	173,592	Synaptics Inc.	15,526,068	2.13
41,613	Broadcom Inc.	34,562,926	4.73	54,951	Synopsys Inc.	25,220,860	3.45
139,586	Cerence Inc.	2,843,367	0.39	74,274	Tenable Holdings Inc.	3,327,475	0.46
96,461	Comcast Corp.	4,277,081	0.59	225,091	Teradyne Inc.	22,612,642	3.10
163,603	Dell Technologies Inc. - C	11,272,247	1.54	31,059	T-Mobile USA Inc.	4,349,813	0.60
776,453	Dropbox Inc. - A	21,142,815	2.89	77,440	Visa Inc. - A	17,811,974	2.44
127,974	Dxc Technology Company	2,665,698	0.36	43,305	VMware Inc. - A	7,209,416	0.99
319,871	Ebay Inc.	14,103,112	1.93	171,768	Western Digital Corp.	7,837,774	1.07
379,313	Eiger Biopharmaceuticals Inc.	115,690	0.02		Total United States	660,722,605	90.49
67,061	F5 Inc.	10,806,210	1.48		Total Equities	707,541,668	96.88
					Total Transferable securities and money market instruments admitted to an official exchange listing	707,541,668	96.88
					Total value of investments	707,541,668	96.88
					(Total cost: USD 556,568,041)		

*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, 2023

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				GERMANY (continued)					
EUR	1,448,000	APT Pipelines Limited 1.25% 15/03/2033	1,051,359	0.47	EUR	1,400,000	Amprion GmbH 0.63% 23/09/2033	995,401	0.45
EUR	1,098,000	Ausgrid Finance Pty Limited 0.88% 07/10/2031	836,109	0.38	EUR	400,000	Bayer AG FRN 25/09/2083	396,052	0.18
EUR	900,000	Ausgrid Finance Pty Limited 0.88% 07/10/2031	685,335	0.31	EUR	1,547,000	Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027	1,413,073	0.64
EUR	1,920,000	AusNet Services Holdings Pty Limited 0.63% 25/08/2030	1,505,532	0.68	EUR	1,000,000	Commerzbank AG FRN 05/10/2033	987,397	0.44
EUR	1,207,000	NBN Company Limited 4.38% 15/03/2033	1,189,471	0.54	EUR	2,000,000	Deutsche Bank AG FRN 19/11/2030	1,587,072	0.71
		Total Australia	5,267,806	2.38	USD	1,222,000	Deutsche Bank AG FRN 10/02/2034	1,044,265	0.47
BELGIUM					EUR	1,400,000	Deutsche Lufthansa AG 2.88% 16/05/2027	1,277,042	0.58
EUR	6,700,000	Belfius Bank SA - Perp FRN	6,700,770	3.03	EUR	800,000	Deutsche Lufthansa AG 3.75% 11/02/2028	740,654	0.33
EUR	2,600,000	Kbc Group NV - Perp FRN	2,236,691	1.01	EUR	1,081,000	Gruenthal GmbH 3.63% 15/11/2026	1,027,532	0.46
		Total Belgium	8,937,461	4.04	EUR	1,200,000	Hamburg Commercial Bank AG 4.88% 30/03/2027	1,187,970	0.53
CAYMAN ISLANDS					EUR	545,866	IHO Verwaltungs GmbH 8.75% 15/05/2028	563,953	0.25
GBP	1,175,000	Thames Water Utilities plc 2.88% 03/05/2027	1,020,000	0.46	EUR	558,000	Ineos Styrolution Group GmbH 2.25% 16/01/2027	486,131	0.22
		Total Cayman Islands	1,020,000	0.46	EUR	1,900,000	Mahle GmbH 2.38% 14/05/2028	1,463,446	0.66
FRANCE					EUR	858,000	PCF GmbH 4.75% 15/04/2026	672,613	0.30
EUR	400,000	Altice France SA 2.50% 15/01/2025	380,013	0.17	EUR	1,540,000	Peach Property Finance GmbH 4.38% 15/11/2025	1,248,500	0.56
EUR	1,300,000	BNP Paribas SA FRN 26/09/2032	1,279,961	0.58	EUR	1,300,000	Schaeffler AG 3.38% 12/10/2028	1,177,044	0.53
USD	3,500,000	BNP Paribas SA - Perp FRN	2,697,054	1.21	EUR	1,500,000	Techem Verwaltungsgesellschaft 675 mbH 2.00% 15/07/2025	1,447,651	0.65
EUR	1,600,000	BPCE SA FRN 13/10/2046	1,172,430	0.53	EUR	1,000,000	Vier Gas Transport GmbH 4.63% 26/09/2032	1,011,244	0.46
EUR	1,165,000	Elior Group SA 3.75% 15/07/2026	921,414	0.41			Total Germany	22,127,681	9.96
EUR	1,454,000	Getlink SE 3.50% 30/10/2025	1,418,175	0.64			GIBRALTAR		
EUR	3,080,000	Iliad Holding SASU 5.13% 15/10/2026	2,935,029	1.31	EUR	1,448,000	888 Acquisitions Limited 7.56% 15/07/2027	1,341,696	0.60
EUR	1,686,000	Paprec Holding SA 4.00% 31/03/2025	1,658,937	0.75			Total Gibraltar	1,341,696	0.60
EUR	300,000	Praemia Healthcare SACA 5.50% 19/09/2028	298,898	0.13			GREECE		
EUR	546,000	RCI Banque SA 4.88% 02/10/2029	542,147	0.24	EUR	1,370,000	Eurobank SA FRN 26/01/2029	1,429,014	0.64
EUR	539,000	Rexel SA 5.25% 15/09/2030	533,644	0.24	EUR	696,000	National Bank of Greece SA FRN 03/01/2034	702,960	0.32
GBP	600,000	Suez SACA 6.63% 05/10/2043	691,714	0.31			Total Greece	2,131,974	0.96
		Total France	14,529,416	6.52					
GERMANY									
EUR	4,200,000	Alstria office REIT-AG 0.50% 26/09/2025	3,400,641	1.54					

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	3,096,417	Tesco Property Finance 3 plc 5.74% 13/04/2040	3,320,053	1.49	USD	2,385,000	Warnermedia Holdings Inc. 5.14% 15/03/2052	1,676,464	0.75
GBP	740,000	Thames Water Kemble Finance plc 4.63% 19/05/2026	528,801	0.24	Total United States				
EUR	1,390,000	Victoria plc 3.63% 26/08/2026	1,101,645	0.50	16,802,190 7.55				
EUR	600,000	Virgin Money UK plc FRN 29/10/2028	578,536	0.26	Total Bonds				
GBP	413,000	Virgin Money UK plc FRN 23/08/2029	483,715	0.22	187,617,527 84.44				
GBP	2,567,000	Vmed O2 UK Financing 4.00% 31/01/2029	2,426,424	1.09	Total Transferable securities and money market instruments admitted to an official exchange listing				
USD	2,586,000	Vodafone Group plc FRN 03/10/2078	2,414,584	1.08	187,617,527 84.44				
EUR	1,809,000	Vodafone Group plc FRN 30/08/2084	1,825,885	0.82	Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				
GBP	1,277,000	Zenith Finco plc 6.50% 30/06/2027	1,175,121	0.53	Bonds				
Total United Kingdom				48,511,266	21.85	AUSTRALIA			
UNITED STATES				USD 885,000				NBN Company Limited 5.75% 06/10/2028	
USD	932,000	Amgen Inc. 5.25% 02/03/2030	860,358	0.39	839,987 0.38				
USD	2,728,000	Amgen Inc. 5.25% 02/03/2033	2,466,356	1.10	Total Australia				
EUR	1,402,000	Ardagh Metal Packaging Finance USA LLC 2.00% 01/09/2028	1,166,959	0.53	839,987 0.38				
USD	1,653,000	Bank of America Corp. FRN 22/04/2032	1,229,102	0.55	BERMUDA				
EUR	1,430,000	Catalent Pharma Solutions Inc. 2.38% 01/03/2028	1,202,117	0.54	USD 1,991,000				
EUR	3,244,000	Digital Euro Finco LLC 1.13% 09/04/2028	2,767,409	1.25	Bacardi Limited 4.70% 15/05/2028				
USD	1,059,000	JPMorgan Chase & Company FRN 22/04/2032	789,693	0.36	1,790,377 0.81				
USD	395,000	L3Harris Technologies Inc. 5.40% 31/07/2033	358,799	0.16	Total Bermuda				
USD	526,000	Occidental Petroleum Corp. 6.63% 01/09/2030	503,058	0.23	1,790,377 0.81				
USD	1,281,000	Occidental Petroleum Corp. 8.88% 15/07/2030	1,357,866	0.61	DENMARK				
USD	1,238,000	Plains All American Pipeline LP 3.55% 15/12/2029	1,006,029	0.45	USD 2,005,000				
EUR	1,455,000	Silgan Holdings Inc. 3.25% 15/03/2025	1,417,980	0.63	Danske Bank A/S 1.55% 10/09/2027				
UNITED STATES				USD 2,956,000				1,658,488 0.75	
USD 1,140,000				ERAC USA Finance LLC 4.90% 01/05/2033				1,658,488 0.75	
USD 1,219,000				Jersey Central Power & Light Company 2.75% 01/03/2032				3,717,739 1.68	
USD 786,000				GTCR W-2 Merger Sub LLC 8.50% 15/01/2031				925,767 0.42	
USD 2,956,000				Vonovia Finance BV 5.00% 02/10/2023				2,791,972 1.26	
USD 1,140,000				ERAC USA Finance LLC 4.90% 01/05/2033				1,012,630 0.46	
USD 1,219,000				Jersey Central Power & Light Company 2.75% 01/03/2032				903,225 0.41	

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 (continued)				Undertakings for collective investments in transferable securities				
Bonds (continued)				Funds				
UNITED STATES (continued)				IRELAND				
USD	831,000	Occidental Petroleum Corp. 7.88% 15/09/2031	851,691	0.38	310,248	BlackRock ICS Sterling Liquidity Fund	357,661	0.17
		Total United States	2,767,546	1.25	10,297	BlackRock ICS US Dollar Liquidity Fund	9,725	0.00
Total Bonds			10,774,137	4.87	80,734	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	8,114,638	3.65
Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			10,774,137	4.87	33,816	Insight Liquidity Funds plc	38,984	0.02
Other transferable securities and money market instruments				Total Ireland				
Bonds				Total Funds				
PORTUGAL				Total Undertakings for collective investments in transferable securities				
EUR	12,900,000	Banco Espirito Santo SA 0.00% 21/01/2099**	2,193,000	0.99			8,521,008	3.84
		Total Portugal	2,193,000	0.99			8,521,008	3.84
UNITED KINGDOM				Total value of investments				
GBP	1,589,000	Pinewood Finance Company Limited 3.25% 30/09/2025	1,723,305	0.79			214,555,554	96.62
GBP	1,809,000	Sherwood Financing plc 6.00% 15/11/2026	1,780,003	0.81				
		Total United Kingdom	3,503,308	1.60				
UNITED STATES				(Total cost: EUR 238,376,799)				
EUR	1,336,000	Emerald Debt Merger Sub LLC 6.38% 15/12/2030	1,333,210	0.60				
EUR	613,000	Olympus Water US Holding Corp. 9.63% 15/11/2028	613,364	0.28				
		Total United States	1,946,574	0.88				
Total Bonds			7,642,882	3.47				
Total Other transferable securities and money market instruments			7,642,882	3.47				

*Minor differences due to rounding.

**Fair valued security.

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

Threadneedle (Lux) - Global Investment Grade Credit Opportunities Fund

Portfolio Statement

as at September 30, 2023

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				IRELAND					
EUR	174,000	APT Pipelines Limited 1.25% 15/03/2033	126,337	1.52	EUR	125,000	Aib Group plc FRN 30/05/2031	115,585	1.39
EUR	128,000	AusNet Services Holdings Pty Limited 0.63% 25/08/2030	100,369	1.21	EUR	100,000	Bank of Ireland Group plc FRN 04/07/2031	99,960	1.20
EUR	100,000	NBN Company Limited 4.38% 15/03/2033	98,548	1.19	EUR	100,000	Permanent TSB Group Holdings plc FRN 25/04/2028	101,249	1.22
		Total Australia	325,254	3.92			Total Ireland	316,794	3.81
BELGIUM				ITALY					
EUR	100,000	Elia Transmission Belgium SA 0.88% 28/04/2030	81,890	0.99	EUR	140,000	Autostrade per l'Italia SpA 2.25% 25/01/2032	112,440	1.35
EUR	200,000	Kbc Group NV - Perp FRN	172,052	2.07			Total Italy	112,440	1.35
		Total Belgium	253,942	3.06	LUXEMBOURG				
FRANCE				NETHERLANDS					
EUR	100,000	BNP Paribas SA FRN 26/09/2032	98,459	1.19	EUR	200,000	Aroundtown SA 1.45% 09/07/2028	145,542	1.75
USD	300,000	BNP Paribas SA - Perp FRN	231,175	2.78	EUR	100,000	Grand City Properties SA 0.13% 11/01/2028	76,574	0.92
EUR	200,000	BPCE SA FRN 13/10/2046	146,554	1.76	EUR	100,000	Grand City Properties SA - Perp FRN	47,938	0.58
EUR	100,000	Credit Agricole SA 4.00% 18/01/2033	97,642	1.18			Total Luxembourg	270,054	3.25
EUR	100,000	La Banque Postale SA FRN 26/01/2031	89,830	1.08	SINGAPORE				
EUR	100,000	Praemia Healthcare SACA 5.50% 19/09/2028	99,633	1.20	EUR	100,000	ASR Nederland NV FRN 07/12/2043	102,875	1.24
GBP	100,000	Suez SACA 6.63% 05/10/2043	115,286	1.39	EUR	200,000	Cooperatieve Rabobank UA - Perp FRN	150,999	1.82
		Total France	878,579	10.58	EUR	100,000	ING Groep NV FRN 23/05/2034	98,742	1.19
GERMANY				SINGAPORE					
EUR	200,000	Alstria office REIT-AG 0.50% 26/09/2025	161,935	1.95	USD	36,000	Pfizer Investment Enterprises Pte Limited 4.75% 19/05/2033	32,215	0.39
EUR	200,000	Amprion GmbH 0.63% 23/09/2033	142,200	1.70			Total Singapore	32,215	0.39
EUR	100,000	Bayer AG FRN 25/09/2083	99,013	1.19	Total Netherlands				
EUR	100,000	Commerzbank AG FRN 29/12/2031	83,506	1.01	EUR	100,000	TenneT Holding BV 4.50% 28/10/2034	105,407	1.27
EUR	100,000	Deutsche Bank AG FRN 19/11/2030	79,354	0.96	EUR	100,000	Telefonica Europe BV - Perp FRN	98,876	1.19
EUR	100,000	Hamburg Commercial Bank AG 4.88% 30/03/2027	98,998	1.19	EUR	100,000	Tenness Holding BV 4.50% 28/10/2034	105,407	1.27
EUR	650,000	Kreditanstalt fuer Wiederaufbau 0.01% 05/05/2027	577,669	6.95	EUR	100,000	Triodos Bank NV FRN 05/02/2032	75,226	0.91
EUR	100,000	Vier Gas Transport GmbH 4.63% 26/09/2032	101,124	1.22			Total Netherlands	1,018,405	12.26
EUR	54,000	Volkswagen Leasing GmbH 4.75% 25/09/2031	53,049	0.64	SINGAPORE				
		Total Germany	1,396,848	16.81	USD	36,000	Pfizer Investment Enterprises Pte Limited 4.75% 19/05/2033	32,215	0.39

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				UNITED STATES (continued)					
EUR	100,000	Credit Suisse AG 0.25% 01/09/2028	82,193	0.99	USD	69,000	Plains All American Pipeline LP 3.55% 15/12/2029	56,071	0.67
		Total Switzerland	82,193	0.99	GBP	65,000	Time Warner Cable Inc. 5.75% 02/06/2031	70,021	0.84
UNITED KINGDOM				UNITED STATES (continued)					
GBP	100,000	Arqiva Financing plc 7.21% 30/06/2028	118,551	1.43	USD	138,000	Warnermedia Holdings Inc. 5.14% 15/03/2052	97,003	1.17
EUR	100,000	Barclays plc FRN 12/05/2032	75,025	0.90			Total United States	786,615	9.47
GBP	100,000	Co-Operative Bank Finance plc FRN 06/04/2027	105,579	1.27	Total Bonds			7,381,697	88.84
EUR	100,000	DS Smith plc 4.50% 27/07/2030	97,970	1.18	Total Transferable securities and money market instruments admitted to an official exchange listing			7,381,697	88.84
EUR	340,000	HBOS plc FRN 18/03/2030	333,070	4.00	Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities				
GBP	100,000	HSBC Holdings plc FRN 16/11/2034	119,381	1.44	Bonds				
EUR	200,000	HSBC Holdings plc - Perp FRN	167,131	2.01	NETHERLANDS				
GBP	36,233	Marston's Issuer plc FRN 15/10/2027	39,243	0.47	USD	50,000	Vonovia Finance BV 5.00% 02/10/2023	47,226	0.57
GBP	78,890	Mitchells & Butlers Finance plc FRN 15/12/2028	84,034	1.01			Total Netherlands	47,226	0.57
EUR	100,000	National Grid Electricity Distribution East Midlands plc 3.95% 20/09/2032	95,275	1.15	UNITED STATES				
GBP	100,000	Nationwide Building Society 6.13% 21/08/2028	116,710	1.40	USD	80,000	ERAC USA Finance LLC 4.90% 01/05/2033	71,062	0.86
GBP	60,000	Santander UK plc - Perp 10.06%	91,579	1.10	USD	60,000	Jersey Central Power & Light Company 2.75% 01/03/2032	44,457	0.54
GBP	70,578	Tesco Property Finance 1 plc 7.62% 13/07/2039	87,089	1.05			Total United States	115,519	1.40
EUR	200,000	Thames Water Utilities Finance plc 0.19% 23/10/2023	199,109	2.39	Total Bonds			162,745	1.97
EUR	100,000	Thames Water Utilities Finance plc 0.88% 31/01/2028	82,189	0.99	Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			162,745	1.97
EUR	100,000	Virgin Money UK plc FRN 29/10/2028	96,423	1.16					
		Total United Kingdom	1,908,358	22.95					
UNITED STATES				UNITED STATES					
USD	84,000	Amgen Inc. 5.25% 02/03/2030	77,543	0.93	USD	202,000	Amgen Inc. 5.25% 02/03/2033	182,626	2.20
USD	107,000	Bank of America Corp. FRN 22/04/2032	79,561	0.96	EUR	189,000	Digital Euro Finco LLC 1.13% 09/04/2028	161,233	1.94
EUR	189,000	Digital Euro Finco LLC 1.13% 09/04/2028	161,233	1.94	USD	51,000	JPMorgan Chase & Company FRN 22/04/2032	38,031	0.46
USD	51,000	JPMorgan Chase & Company FRN 22/04/2032	38,031	0.46	USD	27,000	L3Harris Technologies Inc. 5.40% 31/07/2033	24,526	0.30
USD	27,000	L3Harris Technologies Inc. 5.40% 31/07/2033	24,526	0.30					

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*
Undertakings for collective investments in transferable securities			
Funds			
IRELAND			
2,512	BlackRock Institutional Cash Series Euro Liquidity Fund Premier	252,517	3.04
	Total Ireland	252,517	3.04
Total Funds		252,517	3.04
Total Undertakings for collective investments in transferable securities		252,517	3.04
Total value of investments		7,796,959	93.85

(Total cost: EUR 8,504,824)

*Minor differences due to rounding.

Threadneedle (Lux) - American Extended Alpha

Portfolio Statement

as at September 30, 2023

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)			
7,936	RB Global Inc.	496,000	0.97	6,246	Microsoft Corp.	1,972,174	3.86
	Total Canada	496,000	0.97	2,437	Morningstar Inc.	570,842	1.12
CAYMAN ISLANDS				7,236	Nike Inc.	691,906	1.36
19,836	Globalfoundries Inc.	1,154,257	2.26	121,542	NOV Inc.	2,540,228	4.97
	Total Cayman Islands	1,154,257	2.26	3,495	Procter & Gamble Company	509,781	1.00
CURACAO				10,713	Prologis Inc.	1,202,106	2.35
13,511	Schlumberger Limited	787,691	1.54	13,792	Qualcomm Inc.	1,531,739	3.00
	Total Curacao	787,691	1.54	3,178	S&P Global Inc.	1,161,273	2.28
UNITED STATES				2,397	Salesforce.com Inc.	486,063	0.95
10,620	Advanced Micro Devices Inc.	1,091,948	2.14	22,412	Schnitzer Steel Industries Inc.	624,174	1.22
8,433	Agilent Technologies Inc.	942,978	1.85	3,793	Sherwin-Williams Company	967,405	1.89
4,034	Alnylam Pharmaceuticals Inc.	714,421	1.40	5,579	Stanley Black & Decker Inc.	466,293	0.91
12,642	Alphabet Inc. - A	1,654,332	3.24	17,448	Teradata Corp.	785,509	1.54
5,007	Applied Industrial Technologies Inc.	774,132	1.52	7,053	Transunion	506,335	0.99
19,740	Aris Water Solutions Inc.	197,005	0.39	6,535	Trimble Inc.	351,975	0.69
21,501	Baxter International Inc.	811,448	1.59	17,090	Uber Technologies Inc.	785,970	1.53
6,532	Beacon Roofing Supply Inc.	504,074	0.99	4,309	United Parcel Service Inc.	671,644	1.32
1,913	Becton Dickinson & Company	494,568	0.97	13,338	Utz Brands Inc.	179,130	0.35
4,623	BioMarin Pharmaceuticals Inc.	409,043	0.80	3,435	Vertex Pharmaceuticals Inc.	1,194,488	2.34
14,856	Boston Properties Inc.	883,635	1.73	13,690	Voya Financial Inc.	909,701	1.78
9,347	Burlington Stores Inc.	1,264,649	2.48	13,945	Walt Disney Company	1,130,243	2.21
835	Cable One Inc.	514,059	1.01	15,181	WillScot Mobile Mini Holdings Corp.	631,378	1.24
19,728	Catalent Inc.	898,216	1.76		Total United States	47,416,560	92.87
16,189	Charles Schwab Corp.	888,776	1.74	Total Equities	49,854,508	97.64	
1,060	Cintas Corp.	509,871	1.00	Total Transferable securities and money market instruments admitted to an official exchange listing	49,854,508	97.64	
3,500	Cirrus Logic Inc.	258,860	0.51	Undertakings for collective investments in transferable securities			
12,609	Coca Cola Company	705,852	1.38	Funds			
9,984	CrowdStrike Holdings Inc. - A	1,671,122	3.27	IRELAND			
17,176	Darling International Inc.	896,587	1.76	204,812	BlackRock ICS US Dollar Liquidity Fund	204,812	0.40
19,549	Domo Inc.	191,776	0.38		Total Ireland	204,812	0.40
5,634	Exact Sciences Corp.	384,351	0.75	Total Funds	204,812	0.40	
85,296	Figs Inc.	503,246	0.99	Total Undertakings for collective investments in transferable securities			
3,011	Fti Consulting Inc.	537,193	1.05			204,812	0.40
9,740	Global Payments Inc.	1,123,898	2.20	Total value of investments			
2,293	Goldman Sachs Group Inc.	741,946	1.45			50,059,320	98.04
3,196	Herc Holdings Inc.	380,132	0.74	(Total cost: USD 49,742,293)			
3,829	Hess Corp.	585,837	1.15	<i>*Minor differences due to rounding.</i>			
7,098	Hilton Worldwide Holdings Inc.	1,065,978	2.09				
5,043	Hostess Brands Inc.	167,982	0.33				
3,197	Intuitive Surgical Inc.	934,451	1.83				
10,110	JM Smucker Company	1,242,620	2.43				
3,375	Lam Research Corp.	2,115,348	4.14				
27,450	Marvell Technology Inc.	1,485,869	2.91				

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

Threadneedle (Lux) - Global Extended Alpha

Portfolio Statement

as at September 30, 2023

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				JAPAN			
4,091	CSL Limited	662,195	0.82	2,000	Keyence Corp.	743,843	0.92
	Total Australia	662,195	0.82	10,500	Sony Group Corp.	861,250	1.06
CANADA				NETHERLANDS			
20,240	Nutrien Limited	1,255,718	1.55	10,742	Akzo Nobel NV	778,829	0.96
6,059	Waste Connections Inc.	813,724	1.00		Total Netherlands	778,829	0.96
	Total Canada	2,069,442	2.55	NORWAY			
DENMARK				41,227	Equinor ASA	1,360,492	1.68
9,008	Novo Nordisk A/S	823,525	1.02		Total Norway	1,360,492	1.68
	Total Denmark	823,525	1.02	SINGAPORE			
FRANCE				57,500	DBS Group Holdings Limited	1,417,173	1.75
31,510	AXA SA	940,119	1.16		Total Singapore	1,417,173	1.75
4,401	EssilorLuxottica SA	769,573	0.95	SWITZERLAND			
1,893	L'Oreal SA	788,057	0.97	5,286	DSM-Firmenich AG	448,452	0.55
902	LVMH Moet Hennessy Louis Vuitton SE	684,157	0.84	2,042	Lonza Group AG - Reg	950,017	1.17
5,057	Schneider Electric SE	840,486	1.04		Total Switzerland	1,398,469	1.72
22,324	TotalEnergies SE	1,472,730	1.82	TAIWAN			
	Total France	5,495,122	6.78	102,000	Taiwan Semiconductor Manufacturing Company Limited	1,652,551	2.04
GERMANY					Total Taiwan	1,652,551	2.04
5,705	Adidas AG	1,006,413	1.25	UNITED KINGDOM			
	Total Germany	1,006,413	1.25	20,454	Anglo American plc	565,585	0.70
HONG KONG				12,101	Ashtead Group plc	738,789	0.91
114,800	AIA Group Limited	935,921	1.15	22,167	Diageo plc	820,877	1.01
	Total Hong Kong	935,921	1.15	32,262	Genus plc	825,350	1.02
INDIA				17,711	Reckitt Benckiser Group plc	1,252,498	1.55
295,602	HDFC Bank Limited	5,433,076	6.70	58,699	Shell plc	1,867,071	2.30
	Total India	5,433,076	6.70		Total United Kingdom	6,070,170	7.49
INDONESIA				UNITED STATES			
1,684,449	Bank Rakyat Indonesia	569,441	0.70	10,878	Abbott Laboratories	1,053,534	1.30
	Total Indonesia	569,441	0.70	674	Adobe Systems Inc.	343,673	0.42
IRELAND				9,447	Advanced Micro Devices Inc.	971,341	1.20
37,563	CRH plc	2,082,394	2.57	18,341	Amazon.com Inc.	2,331,508	2.87
3,920	Linde plc	1,459,612	1.80	291	Autodesk Inc.	60,211	0.07
	Total Ireland	3,542,006	4.37	1,681	Cooper Companies Inc.	534,575	0.66

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			
5,677	Crowdstrike Holdings Inc. - A	950,216	1.17	1,814,075	BlackRock ICS US Dollar Liquidity Fund	1,814,076	2.24
7,257	Dexcom Inc.	677,078	0.84		Total Ireland	1,814,076	2.24
13,904	Ecolab Inc.	2,355,337	2.91				
9,095	Electronic Arts Inc.	1,095,038	1.35		Total Funds	1,814,076	2.24
2,808	Elevance Health Inc.	1,222,659	1.51		Total Undertakings for collective investments in transferable securities	1,814,076	2.24
1,650	Eli Lilly & Company	886,265	1.09		Total value of investments	72,632,883	89.62
560	Equinix Inc.	406,706	0.50				
6,206	Hess Corp.	949,518	1.17				
1,705	Humana Inc.	829,517	1.02				
17,763	IntercontinentalExchange Inc.	1,954,285	2.41				
2,190	Intuit Inc.	1,118,958	1.39				
13,627	Marvell Technology Inc.	737,630	0.91				
3,120	Mastercard Inc. - A	1,235,239	1.53				
14,375	Micron Technology Inc.	977,931	1.21				
2,918	Microsoft Corp.	921,359	1.14				
10,588	NextEra Energy Inc.	606,587	0.75				
9,005	Nvidia Corp.	3,917,084	4.84				
8,085	ON Semiconductor Corp.	751,501	0.93				
9,528	PepsiCo Inc.	1,614,424	1.99				
10,100	Qualcomm Inc.	1,121,706	1.38				
2,395	Thermo Fisher Scientific Inc.	1,212,277	1.49				
22,533	T-Mobile USA Inc.	3,155,747	3.89				
15,502	Trimble Inc.	834,938	1.03				
8,416	Uber Technologies Inc.	387,052	0.48				
3,855	Union Pacific Corp.	784,995	0.97				
	Total United States	35,998,889	44.42				
	Total Equities	70,818,807	87.38				
	Total Transferable securities and money market instruments admitted to an official exchange listing	70,818,807	87.38				

(Total cost: USD 68,480,305)

*Minor differences due to rounding.

Threadneedle (Lux) - Enhanced Commodities

Portfolio Statement

as at September 30, 2023

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 dealt in on another regulated market and recently issued transferable securities (continued)			
Supranationals, Governments and Local Public Authorities, Debt Instruments				Supranationals, Governments and Local Public Authorities, Debt Instruments (continued)			
UNITED STATES				UNITED STATES (continued)			
USD 26,000,000	United States Treasury Bill 0.00% 02/11/2023	25,881,674	14.84	USD 6,000,000	United States Treasury Bill 0.00% 28/11/2023	5,949,436	3.41
	Total United States	25,881,674	14.84		Total United States	144,354,922	82.79
Total Supranationals, Governments and Local Public Authorities, Debt Instruments				Total Supranationals, Governments and Local Public Authorities, Debt Instruments			
		25,881,674	14.84			144,354,922	82.79
Structured Instruments - Commodities				Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities			
IRELAND				Total value of investments			
1,563	Invesco Physical Gold ETC 0.00%	279,793	0.16	(Total cost: USD 169,749,921)			
	Total Ireland	279,793	0.16	<i>*Minor differences due to rounding.</i>			
Total Structured Instruments - Commodities						170,516,389	97.79
Total Transferable securities and money market instruments admitted to an official exchange listing							
		26,161,467	15.00				
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 16,000,000	United States Treasury Bill 0.00% 12/10/2023	15,976,555	9.16				
USD 31,000,000	United States Treasury Bill 0.00% 19/10/2023	30,922,633	17.73				
USD 31,000,000	United States Treasury Bill 0.00% 26/10/2023	30,890,982	17.72				
USD 21,000,000	United States Treasury Bill 0.00% 07/11/2023	20,889,068	11.98				
USD 20,000,000	United States Treasury Bill 0.00% 14/11/2023	19,873,748	11.40				
USD 20,000,000	United States Treasury Bill 0.00% 21/11/2023	19,852,500	11.39				

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

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 Portfolios (the "Portfolios"). Each Portfolio has a different investment objective and is a separate portfolio of assets represented by separate Shares. 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 September 2023.

Fees reduction

As from September 20, 2023 the Asset Management fee of Class N of Threadneedle (Lux) - Global Smaller Companies has been reduced from 0.55% to 0.45%.

Closing of Portfolios

With effect from April 28, 2023 the Threadneedle (Lux) - Euro Dynamic Real Return Portfolio was put into liquidation and the final redemption occurred on the same day.

With effect from July 13, 2023 the Threadneedle (Lux) - Emerging Market ESG Equities Portfolio and the Threadneedle (Lux) - American Absolute Alpha Portfolio were put into liquidation and the final redemptions occurred on July 21, 2023.

Launching of Share Classes

The following share classes were launched during the period ended September 30, 2023:

Share Class	Portfolio	Effective Date
XVC	Threadneedle (Lux) - Global Corporate Bond	September 14, 2023
NE	Threadneedle (Lux) - European Corporate Bond	September 21, 2023
NEP	Threadneedle (Lux) - European Corporate Bond	September 21, 2023
IG	Threadneedle (Lux) - Global Smaller Companies	June 8, 2023
AE	Threadneedle (Lux) - American Smaller Companies	April 13, 2023
IFH	Threadneedle (Lux) - American Smaller Companies	April 6, 2023
NE	Threadneedle (Lux) - American Smaller Companies	September 21, 2023
ZE	Threadneedle (Lux) - American Smaller Companies	April 13, 2023
ASC	Threadneedle (Lux) - Asian Equity Income	April 6, 2023

As at September 30, 2023 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) - Global Dynamic Real Return
- Threadneedle (Lux) - Global Multi Asset Income

The Equity Portfolios:

- Threadneedle (Lux) - Global Focus¹
- Threadneedle (Lux) - Global Emerging Market Equities¹
- Threadneedle (Lux) - Global Equity Income

Notes to the Financial Statements

(continued)

1 GENERAL

(continued)

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

The Absolute Return Portfolios:

- Threadneedle (Lux) - 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, 2023, 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, 2023. The last official trading Net Asset Value of the corresponding Portfolios has been calculated as of September 29, 2023.

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) - Euro Dynamic Real Return Portfolio, which was put into liquidation on April 28, 2023 and for the Threadneedle (Lux) - Emerging Market ESG Equities Portfolio and the Threadneedle (Lux) - American Absolute Alpha Portfolio which were put into liquidation on July 13, 2023. As such, the financial statements for those Portfolios have been prepared on a non-going concern basis and any additional costs in respect of the termination of those Portfolios 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.

Notes to the Financial Statements

(continued)

2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

(continued)

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

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

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

II) Forward Currency Exchange Contracts

For the purpose of hedging against specific currency risk or investing in other currencies, the SICAV may enter into forward currency exchange contracts. At the period-end, open forward currency exchange contracts are valued at the forward rates applicable for the remaining period until maturity. The net movement in the unrealised gain/(loss) arising on forward currency exchange contracts is recorded in the Statement of Operations and Changes in Net Assets. The contracts outstanding as at September 30, 2023 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, 2023 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, 2023 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, 2023 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, 2023 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, 2023 are: 1 USD = 1.549427 AUD, 1 USD = 0.944510 EUR, 1 USD = 0.819303 GBP, 1 USD = 0.914800 CHF, 1 USD = 10.864251 SEK, 1 USD = 7.043196 DKK, 1 USD = 10.640901 NOK, 1 USD = 7.831835 HKD, 1 USD = 1.364901 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.

Notes to the Financial Statements

(continued)

2 SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES

(continued)

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.

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 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, 2023, the SICAV did not enter into transactions with connected persons.

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

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. Please also refer to note 6 for details on commission sharing arrangements.

Certain officers and/or directors of the Management Company, the SICAV and other Columbia Threadneedle Group entities are also officers and/or directors of TAML.

The Management Company (on behalf of the SICAV) has delegated certain marketing and/or distribution functions to other Columbia Threadneedle Group entities. The Management Company receives a monthly fee for asset management services at an annual rate detailed in this note, expressed as a percentage of the average daily net assets for each of the Portfolios. The Management Company is responsible for paying sub-distribution fees out of this fee. Some of the sub-advisors are related entities.

As described in Note 8, the Management Company may also receive performance fees with respect to all A, D, I and Z Shares of the Threadneedle (Lux) - American Absolute Alpha* Portfolio, with respect to all J and Y Shares of the Threadneedle (Lux) - Global Investment Grade Credit Opportunities Portfolio and with respect to all A, D, I, L and Z Shares of the Threadneedle (Lux) - Pan European Absolute Alpha Portfolio.

All expenses incurred in the operation of the SICAV and defined below (hereafter the "Operating Expenses", "Asset Management Fee" or "Portfolio Charges", together, the "Expenses") are fixed at the rates shown in the tables from page 219 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 Depository 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 219 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.

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				
	Threadneedle (Lux) - Global Corporate Bond	0.60%	0.20%	USD
	Threadneedle (Lux) - European Corporate Bond	0.60%	0.20%	EUR
	Threadneedle (Lux) - European High Yield Bond	1.25%	0.20%	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%	EUR
	Threadneedle (Lux) - Emerging Market Corporate Bonds	1.35%	0.20%	USD
	Threadneedle (Lux) - Emerging Market Debt	1.35%	0.20%	USD
	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	1.30%	0.20%	USD
	Threadneedle (Lux) - US High Yield Bond	1.25%	0.20%	USD
	Threadneedle (Lux) - Flexible Asian Bond	0.90%	0.20%	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%	USD
	Threadneedle (Lux) - Global Focus	1.50%	0.20%	USD
	Threadneedle (Lux) - Global Emerging Market Equities	1.50%	0.20%	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%	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%	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%	USD

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

B SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	Nil

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Equity Portfolio				
	Threadneedle (Lux) - Global Technology	2.00%	0.35%	USD

D SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	Maximum 1.00%	Maximum 0.75%

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	Threadneedle (Lux) - Global Corporate Bond	1.35%	0.20%	USD
	Threadneedle (Lux) - European Strategic Bond	1.45%	0.20%	EUR
	Threadneedle (Lux) - Emerging Market Corporate Bonds	1.45%	0.20%	USD
	Threadneedle (Lux) - Emerging Market Debt	1.45%	0.20%	USD
	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	1.45%	0.20%	USD
	Threadneedle (Lux) - US High Yield Bond	1.45%	0.20%	USD
	Threadneedle (Lux) - Flexible Asian Bond	1.20%	0.20%	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%	USD
	Threadneedle (Lux) - Global Emerging Market Equities	2.25%	0.20%	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%	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

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Absolute Return Portfolios				
	Threadneedle (Lux) - American Absolute Alpha*	2.00%	0.30%	USD
	Threadneedle (Lux) - Global Investment Grade Credit Opportunities	1.45%	0.20%	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%	USD

I SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	Maximum 0.75%

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	Threadneedle (Lux) - Global Corporate Bond	0.40%	0.10%	USD
	Threadneedle (Lux) - European Corporate Bond	0.40%	0.10%	EUR
	Threadneedle (Lux) - European High Yield Bond	0.55%	0.10%	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%	EUR
	Threadneedle (Lux) - Emerging Market Corporate Bonds	0.65%	0.10%	USD
	Threadneedle (Lux) - Emerging Market Debt	0.65%	0.10%	USD
	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	0.65%	0.10%	USD
	Threadneedle (Lux) - US High Yield Bond	0.55%	0.10%	USD
	Threadneedle (Lux) - Flexible Asian Bond	0.40%	0.10%	USD
Asset Allocation Portfolio				
	Threadneedle (Lux) - Global Dynamic Real Return	0.75%	0.20%	USD
Equity Portfolios				
	Threadneedle (Lux) - Emerging Market ESG Equities*	0.65%	0.10%	USD
	Threadneedle (Lux) - Global Focus	0.75%	0.10%	USD
	Threadneedle (Lux) - Global Emerging Market Equities	0.75%	0.10%	USD
	Threadneedle (Lux) - Global Equity Income	0.75%	0.20%	USD
	Threadneedle (Lux) - Global Select	0.75%	0.10%	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%	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

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) - 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
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%	EUR
	Threadneedle (Lux) - Pan European Absolute Alpha	0.75%	0.20%	EUR
Extended Alpha Portfolios				
	Threadneedle (Lux) - American Extended Alpha	0.75%	0.15%	USD
	Threadneedle (Lux) - Global Extended Alpha	0.75%	0.15%	USD
Specialist Portfolio				
	Threadneedle (Lux) - Enhanced Commodities	0.80%	0.10%	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%	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
Equity Portfolios				
	Threadneedle (Lux) - Emerging Market ESG Equities*	0.35%	0.10%	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%	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%

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

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%	USD
	Threadneedle (Lux) - European Corporate Bond	0.08%	0.10%	EUR
	Threadneedle (Lux) - European Social Bond	0.30%	0.10%	EUR
Equity Portfolios				
	Threadneedle (Lux) - Global Smaller Companies	0.45% ¹	0.20%	USD
	Threadneedle (Lux) - American Smaller Companies	0.40%	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%	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%	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.

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				
	Threadneedle (Lux) - Emerging Market Corporate Bonds	1.00%	0.20%	USD
	Threadneedle (Lux) - Emerging Market Debt	1.00%	0.20%	USD
Asset Allocation Portfolio				
	Threadneedle (Lux) - Global Dynamic Real Return	1.40%	0.35%	USD
Equity Portfolios				
	Threadneedle (Lux) - Global Focus	1.40%	0.20%	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%	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%	USD
	Threadneedle (Lux) - European Corporate Bond	0.10%	EUR
	Threadneedle (Lux) - European High Yield Bond	0.10%	EUR
	Threadneedle (Lux) - European Short-Term High Yield Bond	0.10%	EUR
	Threadneedle (Lux) - Emerging Market Corporate Bonds	0.10%	USD
	Threadneedle (Lux) - Emerging Market Debt	0.10%	USD
	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	0.10%	USD
	Threadneedle (Lux) - US High Yield Bond	0.10%	USD
	Threadneedle (Lux) - Flexible Asian Bond	0.10%	USD
Equity Portfolios			
	Threadneedle (Lux) - Emerging Market ESG Equities*	0.10%	USD
	Threadneedle (Lux) - Global Focus	0.10%	USD
	Threadneedle (Lux) - Global Emerging Market Equities	0.10%	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%	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%	EUR
	Threadneedle (Lux) - Pan European Absolute Alpha	0.15%	EUR
Specialist Portfolio			
	Threadneedle (Lux) - Enhanced Commodities	0.10%	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%	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%	USD
	Threadneedle (Lux) - European Corporate Bond	0.40%	0.15%	EUR
	Threadneedle (Lux) - European High Yield Bond	0.60%	0.15%	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%	EUR
	Threadneedle (Lux) - Emerging Market Corporate Bonds	0.60%	0.15%	USD
	Threadneedle (Lux) - Emerging Market Debt	0.60%	0.15%	USD
	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	0.60%	0.15%	USD
	Threadneedle (Lux) - US High Yield Bond	0.60%	0.15%	USD
	Threadneedle (Lux) - Flexible Asian Bond	0.40%	0.15%	USD
Asset Allocation Portfolios				
	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%	USD
	Threadneedle (Lux) - Global Focus	0.75%	0.15%	USD
	Threadneedle (Lux) - Global Emerging Market Equities	0.75%	0.15%	USD
	Threadneedle (Lux) - Global Equity Income	0.75%	0.30%	USD
	Threadneedle (Lux) - Global Select	0.75%	0.15%	USD
	Threadneedle (Lux) - Global Smaller Companies	0.75%	0.30%	EUR
	Threadneedle (Lux) - American	0.75%	0.25%	USD
	Threadneedle (Lux) - American Select	0.75%	0.35%	USD
	Threadneedle (Lux) - American Smaller Companies	0.75%	0.30%	USD
	Threadneedle (Lux) - Asia Contrarian Equity	0.75%	0.30%	USD
	Threadneedle (Lux) - Asia Equities	0.75%	0.30%	USD
	Threadneedle (Lux) - US Contrarian Core Equities	0.75%	0.35%	USD
	Threadneedle (Lux) - US Disciplined Core Equities	0.30%	0.15%	USD
	Threadneedle (Lux) - Pan European ESG Equities	0.75%	0.15%	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) - 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
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%	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%	USD

1 SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	Maximum 5.0%	N/A

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	Threadneedle (Lux) - European Corporate Bond	1.00%	0.19%	EUR
	Threadneedle (Lux) - European High Yield Bond	1.20%	0.18%	EUR
Equity Portfolios				
	Threadneedle (Lux) - Global Emerging Market Equities	1.50%	0.21%	USD
	Threadneedle (Lux) - Global Equity Income	1.50%	0.18%	USD
	Threadneedle (Lux) - Global Select	1.50%	0.18%	USD
	Threadneedle (Lux) - American	1.50%	0.17%	USD
	Threadneedle (Lux) - American Select	1.50%	0.17%	USD
	Threadneedle (Lux) - American Smaller Companies	1.50%	0.18%	USD
	Threadneedle (Lux) - Asia Equities	1.50%	0.20%	USD
	Threadneedle (Lux) - Pan European ESG Equities	1.30%	0.23%	EUR
	Threadneedle (Lux) - Pan European Equity Dividend	1.50%	0.20%	EUR
	Threadneedle (Lux) - Pan European Smaller Companies	1.50%	0.22%	EUR
	Threadneedle (Lux) - European Select	1.50%	0.15%	EUR
	Threadneedle (Lux) - European Smaller Companies	1.50%	0.22%	EUR
	Threadneedle (Lux) - UK Equity Income	1.50%	0.14%	GBP
Absolute Return Portfolio				
	Threadneedle (Lux) - Credit Opportunities	1.00%	0.17%	EUR

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
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

3 SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	Maximum 3.0%	N/A

Sales charges are maximums, which distributors or sub-distributors are allowed to waive in whole or in part, depending on the size of the subscription or upon local market considerations.

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	Threadneedle (Lux) - European Corporate Bond	0.50%	0.19%	EUR
	Threadneedle (Lux) - European High Yield Bond	0.60%	0.17%	EUR
Equity Portfolios				
	Threadneedle (Lux) - Global Equity Income	0.75%	0.18%	USD
	Threadneedle (Lux) - Global Select	0.75%	0.15%	USD
	Threadneedle (Lux) - American	0.75%	0.13%	USD
	Threadneedle (Lux) - American Select	0.75%	0.12%	USD
	Threadneedle (Lux) - American Smaller Companies	0.75%	0.18%	USD

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Equity Portfolios				
<i>(continued)</i>				
	Threadneedle (Lux) - Asia Equities	0.75%	0.20%	USD
	Threadneedle (Lux) - Pan European ESG Equities	0.75%	0.19%	EUR
	Threadneedle (Lux) - Pan European Equity Dividend	0.75%	0.20%	EUR
	Threadneedle (Lux) - Pan European Smaller Companies	0.75%	0.16%	EUR
	Threadneedle (Lux) - European Select	0.75%	0.13%	EUR
	Threadneedle (Lux) - European Smaller Companies	0.75%	0.18%	EUR
	Threadneedle (Lux) - UK Equities	0.75%	0.12%	GBP
	Threadneedle (Lux) - UK Equity Income	0.75%	0.13%	GBP
Extended Alpha Portfolio				
	Threadneedle (Lux) - American Extended Alpha	0.75%	0.19%	USD

4 SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	N/A

Portfolio Type	Name of Portfolio	Operating Expenses	Base Currency
Bond Portfolios			
	Threadneedle (Lux) - European Corporate Bond	0.08%	EUR
	Threadneedle (Lux) - European High Yield Bond	0.07%	EUR
Equity Portfolios			
	Threadneedle (Lux) - Pan European ESG Equities	0.08%	EUR
	Threadneedle (Lux) - Pan European Equity Dividend	0.09%	EUR
	Threadneedle (Lux) - Pan European Smaller Companies	0.07%	EUR
Absolute Return Portfolio			
	Threadneedle (Lux) - Credit Opportunities	0.06%	EUR

8 SHARES:

Portfolio (s)	Initial Sales Charge as a % of the amount invested	Exchange Fee
Each Portfolio listed below	N/A	N/A

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Bond Portfolios				
	Threadneedle (Lux) - European Corporate Bond	0.50%	0.12%	EUR
	Threadneedle (Lux) - European High Yield Bond	0.75%	0.11%	EUR
Equity Portfolios				
	Threadneedle (Lux) - Global Emerging Market Equities	1.00%	0.14%	USD
	Threadneedle (Lux) - Global Equity Income	1.00%	0.11%	USD
	Threadneedle (Lux) - Global Select	1.00%	0.11%	USD
	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

Notes to the Financial Statements

(continued)

5 RELATED PARTY TRANSACTIONS

(continued)

Portfolio Type	Name of Portfolio	Asset Management Fee	Operating Expenses	Base Currency
Absolute Return 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%	EUR
	Threadneedle (Lux) - European High Yield Bond	0.60%	0.10%	EUR
Equity Portfolios				
	Threadneedle (Lux) - Global Equity Income	0.75%	0.14%	USD
	Threadneedle (Lux) - Global Select	0.75%	0.10%	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%	EUR
	Threadneedle (Lux) - Pan European Equity Dividend	0.75%	0.16%	EUR
	Threadneedle (Lux) - Pan European Smaller Companies	0.75%	0.12%	EUR
	Threadneedle (Lux) - European Select	0.75%	0.09%	EUR
	Threadneedle (Lux) - European Smaller Companies	0.75%	0.14%	EUR
	Threadneedle (Lux) - UK Equities	0.75%	0.08%	GBP
	Threadneedle (Lux) - UK Equity Income	0.75%	0.09%	GBP
Extended Alpha Portfolio				
	Threadneedle (Lux) - American Extended Alpha	0.75%	0.15%	USD

*See note 1.

¹0.55% until September 19, 2023.

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

Notes to the Financial Statements

(continued)

6 COMMISSION SHARING ARRANGEMENTS

(continued)

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-Advisor Columbia Management Investment Advisors, LLC may enter into commission sharing arrangements.

7 DIVIDENDS

The SICAV declared the following dividends during the period ended September 30, 2023:

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	26/06/2023	EUR	0.084	146,449
	Class AEC	25/09/2023	EUR	0.094	162,588
	Class AUP	26/06/2023	USD	0.099	12,213
	Class AUP	25/09/2023	USD	0.109	13,681
	Class DEC	26/06/2023	EUR	0.075	7,027
	Class DEC	25/09/2023	EUR	0.085	7,745
	Class DUP	26/06/2023	USD	0.088	4,144
	Class DUP	25/09/2023	USD	0.096	2,813
	Class IEC	26/06/2023	EUR	0.083	1,338,998
	Class IEC	25/09/2023	EUR	0.093	1,974,347
	Class IEP	26/06/2023	EUR	0.097	8
	Class IEP	25/09/2023	EUR	0.110	9
	Class IGC	26/06/2023	GBP	0.086	68
	Class IGC	25/09/2023	GBP	0.099	75
	Class IUP	26/06/2023	USD	0.093	24,550
	Class IUP	25/09/2023	USD	0.099	27,834
	Class NEC	26/06/2023	EUR	0.084	42,360
	Class NEC	25/09/2023	EUR	0.091	48,286
	Class NGC	26/06/2023	GBP	0.084	4,400,405
Class NGC	25/09/2023	GBP	0.096	5,042,361	
Class NUP	26/06/2023	USD	0.095	10,908	
Class NUP	25/09/2023	USD	0.107	12,770	
					USD 13,279,639
Threadneedle (Lux) - European Corporate Bond	Class IEP	26/06/2023	EUR	0.054	28,915
	Class IEP	25/09/2023	EUR	0.069	36,946
					EUR 65,861
Threadneedle (Lux) - European High Yield Bond	Class 1UT	24/04/2023	USD	0.030	3,258
	Class 1UT	24/05/2023	USD	0.036	3,979
	Class 1UT	26/06/2023	USD	0.035	3,806
	Class 1UT	25/07/2023	USD	0.035	3,764
	Class 1UT	24/08/2023	USD	0.033	3,626
	Class 1UT	25/09/2023	USD	0.033	3,690
					EUR 22,123
Threadneedle (Lux) - European Social Bond	Class AEP	26/06/2023	EUR	0.038	1,723
	Class AEP	25/09/2023	EUR	0.043	229
	Class ASC	26/06/2023	SGD	0.042	3
	Class ASC	25/09/2023	SGD	0.044	3
	Class AUC	26/06/2023	USD	0.040	4
	Class AUC	25/09/2023	USD	0.043	4

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 IEP	26/06/2023	EUR	0.040	101,894
	Class IEP	25/09/2023	EUR	0.045	115,613
	Class ISC	26/06/2023	SGD	0.042	3
	Class ISC	25/09/2023	SGD	0.044	3
	Class IUC	26/06/2023	USD	0.041	3,000
	Class IUC	25/09/2023	USD	0.045	3,186
	Class NEP	26/06/2023	EUR	3.841	452,499
	Class NEP	25/09/2023	EUR	4.504	532,765
	Class ZEP	26/06/2023	EUR	0.039	22,668
	Class ZEP	25/09/2023	EUR	0.045	26,069
	Class ZGC	26/06/2023	GBP	0.040	276,148
	Class ZGC	25/09/2023	GBP	0.046	335,302
Threadneedle (Lux) - European Strategic Bond	Class AEP	24/04/2023	EUR	0.043	31,972
	Class AEP	24/05/2023	EUR	0.043	29,128
	Class AEP	26/06/2023	EUR	0.043	29,358
	Class AEP	25/07/2023	EUR	0.043	29,650
	Class AEP	24/08/2023	EUR	0.043	29,825
	Class AEP	25/09/2023	EUR	0.043	30,154
	Class DEP	24/04/2023	EUR	0.032	42,932
	Class DEP	24/05/2023	EUR	0.032	42,450
	Class DEP	26/06/2023	EUR	0.032	42,899
	Class DEP	25/07/2023	EUR	0.032	42,729
	Class DEP	24/08/2023	EUR	0.032	42,402
	Class DEP	25/09/2023	EUR	0.032	42,063
Threadneedle (Lux) - Emerging Market Corporate Bonds	Class AEC	24/04/2023	EUR	0.042	25,157
	Class AEC	24/05/2023	EUR	0.042	24,695
	Class AEC	26/06/2023	EUR	0.045	26,516
	Class AEC	25/07/2023	EUR	0.045	27,263
	Class AEC	24/08/2023	EUR	0.045	26,888
	Class AEC	25/09/2023	EUR	0.041	24,042
	Class AUP	24/04/2023	USD	0.028	19,785
	Class AUP	24/05/2023	USD	0.028	19,969
	Class AUP	26/06/2023	USD	0.030	21,320
	Class AUP	25/07/2023	USD	0.030	21,190
	Class AUP	24/08/2023	USD	0.030	21,010
	Class AUP	25/09/2023	USD	0.028	19,440
	Class DEC	24/04/2023	EUR	0.031	1,380
	Class DEC	24/05/2023	EUR	0.031	1,355
	Class DEC	26/06/2023	EUR	0.032	1,423
	Class DEC	25/07/2023	EUR	0.032	1,438
	Class DEC	24/08/2023	EUR	0.032	1,354
	Class DEC	25/09/2023	EUR	0.030	1,247
	Class IEC	24/04/2023	EUR	0.033	9,346
Class IEC	24/05/2023	EUR	0.033	9,180	

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 Corporate Bonds (continued)	Class IEC	26/06/2023	EUR	0.034	10,437
	Class IEC	25/07/2023	EUR	0.034	10,551
	Class IEC	24/08/2023	EUR	0.034	10,329
	Class IEC	25/09/2023	EUR	0.032	9,553
	Class XUP	26/06/2023	USD	0.122	10
	Class XUP	25/09/2023	USD	0.130	11
Threadneedle (Lux) - Emerging Market Debt	Class AEC	24/04/2023	EUR	0.032	1,636
	Class AEC	24/05/2023	EUR	0.032	1,602
	Class AEC	26/06/2023	EUR	0.033	1,681
	Class AEC	25/07/2023	EUR	0.033	1,701
	Class AEC	24/08/2023	EUR	0.033	1,666
	Class AEC	25/09/2023	EUR	0.031	1,491
	Class AUP	24/04/2023	USD	0.041	100,516
	Class AUP	24/05/2023	USD	0.041	99,866
	Class AUP	26/06/2023	USD	0.043	103,488
	Class AUP	25/07/2023	USD	0.043	102,782
	Class AUP	24/08/2023	USD	0.043	101,531
	Class AUP	25/09/2023	USD	0.040	93,474
	Class SUP	24/04/2023	USD	0.039	1,632
	Class SUP	24/05/2023	USD	0.039	1,632
	Class SUP	26/06/2023	USD	0.041	1,716
	Class SUP	25/07/2023	USD	0.041	1,676
	Class SUP	24/08/2023	USD	0.041	1,628
	Class SUP	25/09/2023	USD	0.038	1,492
	Class XUP	26/06/2023	USD	0.121	11
	Class XUP	25/09/2023	USD	0.127	11
					USD 621,232
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	Class AEC	24/04/2023	EUR	0.017	50,276
	Class AEC	24/05/2023	EUR	0.017	50,373
	Class AEC	26/06/2023	EUR	0.018	54,783
	Class AEC	25/07/2023	EUR	0.018	55,862
	Class AEC	24/08/2023	EUR	0.018	55,162
	Class AEC	25/09/2023	EUR	0.017	50,718
	Class ASC	24/04/2023	SGD	0.024	670
	Class ASC	24/05/2023	SGD	0.024	667
	Class ASC	26/06/2023	SGD	0.025	701
	Class ASC	25/07/2023	SGD	0.025	709
	Class ASC	24/08/2023	SGD	0.025	714
	Class ASC	25/09/2023	SGD	0.024	683
	Class AUP	24/04/2023	USD	0.019	24,177
	Class AUP	24/05/2023	USD	0.019	23,860
	Class AUP	26/06/2023	USD	0.020	24,750
	Class AUP	25/07/2023	USD	0.020	24,465
Class AUP	24/08/2023	USD	0.020	24,281	
Class AUP	25/09/2023	USD	0.019	22,901	

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 Emerging Market Short-Term Bonds <i>(continued)</i>	Class XUP	24/04/2023	USD	0.034	6,287
	Class XUP	24/05/2023	USD	0.034	6,287
	Class XUP	26/06/2023	USD	0.036	6,656
	Class XUP	25/07/2023	USD	0.036	6,656
	Class XUP	24/08/2023	USD	0.036	6,656
	Class XUP	25/09/2023	USD	0.034	6,287
					USD 504,581
Threadneedle (Lux) - US High Yield Bond	Class AEC	24/04/2023	EUR	0.049	740
	Class AEC	24/05/2023	EUR	0.049	389
	Class AEC	26/06/2023	EUR	0.051	412
	Class AEC	25/07/2023	EUR	0.051	417
	Class AEC	24/08/2023	EUR	0.051	408
	Class AEC	25/09/2023	EUR	0.051	401
	Class AUP	24/04/2023	USD	0.054	11,397
	Class AUP	24/05/2023	USD	0.054	11,156
	Class AUP	26/06/2023	USD	0.057	11,637
	Class AUP	25/07/2023	USD	0.057	11,493
	Class AUP	24/08/2023	USD	0.057	11,540
	Class AUP	25/09/2023	USD	0.057	11,478
	Class DEC	24/04/2023	EUR	0.037	517
	Class DEC	24/05/2023	EUR	0.037	508
	Class DEC	26/06/2023	EUR	0.038	531
	Class DEC	25/07/2023	EUR	0.038	536
	Class DEC	24/08/2023	EUR	0.038	525
	Class DEC	25/09/2023	EUR	0.038	450
	Class IEC	24/04/2023	EUR	0.036	4
	Class IEC	24/05/2023	EUR	0.036	4
	Class IEC	26/06/2023	EUR	0.038	4
	Class IEC	25/07/2023	EUR	0.038	4
	Class IEC	24/08/2023	EUR	0.038	4
	Class IEC	25/09/2023	EUR	0.038	4
	Class ISC	24/04/2023	SGD	0.040	11,974
	Class ISC	24/05/2023	SGD	0.040	12,575
	Class ISC	26/06/2023	SGD	0.043	14,301
	Class ISC	25/07/2023	SGD	0.043	15,098
	Class ISC	24/08/2023	SGD	0.043	15,140
	Class ISC	25/09/2023	SGD	0.042	15,401
	Class XUP	26/06/2023	USD	0.143	13
	Class XUP	25/09/2023	USD	0.146	13
					USD 159,074
Threadneedle (Lux) - Flexible Asian Bond	Class ASC	24/04/2023	SGD	0.030	120
	Class ASC	24/05/2023	SGD	0.030	121
	Class ASC	26/06/2023	SGD	0.031	128
	Class ASC	25/07/2023	SGD	0.031	132
	Class ASC	24/08/2023	SGD	0.031	133
	Class ASC	25/09/2023	SGD	0.032	134
	Class AUP	24/04/2023	USD	0.031	16,782

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(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 AUP	24/05/2023	USD	0.031	16,374
	Class AUP	26/06/2023	USD	0.033	16,927
	Class AUP	25/07/2023	USD	0.033	16,241
	Class AUP	24/08/2023	USD	0.033	16,297
	Class AUP	25/09/2023	USD	0.034	16,171
	Class AVC	24/04/2023	AUD	0.028	2
	Class AVC	24/05/2023	AUD	0.028	2
	Class AVC	26/06/2023	AUD	0.030	2
	Class AVC	25/07/2023	AUD	0.030	2
	Class AVC	24/08/2023	AUD	0.030	2
	Class AVC	25/09/2023	AUD	0.030	2
	Class ZUP	24/04/2023	USD	0.030	3
	Class ZUP	24/05/2023	USD	0.030	3
	Class ZUP	26/06/2023	USD	0.032	3
	Class ZUP	25/07/2023	USD	0.032	3
	Class ZUP	24/08/2023	USD	0.032	3
	Class ZUP	25/09/2023	USD	0.033	3
Threadneedle (Lux) - Global Dynamic Real Return	Class AEC	24/04/2023	EUR	0.019	1,283
	Class AEC	24/05/2023	EUR	0.019	1,215
	Class AEC	26/06/2023	EUR	0.030	1,924
	Class AEC	25/07/2023	EUR	0.030	1,943
	Class AEC	24/08/2023	EUR	0.030	1,983
	Class AEC	25/09/2023	EUR	0.024	1,457
	Class AUP	24/04/2023	USD	0.024	6,661
	Class AUP	24/05/2023	USD	0.024	6,654
	Class AUP	26/06/2023	USD	0.036	9,658
	Class AUP	25/07/2023	USD	0.036	9,557
	Class AUP	24/08/2023	USD	0.036	9,527
	Class AUP	25/09/2023	USD	0.029	7,621
Threadneedle (Lux) - Global Multi Asset Income	Class AEC	26/06/2023	EUR	0.086	394,185
	Class AEC	25/09/2023	EUR	0.083	362,700
	Class AEP	26/06/2023	EUR	0.110	267,356
	Class AEP	25/09/2023	EUR	0.110	263,897
	Class ASC	26/06/2023	SGD	0.104	1,264
	Class ASC	25/09/2023	SGD	0.101	1,688
	Class ASP	26/06/2023	SGD	0.104	1,453
	Class ASP	25/09/2023	SGD	0.103	402
	Class AUM	24/04/2023	USD	0.036	1,470
	Class AUM	24/05/2023	USD	0.036	1,470
	Class AUM	26/06/2023	USD	0.037	1,511
	Class AUM	25/07/2023	USD	0.037	568
	Class AUM	24/08/2023	USD	0.037	568
	Class AUM	25/09/2023	USD	0.036	552
	Class AUP	26/06/2023	USD	0.106	86,164
Class AUP	25/09/2023	USD	0.103	83,232	

Notes to the Financial Statements

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7 DIVIDENDS

(continued)

Portfolio	Share Class	Ex-Date	Share Class currency	Amount per Share (in the Share Class currency)	Total amount (in the Portfolio currency)
Threadneedle (Lux) - Global Multi Asset Income <i>(continued)</i>	Class DEC	26/06/2023	EUR	0.080	189,331
	Class DEC	25/09/2023	EUR	0.078	172,836
	Class DEP	26/06/2023	EUR	0.102	22,033
	Class DEP	25/09/2023	EUR	0.102	21,282
	Class DUP	26/06/2023	USD	0.095	58,988
	Class DUP	25/09/2023	USD	0.092	54,077
	Class ZEC	26/06/2023	EUR	0.096	10
	Class ZEC	25/09/2023	EUR	0.093	9
	Class ZUP	26/06/2023	USD	0.107	11
	Class ZUP	25/09/2023	USD	0.104	10
					USD 1,987,067
Threadneedle (Lux) - Global Focus	Class AEP	25/09/2023	EUR	0.157	746,851
	Class AUP	25/09/2023	USD	0.114	4,163
	Class IUP	25/09/2023	USD	0.120	6,186
	Class ZEP	25/09/2023	EUR	0.163	663,287
					USD 1,420,487
Threadneedle (Lux) - Global Equity Income	Class AEC	26/06/2023	EUR	0.115	170
	Class AEC	25/09/2023	EUR	0.062	89
	Class AUP	26/06/2023	USD	0.129	11
	Class AUP	25/09/2023	USD	0.067	6
	Class DEC	26/06/2023	EUR	0.112	9
	Class DEC	25/09/2023	EUR	0.059	5
	Class DUP	26/06/2023	USD	0.127	6,261
	Class DUP	25/09/2023	USD	0.066	3,322
	Class 1EP	26/06/2023	EUR	0.139	210,239
	Class 1EP	25/09/2023	EUR	0.075	108,546
	Class 1SC	26/06/2023	SGD	0.126	37,252
	Class 1SC	25/09/2023	SGD	0.066	19,047
	Class 1ST	24/04/2023	SGD	0.029	1,748
	Class 1ST	24/05/2023	SGD	0.054	3,182
	Class 1ST	26/06/2023	SGD	0.043	2,553
	Class 1ST	25/07/2023	SGD	0.018	730
	Class 1ST	24/08/2023	SGD	0.025	826
	Class 1ST	25/09/2023	SGD	0.028	913
	Class 1UP	26/06/2023	USD	0.133	50,548
	Class 1UP	25/09/2023	USD	0.069	26,090
	Class 1VT	24/04/2023	AUD	0.028	108
	Class 1VT	24/05/2023	AUD	0.051	194
	Class 1VT	26/06/2023	AUD	0.041	159
	Class 1VT	25/07/2023	AUD	0.012	47
	Class 1VT	24/08/2023	AUD	0.024	89
	Class 1VT	25/09/2023	AUD	0.028	97
	Class 2EP	26/06/2023	EUR	0.141	11
	Class 2EP	25/09/2023	EUR	0.075	6
	Class 2UP	26/06/2023	USD	0.135	11

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7 DIVIDENDS

(continued)

Portfolio	Share Class	Ex-Date	Share Class currency	Amount per Share (in the Share Class currency)	Total amount (in the Portfolio currency)
Threadneedle (Lux) - Global Equity Income <i>(continued)</i>	Class 2UP	25/09/2023	USD	0.070	6
	Class 3EP	26/06/2023	EUR	0.142	1,124,222
	Class 3EP	25/09/2023	EUR	0.076	589,541
	Class 3UP	26/06/2023	USD	0.136	2,743
	Class 3UP	25/09/2023	USD	0.071	1,433
	Class 8EP	26/06/2023	EUR	0.140	36
	Class 8EP	25/09/2023	EUR	0.075	19
	Class 8UP	26/06/2023	USD	0.135	14,240
	Class 8UP	25/09/2023	USD	0.071	7,489
	Class 9EP	26/06/2023	EUR	0.142	11
	Class 9EP	25/09/2023	EUR	0.076	6
	Class 9UP	26/06/2023	USD	0.136	11
	Class 9UP	25/09/2023	USD	0.071	6
Threadneedle (Lux) - Asia Contrarian Equity	Class XUP	25/09/2023	USD	0.228	13
					USD 13
Threadneedle (Lux) - US Contrarian Core Equities	Class AEC	25/09/2023	EUR	0.115	6
	Class AUP	25/09/2023	USD	0.135	946
					USD 952
Threadneedle (Lux) - US Disciplined Core Equities	Class AUP	25/09/2023	USD	0.127	8
	Class IEC	25/09/2023	EUR	0.114	7
					USD 15
Threadneedle (Lux) - Pan European Equity Dividend	Class AEP	25/09/2023	EUR	0.289	12,306
	Class AUP	25/09/2023	USD	0.279	21
	Class DEP	25/09/2023	EUR	0.282	4,958
	Class IEP	25/09/2023	EUR	0.304	197,052
	Class ZEP	25/09/2023	EUR	0.299	7,848
	Class 1EP	25/09/2023	EUR	0.029	289,539
	Class 1GP	25/09/2023	GBP	0.025	9,531
	Class 2EP	25/09/2023	EUR	0.299	22
	Class 2GP	25/09/2023	GBP	0.296	21
	Class 3EP	25/09/2023	EUR	0.047	4,086
	Class 3GP	25/09/2023	GBP	0.041	25,976
	Class 4GP	25/09/2023	GBP	0.037	312,990
	Class 8EP	25/09/2023	EUR	0.032	27,136
	Class 8GP	25/09/2023	GBP	0.027	14,876
	Class 9EP	25/09/2023	EUR	0.302	1,018
Class 9GP	25/09/2023	GBP	0.297	90	
					EUR 907,470

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) - Asian Equity Income	Class AUP	25/09/2023	USD	0.281	33,556
	Class DUP	25/09/2023	USD	0.269	7,528
	Class IEP	25/09/2023	EUR	0.306	350,716
	Class XUP	25/09/2023	USD	0.301	795,557
	Class ZGP	25/09/2023	GBP	0.273	19
	Class ZUP	25/09/2023	USD	0.330	1,264
					USD 1,188,640
Threadneedle (Lux) - UK Equities	Class AGP	25/09/2023	GBP	0.424	12,639
	Class IGP	25/09/2023	GBP	0.632	132,637
	Class NGP	25/09/2023	GBP	0.253	14
	Class TGP	25/09/2023	GBP	0.253	14
	Class ZGP	25/09/2023	GBP	0.227	18,641
	Class 9EP	25/09/2023	EUR	0.204	14
					GBP 163,959
Threadneedle (Lux) - UK Equity Income	Class AEC	26/06/2023	EUR	0.129	5,076
	Class AEC	25/09/2023	EUR	0.074	2,942
	Class ASC	26/06/2023	SGD	0.140	42
	Class ASC	25/09/2023	SGD	0.078	24
	Class AUC	26/06/2023	USD	0.148	11,040
	Class AUC	25/09/2023	USD	0.082	5,226
	Class DEC	26/06/2023	EUR	0.123	1,348
	Class DEC	25/09/2023	EUR	0.070	775
	Class DGP	26/06/2023	GBP	0.135	109
	Class DGP	25/09/2023	GBP	0.079	38
	Class IGP	26/06/2023	GBP	0.146	200,154
	Class IGP	25/09/2023	GBP	0.088	120,061
	Class LGP	26/06/2023	GBP	0.151	1,733,855
	Class LGP	25/09/2023	GBP	0.087	996,287
Class ZGP	26/06/2023	GBP	0.155	14,395	
Class ZGP	25/09/2023	GBP	0.090	7,974	
					GBP 3,099,346
Threadneedle (Lux) - Global Investment Grade Credit Opportunities	Class IEP	26/06/2023	EUR	0.109	10
	Class IEP	25/09/2023	EUR	0.135	12
	Class LEP	26/06/2023	EUR	0.110	10
	Class LEP	25/09/2023	EUR	0.137	12
					EUR 44

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%

¹The 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. This plan is available on request from the Management Company.

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.

Notes to the Financial Statements

(continued)

8 PERFORMANCE FEES

(continued)

There is no maximum value on the performance fee that could be taken.

As at September 30, 2023, no performance fees have been paid.

*See note 1.

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

As at September 30, 2023, the SICAV has the following forward currency exchange contracts outstanding:

As at September 30, 2023, Threadneedle (Lux) - Global Corporate Bond has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	USD	599,405	EUR	570,794	Hedging	JP Morgan Chase New York	(5,427)
19/10/2023	EUR	1,674,698	USD	1,800,806	Hedging	JP Morgan Chase New York	(26,223)
19/10/2023	GBP	94,890	USD	118,542	Hedging	JP Morgan Chase New York	(2,710)
19/10/2023	CHF	761	USD	855	Hedging	JP Morgan Chase New York	(21)
19/10/2023	NOK	7,277	USD	681	Hedging	JP Morgan Chase New York	4
19/10/2023	NOK	7,228	USD	676	Hedging	JP Morgan Chase New York	4
19/10/2023	GBP	206,873	USD	258,439	Hedging	JP Morgan Chase New York	(5,908)
19/10/2023	SEK	8,449,966	USD	760,691	Hedging	JP Morgan Chase New York	17,728
19/10/2023	GBP	15,102,055	USD	18,866,452	Hedging	JP Morgan Chase New York	(431,328)
19/10/2023	EUR	23,862,151	USD	25,659,005	Hedging	JP Morgan Chase New York	(373,643)
19/10/2023	EUR	9,112	USD	9,778	Hedging	JP Morgan Chase New York	(122)
19/10/2023	GBP	1,578	USD	1,971	Hedging	JP Morgan Chase New York	(45)
19/10/2023	EUR	51,880,341	USD	55,787,003	Hedging	JP Morgan Chase New York	(812,363)
19/10/2023	EUR	707	USD	760	Hedging	JP Morgan Chase New York	(11)
19/10/2023	CHF	763	USD	858	Hedging	JP Morgan Chase New York	(21)
19/10/2023	EUR	160,037	USD	169,528	Hedging	JP Morgan Chase New York	54
19/10/2023	GBP	893,367	USD	1,087,265	Hedging	JP Morgan Chase New York	3,271
19/10/2023	USD	2,561	EUR	2,387	Hedging	JP Morgan Chase New York	32
19/10/2023	EUR	100,311	USD	106,260	Hedging	JP Morgan Chase New York	34
19/10/2023	EUR	7,988	USD	8,461	Hedging	JP Morgan Chase New York	3
19/10/2023	EUR	343,401	USD	367,509	Hedging	JP Morgan Chase New York	(3,626)
19/10/2023	GBP	166,733	USD	206,789	Hedging	JP Morgan Chase New York	(3,259)
19/10/2023	GBP	9,680	USD	12,003	Hedging	JP Morgan Chase New York	(186)
19/10/2023	GBP	5,856	USD	7,262	Hedging	JP Morgan Chase New York	(113)
19/10/2023	EUR	91	USD	96	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	1,701,898	USD	1,801,775	Hedging	JP Morgan Chase New York	1,630
19/10/2023	GBP	42,374	USD	51,696	Hedging	JP Morgan Chase New York	30
19/10/2023	GBP	30,635	USD	37,374	Hedging	JP Morgan Chase New York	22
19/10/2023	EUR	18,062	USD	19,122	Hedging	JP Morgan Chase New York	17
19/10/2023	EUR	60,613	USD	65,179	Hedging	JP Morgan Chase New York	(952)
19/10/2023	GBP	29,172,445	USD	36,444,082	Hedging	JP Morgan Chase New York	(833,191)
19/10/2023	GBP	374,060,276	USD	467,299,999	Hedging	JP Morgan Chase New York	(10,683,499)
19/10/2023	EUR	165,818,138	USD	178,304,476	Hedging	JP Morgan Chase New York	(2,596,447)
19/10/2023	GBP	5,453	USD	6,812	Hedging	JP Morgan Chase New York	(156)
19/10/2023	USD	22,113	EUR	20,707	Hedging	JP Morgan Chase New York	171
19/10/2023	USD	35,995	EUR	34,000	Hedging	JP Morgan Chase New York	(33)
19/10/2023	USD	66,851	EUR	62,466	Hedging	JP Morgan Chase New York	659
19/10/2023	USD	61,967	EUR	58,911	Hedging	JP Morgan Chase New York	(457)
19/10/2023	USD	2,948,078	EUR	2,786,361	Hedging	JP Morgan Chase New York	(4,466)
19/10/2023	USD	18,222	EUR	17,222	Hedging	JP Morgan Chase New York	(28)

Notes to the Financial Statements

(continued)

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	USD	8,223	EUR	7,700	Hedging	JP Morgan Chase New York	64
19/10/2023	USD	22,006	EUR	20,624	Hedging	JP Morgan Chase New York	152
19/10/2023	USD	642	EUR	602	Hedging	JP Morgan Chase New York	4
19/10/2023	USD	7,450	EUR	6,983	Hedging	JP Morgan Chase New York	50
19/10/2023	USD	378	EUR	354	Hedging	JP Morgan Chase New York	3
19/10/2023	USD	4,611	EUR	4,322	Hedging	JP Morgan Chase New York	32
19/10/2023	USD	9	CHF	8	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	15,626	EUR	14,769	Hedging	JP Morgan Chase New York	(24)
19/10/2023	EUR	21,053	USD	22,531	Hedging	JP Morgan Chase New York	(222)
19/10/2023	USD	275,303	EUR	262,162	Hedging	JP Morgan Chase New York	(2,493)
19/10/2023	USD	14,318	EUR	13,421	Hedging	JP Morgan Chase New York	96
19/10/2023	USD	412	EUR	389	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	10	AUD	16	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	9	CHF	8	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	652,530	USD	701,667	Hedging	JP Morgan Chase New York	(10,218)
19/10/2023	EUR	1,830,584	USD	1,968,430	Hedging	JP Morgan Chase New York	(28,664)
19/10/2023	SEK	7,140	USD	643	Hedging	JP Morgan Chase New York	15
19/10/2023	EUR	13,675,194	USD	14,704,955	Hedging	JP Morgan Chase New York	(214,132)
19/10/2023	EUR	13,293,414	USD	14,294,427	Hedging	JP Morgan Chase New York	(208,154)
19/10/2023	GBP	99,005,362	USD	123,683,825	Hedging	JP Morgan Chase New York	(2,827,682)
19/10/2023	EUR	322,113	USD	344,270	Hedging	JP Morgan Chase New York	(2,945)
19/10/2023	EUR	391,072	USD	417,973	Hedging	JP Morgan Chase New York	(3,576)
19/10/2023	EUR	22,040	USD	23,557	Hedging	JP Morgan Chase New York	(202)
19/10/2023	EUR	4,197,507	USD	4,513,586	Hedging	JP Morgan Chase New York	(65,726)
19/10/2023	USD	151,467	EUR	144,237	Hedging	JP Morgan Chase New York	(1,372)
19/10/2023	EUR	494	USD	529	Hedging	JP Morgan Chase New York	(5)
19/10/2023	GBP	184,596	USD	226,444	Hedging	JP Morgan Chase New York	(1,107)
19/10/2023	USD	323,325	GBP	263,573	Hedging	JP Morgan Chase New York	1,581
19/10/2023	USD	23,224	GBP	18,900	Hedging	JP Morgan Chase New York	154
19/10/2023	USD	1,451,709	GBP	1,181,374	Hedging	JP Morgan Chase New York	9,600
19/10/2023	USD	5,700,151	GBP	4,683,252	Hedging	JP Morgan Chase New York	(16,707)
19/10/2023	USD	79,335	GBP	65,372	Hedging	JP Morgan Chase New York	(464)
19/10/2023	USD	335,226	GBP	270,354	Hedging	JP Morgan Chase New York	5,203
19/10/2023	USD	32,146	GBP	25,919	Hedging	JP Morgan Chase New York	506
19/10/2023	USD	90,369	GBP	74,082	Hedging	JP Morgan Chase New York	(63)
19/10/2023	USD	66,655	GBP	54,768	Hedging	JP Morgan Chase New York	(200)
19/10/2023	USD	70,917	GBP	57,209	Hedging	JP Morgan Chase New York	1,082
19/10/2023	USD	67,286	GBP	55,443	Hedging	JP Morgan Chase New York	(393)
19/10/2023	USD	72,850	GBP	58,846	Hedging	JP Morgan Chase New York	1,016
19/10/2023	USD	53,645	GBP	43,332	Hedging	JP Morgan Chase New York	748
19/10/2023	USD	19,119	GBP	15,304	Hedging	JP Morgan Chase New York	437
19/10/2023	USD	1,438,157	GBP	1,171,124	Hedging	JP Morgan Chase New York	8,561
19/10/2023	USD	28,786	GBP	23,222	Hedging	JP Morgan Chase New York	439
19/10/2023	USD	223,693	GBP	182,158	Hedging	JP Morgan Chase New York	1,332
19/10/2023	USD	41,775	GBP	34,246	Hedging	JP Morgan Chase New York	(29)
19/10/2023	USD	37,732	GBP	30,385	Hedging	JP Morgan Chase New York	640
19/10/2023	USD	8	EUR	7	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	25,324	EUR	24,075	Hedging	JP Morgan Chase New York	(187)

Notes to the Financial Statements

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	USD	197	EUR	187	Hedging	JP Morgan Chase New York	(1)
19/10/2023	USD	356	EUR	332	Hedging	JP Morgan Chase New York	5
19/10/2023	USD	1,649	EUR	1,545	Hedging	JP Morgan Chase New York	11
19/10/2023	USD	245,261	EUR	231,808	Hedging	JP Morgan Chase New York	(372)
19/10/2023	USD	81	GBP	66	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	22,102	EUR	20,890	Hedging	JP Morgan Chase New York	(33)
19/10/2023	USD	72,641	EUR	68,656	Hedging	JP Morgan Chase New York	(110)
19/10/2023	USD	523	EUR	494	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	3,083	GBP	2,510	Hedging	JP Morgan Chase New York	18
19/10/2023	USD	430,213	GBP	350,332	Hedging	JP Morgan Chase New York	2,561
19/10/2023	USD	5,522,972	GBP	4,497,483	Hedging	JP Morgan Chase New York	32,877
19/10/2023	USD	9,861	GBP	7,942	Hedging	JP Morgan Chase New York	167
19/10/2023	USD	34,345	EUR	32,493	Hedging	JP Morgan Chase New York	(86)
19/10/2023	USD	85	GBP	69	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	873	EUR	814	Hedging	JP Morgan Chase New York	11
19/10/2023	USD	7	NOK	74	Hedging	JP Morgan Chase New York	0
19/10/2023	GBP	577	USD	717	Hedging	JP Morgan Chase New York	(12)
19/10/2023	USD	8,185	SEK	90,281	Hedging	JP Morgan Chase New York	(132)
19/10/2023	USD	7	SEK	78	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	7	NOK	75	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	325,717	USD	347,846	Hedging	JP Morgan Chase New York	(2,703)
19/10/2023	EUR	13,586	USD	14,510	Hedging	JP Morgan Chase New York	(113)
19/10/2023	EUR	14	USD	15	Hedging	JP Morgan Chase New York	0
19/10/2023	AUD	1,450	USD	932	Hedging	JP Morgan Chase New York	4
19/10/2023	EUR	2,949	USD	3,117	Hedging	JP Morgan Chase New York	8
04/10/2023	USD	5,129	AUD	7,928	Trading	JP Morgan	11
04/10/2023	GBP	750,000	USD	930,327	Trading	JP Morgan	(14,890)
04/10/2023	CAD	140,135	USD	103,845	Trading	JP Morgan	(188)
04/10/2023	USD	112,337	CAD	152,736	Trading	JP Morgan	(641)
04/10/2023	EUR	1,082,980	USD	1,151,413	Trading	Barclays	(4,592)
04/10/2023	AUD	9,906	USD	6,359	Trading	JP Morgan	35
04/10/2023	EUR	840,000	USD	886,053	Trading	JP Morgan	3,464
04/10/2023	CAD	274,281	USD	200,988	Trading	Barclays	1,896
04/10/2023	CAD	308,386	USD	229,410	Trading	JP Morgan	(1,298)
04/10/2023	USD	14,923,070	CAD	20,222,767	Trading	JP Morgan	(35,587)
04/10/2023	USD	5,452	AUD	8,469	Trading	JP Morgan	(15)
04/10/2023	USD	74,501	CAD	100,409	Trading	JP Morgan	229
04/10/2023	AUD	7,703	USD	4,928	Trading	Goldman Sachs	45
04/10/2023	USD	400,161	EUR	375,000	Trading	Barclays	3,055
04/10/2023	USD	2,857,246	EUR	2,680,670	Trading	JP Morgan	18,550
04/10/2023	USD	383,185	EUR	357,000	Trading	JP Morgan	5,139
04/10/2023	USD	3,158,582	EUR	2,951,450	Trading	JP Morgan	33,140
04/10/2023	USD	265,032,731	EUR	243,560,330	Trading	JP Morgan	7,113,425
04/10/2023	USD	4,864,610	EUR	4,500,000	Trading	Barclays	99,321
04/10/2023	CAD	233,112	USD	172,882	Trading	JP Morgan	(450)
04/10/2023	JPY	2,535,423	USD	17,039	Trading	JP Morgan	(36)
04/10/2023	CAD	120,897	USD	89,474	Trading	Goldman Sachs	(47)
04/10/2023	USD	2,702	AUD	4,235	Trading	Citigroup Global Markets	(32)

Notes to the Financial Statements

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
04/10/2023	USD	4,332	AUD	6,712	Trading	JP Morgan	(1)
04/10/2023	USD	600,016	AUD	923,863	Trading	JP Morgan	3,656
04/10/2023	USD	2,706,871	JPY	391,041,218	Trading	Citigroup Global Markets	84,376
04/10/2023	EUR	1,364,065	USD	1,434,471	Trading	JP Morgan	10,004
04/10/2023	EUR	1,640,430	USD	1,761,666	Trading	Barclays	(24,534)
04/10/2023	EUR	1,268,950	USD	1,361,849	Trading	Barclays	(18,096)
04/10/2023	AUD	13,353	USD	8,599	Trading	JP Morgan	20
04/10/2023	CAD	203,457	USD	151,161	Trading	JP Morgan	(665)
04/10/2023	AUD	11,872	USD	7,647	Trading	Goldman Sachs	17
04/10/2023	EUR	450,000	USD	480,215	Trading	JP Morgan	(3,688)
04/10/2023	GBP	488,030	USD	599,206	Trading	Goldman Sachs	(3,524)
04/10/2023	AUD	17,309	USD	11,055	Trading	JP Morgan	119
04/10/2023	AUD	6,228	USD	3,991	Trading	Citigroup Global Markets	29
04/10/2023	GBP	850,410	USD	1,060,080	Trading	Barclays	(22,084)
04/10/2023	CAD	5,428,310	USD	4,023,662	Trading	Barclays	(8,374)
04/10/2023	USD	5,227	AUD	8,080	Trading	Goldman Sachs	11
04/10/2023	GBP	5,112,790	USD	6,331,126	Trading	Barclays	(90,541)
04/10/2023	AUD	17,591	USD	11,225	Trading	JP Morgan	130
04/10/2023	GBP	210,000	USD	255,107	Trading	JP Morgan	1,215
04/10/2023	AUD	60,000	USD	38,287	Trading	JP Morgan	444
04/10/2023	CAD	200,000	USD	147,999	Trading	JP Morgan	(60)
04/10/2023	USD	13,466	JPY	1,976,390	Trading	JP Morgan	211
04/10/2023	USD	694,509	GBP	558,323	Trading	Goldman Sachs	13,029
04/10/2023	USD	31,515	JPY	4,609,218	Trading	JP Morgan	604
04/10/2023	USD	101,080,643	GBP	79,726,505	Trading	JP Morgan	3,767,724
04/10/2023	USD	28,069	JPY	4,157,056	Trading	JP Morgan	190
04/10/2023	USD	3,681,895	GBP	3,022,380	Trading	JP Morgan	(7,170)
04/10/2023	AUD	17,811	USD	11,494	Trading	JP Morgan	3
04/10/2023	USD	3,600	AUD	5,614	Trading	JP Morgan	(24)
04/10/2023	JPY	3,415,889	USD	23,404	Trading	Goldman Sachs	(496)
04/10/2023	EUR	1,950,000	USD	2,082,338	Trading	JP Morgan	(17,388)
							USD (8,175,655)

As at September 30, 2023, Threadneedle (Lux) - European Corporate Bond has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	USD	937	EUR	872	Hedging	JP Morgan Chase New York	13
19/10/2023	CHF	1,512,981	EUR	1,580,990	Hedging	JP Morgan Chase New York	(16,795)
19/10/2023	CHF	805	EUR	842	Hedging	JP Morgan Chase New York	(9)
19/10/2023	EUR	9	NOK	103	Hedging	JP Morgan Chase New York	0
19/10/2023	NOK	7,630	EUR	664	Hedging	JP Morgan Chase New York	13
19/10/2023	GBP	666	EUR	774	Hedging	JP Morgan Chase New York	(7)
19/10/2023	EUR	9	USD	10	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	10	GBP	9	Hedging	JP Morgan Chase New York	0
19/10/2023	NOK	7,701	EUR	670	Hedging	JP Morgan Chase New York	14

Notes to the Financial Statements

(continued)

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	9	CHF	9	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	9	NOK	103	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	16,497	CHF	15,910	Hedging	JP Morgan Chase New York	49
04/10/2023	USD	1,150,000	EUR	1,092,486	Trading	Lloyds	(6,504)
04/10/2023	GBP	316,580	EUR	367,040	Trading	NatWest Markets	(2,139)
04/10/2023	EUR	19,224	GBP	16,453	Trading	NatWest Markets	260
04/10/2023	EUR	116,662	USD	125,000	Trading	NatWest Markets	(1,380)
04/10/2023	EUR	16,599	GBP	14,380	Trading	JP Morgan	24
04/10/2023	EUR	472,897	USD	505,000	Trading	JP Morgan	(3,992)
04/10/2023	EUR	8,253,305	USD	8,977,211	Trading	NatWest Markets	(224,210)
04/10/2023	EUR	3,285,260	GBP	2,817,731	Trading	Lloyds	37,447
04/10/2023	EUR	272,979	GBP	234,000	Trading	NatWest Markets	3,263
04/10/2023	USD	468,420	EUR	432,599	Trading	JP Morgan	9,745
							EUR (204,208)

As at September 30, 2023, Threadneedle (Lux) - European High Yield Bond has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	CHF	846	EUR	884	Hedging	JP Morgan Chase New York	(9)
19/10/2023	EUR	314,396	CHF	300,261	Hedging	JP Morgan Chase New York	3,967
19/10/2023	CHF	2,610	EUR	2,736	Hedging	JP Morgan Chase New York	(38)
19/10/2023	CHF	327,447	EUR	342,166	Hedging	JP Morgan Chase New York	(3,635)
19/10/2023	CHF	54,970	EUR	57,441	Hedging	JP Morgan Chase New York	(610)
19/10/2023	CHF	283,389	EUR	296,127	Hedging	JP Morgan Chase New York	(3,146)
19/10/2023	CHF	840	EUR	878	Hedging	JP Morgan Chase New York	(9)
19/10/2023	NOK	8,124	EUR	707	Hedging	JP Morgan Chase New York	14
19/10/2023	NOK	8,015	EUR	697	Hedging	JP Morgan Chase New York	14
19/10/2023	SEK	8,001	EUR	670	Hedging	JP Morgan Chase New York	26
19/10/2023	SEK	7,866	EUR	659	Hedging	JP Morgan Chase New York	25
19/10/2023	USD	1,087,872	EUR	1,011,690	Hedging	JP Morgan Chase New York	14,950
19/10/2023	CHF	790	EUR	826	Hedging	JP Morgan Chase New York	(9)
05/10/2023	GBP	227,360	EUR	264,909	Trading	Barclays	(2,856)
05/10/2023	GBP	1,630,480	EUR	1,887,634	Trading	Lloyds	(8,361)
05/10/2023	EUR	174,276	GBP	150,988	Trading	JP Morgan	249
05/10/2023	EUR	50,617,733	GBP	43,307,520	Trading	NatWest Markets	702,103
05/10/2023	EUR	632,334	GBP	550,000	Trading	NatWest Markets	(1,591)
05/10/2023	EUR	341,195	GBP	295,270	Trading	JP Morgan	870
05/10/2023	EUR	201,214	GBP	175,000	Trading	NatWest Markets	(489)
05/10/2023	EUR	277,156	GBP	237,158	Trading	JP Morgan	3,810
05/10/2023	EUR	3,570,019	USD	3,841,766	Trading	Lloyds	(57,728)
05/10/2023	EUR	1,317,593	GBP	1,142,340	Trading	NatWest Markets	945
05/10/2023	EUR	16,248	USD	17,462	Trading	JP Morgan	(241)
05/10/2023	EUR	9,813	USD	10,501	Trading	JP Morgan	(103)
							EUR 648,148

Notes to the Financial Statements

(continued)

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

(continued)

As at September 30, 2023, Threadneedle (Lux) - European Short-Term High Yield Bond has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	NOK	8,788	EUR	764	Hedging	JP Morgan Chase New York	15
19/10/2023	GBP	8	EUR	9	Hedging	JP Morgan Chase New York	0
19/10/2023	SEK	8,734	EUR	731	Hedging	JP Morgan Chase New York	28
19/10/2023	NOK	8,868	EUR	771	Hedging	JP Morgan Chase New York	16
19/10/2023	GBP	4,959,700	EUR	5,761,969	Hedging	JP Morgan Chase New York	(48,419)
19/10/2023	SEK	8,587	EUR	719	Hedging	JP Morgan Chase New York	28
19/10/2023	GBP	13,633,323	EUR	15,838,616	Hedging	JP Morgan Chase New York	(133,096)
19/10/2023	GBP	771	EUR	895	Hedging	JP Morgan Chase New York	(8)
19/10/2023	GBP	765	EUR	889	Hedging	JP Morgan Chase New York	(7)
19/10/2023	EUR	1,086,379	GBP	940,143	Hedging	JP Morgan Chase New York	3,341
05/10/2023	EUR	38,993	GBP	33,365	Trading	JP Morgan	536
05/10/2023	EUR	27,059	GBP	23,412	Trading	Barclays	75
05/10/2023	GBP	190,040	EUR	220,949	Trading	JP Morgan	(1,911)
05/10/2023	GBP	207,410	EUR	241,661	Trading	Barclays	(2,603)
05/10/2023	EUR	10,743,270	GBP	9,191,840	Trading	Citigroup Global Markets	148,888
05/10/2023	EUR	28,252	GBP	24,574	Trading	JP Morgan	(73)
05/10/2023	EUR	36,992	GBP	31,796	Trading	JP Morgan	345
05/10/2023	EUR	1,045	USD	1,123	Trading	JP Morgan	(16)
05/10/2023	EUR	295,185	USD	317,617	Trading	Citigroup Global Markets	(4,738)
							EUR (37,599)

As at September 30, 2023, Threadneedle (Lux) - European Social Bond has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	GBP	123,808	EUR	142,672	Hedging	JP Morgan Chase New York	(46)
19/10/2023	EUR	620	GBP	537	Hedging	JP Morgan Chase New York	1
19/10/2023	GBP	5,883	EUR	6,835	Hedging	JP Morgan Chase New York	(57)
19/10/2023	EUR	3,244	GBP	2,823	Hedging	JP Morgan Chase New York	(9)
19/10/2023	EUR	7,052	GBP	6,124	Hedging	JP Morgan Chase New York	(2)
19/10/2023	EUR	8,308	GBP	7,145	Hedging	JP Morgan Chase New York	77
19/10/2023	EUR	32,268	GBP	27,925	Hedging	JP Morgan Chase New York	99
19/10/2023	EUR	1,826	GBP	1,588	Hedging	JP Morgan Chase New York	(3)
19/10/2023	USD	912	EUR	848	Hedging	JP Morgan Chase New York	13
19/10/2023	GBP	55,357,695	EUR	64,312,220	Hedging	JP Morgan Chase New York	(540,432)
19/10/2023	NOK	7,541	EUR	656	Hedging	JP Morgan Chase New York	13
19/10/2023	SEK	7,411	EUR	620	Hedging	JP Morgan Chase New York	24
19/10/2023	GBP	300,812	EUR	347,165	Hedging	JP Morgan Chase New York	(632)
19/10/2023	GBP	5,026	EUR	5,774	Hedging	JP Morgan Chase New York	16
19/10/2023	GBP	6,224	EUR	7,181	Hedging	JP Morgan Chase New York	(11)
19/10/2023	GBP	307	EUR	354	Hedging	JP Morgan Chase New York	(1)
19/10/2023	GBP	123,611	EUR	143,483	Hedging	JP Morgan Chase New York	(1,083)
19/10/2023	EUR	7,759	USD	8,221	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	11	USD	12	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	11	USD	11	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	11	USD	12	Hedging	JP Morgan Chase New York	0

Notes to the Financial Statements

(continued)

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	7	SGD	10	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	7	SGD	11	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	6	SGD	9	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	7	SGD	10	Hedging	JP Morgan Chase New York	0
19/10/2023	GBP	23,511	EUR	27,077	Hedging	JP Morgan Chase New York	9
19/10/2023	GBP	1,162,202	EUR	1,351,424	Hedging	JP Morgan Chase New York	(12,573)
19/10/2023	GBP	7,450	EUR	8,655	Hedging	JP Morgan Chase New York	(73)
19/10/2023	EUR	737,231	GBP	638,209	Hedging	JP Morgan Chase New York	2,018
19/10/2023	EUR	1,639	GBP	1,414	Hedging	JP Morgan Chase New York	10
19/10/2023	EUR	3,345	GBP	2,881	Hedging	JP Morgan Chase New York	25
19/10/2023	EUR	7	NOK	80	Hedging	JP Morgan Chase New York	0
19/10/2023	GBP	11,364	EUR	13,095	Hedging	JP Morgan Chase New York	(4)
19/10/2023	GBP	641	EUR	745	Hedging	JP Morgan Chase New York	(6)
19/10/2023	SGD	854	EUR	584	Hedging	JP Morgan Chase New York	7
19/10/2023	SGD	883	EUR	604	Hedging	JP Morgan Chase New York	7
19/10/2023	USD	651,143	EUR	605,545	Hedging	JP Morgan Chase New York	8,948
19/10/2023	USD	896	EUR	833	Hedging	JP Morgan Chase New York	12
19/10/2023	SGD	852	EUR	583	Hedging	JP Morgan Chase New York	7
19/10/2023	SGD	880	EUR	602	Hedging	JP Morgan Chase New York	7
19/10/2023	GBP	763	EUR	877	Hedging	JP Morgan Chase New York	2
19/10/2023	CHF	48,448	EUR	50,249	Hedging	JP Morgan Chase New York	(161)
19/10/2023	USD	862	EUR	801	Hedging	JP Morgan Chase New York	12
19/10/2023	USD	894	EUR	832	Hedging	JP Morgan Chase New York	12
19/10/2023	CHF	322,437	EUR	336,930	Hedging	JP Morgan Chase New York	(3,579)
19/10/2023	EUR	7	NOK	81	Hedging	JP Morgan Chase New York	0
19/10/2023	CHF	30,854	EUR	32,240	Hedging	JP Morgan Chase New York	(343)
19/10/2023	GBP	7,262,266	EUR	8,436,992	Hedging	JP Morgan Chase New York	(70,898)
19/10/2023	SEK	7,399	EUR	619	Hedging	JP Morgan Chase New York	24
19/10/2023	EUR	8	SEK	87	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	7	SEK	86	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	3,983	CHF	3,842	Hedging	JP Morgan Chase New York	10
19/10/2023	EUR	261,292	CHF	252,447	Hedging	JP Morgan Chase New York	299
19/10/2023	EUR	345	CHF	333	Hedging	JP Morgan Chase New York	0
19/10/2023	CHF	23,617,370	EUR	24,678,991	Hedging	JP Morgan Chase New York	(262,173)
19/10/2023	EUR	3,674	CHF	3,549	Hedging	JP Morgan Chase New York	4
19/10/2023	EUR	76,948	CHF	74,421	Hedging	JP Morgan Chase New York	8
19/10/2023	EUR	66,671	CHF	63,878	Hedging	JP Morgan Chase New York	630
19/10/2023	NOK	7,536	EUR	656	Hedging	JP Morgan Chase New York	13
19/10/2023	GBP	872	EUR	1,010	Hedging	JP Morgan Chase New York	(6)
18/10/2023	EUR	71,151	USD	75,488	Trading	Citigroup Global Markets	(92)
18/10/2023	EUR	417,789	GBP	358,721	Trading	HSBC	4,533
18/10/2023	EUR	47,150,677	GBP	40,524,107	Trading	Citigroup Global Markets	465,724
18/10/2023	EUR	239,273	GBP	208,316	Trading	HSBC	(715)
18/10/2023	EUR	441,896	SEK	5,264,470	Trading	HSBC	(15,778)
18/10/2023	EUR	727,255	CAD	1,052,349	Trading	HSBC	(7,533)
18/10/2023	EUR	13,864,265	USD	14,841,777	Trading	Citigroup Global Markets	(142,850)
							EUR (576,496)

Notes to the Financial Statements

(continued)

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

(continued)

As at September 30, 2023, Threadneedle (Lux) - European Strategic Bond has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
22/11/2023	EUR	231,411	GBP	199,996	Trading	NatWest Markets	1,323
22/11/2023	EUR	105,994	AUD	175,664	Trading	NatWest Markets	(1,040)
22/11/2023	EUR	13,924,748	USD	14,897,837	Trading	NatWest Markets	(113,739)
22/11/2023	JPY	39,056,185	EUR	249,792	Trading	HSBC	(933)
22/11/2023	EUR	17,485,612	GBP	15,095,346	Trading	NatWest Markets	119,020
22/11/2023	EUR	90,048	USD	96,355	Trading	HSBC	(749)
19/10/2023	NOK	7,911	EUR	688	Hedging	JP Morgan Chase New York	14
19/10/2023	NOK	8,010	EUR	697	Hedging	JP Morgan Chase New York	14
19/10/2023	SEK	7,718	EUR	646	Hedging	JP Morgan Chase New York	25
19/10/2023	USD	20,928	EUR	19,463	Hedging	JP Morgan Chase New York	288
19/10/2023	USD	923	EUR	858	Hedging	JP Morgan Chase New York	13
							EUR 4,236

As at September 30, 2023, Threadneedle (Lux) - Emerging Market Corporate Bonds has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	USD	21,942	EUR	20,860	Hedging	JP Morgan Chase New York	(162)
19/10/2023	USD	897	EUR	846	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	134,703	EUR	125,867	Hedging	JP Morgan Chase New York	1,328
19/10/2023	USD	22,808	EUR	21,556	Hedging	JP Morgan Chase New York	(35)
19/10/2023	USD	619	EUR	576	Hedging	JP Morgan Chase New York	9
19/10/2023	USD	60,048	EUR	56,671	Hedging	JP Morgan Chase New York	(3)
19/10/2023	USD	4,671	EUR	4,370	Hedging	JP Morgan Chase New York	40
19/10/2023	USD	7,325	EUR	6,853	Hedging	JP Morgan Chase New York	63
19/10/2023	USD	659	EUR	618	Hedging	JP Morgan Chase New York	5
19/10/2023	USD	2,120	EUR	1,986	Hedging	JP Morgan Chase New York	15
19/10/2023	USD	17,083	EUR	15,996	Hedging	JP Morgan Chase New York	133
19/10/2023	USD	19,195	EUR	18,167	Hedging	JP Morgan Chase New York	(55)
19/10/2023	USD	18,885	EUR	17,953	Hedging	JP Morgan Chase New York	(139)
19/10/2023	USD	513	EUR	487	Hedging	JP Morgan Chase New York	(4)
19/10/2023	USD	3,103	EUR	2,929	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	16,373	EUR	15,456	Hedging	JP Morgan Chase New York	(5)
19/10/2023	EUR	97	USD	103	Hedging	JP Morgan Chase New York	(1)
19/10/2023	EUR	11,177,976	USD	12,019,693	Hedging	JP Morgan Chase New York	(175,030)
19/10/2023	SGD	102,768	USD	75,620	Hedging	JP Morgan Chase New York	(259)
19/10/2023	NOK	7,436	USD	696	Hedging	JP Morgan Chase New York	4
19/10/2023	EUR	15,844	USD	16,747	Hedging	JP Morgan Chase New York	42
19/10/2023	EUR	4,486,954	USD	4,824,828	Hedging	JP Morgan Chase New York	(70,259)
19/10/2023	EUR	1,971,751	USD	2,120,227	Hedging	JP Morgan Chase New York	(30,874)
19/10/2023	EUR	5,502,770	USD	5,917,136	Hedging	JP Morgan Chase New York	(86,165)
19/10/2023	EUR	138,900	USD	149,359	Hedging	JP Morgan Chase New York	(2,175)
19/10/2023	EUR	281,245	USD	302,424	Hedging	JP Morgan Chase New York	(4,404)
19/10/2023	SEK	7,360	USD	663	Hedging	JP Morgan Chase New York	15
19/10/2023	EUR	322	USD	344	Hedging	JP Morgan Chase New York	(3)

Notes to the Financial Statements

(continued)

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	2,155,674	USD	2,317,999	Hedging	JP Morgan Chase New York	(33,754)
19/10/2023	EUR	1,098	USD	1,174	Hedging	JP Morgan Chase New York	(10)
19/10/2023	EUR	2,939	USD	3,154	Hedging	JP Morgan Chase New York	(39)
19/10/2023	EUR	149,780	USD	159,956	Hedging	JP Morgan Chase New York	(1,243)
19/10/2023	USD	1,063	EUR	996	Hedging	JP Morgan Chase New York	7
							USD (402,958)

As at September 30, 2023, Threadneedle (Lux) - Emerging Market Debt has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	SEK	6,916	USD	623	Hedging	JP Morgan Chase New York	15
19/10/2023	USD	7	SEK	81	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	10	SEK	111	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	8	NOK	82	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	4,146	EUR	3,919	Hedging	JP Morgan Chase New York	(6)
19/10/2023	USD	2,744	EUR	2,613	Hedging	JP Morgan Chase New York	(25)
19/10/2023	USD	3,713	EUR	3,536	Hedging	JP Morgan Chase New York	(34)
19/10/2023	USD	6,943	EUR	6,612	Hedging	JP Morgan Chase New York	(63)
19/10/2023	USD	5,356	EUR	5,021	Hedging	JP Morgan Chase New York	36
19/10/2023	USD	3,075	EUR	2,882	Hedging	JP Morgan Chase New York	20
19/10/2023	SGD	25,770	USD	18,962	Hedging	JP Morgan Chase New York	(65)
19/10/2023	USD	300	SGD	409	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	223	SGD	306	Hedging	JP Morgan Chase New York	(1)
19/10/2023	EUR	6,988	USD	7,498	Hedging	JP Morgan Chase New York	(94)
19/10/2023	EUR	313,749	USD	337,375	Hedging	JP Morgan Chase New York	(4,913)
19/10/2023	EUR	221,188	USD	237,844	Hedging	JP Morgan Chase New York	(3,463)
19/10/2023	EUR	296,934	USD	319,294	Hedging	JP Morgan Chase New York	(4,650)
19/10/2023	EUR	547,448	USD	588,672	Hedging	JP Morgan Chase New York	(8,573)
19/10/2023	EUR	97	USD	102	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	5,100	EUR	4,781	Hedging	JP Morgan Chase New York	34
19/10/2023	USD	9,462	EUR	8,870	Hedging	JP Morgan Chase New York	63
19/10/2023	USD	10	NOK	109	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	7,454	EUR	6,947	Hedging	JP Morgan Chase New York	93
19/10/2023	NOK	7,043	USD	659	Hedging	JP Morgan Chase New York	4
18/10/2023	USD	497,099	MXN	8,585,790	Trading	Citigroup Global Markets	4,668
18/10/2023	USD	941,972	EUR	861,335	Trading	NatWest Markets	29,280
							USD 12,326

Notes to the Financial Statements

(continued)

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

(continued)

As at September 30, 2023, Threadneedle (Lux) - Global Emerging Market Short-Term Bonds has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	SGD	15	USD	11	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	54,011	EUR	50,618	Hedging	JP Morgan Chase New York	374
19/10/2023	USD	131,148	EUR	122,909	Hedging	JP Morgan Chase New York	908
19/10/2023	USD	1	EUR	1	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	621	EUR	587	Hedging	JP Morgan Chase New York	(1)
19/10/2023	USD	6,393	EUR	5,945	Hedging	JP Morgan Chase New York	93
19/10/2023	USD	57	EUR	54	Hedging	JP Morgan Chase New York	1
19/10/2023	USD	26,506	EUR	25,199	Hedging	JP Morgan Chase New York	(196)
19/10/2023	USD	13,049	EUR	12,405	Hedging	JP Morgan Chase New York	(96)
19/10/2023	USD	28	EUR	27	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	7	NOK	76	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	1,714	SGD	2,351	Hedging	JP Morgan Chase New York	(9)
19/10/2023	EUR	78,343	USD	84,243	Hedging	JP Morgan Chase New York	(1,227)
19/10/2023	EUR	99,990	USD	107,293	Hedging	JP Morgan Chase New York	(1,339)
19/10/2023	USD	18,903	EUR	17,616	Hedging	JP Morgan Chase New York	236
19/10/2023	EUR	827,343	USD	889,643	Hedging	JP Morgan Chase New York	(12,955)
19/10/2023	SGD	911	USD	667	Hedging	JP Morgan Chase New York	1
19/10/2023	SGD	198	USD	146	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	398	USD	292	Hedging	JP Morgan Chase New York	(1)
19/10/2023	SGD	86	USD	63	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	136,833	USD	100,687	Hedging	JP Morgan Chase New York	(344)
19/10/2023	EUR	2,736,688	USD	2,942,764	Hedging	JP Morgan Chase New York	(42,852)
19/10/2023	EUR	8,786,459	USD	9,448,092	Hedging	JP Morgan Chase New York	(137,582)
19/10/2023	EUR	74	USD	79	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	11,549,624	USD	12,419,327	Hedging	JP Morgan Chase New York	(180,848)
19/10/2023	NOK	77	USD	7	Hedging	JP Morgan Chase New York	0
19/10/2023	NOK	7,516	USD	703	Hedging	JP Morgan Chase New York	4
19/10/2023	SEK	7,432	USD	669	Hedging	JP Morgan Chase New York	16
19/10/2023	SGD	223,955	USD	164,793	Hedging	JP Morgan Chase New York	(564)
19/10/2023	SGD	205	USD	150	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	412	EUR	385	Hedging	JP Morgan Chase New York	4
18/10/2023	USD	1,061,455	EUR	970,589	Trading	NatWest Markets	32,995
							USD (343,382)

As at September 30, 2023, Threadneedle (Lux) - US High Yield Bond has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	SGD	16,478	USD	12,064	Hedging	JP Morgan Chase New York	20
19/10/2023	USD	620	EUR	586	Hedging	JP Morgan Chase New York	(1)
19/10/2023	USD	10	EUR	9	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	7	NOK	81	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	130,997	EUR	123,736	Hedging	JP Morgan Chase New York	(118)
19/10/2023	USD	7,946	EUR	7,505	Hedging	JP Morgan Chase New York	(7)

Notes to the Financial Statements

(continued)

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	USD	7	SGD	10	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	2,097	USD	1,541	Hedging	JP Morgan Chase New York	(3)
19/10/2023	EUR	336	USD	359	Hedging	JP Morgan Chase New York	(2)
19/10/2023	EUR	74,978	USD	80,624	Hedging	JP Morgan Chase New York	(1,174)
19/10/2023	USD	7	SEK	82	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	97,422	USD	104,758	Hedging	JP Morgan Chase New York	(1,525)
19/10/2023	SEK	7,979	USD	718	Hedging	JP Morgan Chase New York	17
19/10/2023	CHF	839	USD	943	Hedging	JP Morgan Chase New York	(24)
19/10/2023	NOK	7,891	USD	738	Hedging	JP Morgan Chase New York	4
19/10/2023	NOK	8,103	USD	758	Hedging	JP Morgan Chase New York	4
19/10/2023	GBP	687	USD	858	Hedging	JP Morgan Chase New York	(20)
19/10/2023	EUR	56,636	USD	60,901	Hedging	JP Morgan Chase New York	(887)
19/10/2023	EUR	698	USD	751	Hedging	JP Morgan Chase New York	(11)
19/10/2023	EUR	540,520	USD	581,222	Hedging	JP Morgan Chase New York	(8,465)
19/10/2023	EUR	348,000	USD	374,205	Hedging	JP Morgan Chase New York	(5,449)
19/10/2023	SEK	7,754	USD	698	Hedging	JP Morgan Chase New York	16
19/10/2023	USD	1,440	EUR	1,361	Hedging	JP Morgan Chase New York	(2)
19/10/2023	USD	1,160	EUR	1,096	Hedging	JP Morgan Chase New York	(2)
19/10/2023	USD	193	EUR	183	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	17,139	USD	12,584	Hedging	JP Morgan Chase New York	(15)
19/10/2023	SGD	4,124,542	USD	3,034,975	Hedging	JP Morgan Chase New York	(10,379)
19/10/2023	SGD	22,153	USD	16,301	Hedging	JP Morgan Chase New York	(56)
19/10/2023	SGD	270	USD	198	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	10,491	USD	7,708	Hedging	JP Morgan Chase New York	(14)
19/10/2023	SGD	5,415	USD	3,952	Hedging	JP Morgan Chase New York	19
19/10/2023	SGD	3,444	USD	2,527	Hedging	JP Morgan Chase New York	(2)
19/10/2023	SGD	6,855	USD	5,017	Hedging	JP Morgan Chase New York	10
19/10/2023	SGD	181	USD	133	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	32,885	USD	24,130	Hedging	JP Morgan Chase New York	(15)
19/10/2023	SGD	14,449	USD	10,580	Hedging	JP Morgan Chase New York	15
19/10/2023	SGD	504,145	USD	370,967	Hedging	JP Morgan Chase New York	(1,269)
19/10/2023	USD	1,744	EUR	1,632	Hedging	JP Morgan Chase New York	15
19/10/2023	USD	3,100	SGD	4,215	Hedging	JP Morgan Chase New York	9
19/10/2023	USD	13,168	EUR	12,341	Hedging	JP Morgan Chase New York	91
19/10/2023	USD	57	SGD	78	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	641,187	EUR	606,015	Hedging	JP Morgan Chase New York	(971)
19/10/2023	USD	4,689	EUR	4,465	Hedging	JP Morgan Chase New York	(42)
19/10/2023	USD	11	CHF	10	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	10	GBP	8	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	32,572	SGD	44,588	Hedging	JP Morgan Chase New York	(125)
19/10/2023	EUR	58,554,121	USD	62,963,328	Hedging	JP Morgan Chase New York	(916,865)
19/10/2023	EUR	31	USD	33	Hedging	JP Morgan Chase New York	0
							USD (947,223)

Notes to the Financial Statements

(continued)

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

(continued)

As at September 30, 2023, Threadneedle (Lux) - Flexible Asian Bond has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	AUD	997	USD	641	Hedging	JP Morgan Chase New York	3
19/10/2023	USD	7	AUD	11	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	36,113	EUR	34,166	Hedging	JP Morgan Chase New York	(91)
19/10/2023	USD	896,518	EUR	835,495	Hedging	JP Morgan Chase New York	11,182
19/10/2023	USD	8,613	EUR	8,010	Hedging	JP Morgan Chase New York	126
19/10/2023	USD	989	EUR	927	Hedging	JP Morgan Chase New York	7
19/10/2023	USD	1,259	SGD	1,713	Hedging	JP Morgan Chase New York	2
19/10/2023	USD	6,938	EUR	6,497	Hedging	JP Morgan Chase New York	54
19/10/2023	USD	236	EUR	224	Hedging	JP Morgan Chase New York	(2)
19/10/2023	USD	10,347	EUR	9,707	Hedging	JP Morgan Chase New York	61
19/10/2023	USD	8	GBP	6	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	3,785	SGD	5,154	Hedging	JP Morgan Chase New York	6
19/10/2023	USD	493	SGD	671	Hedging	JP Morgan Chase New York	1
19/10/2023	USD	149,658	EUR	141,241	Hedging	JP Morgan Chase New York	(8)
19/10/2023	USD	9	SGD	12	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	7	AUD	11	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	6,286	EUR	5,897	Hedging	JP Morgan Chase New York	37
19/10/2023	USD	7	SEK	79	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	867	EUR	813	Hedging	JP Morgan Chase New York	6
19/10/2023	USD	8	SGD	11	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	265	USD	194	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	62	USD	46	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	1,172	USD	862	Hedging	JP Morgan Chase New York	(3)
19/10/2023	AUD	809	USD	520	Hedging	JP Morgan Chase New York	2
19/10/2023	EUR	881,571	USD	947,955	Hedging	JP Morgan Chase New York	(13,804)
19/10/2023	EUR	974	USD	1,041	Hedging	JP Morgan Chase New York	(9)
19/10/2023	EUR	528,855	USD	568,678	Hedging	JP Morgan Chase New York	(8,281)
19/10/2023	EUR	13,786,438	USD	14,824,576	Hedging	JP Morgan Chase New York	(215,873)
19/10/2023	GBP	627	USD	784	Hedging	JP Morgan Chase New York	(18)
19/10/2023	SEK	7,191	USD	647	Hedging	JP Morgan Chase New York	15
19/10/2023	SGD	762	USD	558	Hedging	JP Morgan Chase New York	1
19/10/2023	SGD	5	USD	3	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	474	USD	348	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	313	USD	230	Hedging	JP Morgan Chase New York	(1)
19/10/2023	SGD	1,000	USD	736	Hedging	JP Morgan Chase New York	(3)
19/10/2023	SGD	228	USD	168	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	245	USD	179	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	505	USD	371	Hedging	JP Morgan Chase New York	(1)
19/10/2023	SGD	462,752	USD	340,508	Hedging	JP Morgan Chase New York	(1,164)
19/10/2023	SGD	114	USD	83	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	411	USD	300	Hedging	JP Morgan Chase New York	1
19/10/2023	SGD	49,567	USD	36,473	Hedging	JP Morgan Chase New York	(125)
19/10/2023	USD	7	SGD	10	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	1,274	EUR	1,203	Hedging	JP Morgan Chase New York	(1)
							USD (227,880)

Notes to the Financial Statements

(continued)

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

(continued)

As at September 30, 2023, Threadneedle (Lux) - Global Dynamic Real Return has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
17/11/2023	EUR	240,000	USD	262,669	Trading	Lloyds	(8,030)
17/11/2023	GBP	670,000	USD	854,317	Trading	Barclays	(36,318)
17/11/2023	JPY	155,000,000	USD	1,076,504	Trading	Lloyds	(29,175)
17/11/2023	GBP	400,000	USD	499,094	Trading	Barclays	(10,736)
19/10/2023	USD	2,725	EUR	2,591	Hedging	JP Morgan Chase New York	(20)
19/10/2023	USD	2,948	EUR	2,764	Hedging	JP Morgan Chase New York	20
19/10/2023	SEK	7,243	USD	652	Hedging	JP Morgan Chase New York	15
19/10/2023	GBP	640	USD	800	Hedging	JP Morgan Chase New York	(18)
19/10/2023	EUR	108,473	USD	116,641	Hedging	JP Morgan Chase New York	(1,699)
19/10/2023	EUR	660,963	USD	710,735	Hedging	JP Morgan Chase New York	(10,350)
19/10/2023	EUR	1,389,977	USD	1,494,644	Hedging	JP Morgan Chase New York	(21,765)
19/10/2023	EUR	30	USD	31	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	17	SEK	195	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	18	GBP	14	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	47,918	EUR	44,921	Hedging	JP Morgan Chase New York	318
19/10/2023	USD	192,143	EUR	180,124	Hedging	JP Morgan Chase New York	1,275
19/10/2023	USD	572	EUR	536	Hedging	JP Morgan Chase New York	4
19/10/2023	EUR	145	USD	154	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	6,823,116	USD	7,336,907	Hedging	JP Morgan Chase New York	(106,838)
19/10/2023	USD	17,185	EUR	16,243	Hedging	JP Morgan Chase New York	(27)
							USD (223,344)

As at September 30, 2023, Threadneedle (Lux) - Global Multi Asset Income has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
22/11/2023	THB	564,597	USD	15,832	Trading	HSBC	(252)
22/11/2023	EUR	146,353	USD	156,580	Trading	NatWest Markets	(1,266)
22/11/2023	MXN	491,559	USD	28,503	Trading	HSBC	(480)
22/11/2023	JPY	69,607,982	USD	476,300	Trading	NatWest Markets	(5,611)
22/11/2023	NOK	48,675	USD	4,494	Trading	NatWest Markets	87
22/11/2023	CHF	24,402	USD	27,409	Trading	NatWest Markets	(575)
22/11/2023	USD	3,697	GBP	2,986	Trading	JP Morgan	51
22/11/2023	USD	2,223	JPY	325,863	Trading	HSBC	19
22/11/2023	PLN	5,827	USD	1,338	Trading	Goldman Sachs	(5)
22/11/2023	USD	3,353	CAD	4,524	Trading	NatWest Markets	4
22/11/2023	SEK	204,432	USD	18,283	Trading	Barclays	577
22/11/2023	NZD	14,125	USD	8,349	Trading	Citigroup Global Markets	138
22/11/2023	AUD	43,018	USD	27,759	Trading	HSBC	58
22/11/2023	SGD	16,213	USD	11,936	Trading	HSBC	(28)
22/11/2023	KRW	106,578,746	USD	80,586	Trading	UBS	(1,168)
22/11/2023	IDR	358,335,204	USD	23,276	Trading	HSBC	(145)
22/11/2023	CNY	229,535	USD	31,845	Trading	HSBC	(274)
22/11/2023	USD	393,003	GBP	317,155	Trading	Barclays	5,779
22/11/2023	PLN	128,422	USD	29,465	Trading	Goldman Sachs	(87)

Notes to the Financial Statements

(continued)

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
17/11/2023	USD	6,490,704	GBP	5,100,000	Trading	Lloyds	264,065
17/11/2023	EUR	3,400,000	USD	3,717,635	Trading	NatWest Markets	(110,242)
19/10/2023	USD	16,763	EUR	15,824	Hedging	JP Morgan Chase New York	(5)
19/10/2023	EUR	299	USD	319	Hedging	JP Morgan Chase New York	(2)
19/10/2023	USD	18	EUR	17	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	187,612	USD	138,051	Hedging	JP Morgan Chase New York	(472)
19/10/2023	USD	39,082	EUR	37,155	Hedging	JP Morgan Chase New York	(288)
19/10/2023	USD	5,230	EUR	4,972	Hedging	JP Morgan Chase New York	(39)
19/10/2023	USD	5,081	EUR	4,799	Hedging	JP Morgan Chase New York	(5)
19/10/2023	USD	5,148	EUR	4,863	Hedging	JP Morgan Chase New York	(5)
19/10/2023	USD	7,038	EUR	6,648	Hedging	JP Morgan Chase New York	(6)
19/10/2023	USD	209	EUR	198	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	2,040	USD	2,156	Hedging	JP Morgan Chase New York	5
19/10/2023	USD	3,102	SGD	4,247	Hedging	JP Morgan Chase New York	(12)
19/10/2023	EUR	540,591	USD	581,298	Hedging	JP Morgan Chase New York	(8,465)
19/10/2023	CHF	834	USD	937	Hedging	JP Morgan Chase New York	(23)
19/10/2023	USD	17,963	EUR	16,838	Hedging	JP Morgan Chase New York	120
19/10/2023	EUR	27,475,778	USD	29,544,742	Hedging	JP Morgan Chase New York	(430,226)
19/10/2023	EUR	13,101,510	USD	14,088,072	Hedging	JP Morgan Chase New York	(205,149)
19/10/2023	EUR	695	USD	748	Hedging	JP Morgan Chase New York	(11)
19/10/2023	EUR	2,140,608	USD	2,301,799	Hedging	JP Morgan Chase New York	(33,519)
19/10/2023	EUR	99,749	USD	107,035	Hedging	JP Morgan Chase New York	(1,336)
19/10/2023	EUR	50	USD	53	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	1,877	USD	1,374	Hedging	JP Morgan Chase New York	2
19/10/2023	EUR	9,296,919	USD	9,996,990	Hedging	JP Morgan Chase New York	(145,575)
19/10/2023	EUR	3,900	USD	4,129	Hedging	JP Morgan Chase New York	4
19/10/2023	SGD	105	USD	77	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	17,449	EUR	16,340	Hedging	JP Morgan Chase New York	135
19/10/2023	SGD	6,735	USD	4,956	Hedging	JP Morgan Chase New York	(17)
19/10/2023	USD	357,528	EUR	337,916	Hedging	JP Morgan Chase New York	(542)
19/10/2023	USD	3,123	SGD	4,263	Hedging	JP Morgan Chase New York	(3)
19/10/2023	USD	21	CHF	19	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	46,255	EUR	43,719	Hedging	JP Morgan Chase New York	(72)
19/10/2023	USD	13,932	EUR	13,152	Hedging	JP Morgan Chase New York	(4)
19/10/2023	USD	3,021	EUR	2,827	Hedging	JP Morgan Chase New York	26
19/10/2023	USD	4,561	EUR	4,274	Hedging	JP Morgan Chase New York	32
19/10/2023	USD	10,326	EUR	9,677	Hedging	JP Morgan Chase New York	71
19/10/2023	USD	747,766	EUR	700,194	Hedging	JP Morgan Chase New York	5,806
19/10/2023	USD	187,941	EUR	178,969	Hedging	JP Morgan Chase New York	(1,702)
19/10/2023	USD	4,419	EUR	4,134	Hedging	JP Morgan Chase New York	38
19/10/2023	USD	5,672	EUR	5,366	Hedging	JP Morgan Chase New York	(14)
19/10/2023	USD	4,662	EUR	4,410	Hedging	JP Morgan Chase New York	(12)
19/10/2023	USD	8,609	EUR	8,070	Hedging	JP Morgan Chase New York	58
19/10/2023	USD	728,179	EUR	688,234	Hedging	JP Morgan Chase New York	(1,103)
19/10/2023	USD	531	EUR	496	Hedging	JP Morgan Chase New York	5
19/10/2023	USD	18,801	EUR	17,521	Hedging	JP Morgan Chase New York	235
19/10/2023	USD	5,030	EUR	4,688	Hedging	JP Morgan Chase New York	63

Notes to the Financial Statements

(continued)

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	USD	2,155	EUR	2,020	Hedging	JP Morgan Chase New York	14
19/10/2023	USD	12,667	EUR	11,875	Hedging	JP Morgan Chase New York	84
19/10/2023	USD	103	SGD	140	Hedging	JP Morgan Chase New York	0
05/10/2023	EUR	62,646	USD	66,716	Trading	Lloyds	(373)
05/10/2023	EUR	72,631	USD	76,708	Trading	JP Morgan	208
05/10/2023	EUR	62,363	USD	66,155	Trading	JP Morgan	(113)
05/10/2023	USD	4,012,988	GBP	3,190,570	Trading	Citigroup Global Markets	118,603
05/10/2023	USD	14,028	GBP	11,165	Trading	UBS	400
05/10/2023	EUR	400,000	USD	423,770	Trading	NatWest Markets	(171)
05/10/2023	USD	83,681	EUR	77,839	Trading	JP Morgan	1,250
05/10/2023	USD	104,881	GBP	86,020	Trading	UBS	(115)
05/10/2023	USD	67,913	EUR	63,647	Trading	NatWest Markets	511
05/10/2023	USD	21,179,649	EUR	19,689,496	Trading	Barclays	328,414
05/10/2023	USD	14,862	GBP	12,006	Trading	Goldman Sachs	207
05/10/2023	USD	12,437	GBP	9,972	Trading	Lloyds	265
05/10/2023	USD	53,014	EUR	49,349	Trading	Lloyds	754
05/10/2023	EUR	300,000	USD	322,302	Trading	UBS	(4,603)
05/10/2023	USD	12,387	GBP	10,068	Trading	UBS	98
05/10/2023	USD	91,550	GBP	75,000	Trading	HSBC	6
04/10/2023	AUD	71	USD	45	Trading	Citigroup Global Markets	0
04/10/2023	AUD	112	USD	72	Trading	JP Morgan	0
04/10/2023	AUD	87	USD	56	Trading	Goldman Sachs	1
04/10/2023	CAD	3,314	USD	2,429	Trading	Barclays	23
04/10/2023	JPY	6,723	USD	46	Trading	JP Morgan	(1)
04/10/2023	CAD	682	USD	502	Trading	NatWest Markets	2
04/10/2023	USD	44,607	GBP	35,780	Trading	Lloyds	935
04/10/2023	USD	859	CAD	1,168	Trading	JP Morgan	(5)
04/10/2023	USD	176	AUD	271	Trading	JP Morgan	0
04/10/2023	JPY	3,854	USD	26	Trading	JP Morgan	0
04/10/2023	USD	866	CAD	1,167	Trading	JP Morgan	3
04/10/2023	USD	67	AUD	104	Trading	JP Morgan	0
04/10/2023	USD	49	AUD	75	Trading	JP Morgan	0
04/10/2023	USD	26	JPY	3,889	Trading	HSBC	0
04/10/2023	USD	79,937	EUR	75,000	Trading	Barclays	516
04/10/2023	USD	9,139	GBP	7,428	Trading	UBS	73
04/10/2023	AUD	151	USD	97	Trading	JP Morgan	0
04/10/2023	CAD	1,242	USD	919	Trading	Goldman Sachs	0
04/10/2023	CAD	2,902	USD	2,158	Trading	JP Morgan	(12)
04/10/2023	CAD	2,574	USD	1,912	Trading	JP Morgan	(8)
04/10/2023	USD	59	AUD	91	Trading	Goldman Sachs	0
04/10/2023	GBP	75,940	USD	94,047	Trading	Barclays	(1,355)
04/10/2023	AUD	196	USD	125	Trading	JP Morgan	1
04/10/2023	USD	2,122	CAD	2,876	Trading	JP Morgan	(6)
04/10/2023	USD	7,474	AUD	11,508	Trading	Lloyds	46
04/10/2023	USD	40	AUD	63	Trading	JP Morgan	0
04/10/2023	USD	12,976	GBP	10,384	Trading	Goldman Sachs	302
04/10/2023	USD	3,510,278	EUR	3,227,125	Trading	JP Morgan	92,900

Notes to the Financial Statements

(continued)

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
04/10/2023	CAD	465	USD	345	Trading	JP Morgan	(2)
04/10/2023	AUD	202	USD	130	Trading	JP Morgan	0
04/10/2023	AUD	134	USD	86	Trading	Goldman Sachs	0
04/10/2023	CAD	2,971	USD	2,175	Trading	Goldman Sachs	23
04/10/2023	EUR	175,000	USD	186,955	Trading	Barclays	(1,639)
04/10/2023	USD	1,331,489	GBP	1,050,200	Trading	JP Morgan	49,631
04/10/2023	USD	71,631	CAD	97,072	Trading	Lloyds	(173)
04/10/2023	USD	4,201	JPY	606,920	Trading	Lloyds	131
04/10/2023	USD	30	JPY	4,412	Trading	Goldman Sachs	1
04/10/2023	USD	19,687	EUR	18,211	Trading	NatWest Markets	403
04/10/2023	JPY	3,234	USD	22	Trading	JP Morgan	0
04/10/2023	CAD	643	USD	473	Trading	NatWest Markets	3
04/10/2023	CAD	1,870	USD	1,386	Trading	JP Morgan	(3)
04/10/2023	GBP	75,000	USD	91,416	Trading	Lloyds	128
04/10/2023	CAD	2,705	USD	2,006	Trading	JP Morgan	(5)
04/10/2023	AUD	199	USD	127	Trading	JP Morgan	1
							USD (84,009)

As at September 30, 2023, Threadneedle (Lux) - Global Focus has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	USD	29,662	SGD	40,463	Hedging	JP Morgan Chase New York	(11)
19/10/2023	EUR	11,378	USD	11,968	Hedging	JP Morgan Chase New York	88
19/10/2023	EUR	58,199	USD	61,650	Hedging	JP Morgan Chase New York	20
19/10/2023	EUR	16,213	USD	17,314	Hedging	JP Morgan Chase New York	(135)
19/10/2023	EUR	44,023	USD	47,012	Hedging	JP Morgan Chase New York	(364)
19/10/2023	EUR	10,509	USD	11,213	Hedging	JP Morgan Chase New York	(78)
19/10/2023	EUR	5,196	USD	5,561	Hedging	JP Morgan Chase New York	(55)
19/10/2023	EUR	968	USD	1,035	Hedging	JP Morgan Chase New York	(10)
19/10/2023	SGD	500	USD	367	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	2,613,910	USD	2,810,741	Hedging	JP Morgan Chase New York	(40,930)
19/10/2023	EUR	304,048	USD	326,956	Hedging	JP Morgan Chase New York	(4,774)
19/10/2023	EUR	7,183	USD	7,677	Hedging	JP Morgan Chase New York	(66)
19/10/2023	EUR	301	USD	321	Hedging	JP Morgan Chase New York	(2)
19/10/2023	EUR	24,416	USD	25,849	Hedging	JP Morgan Chase New York	23
19/10/2023	EUR	87,395,599	USD	93,976,610	Hedging	JP Morgan Chase New York	(1,368,474)
19/10/2023	SGD	420	USD	309	Hedging	JP Morgan Chase New York	(1)
19/10/2023	CHF	817	USD	918	Hedging	JP Morgan Chase New York	(23)
19/10/2023	SGD	1,897,946	USD	1,396,572	Hedging	JP Morgan Chase New York	(4,776)
19/10/2023	EUR	25,487,893	USD	27,407,167	Hedging	JP Morgan Chase New York	(399,099)
19/10/2023	EUR	82,115,497	USD	88,298,908	Hedging	JP Morgan Chase New York	(1,285,796)
19/10/2023	EUR	8,839	USD	9,358	Hedging	JP Morgan Chase New York	8
19/10/2023	USD	25	CHF	23	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	20	CHF	18	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	3,795	EUR	3,554	Hedging	JP Morgan Chase New York	29

Notes to the Financial Statements

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	USD	969,431	EUR	907,792	Hedging	JP Morgan Chase New York	7,490
19/10/2023	USD	2,280	EUR	2,137	Hedging	JP Morgan Chase New York	16
19/10/2023	USD	1,278	EUR	1,197	Hedging	JP Morgan Chase New York	10
19/10/2023	USD	8,357	EUR	7,832	Hedging	JP Morgan Chase New York	58
19/10/2023	USD	58,432	EUR	55,550	Hedging	JP Morgan Chase New York	(431)
19/10/2023	USD	1,251,604	EUR	1,189,879	Hedging	JP Morgan Chase New York	(9,236)
19/10/2023	USD	1,230,244	EUR	1,151,976	Hedging	JP Morgan Chase New York	9,552
19/10/2023	EUR	248	USD	266	Hedging	JP Morgan Chase New York	(4)
19/10/2023	USD	21,281	EUR	20,090	Hedging	JP Morgan Chase New York	(7)
19/10/2023	EUR	692	USD	743	Hedging	JP Morgan Chase New York	(9)
19/10/2023	EUR	71,311	USD	76,156	Hedging	JP Morgan Chase New York	(592)
19/10/2023	USD	22,269	EUR	20,852	Hedging	JP Morgan Chase New York	173
19/10/2023	USD	1,315,176	EUR	1,225,656	Hedging	JP Morgan Chase New York	16,404
19/10/2023	USD	131,476	EUR	122,527	Hedging	JP Morgan Chase New York	1,640
19/10/2023	USD	8,494,510	EUR	7,960,848	Hedging	JP Morgan Chase New York	58,804
19/10/2023	USD	2,516,062	EUR	2,358,671	Hedging	JP Morgan Chase New York	16,699
19/10/2023	USD	743,511	EUR	697,001	Hedging	JP Morgan Chase New York	4,935
19/10/2023	USD	2,356,534	EUR	2,209,122	Hedging	JP Morgan Chase New York	15,640
19/10/2023	USD	78,687	EUR	73,765	Hedging	JP Morgan Chase New York	522
19/10/2023	USD	109,320	EUR	102,475	Hedging	JP Morgan Chase New York	732
19/10/2023	USD	80,623	EUR	75,574	Hedging	JP Morgan Chase New York	540
19/10/2023	USD	53,464	EUR	49,957	Hedging	JP Morgan Chase New York	527
19/10/2023	USD	67,228	EUR	62,818	Hedging	JP Morgan Chase New York	663
19/10/2023	USD	29,132	EUR	27,091	Hedging	JP Morgan Chase New York	425
19/10/2023	USD	8,612	EUR	8,009	Hedging	JP Morgan Chase New York	126
19/10/2023	SGD	28,349	USD	20,827	Hedging	JP Morgan Chase New York	(38)
19/10/2023	USD	23,284	EUR	22,029	Hedging	JP Morgan Chase New York	(59)
19/10/2023	USD	18,903	EUR	17,884	Hedging	JP Morgan Chase New York	(48)
19/10/2023	USD	11,550,459	EUR	10,927,777	Hedging	JP Morgan Chase New York	(29,060)
19/10/2023	USD	73,864	EUR	69,110	Hedging	JP Morgan Chase New York	631
19/10/2023	USD	60,445	EUR	56,555	Hedging	JP Morgan Chase New York	517
19/10/2023	USD	8,040	EUR	7,523	Hedging	JP Morgan Chase New York	69
19/10/2023	USD	7,771	EUR	7,242	Hedging	JP Morgan Chase New York	97
19/10/2023	USD	2,021,317	EUR	1,890,314	Hedging	JP Morgan Chase New York	18,244
19/10/2023	USD	602,388	EUR	563,347	Hedging	JP Morgan Chase New York	5,437
19/10/2023	USD	1,766,056	EUR	1,651,597	Hedging	JP Morgan Chase New York	15,940
19/10/2023	USD	60,367	EUR	56,455	Hedging	JP Morgan Chase New York	545
19/10/2023	USD	5,703	EUR	5,387	Hedging	JP Morgan Chase New York	(5)
19/10/2023	USD	38,416	SGD	52,441	Hedging	JP Morgan Chase New York	(40)
19/10/2023	USD	15,606	SGD	21,219	Hedging	JP Morgan Chase New York	46
19/10/2023	SGD	40,000	USD	29,285	Hedging	JP Morgan Chase New York	48
19/10/2023	USD	13,730	EUR	12,871	Hedging	JP Morgan Chase New York	92
19/10/2023	USD	14,119	EUR	13,328	Hedging	JP Morgan Chase New York	(5)
							USD (2,967,338)

Notes to the Financial Statements

(continued)

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

(continued)

As at September 30, 2023, Threadneedle (Lux) - Global Emerging Market Equities has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	65,582	USD	70,520	Hedging	JP Morgan Chase New York	(1,027)
19/10/2023	EUR	837,360	USD	900,415	Hedging	JP Morgan Chase New York	(13,112)
19/10/2023	EUR	368,047	USD	395,761	Hedging	JP Morgan Chase New York	(5,763)
19/10/2023	EUR	491	USD	524	Hedging	JP Morgan Chase New York	(4)
19/10/2023	EUR	99	USD	106	Hedging	JP Morgan Chase New York	(1)
19/10/2023	USD	7,678	EUR	7,189	Hedging	JP Morgan Chase New York	59
19/10/2023	USD	550	EUR	523	Hedging	JP Morgan Chase New York	(4)
19/10/2023	USD	2,382	EUR	2,233	Hedging	JP Morgan Chase New York	16
19/10/2023	USD	36,903	EUR	34,595	Hedging	JP Morgan Chase New York	245
19/10/2023	USD	15,770	EUR	14,784	Hedging	JP Morgan Chase New York	105
							USD (19,486)

As at September 30, 2023, Threadneedle (Lux) - Global Equity Income has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	AUD	56,396	USD	36,254	Hedging	JP Morgan Chase New York	172
19/10/2023	USD	353	EUR	333	Hedging	JP Morgan Chase New York	(1)
19/10/2023	USD	822	AUD	1,284	Hedging	JP Morgan Chase New York	(7)
19/10/2023	USD	8,076	SGD	11,047	Hedging	JP Morgan Chase New York	(25)
19/10/2023	USD	75,063	SGD	102,676	Hedging	JP Morgan Chase New York	(231)
19/10/2023	USD	15	SGD	21	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	2,327	AUD	3,594	Hedging	JP Morgan Chase New York	5
19/10/2023	USD	755	SGD	1,029	Hedging	JP Morgan Chase New York	1
19/10/2023	SGD	7,328	USD	5,363	Hedging	JP Morgan Chase New York	11
19/10/2023	SGD	893	USD	656	Hedging	JP Morgan Chase New York	(1)
19/10/2023	SGD	298	USD	219	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	793	USD	583	Hedging	JP Morgan Chase New York	(1)
19/10/2023	SGD	386,644	USD	284,506	Hedging	JP Morgan Chase New York	(973)
19/10/2023	SGD	29	USD	21	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	113	USD	83	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	458,156	USD	337,126	Hedging	JP Morgan Chase New York	(1,153)
19/10/2023	SGD	4,042,718	USD	2,974,767	Hedging	JP Morgan Chase New York	(10,172)
19/10/2023	SGD	44	USD	32	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	712	USD	766	Hedging	JP Morgan Chase New York	(11)
19/10/2023	EUR	12,826	USD	13,792	Hedging	JP Morgan Chase New York	(201)
19/10/2023	USD	20	EUR	19	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	6,916	SGD	9,467	Hedging	JP Morgan Chase New York	(27)
							USD (12,614)

Notes to the Financial Statements

(continued)

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

(continued)

As at September 30, 2023, Threadneedle (Lux) - Global Smaller Companies has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	28	GBP	24	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	122,025	GBP	106,022	Hedging	JP Morgan Chase New York	(112)
19/10/2023	EUR	3	GBP	3	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	698	GBP	607	Hedging	JP Morgan Chase New York	(1)
19/10/2023	GBP	300	EUR	346	Hedging	JP Morgan Chase New York	(1)
19/10/2023	CHF	15,000,000	EUR	15,608,205	Hedging	JP Morgan Chase New York	(100,455)
19/10/2023	GBP	50	EUR	58	Hedging	JP Morgan Chase New York	0
19/10/2023	GBP	666	EUR	774	Hedging	JP Morgan Chase New York	(7)
19/10/2023	CHF	5,225,176	EUR	5,460,052	Hedging	JP Morgan Chase New York	(58,004)
19/10/2023	GBP	2,909,494	EUR	3,380,127	Hedging	JP Morgan Chase New York	(28,404)
19/10/2023	CHF	10,187,672	EUR	10,645,617	Hedging	JP Morgan Chase New York	(113,092)
19/10/2023	GBP	50	EUR	58	Hedging	JP Morgan Chase New York	0
19/10/2023	GBP	790	EUR	915	Hedging	JP Morgan Chase New York	(5)
19/10/2023	EUR	395,738	CHF	381,471	Hedging	JP Morgan Chase New York	1,353
19/10/2023	EUR	107,890	CHF	103,188	Hedging	JP Morgan Chase New York	1,207
19/10/2023	EUR	111,369	CHF	107,550	Hedging	JP Morgan Chase New York	179
							EUR (297,342)

As at September 30, 2023, Threadneedle (Lux) - American has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	USD	36,215	EUR	33,839	Hedging	JP Morgan Chase New York	357
19/10/2023	USD	485	EUR	461	Hedging	JP Morgan Chase New York	(4)
19/10/2023	USD	1,026	EUR	975	Hedging	JP Morgan Chase New York	(8)
19/10/2023	USD	103,462	EUR	97,669	Hedging	JP Morgan Chase New York	(33)
19/10/2023	EUR	94,496	USD	100,042	Hedging	JP Morgan Chase New York	90
19/10/2023	EUR	30,502	USD	32,730	Hedging	JP Morgan Chase New York	(409)
19/10/2023	EUR	27,657	USD	29,740	Hedging	JP Morgan Chase New York	(434)
19/10/2023	EUR	1,558	USD	1,665	Hedging	JP Morgan Chase New York	(14)
19/10/2023	EUR	782	USD	841	Hedging	JP Morgan Chase New York	(12)
19/10/2023	EUR	28,824,451	USD	30,994,973	Hedging	JP Morgan Chase New York	(451,345)
19/10/2023	EUR	85,728	USD	91,625	Hedging	JP Morgan Chase New York	(784)
19/10/2023	EUR	93,194	USD	98,505	Hedging	JP Morgan Chase New York	248
19/10/2023	EUR	98	USD	104	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	833,609	USD	896,381	Hedging	JP Morgan Chase New York	(13,053)
19/10/2023	EUR	780	USD	839	Hedging	JP Morgan Chase New York	(12)
19/10/2023	EUR	137,113,521	USD	147,438,361	Hedging	JP Morgan Chase New York	(2,146,977)
19/10/2023	EUR	1,915,745	USD	2,060,003	Hedging	JP Morgan Chase New York	(29,998)
19/10/2023	EUR	37,811,681	USD	40,658,954	Hedging	JP Morgan Chase New York	(592,069)
19/10/2023	EUR	59,813	USD	63,875	Hedging	JP Morgan Chase New York	(494)
19/10/2023	EUR	3,155	USD	3,385	Hedging	JP Morgan Chase New York	(42)
19/10/2023	EUR	100	USD	107	Hedging	JP Morgan Chase New York	(1)
19/10/2023	EUR	6,810	USD	7,163	Hedging	JP Morgan Chase New York	53
19/10/2023	USD	7,719	EUR	7,303	Hedging	JP Morgan Chase New York	(19)

Notes to the Financial Statements

(continued)

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	USD	22,897	EUR	21,663	Hedging	JP Morgan Chase New York	(58)
19/10/2023	USD	3,377,990	EUR	3,169,536	Hedging	JP Morgan Chase New York	19,397
19/10/2023	USD	331,276	EUR	309,955	Hedging	JP Morgan Chase New York	2,832
19/10/2023	USD	6,591	EUR	6,266	Hedging	JP Morgan Chase New York	(49)
19/10/2023	USD	12,970	EUR	12,155	Hedging	JP Morgan Chase New York	90
19/10/2023	USD	593,209	EUR	556,101	Hedging	JP Morgan Chase New York	3,937
19/10/2023	USD	769,862	EUR	721,704	Hedging	JP Morgan Chase New York	5,109
19/10/2023	USD	2,948	EUR	2,754	Hedging	JP Morgan Chase New York	29
19/10/2023	USD	19	EUR	18	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	19	EUR	17	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	1,063	EUR	995	Hedging	JP Morgan Chase New York	8
19/10/2023	USD	17,169	EUR	16,095	Hedging	JP Morgan Chase New York	114
19/10/2023	USD	16	EUR	15	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	3,534	EUR	3,310	Hedging	JP Morgan Chase New York	27
19/10/2023	USD	16	EUR	15	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	2,880	EUR	2,699	Hedging	JP Morgan Chase New York	20
19/10/2023	USD	17,344	EUR	16,255	Hedging	JP Morgan Chase New York	120
19/10/2023	USD	47,350	EUR	44,385	Hedging	JP Morgan Chase New York	317
19/10/2023	USD	1,447	EUR	1,356	Hedging	JP Morgan Chase New York	10
19/10/2023	EUR	20,034	USD	21,396	Hedging	JP Morgan Chase New York	(166)
19/10/2023	USD	12,007	EUR	11,255	Hedging	JP Morgan Chase New York	80
19/10/2023	USD	731	EUR	690	Hedging	JP Morgan Chase New York	(1)
19/10/2023	USD	47,796	EUR	44,847	Hedging	JP Morgan Chase New York	274
19/10/2023	USD	891,895	EUR	836,857	Hedging	JP Morgan Chase New York	5,121
19/10/2023	USD	686,225	EUR	643,879	Hedging	JP Morgan Chase New York	3,940
19/10/2023	USD	88,326	EUR	82,314	Hedging	JP Morgan Chase New York	1,102
19/10/2023	USD	20,418	EUR	19,158	Hedging	JP Morgan Chase New York	117
19/10/2023	USD	471	EUR	445	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	4,083	EUR	3,797	Hedging	JP Morgan Chase New York	60
19/10/2023	USD	8,685	EUR	8,076	Hedging	JP Morgan Chase New York	127
19/10/2023	USD	699	EUR	655	Hedging	JP Morgan Chase New York	5
19/10/2023	USD	2,827,829	EUR	2,650,936	Hedging	JP Morgan Chase New York	18,768
19/10/2023	USD	39,467	EUR	36,998	Hedging	JP Morgan Chase New York	262
19/10/2023	USD	1,202	EUR	1,127	Hedging	JP Morgan Chase New York	8
19/10/2023	EUR	9,440	USD	10,000	Hedging	JP Morgan Chase New York	3
							USD (3,173,357)

As at September 30, 2023, Threadneedle (Lux) - American Select has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	37	USD	39	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	352	EUR	330	Hedging	JP Morgan Chase New York	2
19/10/2023	USD	566	EUR	530	Hedging	JP Morgan Chase New York	4
19/10/2023	USD	8,160	EUR	7,656	Hedging	JP Morgan Chase New York	48
19/10/2023	USD	4,491	EUR	4,176	Hedging	JP Morgan Chase New York	66

Notes to the Financial Statements

(continued)

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	USD	19,335	EUR	18,126	Hedging	JP Morgan Chase New York	128
19/10/2023	USD	6,736	EUR	6,314	Hedging	JP Morgan Chase New York	45
19/10/2023	USD	25	EUR	24	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	12,839	EUR	12,031	Hedging	JP Morgan Chase New York	91
19/10/2023	USD	4,422	EUR	4,144	Hedging	JP Morgan Chase New York	31
19/10/2023	USD	17	EUR	16	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	4,480	EUR	4,198	Hedging	JP Morgan Chase New York	32
19/10/2023	USD	231	EUR	217	Hedging	JP Morgan Chase New York	2
19/10/2023	USD	372	EUR	349	Hedging	JP Morgan Chase New York	3
19/10/2023	EUR	557,313	USD	599,280	Hedging	JP Morgan Chase New York	(8,728)
19/10/2023	EUR	352,004	USD	378,510	Hedging	JP Morgan Chase New York	(5,512)
19/10/2023	EUR	193,380	USD	207,942	Hedging	JP Morgan Chase New York	(3,028)
19/10/2023	EUR	193,285	USD	207,839	Hedging	JP Morgan Chase New York	(3,027)
19/10/2023	EUR	10,094	USD	10,854	Hedging	JP Morgan Chase New York	(158)
19/10/2023	EUR	16,232	USD	17,455	Hedging	JP Morgan Chase New York	(254)
19/10/2023	EUR	725	USD	780	Hedging	JP Morgan Chase New York	(11)
19/10/2023	EUR	34	USD	36	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	34	USD	36	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	34	USD	36	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	6,752	EUR	6,330	Hedging	JP Morgan Chase New York	45
19/10/2023	USD	7,544	EUR	7,078	Hedging	JP Morgan Chase New York	43
							USD (20,178)

As at September 30, 2023, Threadneedle (Lux) - American Smaller Companies has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	USD	2,474,030	EUR	2,319,269	Hedging	JP Morgan Chase New York	16,420
19/10/2023	CHF	11,411	USD	12,746	Hedging	JP Morgan Chase New York	(245)
19/10/2023	CHF	8,268	USD	9,036	Hedging	JP Morgan Chase New York	22
19/10/2023	CHF	13,837	USD	15,455	Hedging	JP Morgan Chase New York	(296)
19/10/2023	CHF	311	USD	345	Hedging	JP Morgan Chase New York	(3)
19/10/2023	CHF	8,993	USD	9,794	Hedging	JP Morgan Chase New York	58
19/10/2023	CHF	13,130	USD	14,401	Hedging	JP Morgan Chase New York	(17)
19/10/2023	CHF	3,934	USD	4,412	Hedging	JP Morgan Chase New York	(102)
19/10/2023	CHF	15,532	USD	17,455	Hedging	JP Morgan Chase New York	(439)
19/10/2023	EUR	63,413	USD	68,188	Hedging	JP Morgan Chase New York	(993)
19/10/2023	CHF	24,199,274	USD	27,191,625	Hedging	JP Morgan Chase New York	(681,030)
19/10/2023	USD	26	SGD	35	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	35,270	EUR	33,000	Hedging	JP Morgan Chase New York	302
19/10/2023	USD	4,320	EUR	4,049	Hedging	JP Morgan Chase New York	29
19/10/2023	USD	6,877	EUR	6,452	Hedging	JP Morgan Chase New York	40
19/10/2023	USD	556	EUR	521	Hedging	JP Morgan Chase New York	4
19/10/2023	USD	35,248	EUR	33,005	Hedging	JP Morgan Chase New York	274
19/10/2023	USD	1,477	CHF	1,346	Hedging	JP Morgan Chase New York	2
19/10/2023	USD	552,880	CHF	500,936	Hedging	JP Morgan Chase New York	4,089

Notes to the Financial Statements

(continued)

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	USD	17	SGD	23	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	63,819,894	USD	68,625,622	Hedging	JP Morgan Chase New York	(999,318)
19/10/2023	EUR	6,168	USD	6,618	Hedging	JP Morgan Chase New York	(83)
19/10/2023	EUR	37,992	USD	40,572	Hedging	JP Morgan Chase New York	(314)
19/10/2023	USD	2,455	EUR	2,302	Hedging	JP Morgan Chase New York	16
19/10/2023	USD	100,911	EUR	94,599	Hedging	JP Morgan Chase New York	670
19/10/2023	USD	5,032	CHF	4,489	Hedging	JP Morgan Chase New York	113
19/10/2023	USD	574,958	CHF	515,805	Hedging	JP Morgan Chase New York	9,867
19/10/2023	USD	6,990	EUR	6,559	Hedging	JP Morgan Chase New York	40
19/10/2023	USD	13	SGD	18	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	11,743	EUR	10,920	Hedging	JP Morgan Chase New York	171
19/10/2023	SGD	20	USD	15	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	18	USD	13	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	1,353	USD	995	Hedging	JP Morgan Chase New York	(3)
19/10/2023	EUR	313,801	USD	337,431	Hedging	JP Morgan Chase New York	(4,914)
19/10/2023	EUR	2,593,578	USD	2,788,878	Hedging	JP Morgan Chase New York	(40,611)
19/10/2023	EUR	132,232	USD	141,515	Hedging	JP Morgan Chase New York	(1,396)
19/10/2023	EUR	637,717	USD	674,055	Hedging	JP Morgan Chase New York	1,697
19/10/2023	EUR	30,000	USD	32,064	Hedging	JP Morgan Chase New York	(274)
19/10/2023	EUR	500	USD	529	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	70,000	USD	74,676	Hedging	JP Morgan Chase New York	(501)
19/10/2023	EUR	131,689	USD	138,520	Hedging	JP Morgan Chase New York	1,023
19/10/2023	EUR	5,166	USD	5,513	Hedging	JP Morgan Chase New York	(38)
19/10/2023	USD	12,217	CHF	10,926	Hedging	JP Morgan Chase New York	248
19/10/2023	USD	2,177	CHF	1,961	Hedging	JP Morgan Chase New York	29
							USD (1,695,463)

As at September 30, 2023, Threadneedle (Lux) - Asia Contrarian Equity has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	534	USD	574	Hedging	JP Morgan Chase New York	(8)
19/10/2023	USD	13	EUR	13	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	2,896	SGD	3,947	Hedging	JP Morgan Chase New York	2
19/10/2023	USD	13	SGD	17	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	480	SGD	654	Hedging	JP Morgan Chase New York	1
19/10/2023	USD	5,923	SGD	8,108	Hedging	JP Morgan Chase New York	(23)
19/10/2023	USD	19	SGD	26	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	4,838	SGD	6,610	Hedging	JP Morgan Chase New York	(9)
19/10/2023	USD	15	SGD	21	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	4,587	SGD	6,242	Hedging	JP Morgan Chase New York	9
19/10/2023	USD	4,053	SGD	5,532	Hedging	JP Morgan Chase New York	(4)
19/10/2023	SGD	6,920	USD	5,070	Hedging	JP Morgan Chase New York	4
19/10/2023	SGD	22	USD	16	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	13	USD	14	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	286,184	USD	210,584	Hedging	JP Morgan Chase New York	(721)

Notes to the Financial Statements

(continued)

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	SGD	870	USD	640	Hedging	JP Morgan Chase New York	(2)
19/10/2023	USD	17	EUR	16	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	11	EUR	11	Hedging	JP Morgan Chase New York	0
							USD (751)

As at September 30, 2023, Threadneedle (Lux) - Asia Equities has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	502	USD	540	Hedging	JP Morgan Chase New York	(8)
19/10/2023	EUR	508	USD	546	Hedging	JP Morgan Chase New York	(8)
19/10/2023	EUR	11	USD	12	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	11	USD	12	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	14	EUR	13	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	14	EUR	13	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	11	EUR	10	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	11	EUR	10	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	11	EUR	10	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	11	EUR	10	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	11	EUR	10	Hedging	JP Morgan Chase New York	0
							USD (16)

As at September 30, 2023, Threadneedle (Lux) - US Contrarian Core Equities has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	USD	28	CHF	25	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	2,746	EUR	2,566	Hedging	JP Morgan Chase New York	27
19/10/2023	USD	2,122	EUR	2,007	Hedging	JP Morgan Chase New York	(5)
19/10/2023	USD	6,374	EUR	5,940	Hedging	JP Morgan Chase New York	80
19/10/2023	USD	13,492	EUR	12,634	Hedging	JP Morgan Chase New York	104
19/10/2023	USD	23	EUR	22	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	24	CHF	22	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	139,187	EUR	130,598	Hedging	JP Morgan Chase New York	799
19/10/2023	USD	17,489	EUR	16,409	Hedging	JP Morgan Chase New York	100
19/10/2023	USD	4,378	EUR	4,162	Hedging	JP Morgan Chase New York	(32)
19/10/2023	USD	3,219	EUR	3,060	Hedging	JP Morgan Chase New York	(24)
19/10/2023	USD	13,438	EUR	12,573	Hedging	JP Morgan Chase New York	115
19/10/2023	USD	25,210	EUR	23,444	Hedging	JP Morgan Chase New York	368
19/10/2023	USD	20,630	EUR	19,499	Hedging	JP Morgan Chase New York	(32)
19/10/2023	USD	326	EUR	308	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	2,910	EUR	2,728	Hedging	JP Morgan Chase New York	19
19/10/2023	USD	4,613	EUR	4,323	Hedging	JP Morgan Chase New York	32
19/10/2023	USD	2,680,346	SGD	3,658,924	Hedging	JP Morgan Chase New York	(2,802)
19/10/2023	USD	24	GBP	20	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	477	EUR	451	Hedging	JP Morgan Chase New York	0

Notes to the Financial Statements

(continued)

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	SGD	128,655,677	USD	94,669,128	Hedging	JP Morgan Chase New York	(323,733)
19/10/2023	GBP	728	USD	909	Hedging	JP Morgan Chase New York	(21)
19/10/2023	EUR	5,772,528	USD	6,207,207	Hedging	JP Morgan Chase New York	(90,389)
19/10/2023	EUR	715,553	USD	769,435	Hedging	JP Morgan Chase New York	(11,204)
19/10/2023	EUR	130,332	USD	139,187	Hedging	JP Morgan Chase New York	(1,082)
19/10/2023	EUR	944	USD	1,015	Hedging	JP Morgan Chase New York	(15)
19/10/2023	CHF	919	USD	1,033	Hedging	JP Morgan Chase New York	(26)
19/10/2023	USD	21	EUR	20	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	167,808	EUR	158,610	Hedging	JP Morgan Chase New York	(261)
							USD (427,982)

As at September 30, 2023, Threadneedle (Lux) - US Disciplined Core Equities has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	840	USD	903	Hedging	JP Morgan Chase New York	(13)
19/10/2023	EUR	41,063	USD	44,155	Hedging	JP Morgan Chase New York	(642)
19/10/2023	EUR	863	USD	928	Hedging	JP Morgan Chase New York	(14)
19/10/2023	CHF	949	USD	1,067	Hedging	JP Morgan Chase New York	(26)
19/10/2023	CHF	939	USD	1,055	Hedging	JP Morgan Chase New York	(26)
19/10/2023	USD	23	EUR	21	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	23	EUR	22	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	1,065	EUR	999	Hedging	JP Morgan Chase New York	6
19/10/2023	USD	23	EUR	21	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	878	USD	944	Hedging	JP Morgan Chase New York	(14)
19/10/2023	USD	19	EUR	18	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	22	EUR	21	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	25	EUR	24	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	25	EUR	24	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	1,183	EUR	1,118	Hedging	JP Morgan Chase New York	(2)
19/10/2023	USD	27	CHF	24	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	29	CHF	26	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	28	CHF	26	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	27	CHF	24	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	25	EUR	23	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	875	USD	940	Hedging	JP Morgan Chase New York	(14)
							USD (745)

As at September 30, 2023, Threadneedle (Lux) - Pan European ESG Equities has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	8,225	SGD	12,000	Hedging	JP Morgan Chase New York	(79)
19/10/2023	USD	108,569	EUR	100,966	Hedging	JP Morgan Chase New York	1,492
19/10/2023	SGD	16,647	EUR	11,391	Hedging	JP Morgan Chase New York	129

Notes to the Financial Statements

(continued)

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	SGD	4,581	EUR	3,167	Hedging	JP Morgan Chase New York	3
19/10/2023	SGD	18,918	EUR	13,014	Hedging	JP Morgan Chase New York	78
19/10/2023	SGD	10,399	EUR	7,215	Hedging	JP Morgan Chase New York	(18)
19/10/2023	SGD	12,473	EUR	8,580	Hedging	JP Morgan Chase New York	52
19/10/2023	SGD	9,711	EUR	6,663	Hedging	JP Morgan Chase New York	57
19/10/2023	USD	141,426	EUR	131,522	Hedging	JP Morgan Chase New York	1,944
19/10/2023	SGD	5,668	EUR	3,889	Hedging	JP Morgan Chase New York	34
19/10/2023	SGD	6,589	EUR	4,565	Hedging	JP Morgan Chase New York	(5)
19/10/2023	EUR	27,665	SGD	40,296	Hedging	JP Morgan Chase New York	(221)
19/10/2023	EUR	2,868	USD	3,034	Hedging	JP Morgan Chase New York	4
19/10/2023	EUR	2,113	USD	2,235	Hedging	JP Morgan Chase New York	3
19/10/2023	EUR	184,179	SGD	266,633	Hedging	JP Morgan Chase New York	(342)
19/10/2023	EUR	841	SGD	1,217	Hedging	JP Morgan Chase New York	(2)
19/10/2023	EUR	3,689	SGD	5,361	Hedging	JP Morgan Chase New York	(21)
19/10/2023	SGD	11,601,169	EUR	7,938,734	Hedging	JP Morgan Chase New York	89,751
19/10/2023	USD	99	EUR	93	Hedging	JP Morgan Chase New York	1
							EUR 92,860

As at September 30, 2023, Threadneedle (Lux) - Pan European Small Cap Opportunities has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	1,271	CHF	1,217	Hedging	JP Morgan Chase New York	12
19/10/2023	USD	532	EUR	498	Hedging	JP Morgan Chase New York	4
19/10/2023	USD	64,679	EUR	60,150	Hedging	JP Morgan Chase New York	889
19/10/2023	USD	3,054	EUR	2,840	Hedging	JP Morgan Chase New York	42
19/10/2023	CHF	57,470	EUR	60,054	Hedging	JP Morgan Chase New York	(638)
19/10/2023	EUR	1,914	SGD	2,791	Hedging	JP Morgan Chase New York	(17)
19/10/2023	EUR	150,010	SGD	218,823	Hedging	JP Morgan Chase New York	(1,425)
19/10/2023	EUR	8,308	SGD	12,121	Hedging	JP Morgan Chase New York	(80)
19/10/2023	EUR	54,382	USD	58,075	Hedging	JP Morgan Chase New York	(424)
19/10/2023	EUR	526	SGD	767	Hedging	JP Morgan Chase New York	(5)
19/10/2023	EUR	211,287	SGD	306,004	Hedging	JP Morgan Chase New York	(480)
19/10/2023	EUR	1,747	CHF	1,691	Hedging	JP Morgan Chase New York	(1)
19/10/2023	EUR	167	USD	176	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	72	USD	76	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	3,013	SGD	4,362	Hedging	JP Morgan Chase New York	(6)
19/10/2023	EUR	987	SGD	1,428	Hedging	JP Morgan Chase New York	(1)
19/10/2023	EUR	29,105	SGD	42,533	Hedging	JP Morgan Chase New York	(330)
19/10/2023	EUR	2,588	SGD	3,770	Hedging	JP Morgan Chase New York	(21)
19/10/2023	EUR	142	USD	152	Hedging	JP Morgan Chase New York	(1)
19/10/2023	EUR	58	USD	62	Hedging	JP Morgan Chase New York	(1)
19/10/2023	SGD	10,555,421	EUR	7,223,124	Hedging	JP Morgan Chase New York	81,661
19/10/2023	SGD	30	EUR	20	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	15,911	EUR	10,945	Hedging	JP Morgan Chase New York	66

Notes to the Financial Statements

(continued)

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	SGD	10,300	EUR	7,146	Hedging	JP Morgan Chase New York	(18)
19/10/2023	SGD	1,209	EUR	832	Hedging	JP Morgan Chase New York	5
19/10/2023	SGD	2,670	EUR	1,849	Hedging	JP Morgan Chase New York	(2)
							EUR 79,229

As at September 30, 2023, Threadneedle (Lux) - Pan European Smaller Companies has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	16,666	USD	17,823	Hedging	JP Morgan Chase New York	(154)
19/10/2023	EUR	7,794	CHF	7,544	Hedging	JP Morgan Chase New York	(5)
19/10/2023	EUR	7,230	CHF	6,927	Hedging	JP Morgan Chase New York	69
19/10/2023	EUR	50,672	CHF	49,043	Hedging	JP Morgan Chase New York	(32)
19/10/2023	USD	7,788,769	EUR	7,243,336	Hedging	JP Morgan Chase New York	107,035
19/10/2023	CHF	281,075	EUR	293,710	Hedging	JP Morgan Chase New York	(3,120)
19/10/2023	USD	760,306	EUR	707,063	Hedging	JP Morgan Chase New York	10,448
19/10/2023	CHF	15,000	EUR	15,548	Hedging	JP Morgan Chase New York	(40)
19/10/2023	CHF	1,812,090	EUR	1,893,545	Hedging	JP Morgan Chase New York	(20,116)
19/10/2023	USD	15,180,634	EUR	14,117,562	Hedging	JP Morgan Chase New York	208,616
19/10/2023	CHF	5,721,005	EUR	5,978,169	Hedging	JP Morgan Chase New York	(63,508)
19/10/2023	CHF	4,476	EUR	4,657	Hedging	JP Morgan Chase New York	(30)
19/10/2023	EUR	336,909	USD	360,305	Hedging	JP Morgan Chase New York	(3,119)
19/10/2023	EUR	191,806	USD	202,931	Hedging	JP Morgan Chase New York	298
19/10/2023	EUR	158,874	CHF	153,768	Hedging	JP Morgan Chase New York	(99)
19/10/2023	EUR	18,718	USD	19,803	Hedging	JP Morgan Chase New York	29
19/10/2023	EUR	26,259	USD	27,817	Hedging	JP Morgan Chase New York	8
19/10/2023	EUR	375,429	USD	397,202	Hedging	JP Morgan Chase New York	584
19/10/2023	EUR	33,816	USD	36,075	Hedging	JP Morgan Chase New York	(228)
19/10/2023	EUR	170,816	USD	182,678	Hedging	JP Morgan Chase New York	(1,581)
19/10/2023	EUR	147,227	CHF	141,051	Hedging	JP Morgan Chase New York	1,400
19/10/2023	EUR	47,086	CHF	45,111	Hedging	JP Morgan Chase New York	448
							EUR 236,903

As at September 30, 2023, Threadneedle (Lux) - European Select has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	34	USD	36	Hedging	JP Morgan Chase New York	0
19/10/2023	GBP	5,652,749	EUR	6,567,123	Hedging	JP Morgan Chase New York	(55,185)
19/10/2023	GBP	225	EUR	260	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	4,521	EUR	3,125	Hedging	JP Morgan Chase New York	3
19/10/2023	SGD	99	EUR	68	Hedging	JP Morgan Chase New York	0
19/10/2023	SGD	3,868	EUR	2,680	Hedging	JP Morgan Chase New York	(3)
19/10/2023	SGD	25,020,930	EUR	17,121,939	Hedging	JP Morgan Chase New York	193,571
19/10/2023	SGD	99	EUR	68	Hedging	JP Morgan Chase New York	1

Notes to the Financial Statements

(continued)

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	SGD	198	EUR	136	Hedging	JP Morgan Chase New York	1
19/10/2023	SGD	18,748	EUR	12,897	Hedging	JP Morgan Chase New York	77
19/10/2023	USD	2,190	EUR	2,069	Hedging	JP Morgan Chase New York	(2)
19/10/2023	USD	2,975	EUR	2,810	Hedging	JP Morgan Chase New York	(3)
19/10/2023	USD	1,389	EUR	1,300	Hedging	JP Morgan Chase New York	10
19/10/2023	USD	100	EUR	95	Hedging	JP Morgan Chase New York	(1)
19/10/2023	USD	565,380	EUR	525,788	Hedging	JP Morgan Chase New York	7,770
19/10/2023	USD	992	EUR	923	Hedging	JP Morgan Chase New York	14
19/10/2023	GBP	669,198	EUR	777,446	Hedging	JP Morgan Chase New York	(6,533)
19/10/2023	USD	20,835,920	EUR	19,376,818	Hedging	JP Morgan Chase New York	286,331
19/10/2023	EUR	447	SGD	652	Hedging	JP Morgan Chase New York	(4)
19/10/2023	EUR	14,851	GBP	12,852	Hedging	JP Morgan Chase New York	46
19/10/2023	EUR	16,688	SGD	24,306	Hedging	JP Morgan Chase New York	(133)
19/10/2023	EUR	157,094	GBP	136,605	Hedging	JP Morgan Chase New York	(275)
19/10/2023	EUR	18,954	GBP	16,482	Hedging	JP Morgan Chase New York	(33)
19/10/2023	EUR	23	USD	24	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	12,262	USD	12,974	Hedging	JP Morgan Chase New York	19
19/10/2023	EUR	83,784	SGD	121,303	Hedging	JP Morgan Chase New York	(163)
19/10/2023	EUR	7,909	SGD	11,400	Hedging	JP Morgan Chase New York	20
19/10/2023	EUR	8,945	GBP	7,753	Hedging	JP Morgan Chase New York	14
19/10/2023	EUR	56,079	GBP	48,415	Hedging	JP Morgan Chase New York	306
19/10/2023	EUR	3,482	GBP	3,022	Hedging	JP Morgan Chase New York	1
19/10/2023	EUR	479,541	USD	507,373	Hedging	JP Morgan Chase New York	727
19/10/2023	EUR	431,276	SGD	624,352	Hedging	JP Morgan Chase New York	(801)
19/10/2023	EUR	105,005	SGD	153,062	Hedging	JP Morgan Chase New York	(920)
19/10/2023	EUR	333	GBP	286	Hedging	JP Morgan Chase New York	3
19/10/2023	EUR	25,498	USD	27,229	Hedging	JP Morgan Chase New York	(199)
19/10/2023	EUR	981	USD	1,048	Hedging	JP Morgan Chase New York	(8)
19/10/2023	USD	262	EUR	245	Hedging	JP Morgan Chase New York	2
							EUR 424,653

As at September 30, 2023, Threadneedle (Lux) - European Smaller Companies has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	16	CHF	15	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	209,495	CHF	202,310	Hedging	JP Morgan Chase New York	336
19/10/2023	EUR	59	CHF	57	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	16	CHF	15	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	209,047	CHF	202,329	Hedging	JP Morgan Chase New York	(130)
19/10/2023	EUR	58	CHF	57	Hedging	JP Morgan Chase New York	0
19/10/2023	CHF	9,905,930	EUR	10,351,210	Hedging	JP Morgan Chase New York	(109,964)
19/10/2023	CHF	2,771	EUR	2,895	Hedging	JP Morgan Chase New York	(31)
19/10/2023	CHF	737	EUR	770	Hedging	JP Morgan Chase New York	(8)
							EUR (109,797)

Notes to the Financial Statements

(continued)

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

(continued)

As at September 30, 2023, Threadneedle (Lux) - Asian Equity Income has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	USD	110,553	EUR	104,493	Hedging	JP Morgan Chase New York	(172)
19/10/2023	USD	35,270	EUR	33,064	Hedging	JP Morgan Chase New York	234
19/10/2023	SGD	1,283	USD	944	Hedging	JP Morgan Chase New York	(3)
19/10/2023	GBP	148,909	USD	186,027	Hedging	JP Morgan Chase New York	(4,253)
19/10/2023	EUR	99	USD	104	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	1,126,320	USD	1,211,133	Hedging	JP Morgan Chase New York	(17,636)
19/10/2023	EUR	4,154,801	USD	4,467,663	Hedging	JP Morgan Chase New York	(65,057)
19/10/2023	SGD	28	USD	21	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	91,366	USD	97,386	Hedging	JP Morgan Chase New York	(571)
19/10/2023	USD	131,237	EUR	123,028	Hedging	JP Morgan Chase New York	871
19/10/2023	EUR	96	USD	103	Hedging	JP Morgan Chase New York	(1)
19/10/2023	EUR	24,802	USD	26,436	Hedging	JP Morgan Chase New York	(155)
19/10/2023	EUR	100	USD	107	Hedging	JP Morgan Chase New York	(1)
19/10/2023	USD	24	SGD	32	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	27	SGD	38	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	4,517	GBP	3,716	Hedging	JP Morgan Chase New York	(20)
19/10/2023	USD	5,209	GBP	4,242	Hedging	JP Morgan Chase New York	31
19/10/2023	USD	34,261	EUR	32,572	Hedging	JP Morgan Chase New York	(253)
19/10/2023	USD	29,887	EUR	28,249	Hedging	JP Morgan Chase New York	(46)
19/10/2023	GBP	3,296	USD	4,037	Hedging	JP Morgan Chase New York	(14)
19/10/2023	USD	4,203	EUR	3,976	Hedging	JP Morgan Chase New York	(11)
							USD (87,057)

As at September 30, 2023, Threadneedle (Lux) - Global Technology has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	2,215,470	USD	2,382,298	Hedging	JP Morgan Chase New York	(34,690)
19/10/2023	EUR	13,947	USD	14,765	Hedging	JP Morgan Chase New York	13
19/10/2023	EUR	10,107	USD	10,700	Hedging	JP Morgan Chase New York	10
19/10/2023	EUR	100	USD	108	Hedging	JP Morgan Chase New York	(2)
19/10/2023	EUR	27,175	USD	29,222	Hedging	JP Morgan Chase New York	(427)
19/10/2023	EUR	8	USD	9	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	2,988	USD	3,158	Hedging	JP Morgan Chase New York	8
19/10/2023	EUR	22,168	USD	23,432	Hedging	JP Morgan Chase New York	59
19/10/2023	EUR	5,333,091	USD	5,734,681	Hedging	JP Morgan Chase New York	(83,507)
19/10/2023	EUR	44,705,633	USD	48,072,029	Hedging	JP Morgan Chase New York	(700,018)
19/10/2023	EUR	27,021,469	USD	29,056,224	Hedging	JP Morgan Chase New York	(423,112)
19/10/2023	EUR	389	USD	416	Hedging	JP Morgan Chase New York	(4)
19/10/2023	EUR	67,609	USD	72,141	Hedging	JP Morgan Chase New York	(500)
19/10/2023	EUR	3,213	USD	3,379	Hedging	JP Morgan Chase New York	25
19/10/2023	EUR	5,622	USD	5,913	Hedging	JP Morgan Chase New York	44
19/10/2023	USD	1,343,019	EUR	1,254,921	Hedging	JP Morgan Chase New York	13,239
19/10/2023	USD	3,548	EUR	3,320	Hedging	JP Morgan Chase New York	30
19/10/2023	USD	6,434	EUR	5,996	Hedging	JP Morgan Chase New York	80

Notes to the Financial Statements

(continued)

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	45,661	USD	48,762	Hedging	JP Morgan Chase New York	(377)
19/10/2023	USD	18,433	CHF	16,652	Hedging	JP Morgan Chase New York	190
19/10/2023	EUR	16,293	USD	17,483	Hedging	JP Morgan Chase New York	(218)
19/10/2023	EUR	15,942	USD	17,025	Hedging	JP Morgan Chase New York	(132)
19/10/2023	EUR	72,614	USD	77,711	Hedging	JP Morgan Chase New York	(767)
19/10/2023	USD	2,159	EUR	2,024	Hedging	JP Morgan Chase New York	15
19/10/2023	USD	58,464	EUR	54,807	Hedging	JP Morgan Chase New York	388
19/10/2023	USD	4,300	EUR	4,068	Hedging	JP Morgan Chase New York	(11)
19/10/2023	USD	4,248	EUR	3,950	Hedging	JP Morgan Chase New York	62
19/10/2023	USD	683,685	EUR	640,917	Hedging	JP Morgan Chase New York	4,537
19/10/2023	USD	1,493,544	EUR	1,400,116	Hedging	JP Morgan Chase New York	9,912
19/10/2023	USD	177,610	EUR	166,499	Hedging	JP Morgan Chase New York	1,179
19/10/2023	USD	111,379	EUR	104,405	Hedging	JP Morgan Chase New York	746
19/10/2023	USD	7,091	EUR	6,694	Hedging	JP Morgan Chase New York	(2)
19/10/2023	USD	59,785	EUR	56,021	Hedging	JP Morgan Chase New York	423
19/10/2023	CHF	527,249	USD	592,446	Hedging	JP Morgan Chase New York	(14,838)
19/10/2023	EUR	41,421	USD	44,270	Hedging	JP Morgan Chase New York	(379)
19/10/2023	EUR	76,212	USD	81,390	Hedging	JP Morgan Chase New York	(633)
19/10/2023	EUR	98	USD	105	Hedging	JP Morgan Chase New York	(1)
19/10/2023	EUR	25,872	USD	27,762	Hedging	JP Morgan Chase New York	(347)
19/10/2023	EUR	56,550	USD	59,904	Hedging	JP Morgan Chase New York	19
19/10/2023	EUR	17,337	USD	18,496	Hedging	JP Morgan Chase New York	(124)
19/10/2023	USD	728,453	EUR	682,589	Hedging	JP Morgan Chase New York	5,148
							USD (1,223,962)

As at September 30, 2023, Threadneedle (Lux) - UK Equities has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	CHF	69,019	GBP	62,078	Hedging	JP Morgan Chase New York	(137)
19/10/2023	EUR	832	GBP	716	Hedging	JP Morgan Chase New York	6
19/10/2023	USD	1,042	GBP	834	Hedging	JP Morgan Chase New York	20
19/10/2023	EUR	570	GBP	491	Hedging	JP Morgan Chase New York	4
19/10/2023	GBP	22,503	EUR	26,166	Hedging	JP Morgan Chase New York	(211)
19/10/2023	GBP	635	EUR	734	Hedging	JP Morgan Chase New York	(2)
19/10/2023	GBP	18,709	EUR	21,613	Hedging	JP Morgan Chase New York	(53)
19/10/2023	EUR	1,146,720	GBP	987,056	Hedging	JP Morgan Chase New York	8,365
19/10/2023	EUR	2,479,367	GBP	2,134,152	Hedging	JP Morgan Chase New York	18,086
19/10/2023	EUR	1,142,529	GBP	983,449	Hedging	JP Morgan Chase New York	8,334
19/10/2023	USD	33	GBP	27	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	941	GBP	817	Hedging	JP Morgan Chase New York	0
19/10/2023	GBP	21	USD	26	Hedging	JP Morgan Chase New York	0
19/10/2023	GBP	36,516	USD	44,302	Hedging	JP Morgan Chase New York	224
19/10/2023	CHF	908	GBP	817	Hedging	JP Morgan Chase New York	(2)
19/10/2023	GBP	21	USD	26	Hedging	JP Morgan Chase New York	0
19/10/2023	GBP	21	USD	25	Hedging	JP Morgan Chase New York	0

Notes to the Financial Statements

(continued)

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	GBP	54,727	EUR	63,223	Hedging	JP Morgan Chase New York	(154)
19/10/2023	GBP	25,009	EUR	28,892	Hedging	JP Morgan Chase New York	(71)
19/10/2023	GBP	42,774	EUR	49,650	Hedging	JP Morgan Chase New York	(325)
19/10/2023	GBP	10,825	EUR	12,565	Hedging	JP Morgan Chase New York	(82)
19/10/2023	GBP	25,169	EUR	29,076	Hedging	JP Morgan Chase New York	(71)
19/10/2023	GBP	18	EUR	21	Hedging	JP Morgan Chase New York	0
19/10/2023	GBP	18	EUR	21	Hedging	JP Morgan Chase New York	0
19/10/2023	GBP	3,535	EUR	4,083	Hedging	JP Morgan Chase New York	(10)
19/10/2023	GBP	935	CHF	1,043	Hedging	JP Morgan Chase New York	(1)
19/10/2023	GBP	1,639	CHF	1,829	Hedging	JP Morgan Chase New York	(2)
19/10/2023	GBP	21	CHF	24	Hedging	JP Morgan Chase New York	0
19/10/2023	GBP	21	CHF	24	Hedging	JP Morgan Chase New York	0
19/10/2023	GBP	21	USD	26	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	1,041	GBP	834	Hedging	JP Morgan Chase New York	20
19/10/2023	CHF	1,914	GBP	1,726	Hedging	JP Morgan Chase New York	(8)
19/10/2023	EUR	37,870	GBP	32,536	Hedging	JP Morgan Chase New York	337
19/10/2023	EUR	38,881	GBP	33,567	Hedging	JP Morgan Chase New York	184
19/10/2023	EUR	29,921	GBP	25,755	Hedging	JP Morgan Chase New York	218
19/10/2023	EUR	25,777	GBP	22,147	Hedging	JP Morgan Chase New York	229
19/10/2023	USD	32	GBP	26	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	73,375	GBP	63,041	Hedging	JP Morgan Chase New York	652
19/10/2023	CHF	897	GBP	807	Hedging	JP Morgan Chase New York	(2)
19/10/2023	EUR	160,588	GBP	138,229	Hedging	JP Morgan Chase New York	1,171
19/10/2023	USD	1,793,794	GBP	1,435,880	Hedging	JP Morgan Chase New York	33,596
19/10/2023	CHF	26	GBP	24	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	25	GBP	22	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	33	GBP	27	Hedging	JP Morgan Chase New York	0
19/10/2023	CHF	26	GBP	24	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	25	GBP	22	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	33	GBP	26	Hedging	JP Morgan Chase New York	0
19/10/2023	CHF	26	GBP	23	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	4,850	GBP	4,167	Hedging	JP Morgan Chase New York	43
19/10/2023	USD	56,623	GBP	45,567	Hedging	JP Morgan Chase New York	819
19/10/2023	CHF	25	GBP	23	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	34,827	GBP	29,922	Hedging	JP Morgan Chase New York	310
19/10/2023	EUR	812	GBP	698	Hedging	JP Morgan Chase New York	7
19/10/2023	CHF	1,126	GBP	1,015	Hedging	JP Morgan Chase New York	(5)
19/10/2023	CHF	892	GBP	802	Hedging	JP Morgan Chase New York	(2)
19/10/2023	CHF	909	GBP	817	Hedging	JP Morgan Chase New York	(2)
19/10/2023	EUR	832	GBP	716	Hedging	JP Morgan Chase New York	6
19/10/2023	EUR	28,180	GBP	24,256	Hedging	JP Morgan Chase New York	206
19/10/2023	CHF	39,748	GBP	35,751	Hedging	JP Morgan Chase New York	(79)
19/10/2023	EUR	845,751	GBP	727,993	Hedging	JP Morgan Chase New York	6,169
19/10/2023	USD	1,027	GBP	822	Hedging	JP Morgan Chase New York	19
19/10/2023	USD	1,032	GBP	826	Hedging	JP Morgan Chase New York	19
19/10/2023	GBP	21	CHF	23	Hedging	JP Morgan Chase New York	0
19/10/2023	GBP	21	CHF	23	Hedging	JP Morgan Chase New York	0
							GBP 77,825

Notes to the Financial Statements

(continued)

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

(continued)

As at September 30, 2023, Threadneedle (Lux) - UK Equity Income has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	GBP	17,088	EUR	19,715	Hedging	JP Morgan Chase New York	(26)
19/10/2023	CHF	2,627	GBP	2,369	Hedging	JP Morgan Chase New York	(11)
19/10/2023	CHF	67,707	GBP	60,898	Hedging	JP Morgan Chase New York	(135)
19/10/2023	CHF	21	GBP	19	Hedging	JP Morgan Chase New York	0
19/10/2023	CHF	12,686	GBP	11,439	Hedging	JP Morgan Chase New York	(54)
19/10/2023	CHF	1,455	GBP	1,312	Hedging	JP Morgan Chase New York	(6)
19/10/2023	CHF	120,781	GBP	108,635	Hedging	JP Morgan Chase New York	(241)
19/10/2023	CHF	961	GBP	864	Hedging	JP Morgan Chase New York	(2)
19/10/2023	CHF	581,151	GBP	522,707	Hedging	JP Morgan Chase New York	(1,157)
19/10/2023	USD	61,244	GBP	49,442	Hedging	JP Morgan Chase New York	729
19/10/2023	USD	17,886	GBP	14,440	Hedging	JP Morgan Chase New York	213
19/10/2023	GBP	14,544	USD	17,702	Hedging	JP Morgan Chase New York	43
19/10/2023	GBP	68	SGD	113	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	19,015	GBP	15,351	Hedging	JP Morgan Chase New York	226
19/10/2023	USD	600	GBP	483	Hedging	JP Morgan Chase New York	9
19/10/2023	USD	1,118	GBP	895	Hedging	JP Morgan Chase New York	21
19/10/2023	USD	892,923	GBP	714,759	Hedging	JP Morgan Chase New York	16,723
19/10/2023	USD	29,337	GBP	23,483	Hedging	JP Morgan Chase New York	549
19/10/2023	USD	782,384	GBP	626,276	Hedging	JP Morgan Chase New York	14,653
19/10/2023	USD	2,000	GBP	1,643	Hedging	JP Morgan Chase New York	(5)
19/10/2023	USD	20,646	GBP	16,668	Hedging	JP Morgan Chase New York	246
19/10/2023	USD	23	GBP	18	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	834,766	GBP	668,206	Hedging	JP Morgan Chase New York	15,634
19/10/2023	USD	2,687,691	GBP	2,151,420	Hedging	JP Morgan Chase New York	50,336
19/10/2023	EUR	1,372,641	GBP	1,181,521	Hedging	JP Morgan Chase New York	10,013
19/10/2023	SGD	114	GBP	68	Hedging	JP Morgan Chase New York	1
19/10/2023	EUR	9,000	GBP	7,766	Hedging	JP Morgan Chase New York	46
19/10/2023	EUR	112,585	GBP	96,909	Hedging	JP Morgan Chase New York	821
19/10/2023	GBP	12,597	EUR	14,534	Hedging	JP Morgan Chase New York	(19)
19/10/2023	GBP	9,310	EUR	10,826	Hedging	JP Morgan Chase New York	(87)
19/10/2023	GBP	8,169	EUR	9,394	Hedging	JP Morgan Chase New York	14
19/10/2023	GBP	20,953	EUR	24,283	Hedging	JP Morgan Chase New York	(125)
19/10/2023	GBP	2,170	EUR	2,496	Hedging	JP Morgan Chase New York	4
19/10/2023	GBP	1,330	USD	1,650	Hedging	JP Morgan Chase New York	(21)
19/10/2023	EUR	5,165	GBP	4,451	Hedging	JP Morgan Chase New York	33
19/10/2023	EUR	1,048	GBP	903	Hedging	JP Morgan Chase New York	7
19/10/2023	EUR	29,593	GBP	25,501	Hedging	JP Morgan Chase New York	187
19/10/2023	EUR	230,035	GBP	198,006	Hedging	JP Morgan Chase New York	1,678
19/10/2023	EUR	48,304	GBP	41,578	Hedging	JP Morgan Chase New York	352
19/10/2023	EUR	1,343,455	GBP	1,156,398	Hedging	JP Morgan Chase New York	9,800
19/10/2023	EUR	108	GBP	93	Hedging	JP Morgan Chase New York	1
19/10/2023	EUR	889	GBP	766	Hedging	JP Morgan Chase New York	6
19/10/2023	EUR	1,467,288	GBP	1,262,990	Hedging	JP Morgan Chase New York	10,703
19/10/2023	EUR	10,379	GBP	9,034	Hedging	JP Morgan Chase New York	(24)
19/10/2023	EUR	20	GBP	17	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	30,800	GBP	26,541	Hedging	JP Morgan Chase New York	195
19/10/2023	EUR	32,394	GBP	27,915	Hedging	JP Morgan Chase New York	205
19/10/2023	EUR	16,616	GBP	14,318	Hedging	JP Morgan Chase New York	105

Notes to the Financial Statements

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	2,442	GBP	2,105	Hedging	JP Morgan Chase New York	15
19/10/2023	EUR	9,426	GBP	8,123	Hedging	JP Morgan Chase New York	60
19/10/2023	EUR	743,015	GBP	639,561	Hedging	JP Morgan Chase New York	5,420
19/10/2023	EUR	427,913	GBP	368,333	Hedging	JP Morgan Chase New York	3,121
19/10/2023	SGD	5,187	GBP	3,055	Hedging	JP Morgan Chase New York	61
							GBP 140,317

As at September 30, 2023, Threadneedle (Lux) - Credit Opportunities has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	2,421	GBP	2,103	Hedging	JP Morgan Chase New York	(1)
19/10/2023	GBP	55	EUR	64	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	1,188	GBP	1,033	Hedging	JP Morgan Chase New York	(2)
19/10/2023	EUR	15	GBP	13	Hedging	JP Morgan Chase New York	0
19/10/2023	GBP	642	EUR	745	Hedging	JP Morgan Chase New York	(6)
19/10/2023	GBP	11,681	EUR	13,432	Hedging	JP Morgan Chase New York	23
19/10/2023	GBP	108	EUR	125	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	1,915,532	EUR	1,781,391	Hedging	JP Morgan Chase New York	26,324
19/10/2023	GBP	10,788	EUR	12,534	Hedging	JP Morgan Chase New York	(105)
19/10/2023	GBP	3,669,056	EUR	4,262,553	Hedging	JP Morgan Chase New York	(35,819)
19/10/2023	GBP	1,244,370	EUR	1,445,656	Hedging	JP Morgan Chase New York	(12,148)
19/10/2023	GBP	658	EUR	764	Hedging	JP Morgan Chase New York	(6)
19/10/2023	GBP	1,002,936	EUR	1,165,168	Hedging	JP Morgan Chase New York	(9,791)
19/10/2023	GBP	646	EUR	748	Hedging	JP Morgan Chase New York	(4)
19/10/2023	EUR	3,240	GBP	2,795	Hedging	JP Morgan Chase New York	19
19/10/2023	EUR	22,604	GBP	19,675	Hedging	JP Morgan Chase New York	(61)
19/10/2023	EUR	16,074	GBP	13,932	Hedging	JP Morgan Chase New York	25
19/10/2023	EUR	68	GBP	59	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	29	GBP	25	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	18,456	GBP	15,900	Hedging	JP Morgan Chase New York	139
19/10/2023	EUR	39	GBP	34	Hedging	JP Morgan Chase New York	0
19/10/2023	GBP	75,781	EUR	88,039	Hedging	JP Morgan Chase New York	(740)
19/10/2023	EUR	809	GBP	696	Hedging	JP Morgan Chase New York	8
19/10/2023	EUR	20,269	GBP	17,447	Hedging	JP Morgan Chase New York	170
19/10/2023	EUR	4,553	GBP	3,940	Hedging	JP Morgan Chase New York	14
05/10/2023	USD	170,215	EUR	158,379	Trading	JP Morgan	2,353
05/10/2023	EUR	34,336,921	GBP	29,376,163	Trading	Lloyds	478,374
05/10/2023	EUR	917,471	GBP	795,420	Trading	NatWest Markets	679
05/10/2023	EUR	26,906,046	USD	28,954,914	Trading	Lloyds	(435,834)
05/10/2023	GBP	138,000	EUR	160,225	Trading	NatWest Markets	(1,167)
05/10/2023	EUR	156,874	USD	166,815	Trading	NatWest Markets	(648)
05/10/2023	USD	294,374	EUR	279,970	Trading	JP Morgan	(1,997)
05/10/2023	USD	700,000	EUR	657,632	Trading	Barclays	3,369
05/10/2023	USD	219,560	EUR	206,163	Trading	Goldman Sachs	1,165
05/10/2023	USD	161,206	EUR	152,026	Trading	Goldman Sachs	198
05/10/2023	USD	161,071	EUR	150,149	Trading	JP Morgan	1,949
05/10/2023	USD	72,523	EUR	67,965	Trading	NatWest Markets	518

Notes to the Financial Statements

(continued)

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
05/10/2023	USD	1,755,370	EUR	1,643,651	Trading	NatWest Markets	13,924
05/10/2023	USD	73,491	EUR	68,471	Trading	Lloyds	926
05/10/2023	GBP	819,290	EUR	952,129	Trading	Lloyds	(7,825)
05/10/2023	EUR	363,733	USD	387,756	Trading	Barclays	(2,421)
05/10/2023	GBP	500,000	EUR	575,081	Trading	NatWest Markets	1,214
05/10/2023	USD	543,409	EUR	507,806	Trading	JP Morgan	5,329
05/10/2023	EUR	196,037	GBP	167,746	Trading	JP Morgan	2,695
05/10/2023	EUR	109,517	GBP	95,229	Trading	Lloyds	(243)
05/10/2023	USD	2,956,000	EUR	2,808,106	Trading	NatWest Markets	(16,790)
05/10/2023	EUR	115,645	USD	123,998	Trading	Lloyds	(1,445)
							EUR 12,362

As at September 30, 2023, Threadneedle (Lux) - Global Investment Grade Credit Opportunities Fund has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	1,629,569	GBP	1,410,214	Hedging	JP Morgan Chase New York	5,012
19/10/2023	USD	10	EUR	9	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	974	EUR	906	Hedging	JP Morgan Chase New York	13
19/10/2023	GBP	698	EUR	810	Hedging	JP Morgan Chase New York	(7)
19/10/2023	USD	5,986	EUR	5,567	Hedging	JP Morgan Chase New York	82
19/10/2023	CHF	844	EUR	882	Hedging	JP Morgan Chase New York	(9)
19/10/2023	USD	981	EUR	912	Hedging	JP Morgan Chase New York	13
19/10/2023	USD	10	EUR	10	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	10	EUR	9	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	11	EUR	11	Hedging	JP Morgan Chase New York	0
19/10/2023	NOK	8,121	EUR	706	Hedging	JP Morgan Chase New York	14
19/10/2023	SEK	8,003	EUR	670	Hedging	JP Morgan Chase New York	26
19/10/2023	GBP	5,580,542	EUR	6,483,237	Hedging	JP Morgan Chase New York	(54,479)
19/10/2023	GBP	703	EUR	816	Hedging	JP Morgan Chase New York	(7)
19/10/2023	USD	971	EUR	903	Hedging	JP Morgan Chase New York	13
19/10/2023	GBP	704	EUR	817	Hedging	JP Morgan Chase New York	(7)
19/10/2023	USD	977	EUR	908	Hedging	JP Morgan Chase New York	13
19/10/2023	GBP	706	EUR	821	Hedging	JP Morgan Chase New York	(7)
19/10/2023	USD	969	EUR	901	Hedging	JP Morgan Chase New York	13
19/10/2023	CHF	854	EUR	892	Hedging	JP Morgan Chase New York	(9)
19/10/2023	NOK	8,299	EUR	722	Hedging	JP Morgan Chase New York	15
19/10/2023	GBP	708	EUR	823	Hedging	JP Morgan Chase New York	(7)
04/10/2023	EUR	16,565	USD	17,659	Trading	Barclays	(110)
04/10/2023	EUR	1,671,208	USD	1,817,799	Trading	Citigroup Global Markets	(45,407)
04/10/2023	USD	14,379	EUR	13,380	Trading	JP Morgan	198
04/10/2023	GBP	80,000	EUR	93,208	Trading	JP Morgan	(997)
04/10/2023	GBP	158,290	EUR	183,523	Trading	Barclays	(1,072)
04/10/2023	EUR	13,526	GBP	11,577	Trading	Barclays	183
04/10/2023	USD	134,350	EUR	125,189	Trading	JP Morgan	1,682
04/10/2023	USD	7,120	EUR	6,742	Trading	Citigroup Global Markets	(19)
04/10/2023	USD	185,000	EUR	174,006	Trading	JP Morgan	695

Notes to the Financial Statements

(continued)

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
04/10/2023	USD	427,430	EUR	400,766	Trading	Barclays	2,870
04/10/2023	EUR	2,273,844	GBP	1,950,202	Trading	Citigroup Global Markets	25,976
04/10/2023	GBP	267,910	EUR	311,348	Trading	Barclays	(2,546)
04/10/2023	USD	7,265	EUR	6,910	Trading	JP Morgan	(49)
04/10/2023	USD	26,371	EUR	24,644	Trading	JP Morgan	259
04/10/2023	GBP	110,000	EUR	128,197	Trading	Barclays	(1,407)
04/10/2023	GBP	590,000	EUR	678,259	Trading	Barclays	1,796
04/10/2023	GBP	9,122	EUR	10,560	Trading	JP Morgan	(46)
04/10/2023	USD	10,000	EUR	9,285	Trading	Barclays	159
04/10/2023	USD	14,870	EUR	13,862	Trading	JP Morgan	180
							EUR (66,973)

As at September 30, 2023, Threadneedle (Lux) - Pan European Absolute Alpha has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	22	CHF	21	Hedging	JP Morgan Chase New York	0
19/10/2023	GBP	769	EUR	893	Hedging	JP Morgan Chase New York	(8)
19/10/2023	GBP	238	EUR	274	Hedging	JP Morgan Chase New York	1
19/10/2023	CHF	900	EUR	940	Hedging	JP Morgan Chase New York	(10)
19/10/2023	USD	1,050	EUR	976	Hedging	JP Morgan Chase New York	14
19/10/2023	GBP	182,700	EUR	212,253	Hedging	JP Morgan Chase New York	(1,784)
19/10/2023	GBP	767	EUR	891	Hedging	JP Morgan Chase New York	(7)
19/10/2023	EUR	18	GBP	16	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	4,229	GBP	3,658	Hedging	JP Morgan Chase New York	15
19/10/2023	EUR	20	GBP	17	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	17	GBP	15	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	21	USD	22	Hedging	JP Morgan Chase New York	0
19/10/2023	EUR	20	USD	21	Hedging	JP Morgan Chase New York	0
							EUR (1,779)

As at September 30, 2023, Threadneedle (Lux) - American Extended Alpha has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	420	USD	448	Hedging	JP Morgan Chase New York	(3)
19/10/2023	EUR	4,780	USD	5,140	Hedging	JP Morgan Chase New York	(75)
19/10/2023	EUR	15,510	USD	16,678	Hedging	JP Morgan Chase New York	(243)
19/10/2023	EUR	1,794,783	USD	1,929,933	Hedging	JP Morgan Chase New York	(28,104)
19/10/2023	USD	116	EUR	109	Hedging	JP Morgan Chase New York	1
19/10/2023	USD	377	EUR	353	Hedging	JP Morgan Chase New York	3
19/10/2023	USD	43,626	EUR	40,897	Hedging	JP Morgan Chase New York	290
19/10/2023	USD	106	EUR	99	Hedging	JP Morgan Chase New York	1
19/10/2023	USD	338	EUR	316	Hedging	JP Morgan Chase New York	3
19/10/2023	USD	38,862	EUR	36,344	Hedging	JP Morgan Chase New York	350
							USD (27,777)

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

(continued)

As at September 30, 2023, Threadneedle (Lux) - Global Extended Alpha has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	EUR	157,194	USD	169,031	Hedging	JP Morgan Chase New York	(2,462)
19/10/2023	USD	15	EUR	14	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	3,363	EUR	3,155	Hedging	JP Morgan Chase New York	20
19/10/2023	USD	18	EUR	17	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	4,133	EUR	3,878	Hedging	JP Morgan Chase New York	24
19/10/2023	EUR	690	USD	742	Hedging	JP Morgan Chase New York	(11)
							USD (2,429)

As at September 30, 2023, Threadneedle (Lux) - Enhanced Commodities has the following forward currency exchange contracts outstanding:

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	USD	3,293	SGD	4,478	Hedging	JP Morgan Chase New York	10
19/10/2023	USD	265	CHF	237	Hedging	JP Morgan Chase New York	5
19/10/2023	USD	5,538	EUR	5,186	Hedging	JP Morgan Chase New York	43
19/10/2023	USD	5,720	EUR	5,331	Hedging	JP Morgan Chase New York	71
19/10/2023	USD	10,168	EUR	9,604	Hedging	JP Morgan Chase New York	(9)
19/10/2023	USD	2,153	EUR	2,035	Hedging	JP Morgan Chase New York	(3)
19/10/2023	USD	26,509	GBP	21,780	Hedging	JP Morgan Chase New York	(78)
19/10/2023	USD	37,266	SGD	50,974	Hedging	JP Morgan Chase New York	(115)
19/10/2023	USD	639,612	GBP	525,506	Hedging	JP Morgan Chase New York	(1,875)
19/10/2023	USD	43,872	EUR	41,049	Hedging	JP Morgan Chase New York	375
19/10/2023	USD	15,833	SGD	21,640	Hedging	JP Morgan Chase New York	(36)
19/10/2023	USD	13,666	SGD	18,727	Hedging	JP Morgan Chase New York	(67)
19/10/2023	USD	73	SGD	100	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	2,509	SGD	3,420	Hedging	JP Morgan Chase New York	2
19/10/2023	USD	268,214	SGD	365,524	Hedging	JP Morgan Chase New York	169
19/10/2023	EUR	4,997,735	USD	5,374,071	Hedging	JP Morgan Chase New York	(78,256)
19/10/2023	USD	1,425	GBP	1,150	Hedging	JP Morgan Chase New York	22
19/10/2023	EUR	6,153,738	USD	6,617,123	Hedging	JP Morgan Chase New York	(96,357)
19/10/2023	USD	4,740	GBP	3,894	Hedging	JP Morgan Chase New York	(14)
19/10/2023	USD	12	CHF	11	Hedging	JP Morgan Chase New York	0
19/10/2023	USD	10,432	GBP	8,552	Hedging	JP Morgan Chase New York	(7)
19/10/2023	USD	3,131	EUR	2,962	Hedging	JP Morgan Chase New York	(8)
19/10/2023	USD	9,455	GBP	7,638	Hedging	JP Morgan Chase New York	132
19/10/2023	USD	77,880	EUR	73,608	Hedging	JP Morgan Chase New York	(118)
19/10/2023	USD	18,280	EUR	17,278	Hedging	JP Morgan Chase New York	(28)
19/10/2023	USD	10,649	GBP	8,749	Hedging	JP Morgan Chase New York	(31)
19/10/2023	USD	68,169	EUR	64,430	Hedging	JP Morgan Chase New York	(103)
19/10/2023	USD	35,909	GBP	29,273	Hedging	JP Morgan Chase New York	176
19/10/2023	USD	12,167	GBP	10,025	Hedging	JP Morgan Chase New York	(71)
19/10/2023	USD	83	EUR	79	Hedging	JP Morgan Chase New York	(1)
19/10/2023	USD	4,588	EUR	4,362	Hedging	JP Morgan Chase New York	(34)
19/10/2023	USD	34,923	GBP	28,173	Hedging	JP Morgan Chase New York	533
19/10/2023	USD	1,184	GBP	963	Hedging	JP Morgan Chase New York	8
19/10/2023	USD	205,962	GBP	167,608	Hedging	JP Morgan Chase New York	1,362
19/10/2023	USD	23,354	EUR	21,891	Hedging	JP Morgan Chase New York	156

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

(continued)

Maturity Date	Currency Purchased	Amount Purchased	Currency Sold	Amount Sold	Purpose	Counterparty	Unrealised gain/(loss) in the Portfolio base currency
19/10/2023	USD	21,343	CHF	19,338	Hedging	JP Morgan Chase New York	158
19/10/2023	GBP	45,756,372	USD	57,161,784	Hedging	JP Morgan Chase New York	(1,306,842)
19/10/2023	GBP	752,982	USD	940,673	Hedging	JP Morgan Chase New York	(21,506)
19/10/2023	GBP	2,441	USD	3,049	Hedging	JP Morgan Chase New York	(70)
19/10/2023	SGD	3,015	USD	2,214	Hedging	JP Morgan Chase New York	(3)
19/10/2023	GBP	1,961,973	USD	2,451,022	Hedging	JP Morgan Chase New York	(56,036)
19/10/2023	EUR	165,791	USD	178,276	Hedging	JP Morgan Chase New York	(2,596)
19/10/2023	GBP	12,526	USD	15,532	Hedging	JP Morgan Chase New York	(241)
19/10/2023	EUR	1,000	USD	1,068	Hedging	JP Morgan Chase New York	(8)
19/10/2023	EUR	1,395,048	USD	1,500,097	Hedging	JP Morgan Chase New York	(21,844)
19/10/2023	EUR	1,000	USD	1,059	Hedging	JP Morgan Chase New York	1
19/10/2023	CHF	5,172	USD	5,632	Hedging	JP Morgan Chase New York	33
19/10/2023	CHF	12	USD	13	Hedging	JP Morgan Chase New York	0
19/10/2023	CHF	20,458	USD	23,002	Hedging	JP Morgan Chase New York	(590)
19/10/2023	CHF	1,836,646	USD	2,063,755	Hedging	JP Morgan Chase New York	(51,688)
19/10/2023	CHF	1,025	USD	1,152	Hedging	JP Morgan Chase New York	(29)
19/10/2023	USD	6,575	GBP	5,295	Hedging	JP Morgan Chase New York	112
19/10/2023	USD	25,491	GBP	20,528	Hedging	JP Morgan Chase New York	432
19/10/2023	USD	68,442	EUR	64,090	Hedging	JP Morgan Chase New York	529
19/10/2023	EUR	20,000	USD	21,404	Hedging	JP Morgan Chase New York	(211)
19/10/2023	GBP	1,642	USD	2,003	Hedging	JP Morgan Chase New York	1
19/10/2023	GBP	2,063	USD	2,554	Hedging	JP Morgan Chase New York	(36)
19/10/2023	SGD	4,593,092	USD	3,379,750	Hedging	JP Morgan Chase New York	(11,557)
19/10/2023	EUR	55,551	USD	59,372	Hedging	JP Morgan Chase New York	(508)
19/10/2023	EUR	73,347	USD	78,704	Hedging	JP Morgan Chase New York	(982)
19/10/2023	EUR	57,051	USD	60,434	Hedging	JP Morgan Chase New York	19
19/10/2023	GBP	13,559	USD	16,502	Hedging	JP Morgan Chase New York	50
19/10/2023	EUR	80,786	USD	86,182	Hedging	JP Morgan Chase New York	(578)
19/10/2023	GBP	325	USD	403	Hedging	JP Morgan Chase New York	(6)
19/10/2023	SGD	2,000	USD	1,464	Hedging	JP Morgan Chase New York	2
19/10/2023	USD	2,625	GBP	2,116	Hedging	JP Morgan Chase New York	41
19/10/2023	SGD	1,168	USD	858	Hedging	JP Morgan Chase New York	(2)
19/10/2023	GBP	12,655	USD	15,358	Hedging	JP Morgan Chase New York	90
19/10/2023	GBP	11,480	USD	14,006	Hedging	JP Morgan Chase New York	8
19/10/2023	GBP	1,130	USD	1,379	Hedging	JP Morgan Chase New York	1
19/10/2023	EUR	6,990	USD	7,517	Hedging	JP Morgan Chase New York	(110)
19/10/2023	GBP	7,342	USD	9,172	Hedging	JP Morgan Chase New York	(210)
19/10/2023	SGD	7,800	USD	5,740	Hedging	JP Morgan Chase New York	(20)
19/10/2023	GBP	15,073	USD	18,490	Hedging	JP Morgan Chase New York	(90)
19/10/2023	EUR	10,099	USD	10,623	Hedging	JP Morgan Chase New York	78
19/10/2023	USD	761	GBP	614	Hedging	JP Morgan Chase New York	12
							USD (1,648,343)

Notes to the Financial Statements

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10 NET UNREALISED GAIN/(LOSS) ON SWAPS

As at September 30, 2023, 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 in the Portfolio base currency	% of Net Assets
CDS	JPMorgan	Airbus SE	Sell	EUR	1,300,000	20/06/2025	13,760	0.00
CDS	JPMorgan	Glencore International	Sell	EUR	1,100,000	20/06/2026	123,843	0.01
CDS	Goldman Sachs	Anglo American plc	Sell	EUR	1,770,000	20/12/2026	230,310	0.02
CDS	Citigroup Global Markets	Lloyds Banking Group	Buy	EUR	4,650,000	20/06/2027	38,440	0.00
CDS	JPMorgan	Banco BPM SPA	Buy	EUR	580,000	20/12/2023	(3,644)	(0.00)
CDS	JPMorgan	Banco BPM SPA	Buy	EUR	200,000	20/12/2023	(1,257)	(0.00)
CDS	Barclays	Swedbank AB	Buy	EUR	3,910,000	20/06/2028	(64,428)	(0.01)
CDS	JPMorgan	Standard Chartered plc	Buy	EUR	7,880,000	20/06/2028	(72,740)	(0.01)
CDS	Goldman Sachs	Telia Co AB	Buy	EUR	4,000,000	20/06/2028	(98,603)	(0.01)
CDS	Goldman Sachs	Veolia Environment	Buy	EUR	3,000,000	20/06/2028	(72,078)	(0.01)
CDS	Bank of America Merrill Lynch	Banco Bilbao Vizcaya	Buy	EUR	3,990,000	20/06/2028	(5,904)	(0.00)
CDS	Morgan Stanley	CDX.NA.IG.40	Buy	USD	15,000,000	20/06/2028	(201,718)	(0.02)
CDS	Morgan Stanley	CDX.NA.IG.40	Buy	USD	80,000,000	20/06/2028	(1,075,832)	(0.11)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	40,000,000	20/06/2028	(494,992)	(0.05)
CDS	Morgan Stanley	CDX.NA.IG.40	Sell	USD	7,500,000	20/06/2028	100,859	0.01
CDS	Morgan Stanley	CDX.NA.IG.40	Sell	USD	6,000,000	20/06/2028	80,687	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	2,000,000	20/06/2028	24,750	0.00
CDS	Morgan Stanley	CDX.NA.IG.40	Sell	USD	3,000,000	20/06/2028	40,344	0.00
CDS	Morgan Stanley	CDX.NA.IG.40	Buy	USD	78,500,000	20/06/2028	(1,055,660)	(0.11)
CDS	Morgan Stanley	CDX.NA.IG.40	Sell	USD	78,500,000	20/06/2028	1,055,660	0.11
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	38,000,000	20/06/2028	(470,241)	(0.05)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	38,000,000	20/06/2028	470,242	0.05
							USD (1,438,202)	(0.17)

As at September 30, 2023, 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 in the Portfolio base currency	% of Net Assets
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	1,700,000	20/06/2028	(19,869)	(0.03)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	11,680,000	20/06/2028	(136,517)	(0.18)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	11,980,000	20/06/2028	(140,024)	(0.18)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	2,170,652	20/06/2028	(110,313)	(0.14)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	2,338,384	20/06/2028	(118,838)	(0.15)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	11,680,000	20/06/2028	136,517	0.18
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	167,732	20/06/2028	8,524	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	2,170,652	20/06/2028	110,313	0.14
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	2,000,000	20/06/2028	23,376	0.03
CDS	JPMorgan	Glencore International	Sell	EUR	400,000	20/06/2026	42,535	0.06
CDS	JPMorgan	Commerzbank	Sell	EUR	600,000	20/06/2027	6,429	0.01

Notes to the Financial Statements

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10 NET UNREALISED GAIN/(LOSS) ON SWAPS

(continued)

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value in the Portfolio base currency	% of Net Assets
CDS	Goldman Sachs	Airbus SE	Sell	EUR	600,000	20/06/2027	8,048	0.01
							EUR (189,819)	(0.24)

As at September 30, 2023, 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 in the Portfolio base currency	% of Net Assets
CDS	JPMorgan	Banco BPM SPA	Buy	EUR	325,000	20/12/2023	(1,929)	(0.00)
CDS	JPMorgan	Airbus SE	Sell	EUR	900,000	20/06/2025	8,998	0.01
CDS	JPMorgan	Glencore International	Sell	EUR	600,000	20/06/2026	63,803	0.05
CDS	Citigroup Global Markets	Lloyds Banking Group	Buy	EUR	1,700,000	20/06/2027	13,274	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	3,250,000	20/06/2028	68,589	0.05
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	11,760,987	20/06/2028	(597,699)	(0.47)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	138,132	20/06/2028	7,020	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	739,995	20/06/2028	37,607	0.03
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	394,664	20/06/2028	20,057	0.02
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	468,664	20/06/2028	23,818	0.02
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	448,930	20/06/2028	22,815	0.02
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	394,664	20/06/2028	20,057	0.02
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	1,381,324	20/06/2028	70,199	0.05
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	7,794,614	20/06/2028	(396,126)	(0.31)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	3,250,000	20/06/2028	68,589	0.05
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	7,794,614	20/06/2028	396,126	0.31
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	3,250,000	20/06/2028	(68,589)	(0.05)
CDS	Barclays	Swedbank AB	Buy	EUR	1,670,000	20/06/2028	(25,991)	(0.02)
CDS	JPMorgan	Standard Chartered plc	Buy	EUR	2,020,000	20/06/2028	(17,612)	(0.01)
CDS	Barclays	Mercedes-Benz Group	Buy	EUR	537,500	20/06/2028	(7,632)	(0.01)
CDS	Goldman Sachs	Telia Co AB	Buy	EUR	1,700,000	20/06/2028	(39,581)	(0.03)
CDS	Goldman Sachs	Veolia Environment	Buy	EUR	1,750,000	20/06/2028	(39,713)	(0.03)
CDS	Bank of America Merrill Lynch	Banco Bilbao Vizcaya	Buy	EUR	950,000	20/06/2028	(1,328)	(0.00)
CDS	Goldman Sachs	Coöperatieve Rabobank U.A.	Buy	EUR	600,000	20/06/2028	5,033	0.00
CDS	JPMorgan	Forvia SE	Sell	EUR	480,000	20/12/2028	36,711	0.03
CDS	Citigroup Global Markets	Ford MOTOR COMPANY	Sell	USD	1,000,000	20/12/2028	97,843	0.08
CDS	JPMorgan	Valeo SE	Sell	EUR	700,000	20/12/2028	(56,070)	(0.04)
CDS	Goldman Sachs	Jaguar Land Rover Automotive Plc	Sell	EUR	800,000	20/12/2028	(33,206)	(0.03)
							EUR (324,937)	(0.24)

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10 NET UNREALISED GAIN/(LOSS) ON SWAPS

(continued)

As at September 30, 2023, 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 in the Portfolio base currency	% of Net Assets
CDS	Morgan Stanley	CDX.NA.IG.40	Sell	USD	3,340,000	20/06/2028	44,916	0.14
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	2,052,253	20/06/2028	110,424	0.35
CDS	Morgan Stanley	CDX.NA.IG.40	Sell	USD	3,340,000	20/06/2028	44,916	0.14
CDS	Morgan Stanley	CDX.NA.IG.40	Buy	USD	3,340,000	20/06/2028	(44,916)	(0.14)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	2,052,253	20/06/2028	(110,424)	(0.35)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	2,052,253	20/06/2028	110,424	0.35
							USD 155,340	0.49

As at September 30, 2023, 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 in the Portfolio base currency	% of Net Assets
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	555,467	20/06/2028	6,874	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	400,000	20/06/2028	(4,950)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	400,000	20/06/2028	(4,950)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	150,000	20/06/2028	1,856	0.00
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	197,332	20/06/2028	10,618	0.01
CDS	Morgan Stanley	CDX.NA.IG.40	Buy	USD	1,000,000	20/06/2028	(13,448)	(0.01)
CDS	Barclays	Banco BPM SPA	Buy	EUR	100,000	20/12/2023	(1,127)	(0.00)
CDS	Goldman Sachs	Anglo American plc	Sell	EUR	40,000	20/12/2026	5,205	0.01
CDS	JPMorgan	Standard Chartered plc	Buy	EUR	110,000	20/06/2028	(1,015)	(0.00)
CDS	Goldman Sachs	Veolia Environment	Buy	EUR	70,000	20/06/2028	(1,682)	(0.00)
CDS	Goldman Sachs	Telia Co AB	Buy	EUR	90,000	20/06/2028	(2,219)	(0.00)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	70,000	20/06/2028	866	0.00
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	197,332	20/06/2028	(10,618)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	555,467	20/06/2028	(6,874)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	555,467	20/06/2028	6,874	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	986,660	20/06/2028	(53,088)	(0.05)
CDS	Morgan Stanley	CDX.NA.IG.40	Buy	USD	1,000,000	20/06/2028	(13,448)	(0.01)
CDS	Morgan Stanley	CDX.NA.IG.40	Sell	USD	1,000,000	20/06/2028	13,448	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	986,660	20/06/2028	53,088	0.05
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	986,660	20/06/2028	(53,088)	(0.05)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	986,660	20/06/2028	53,088	0.05
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	580,000	20/06/2028	(7,177)	(0.01)

Notes to the Financial Statements

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10 NET UNREALISED GAIN/(LOSS) ON SWAPS

(continued)

Description	Counterparty	Underlying/Issuer	Buy/Sell	Currency	Notional amount	Maturity Date	Market value in the Portfolio base currency	% of Net Assets
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	580,000	20/06/2028	7,178	0.01
							USD (14,589)	(0.01)

As at September 30, 2023, 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 in the Portfolio base currency	% of Net Assets
CDS	Goldman Sachs	Arcelormittal	Buy	EUR	7,500,000	20/12/2023	(77,469)	(0.03)
CDS	JPMorgan	Airbus SE	Sell	EUR	3,950,000	20/06/2025	39,489	0.02
CDS	Goldman Sachs	Anglo American plc	Sell	EUR	4,000,000	20/12/2026	491,593	0.22
CDS	BNP Paribas	British Telecommunications plc	Buy	EUR	15,000,000	20/06/2027	(158,652)	(0.07)
CDS	Citigroup Global Markets	Lloyds Banking Group	Buy	EUR	6,660,000	20/06/2027	52,001	0.02
CDS	Goldman Sachs	Lloyds Banking Group	Buy	EUR	4,430,000	20/12/2027	(35,289)	(0.02)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	117,570,406	20/06/2028	(5,974,980)	(2.69)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	14,470,000	20/06/2028	(102,283)	(0.05)
CDS	Morgan Stanley	CDX.NA.IG.40	Buy	USD	96,650,000	20/06/2028	(1,227,616)	(0.55)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	3,650,000	20/06/2028	(25,801)	(0.01)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	6,215,958	20/06/2028	315,898	0.14
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	13,300,000	20/06/2028	155,452	0.07
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	7,600,000	20/06/2028	160,393	0.07
CDS	Barclays	Swedbank AB	Buy	EUR	9,190,000	20/06/2028	(143,027)	(0.06)
CDS	JPMorgan	Standard Chartered plc	Buy	EUR	4,760,000	20/06/2028	(41,501)	(0.02)
CDS	Citigroup Global Markets	Tesco plc	Buy	EUR	5,000,000	20/06/2028	(37,358)	(0.02)
CDS	Goldman Sachs	Telia Co AB	Buy	EUR	5,000,000	20/06/2028	(116,414)	(0.05)
CDS	Barclays	Mercedes-Benz Group	Buy	EUR	10,000,000	20/06/2028	(142,000)	(0.06)
CDS	Citigroup Global Markets	Bayerische Motoren Werke AG	Buy	EUR	8,000,000	20/06/2028	(113,868)	(0.05)
CDS	Goldman Sachs	Veolia Environment	Buy	EUR	5,000,000	20/06/2028	(113,465)	(0.05)
CDS	Citigroup Global Markets	Westpac banking Corp.	Buy	USD	12,050,000	20/06/2028	(234,545)	(0.11)
CDS	Morgan Stanley	CDX.NA.IG.40	Sell	USD	5,000,000	20/06/2028	63,508	0.03
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	1,775,988	20/06/2028	90,257	0.04
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	4,000,000	20/06/2028	46,752	0.02
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	23,100,000	20/06/2028	269,996	0.12
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	2,170,652	20/06/2028	110,313	0.05
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	8,189,278	20/06/2028	416,183	0.19
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	9,570,602	20/06/2028	486,382	0.22

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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 in the Portfolio base currency	% of Net Assets
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	5,525,296	20/06/2028	280,798	0.13
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	1,677,322	20/06/2028	85,242	0.04
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	4,933,300	20/06/2028	250,713	0.11
CDS	Morgan Stanley	CDX.NA.IG.40	Sell	USD	18,540,000	20/06/2028	235,489	0.11
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	2,500,000	20/06/2028	(52,761)	(0.02)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	3,600,000	20/06/2028	42,077	0.02
CDS	Morgan Stanley	CDX.NA.IG.40	Sell	USD	2,600,000	20/06/2028	33,025	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	3,600,000	20/06/2028	25,447	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	1,351,724	20/06/2028	68,695	0.03
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	4,933,300	20/06/2028	250,713	0.11
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	3,354,644	20/06/2028	170,485	0.08
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	44,000,000	20/06/2028	514,277	0.23
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	64,517,697	20/06/2028	(3,278,818)	(1.48)
CDS	Morgan Stanley	CDX.NA.IG.40	Buy	USD	70,510,000	20/06/2028	(895,595)	(0.40)
CDS	Morgan Stanley	CDX.NA.IG.40	Sell	USD	70,510,000	20/06/2028	895,595	0.40
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	14,520,000	20/06/2028	(102,636)	(0.05)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	5,100,000	20/06/2028	107,632	0.05
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	64,517,697	20/06/2028	3,278,818	1.48
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	44,000,000	20/06/2028	(514,277)	(0.23)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	5,100,000	20/06/2028	(107,632)	(0.05)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	14,520,000	20/06/2028	102,636	0.05
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	6,896,753	20/06/2028	350,496	0.16
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	591,996	20/06/2028	30,086	0.01
CDS	Bank of America Merrill Lynch	Banco Bilbao Vizcaya	Buy	EUR	7,500,000	20/06/2028	(10,482)	(0.00)
CDS	Citigroup Global Markets	BNP Paribas SA	Buy	EUR	5,380,000	20/06/2028	42,271	0.02
CDS	Citigroup Global Markets	HSBC Holdings	Buy	EUR	6,300,000	20/06/2028	51,538	0.02
CDS	Goldman Sachs	ING Groep NV	Buy	EUR	6,170,000	20/06/2028	78,632	0.04
CDS	Goldman Sachs	Coöperatieve Rabobank U.A.	Buy	EUR	5,610,000	20/06/2028	47,058	0.02
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	3,354,644	20/06/2028	170,485	0.08
CDS	Citigroup Global Markets	Ford Motor Company	Sell	USD	1,700,000	20/12/2028	166,334	0.07
CDS	JPMorgan	Forvia SE	Sell	EUR	840,000	20/12/2028	64,245	0.03
CDS	JPMorgan	Valeo SE	Sell	EUR	1,600,000	20/12/2028	(128,161)	(0.06)

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 in the Portfolio base currency	% of Net Assets
CDS	JPMorgan	Unicredit SPA	Buy	EUR	2,400,000	20/12/2028	1,168	0.00
CDS	Goldman Sachs	Jaguar Land Rover Automotive Plc	Sell	EUR	1,800,000	20/12/2028	(74,716)	(0.03)
							EUR (3,667,174)	(1.64)

As at September 30, 2023, 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 in the Portfolio base currency	% of Net Assets
CDS	JPMorgan	Airbus SE	Sell	EUR	350,000	20/06/2025	3,499	0.04
CDS	Goldman Sachs	Anglo American plc	Sell	EUR	190,000	20/12/2026	23,351	0.28
CDS	Citigroup Global Markets	Lloyds Banking Group	Buy	EUR	600,000	20/06/2027	4,685	0.06
CDS	JPMorgan	United Utilities Group	Buy	EUR	80,000	20/12/2023	(159)	(0.00)
CDS	Goldman Sachs	Lloyds Banking Group	Buy	EUR	130,000	20/12/2027	(1,036)	(0.01)
CDS	JPMorgan	Banco BPM SPA	Buy	EUR	145,000	20/12/2023	(861)	(0.01)
CDS	Barclays	Tesco plc	Buy	EUR	100,000	20/12/2023	(189)	(0.00)
CDS	JPMorgan	Tesco plc	Buy	EUR	260,000	20/12/2023	(491)	(0.01)
CDS	JPMorgan	Banco BPM SPA	Buy	EUR	250,000	20/12/2023	(1,484)	(0.02)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	1,460,257	20/06/2028	(74,211)	(0.89)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	490,000	20/06/2028	(3,464)	(0.04)
CDS	Morgan Stanley	CDX.NA.IG.40	Buy	USD	4,840,000	20/06/2028	(61,476)	(0.74)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	1,400,000	20/06/2028	29,546	0.36
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	100,000	20/06/2028	2,110	0.03
CDS	Morgan Stanley	CDX.NA.IG.40	Sell	USD	1,030,000	20/06/2028	13,083	0.16
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	790,000	20/06/2028	9,234	0.11
CDS	Morgan Stanley	CDX.NA.IG.40	Sell	USD	300,000	20/06/2028	3,810	0.05
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	600,000	20/06/2028	7,013	0.08
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	1,020,000	20/06/2028	11,922	0.14
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	360,000	20/06/2028	4,208	0.05
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	700,000	20/06/2028	(4,948)	(0.06)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	600,000	20/06/2028	(7,013)	(0.08)
CDS	Morgan Stanley	CDX.NA.IG.40	Sell	USD	880,000	20/06/2028	11,177	0.13
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	69,066	20/06/2028	3,510	0.04
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	760,000	20/06/2028	(8,883)	(0.11)
CDS	Morgan Stanley	CDX.NA.IG.40	Buy	USD	2,630,000	20/06/2028	(33,405)	(0.40)
CDS	Morgan Stanley	CDX.NA.IG.40	Sell	USD	2,630,000	20/06/2028	33,405	0.40
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	1,190,000	20/06/2028	(8,412)	(0.10)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	1,500,000	20/06/2028	31,657	0.38

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 in the Portfolio base currency	% of Net Assets
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	1,391,191	20/06/2028	70,701	0.85
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	1,410,000	20/06/2028	(16,480)	(0.20)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	1,410,000	20/06/2028	16,480	0.20
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	1,500,000	20/06/2028	(31,657)	(0.38)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	1,391,191	20/06/2028	(70,701)	(0.85)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	1,190,000	20/06/2028	8,412	0.10
CDS	Morgan Stanley	CDX.NA.IG.40	Sell	USD	290,000	20/06/2028	3,684	0.04
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	170,000	20/06/2028	(3,588)	(0.04)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	110,000	20/06/2028	778	0.01
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	157,866	20/06/2028	8,023	0.10
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Buy	EUR	320,000	20/06/2028	(3,740)	(0.05)
CDS	Morgan Stanley	ITRAXX Europe Crossover Series 39	Sell	EUR	39,466	20/06/2028	2,006	0.02
CDS	Barclays	Swedbank AB	Buy	EUR	780,000	20/06/2028	(12,139)	(0.15)
CDS	JPMorgan	Standard Chartered plc	Buy	EUR	300,000	20/06/2028	(2,616)	(0.03)
CDS	Barclays	Mercedes-Benz Group	Buy	EUR	400,000	20/06/2028	(5,680)	(0.07)
CDS	Citigroup Global Markets	Bayerische Motoren Werke AG	Buy	EUR	350,000	20/06/2028	(4,982)	(0.06)
CDS	Citigroup Global Markets	Tesco plc	Buy	EUR	150,000	20/06/2028	(1,121)	(0.01)
CDS	Goldman Sachs	Telia Co AB	Buy	EUR	250,000	20/06/2028	(5,821)	(0.07)
CDS	Goldman Sachs	Natural Energy Group SA	Buy	EUR	130,000	20/06/2028	(1,936)	(0.02)
CDS	Goldman Sachs	Veolia Environment	Buy	EUR	480,000	20/06/2028	(10,893)	(0.13)
CDS	Citigroup Global Markets	Westpac banking Corp.	Buy	USD	820,000	20/06/2028	(15,961)	(0.19)
CDS	Bank of America Merrill Lynch	Banco Bilbao Vizcaya	Buy	EUR	640,000	20/06/2028	(894)	(0.01)
CDS	Citigroup Global Markets	BNP Paribas SA	Buy	EUR	450,000	20/06/2028	3,536	0.04
CDS	Citigroup Global Markets	HSBC Holdings	Buy	EUR	380,000	20/06/2028	3,109	0.04
CDS	Goldman Sachs	ING Groep NV	Buy	EUR	290,000	20/06/2028	3,696	0.04
CDS	Goldman Sachs	Coöperatieve Rabobank U.A.	Buy	EUR	330,000	20/06/2028	2,769	0.03
							EUR (78,837)	(0.95)

As at September 30, 2023, 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 3 equities and receive 1M EURIBOR.	EUR	430,247	from 05/05/2027 to 24/10/2029	9,634	0.02

Notes to the Financial Statements

(continued)

10 NET UNREALISED GAIN/(LOSS) ON SWAPS

(continued)

Description	Counterparty	Underlying/Issuer	Pay/Receive	Currency	Notional amount	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 8 equities and receive CHF SARON 1M.	CHF	2,905,639	07/02/2024	8,955	0.02
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 8 equities and receive 1M CIBOR.	DKK	35,863,076	07/02/2024	25,854	0.06
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 36 equities and receive 1M EURIBOR.	EUR	10,240,579	07/02/2024	(22,191)	(0.05)
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 2 equities and receive 1M NIBOR.	NOK	3,514,976	07/02/2024	(429)	(0.00)
TRS	UBS	Equity Basket	Pay performance of the underlying equity and receive 1M SONIA.	GBP	111,071	06/12/2024	1,894	0.00
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 12 equities and receive 1M STIBOR.	SEK	26,774,261	07/02/2024	(10,394)	(0.02)
							EUR 13,323	0.03

As at September 30, 2023, 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 SOFR and receive performance of the underlying basket of 2 equities. Pay performance of the underlying basket of 8 equities and receive SOFR.	USD	3,248,069	21/10/2024	41,209	0.08
TRS	UBS	North America Equity Basket	Pay SOFR and receive performance of the underlying basket of 4 equities. Pay performance of the underlying basket of 36 equities and receive SOFR.	USD	13,720,534	25/06/2025	1,175	0.00
							USD 42,384	0.08

As at September 30, 2023, 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 SWAP OIS 1M.	AUD	1,520,829	10/01/2025	21,605	0.03

Notes to the Financial Statements

(continued)

10 NET UNREALISED GAIN/(LOSS) ON SWAPS

(continued)

Description	Counterparty	Underlying/Issuer	Pay/Receive	Currency	Notional amount	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
TRS	UBS	Equity Basket	Pay 1M CDOR and receive performance of the underlying equity.	CAD	783,650	03/06/2024	(23,980)	(0.03)
TRS	UBS	Equity Basket	Pay CHF SARON 1M and receive performance of the underlying equity.	CHF	1,344,989	04/11/2024	0	0.00
TRS	UBS	Equity Basket	Pay 1M EURIBOR and receive performance of the underlying basket of 5 equities. Pay performance of the underlying equity and receive 1M EURIBOR.	EUR	3,724,555	10/01/2025 to 06/05/2026	52,236	0.06
TRS	UBS	Equity Basket	Pay performance of the underlying basket of 2 equities and receive 1M SONIA.	GBP	1,348,567	10/01/2025	23,913	0.03
TRS	UBS	Equity Basket	Pay SOFR and receive performance of the underlying equity.	IDR	11,377,125,000	02/02/2026	(52,345)	(0.06)
TRS	UBS	Equity Basket	Pay 1M-TIBOR and receive performance of the underlying equity. Pay performance of the underlying equity and receive 1M-TIBOR.	JPY	273,691,800	03/06/2024	37,172	0.05
TRS	UBS	Equity Basket	Pay 1M STIBOR and receive performance of the underlying equity. Pay performance of the underlying equity and receive 1M STIBOR.	SEK	18,667,454	10/01/2025	51,447	0.06
TRS	UBS	Equity Basket	Pay SOFR and receive performance of the underlying basket of 22 equities. Pay performance of the underlying basket of 16 equities and receive SOFR.	USD	46,509,135	10/01/2025	(543,492)	(0.67)
							USD (433,444)	(0.53)

As at September 30, 2023, 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	Goldman Sachs	North America Commodities Basket	Pay 0.11% and receive performance of the underlying basket of 2 indexes. Pay performance of the underlying basket of 4 indexes and receive 0.11%.	USD	84,493,325	02/10/2023	(2,192,932)	(1.26)

Notes to the Financial Statements

(continued)

10 NET UNREALISED GAIN/(LOSS) ON SWAPS

(continued)

Description	Counterparty	Underlying/Issuer	Pay/Receive	Currency	Notional amount	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
TRS	JPMorgan	North America Commodities Basket	Pay 0% to 0.58% and receive performance of the underlying basket of 29 indexes. Pay performance of the underlying basket of 21 indexes and receive 0%.	USD	294,796,058	02/10/2023	(1,701,275)	(0.98)
TRS	Macquarie	North America Commodities Basket	Pay 0.17% and receive performance of the underlying basket of 4 indexes. Pay performance of the underlying basket of 2 indexes and receive 0.17%.	USD	49,656,639	02/10/2023	(1,103,707)	(0.63)
							USD (4,997,914)	(2.87)

11 NET UNREALISED GAIN/(LOSS) ON FUTURES CONTRACTS

As at September 30, 2023, the counterparty to Futures contracts outstanding is UBS.

As at September 30, 2023, Threadneedle (Lux) - Global Corporate Bond had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the Portfolio base currency	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
Euro-Bobl Future	Sales	(140)	EUR	(14,557,029)	07/12/2023	201,586	0.02
Euro-OAT Future	Sales	(58)	EUR	(5,948,176)	07/12/2023	198,346	0.02
Euro-Bund Future	Sales	(131)	EUR	(12,709,986)	07/12/2023	360,695	0.04
Japan 10Y Bond	Sales	(14)	JPY	(9,088,812)	13/12/2023	109,767	0.01
Canada 10Y Bond	Purchases	143	CAD	8,712,952	18/12/2023	(216,385)	(0.02)
Ultra 10Y US Treasury Note	Sales	(454)	USD	(41,349,469)	19/12/2023	1,149,230	0.12
10Y US Treasury Note	Purchases	158	USD	15,382,781	19/12/2023	(328,340)	(0.03)
US Treasury Note	Purchases	4	USD	389,875	19/12/2023	(26,063)	(0.00)
Ultra US Treasury Bond Future	Sales	(79)	USD	(5,810,203)	19/12/2023	663,589	0.07
Long Gilt Future	Sales	(134)	GBP	(10,502,274)	27/12/2023	(45,449)	(0.00)
2Y US Treasury Note	Purchases	48	USD	9,595,875	29/12/2023	(32,998)	(0.00)
5Y US Treasury Note	Purchases	472	USD	46,071,625	29/12/2023	(494,987)	(0.05)
						USD 1,538,991	0.18

As at September 30, 2023, Threadneedle (Lux) - European Corporate Bond had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the Portfolio base currency	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
Euro-Bobl Future	Purchases	40	EUR	3,928,360	07/12/2023	(49,250)	(0.06)
Euro-Bund Future	Sales	(11)	EUR	(1,008,029)	07/12/2023	13,890	0.02
Ultra 10Y US Treasury Note	Sales	(15)	USD	(1,290,363)	19/12/2023	44,016	0.06
10Y US Treasury Note	Sales	(12)	USD	(1,103,483)	19/12/2023	23,465	0.03
US Treasury Note	Sales	(3)	USD	(276,180)	19/12/2023	18,440	0.02

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
Long Gilt Future	Sales	(4)	GBP	(296,105)	27/12/2023	(6)	(0.00)
						EUR 50,555	0.07

As at September 30, 2023, 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
10Y US Treasury Note	Sales	(12)	USD	(1,103,483)	19/12/2023	20,898	0.01
						EUR 20,898	0.01

As at September 30, 2023, 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
Long-Term Euro-BTP Future	Sales	(4)	EUR	(388,620)	07/12/2023	18,520	0.00
Euro-Bund Future	Sales	(118)	EUR	(10,813,402)	07/12/2023	281,380	0.07
Short-Term Euro-BTP Future	Sales	(1)	EUR	(99,123)	07/12/2023	770	0.00
10Y US Treasury Note	Sales	(33)	USD	(3,034,578)	19/12/2023	64,529	0.02
Long Gilt Future	Sales	(149)	GBP	(11,029,895)	27/12/2023	(859)	(0.00)
2Y US Treasury Note	Sales	(3)	USD	(566,462)	29/12/2023	1,926	0.00
5Y US Treasury Note	Sales	(30)	USD	(2,765,791)	29/12/2023	26,344	0.01
						EUR 392,610	0.10

As at September 30, 2023, Threadneedle (Lux) - European Strategic Bond had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the Portfolio base currency	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
Euro-Schatz Future	Sales	(3)	EUR	(299,349)	07/12/2023	1,335	0.00
Euro-Bobl Future	Sales	(136)	EUR	(13,356,424)	07/12/2023	178,860	0.14
Euro-Buxl Future	Sales	(29)	EUR	(2,030,928)	07/12/2023	273,760	0.21
Euro-Bund Future	Purchases	181	EUR	16,586,659	07/12/2023	(541,594)	(0.42)
Japan 10Y Bond	Sales	(15)	JPY	(9,197,651)	13/12/2023	104,436	0.08
Ultra 10Y US Treasury Note	Purchases	14	USD	1,204,339	19/12/2023	(44,097)	(0.03)
10Y US Treasury Note	Purchases	43	USD	3,954,147	19/12/2023	(125,014)	(0.10)
US Treasury Note	Sales	(24)	USD	(2,209,445)	19/12/2023	147,522	0.12
Ultra US Treasury Bond Future	Sales	(44)	USD	(3,056,494)	19/12/2023	382,089	0.30
Long Gilt Future	Sales	(30)	GBP	(2,220,784)	27/12/2023	(29,032)	(0.02)
5Y US Treasury Note	Sales	(33)	USD	(3,042,370)	29/12/2023	22,086	0.02
						EUR 370,351	0.30

Notes to the Financial Statements

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11 NET UNREALISED GAIN/(LOSS) ON FUTURES CONTRACTS

(continued)

As at September 30, 2023, 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
10Y US Treasury Note	Sales	(38)	USD	(3,699,656)	19/12/2023	71,843	0.13
5Y US Treasury Note	Purchases	87	USD	8,492,016	29/12/2023	(73,404)	(0.14)
						USD (1,561)	(0.01)

As at September 30, 2023, 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 Future	Purchases	9	JPY	1,401,340	07/12/2023	9,409	0.03
E-mini S&P 500	Sales	(21)	USD	(4,541,775)	15/12/2023	195,037	0.62
Euro Stoxx 50	Sales	(37)	EUR	(1,646,864)	15/12/2023	33,494	0.11
FTSE 100 Index Future	Purchases	7	GBP	655,399	15/12/2023	10,466	0.03
						USD 248,406	0.79

As at September 30, 2023, Threadneedle (Lux) - Global Multi Asset Income had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the Portfolio base currency	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
Euro-Bobl Future	Sales	(4)	EUR	(415,915)	07/12/2023	3,674	0.00
Euro-OAT Future	Sales	(1)	EUR	(102,555)	07/12/2023	3,420	0.00
E-mini S&P 500	Purchases	3	USD	648,825	15/12/2023	(27,929)	(0.03)
Euro Stoxx 50	Purchases	3	EUR	133,530	15/12/2023	(2,700)	(0.00)
FTSE 100 Index Future	Purchases	4	GBP	374,514	15/12/2023	5,981	0.01
E-Mini RUSS 1000 V	Sales	(161)	USD	(12,137,790)	15/12/2023	427,053	0.44
E-Mini RUSS 1000 G	Purchases	91	USD	12,320,945	15/12/2023	(591,728)	(0.60)
Canada 10Y Bond	Purchases	2	CAD	121,859	18/12/2023	(2,975)	(0.00)
10Y US Treasury Note	Purchases	2	USD	194,719	19/12/2023	(5,063)	(0.01)
Long Gilt Future	Sales	(3)	GBP	(235,126)	27/12/2023	(18)	(0.00)
5Y US Treasury Note	Purchases	5	USD	488,047	29/12/2023	(3,649)	(0.00)
						USD (193,934)	(0.19)

As at September 30, 2023, Threadneedle (Lux) - Credit Opportunities had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the Portfolio base currency	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
Euro-Schatz Future	Purchases	273	EUR	27,240,759	07/12/2023	(118,755)	(0.05)
Euro-Bobl Future	Sales	(448)	EUR	(43,997,632)	07/12/2023	594,471	0.27
Euro-OAT Future	Sales	(63)	EUR	(6,102,432)	07/12/2023	203,490	0.09
Euro-Bund Future	Sales	(130)	EUR	(11,913,070)	07/12/2023	361,460	0.16
Japan 10Y Bond	Sales	(26)	JPY	(15,942,595)	13/12/2023	192,541	0.09
Ultra 10Y US Treasury Note	Purchases	4	USD	344,097	19/12/2023	(12,574)	(0.01)
10Y US Treasury Note	Purchases	79	USD	7,264,596	19/12/2023	(155,060)	(0.07)

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
Ultra US Treasury Bond Future	Sales	(10)	USD	(694,658)	19/12/2023	86,837	0.04
Long Gilt Future	Sales	(87)	GBP	(6,440,274)	27/12/2023	(9,535)	(0.00)
5Y US Treasury Note	Purchases	248	USD	22,863,872	29/12/2023	(237,925)	(0.11)
						EUR 904,950	0.41

As at September 30, 2023, Threadneedle (Lux) - Global Investment Grade Credit Opportunities Fund had the following Futures contracts outstanding:

Description	Status	Number of Contracts	Currency	Notional Commitments in the Portfolio base currency	Maturity Date	Unrealised gain/(loss) in the Portfolio base currency	% of Net Assets
Euro-Schatz Future	Purchases	17	EUR	1,696,311	07/12/2023	(7,395)	(0.09)
Euro-Bobl Future	Sales	(13)	EUR	(1,276,717)	07/12/2023	14,030	0.17
Euro-OAT Future	Sales	(3)	EUR	(290,592)	07/12/2023	9,690	0.12
Euro-Bund Future	Sales	(13)	EUR	(1,191,307)	07/12/2023	35,020	0.42
Japan 10Y Bond	Sales	(1)	JPY	(613,177)	13/12/2023	7,405	0.09
Ultra 10Y US Treasury Note	Sales	(3)	USD	(258,072)	19/12/2023	9,364	0.11
10Y US Treasury Note	Purchases	7	USD	643,699	19/12/2023	(13,179)	(0.16)
Ultra US Treasury Bond Future	Sales	(1)	USD	(69,466)	19/12/2023	8,684	0.10
Long Gilt Future	Sales	(2)	GBP	(148,052)	27/12/2023	(1,517)	(0.02)
5Y US Treasury Note	Purchases	4	USD	368,773	29/12/2023	(2,841)	(0.03)
						EUR 59,261	0.71

As at September 30, 2023, Threadneedle (Lux) - Pan European 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
Euro Stoxx 50	Sales	(261)	EUR	(10,972,440)	15/12/2023	78,695	0.17
						EUR 78,695	0.17

12 OPTIONS AT MARKET VALUE

As at September 30, 2023, Threadneedle (Lux) - Global Multi Asset Income had the following Options outstanding:

Description	Counterparty	Strike	Currency	Contracts	Maturity Date	Commitment in the Portfolio base currency	Market value in the Portfolio base currency	% of Net Assets
Options on Futures								
Call S&P 500 Index	UBS	4,595.000	USD	(40)	13/10/2023	154,789*	(760)	(0.00)
Call FTSE 100 Index	UBS	7,875.000	GBP	(22)	20/10/2023	363,543*	(4,699)	(0.00)
Call Euro Stoxx 50	UBS	4,400.000	EUR	(54)	20/10/2023	240,791*	(2,287)	(0.00)
							USD (7,746)	(0.00)

*The commitment on short call positions is unlimited.

Notes to the Financial Statements

(continued)

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, 2023 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. 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.

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 September 2023 are published on the website www.columbiathreadneedle.com.

As at September 30, 2023, no Dilution Adjustment has been applied.

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:

Portfolios	Currency	Transaction Costs
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 ²	EUR	33
Threadneedle (Lux) - Global Dynamic Real Return	USD	5,612

Notes to the Financial Statements

(continued)

16 TRANSACTION COSTS

(continued)

Portfolios	Currency	Transaction Costs
Threadneedle (Lux) - Global Multi Asset Income	USD	19,025
Threadneedle (Lux) - Emerging Market ESG Equities ²	USD	8,780
Threadneedle (Lux) - Global Focus	USD	1,197,158
Threadneedle (Lux) - Global Emerging Market Equities	USD	306,471
Threadneedle (Lux) - Global Equity Income	USD	45,845
Threadneedle (Lux) - Global Select	USD	189,523
Threadneedle (Lux) - Global Smaller Companies	EUR	634,078
Threadneedle (Lux) - American	USD	126,726
Threadneedle (Lux) - American Select	USD	51,968
Threadneedle (Lux) - American Smaller Companies	USD	190,805
Threadneedle (Lux) - Asia Contrarian Equity	USD	67,131
Threadneedle (Lux) - Asia Equities	USD	137,947
Threadneedle (Lux) - US Contrarian Core Equities	USD	38,969
Threadneedle (Lux) - US Disciplined Core Equities	USD	13,687
Threadneedle (Lux) - Pan European ESG Equities	EUR	272,510
Threadneedle (Lux) - Pan European Equity Dividend	EUR	62,049
Threadneedle (Lux) - Pan European Small Cap Opportunities	EUR	107,436
Threadneedle (Lux) - Pan European Smaller Companies	EUR	221,443
Threadneedle (Lux) - European Select	EUR	312,682
Threadneedle (Lux) - European Smaller Companies	EUR	370,177
Threadneedle (Lux) - Asian Equity Income	USD	93,004
Threadneedle (Lux) - Global Technology	USD	100,124
Threadneedle (Lux) - UK Equities	GBP	118,921
Threadneedle (Lux) - UK Equity Income	GBP	202,112
Threadneedle (Lux) - American Absolute Alpha ²	USD	5,580
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	103,458
Threadneedle (Lux) - American Extended Alpha	USD	18,644
Threadneedle (Lux) - Global Extended Alpha	USD	51,759
Threadneedle (Lux) - Enhanced Commodities ¹	USD	n/a

Transaction costs are included in the total cost of investment disclosed in the Portfolio Statements. The amount of transaction costs supported by the SICAV during the reporting period is included in the Statement of Operations and Changes in Net Assets under the heading "Net realised gain/(loss) on sales of investments" and "Change in net unrealised gain/(loss) on investments".

¹For fixed income securities, transaction costs are not separately identifiable from the purchase price of the security and therefore cannot be disclosed separately.

²See note 1.

17 COLLATERAL INFORMATION

The table below provides the cash collateral balances received and paid by the Portfolios as at September 30, 2023:

Portfolios	Counterparty	Investment type	Currency	Cash collateral
Collateral received by the Portfolio				
Threadneedle (Lux) - Global Corporate Bond	JPM Securities	Forwards and Swaps	USD	11,610,000
Threadneedle (Lux) - Global Corporate Bond	Citigroup Global Markets	Forwards and Swaps	USD	80,000
Threadneedle (Lux) - Global Corporate Bond	Goldman Sachs	Forwards and Swaps	USD	10,000
Threadneedle (Lux) - European High Yield Bond	NatWest Markets	Forwards	EUR	650,000
Threadneedle (Lux) - European Short-Term High Yield Bond	Citigroup Global Markets	Forwards	EUR	120,000
Threadneedle (Lux) - European Social Bond	Citigroup Global Markets	Forwards	EUR	160,000

Notes to the Financial Statements

(continued)

17 COLLATERAL INFORMATION

(continued)

Portfolios	Counterparty	Investment type	Currency	Cash collateral
Threadneedle (Lux) - European Strategic Bond	Citigroup Global Markets	Swaps	EUR	10,000
Threadneedle (Lux) - Global Multi Asset Income	Barclays	Forwards and Swaps	USD	470,000
Threadneedle (Lux) - Global Multi Asset Income	Lloyds	Forwards	USD	260,000
Threadneedle (Lux) - Global Multi Asset Income	Citigroup Global Markets	Forwards	USD	130,000
Threadneedle (Lux) - Global Multi Asset Income	JPM Securities	Forwards and Swaps	USD	110,000
Threadneedle (Lux) - Pan European ESG Equities	JPMorgan	Forwards	EUR	110,000
Threadneedle (Lux) - Pan European Small Cap Opportunities	JPMorgan	Forwards	EUR	110,000
Threadneedle (Lux) - Pan European Smaller Companies	JPMorgan	Forwards	EUR	300,000
Threadneedle (Lux) - European Select	JPMorgan	Forwards	EUR	510,000
Threadneedle (Lux) - UK Equity Income	JPMorgan	Forwards	GBP	120,000
Threadneedle (Lux) - Credit Opportunities	Goldman Sachs	Forwards and Swaps	EUR	200,000
Threadneedle (Lux) - Pan European Absolute Alpha	UBS	Swaps	EUR	120,000
Threadneedle (Lux) - American Extended Alpha	UBS	Swaps	USD	80,000
Collateral paid by the Portfolio				
Threadneedle (Lux) - Global Corporate Bond	Barclays	Forwards and Swaps	USD	60,000
Threadneedle (Lux) - Global Corporate Bond	JPMorgan	Forwards and Swaps	USD	20,230,000
Threadneedle (Lux) - European Corporate Bond	NatWest Markets	Forwards	EUR	230,000
Threadneedle (Lux) - European High Yield Bond	Lloyds	Forwards	EUR	20,000
Threadneedle (Lux) - European Short-Term High Yield Bond	JPMorgan	Forwards	EUR	240,000
Threadneedle (Lux) - European Social Bond	JPMorgan	Forwards	EUR	760,000
Threadneedle (Lux) - European Strategic Bond	Goldman Sachs	Swaps	EUR	10,000
Threadneedle (Lux) - European Strategic Bond	NatWest Markets	Forwards	EUR	110,000
Threadneedle (Lux) - Emerging Market Corporate Bonds	JPMorgan	Forwards	USD	470,000
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	JPMorgan	Forwards	USD	440,000
Threadneedle (Lux) - US High Yield Bond	JPMorgan	Forwards	USD	1,110,000
Threadneedle (Lux) - Flexible Asian Bond	JPMorgan	Forwards	USD	250,000
Threadneedle (Lux) - Global Dynamic Real Return	JPMorgan	Forwards	USD	210,000
Threadneedle (Lux) - Global Multi Asset Income	NatWest Markets	Forwards	USD	120,000
Threadneedle (Lux) - Global Multi Asset Income	JPMorgan	Forwards and Swaps	USD	960,000
Threadneedle (Lux) - Global Focus	JPMorgan	Forwards	USD	3,400,000
Threadneedle (Lux) - Global Smaller Companies	JPMorgan	Forwards	EUR	200,000
Threadneedle (Lux) - American	JPMorgan	Forwards	USD	3,690,000
Threadneedle (Lux) - American Smaller Companies	JPMorgan	Forwards	USD	1,930,000
Threadneedle (Lux) - US Contrarian Core Equities	JPMorgan	Forwards	USD	610,000
Threadneedle (Lux) - European Smaller Companies	JPMorgan	Forwards	EUR	110,000
Threadneedle (Lux) - Asian Equity Income	JPMorgan	Forwards	USD	130,000
Threadneedle (Lux) - Global Technology	JPMorgan	Forwards	USD	1,290,000
Threadneedle (Lux) - Credit Opportunities	Citigroup Global Markets	Swaps	EUR	70,000
Threadneedle (Lux) - Credit Opportunities	Lloyds	Forwards	EUR	210,000
Threadneedle (Lux) - Credit Opportunities	BNP Paribas	Swaps	EUR	220,000
Threadneedle (Lux) - Credit Opportunities	Barclays	Forwards and Swaps	EUR	300,000
Threadneedle (Lux) - Global Extended Alpha	UBS	Swaps	USD	400,000
Threadneedle (Lux) - Enhanced Commodities	Macquarie	Swaps	USD	720,000
Threadneedle (Lux) - Enhanced Commodities	Goldman Sachs	Swaps	USD	1,420,000
Threadneedle (Lux) - Enhanced Commodities	JPMorgan	Forwards and Swaps	USD	2,820,000

Notes to the Financial Statements

(continued)

18 CROSS INVESTMENT IN PORTFOLIOS

As at September 30, 2023, the Threadneedle (Lux) - Global Dynamic Real Return Portfolio invests in shares of the Threadneedle (Lux) - Enhanced Commodities Portfolio for a value of USD 850,827 which represents 0.49% of the net assets of the Threadneedle (Lux) - Enhanced Commodities Portfolio.

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, 2023:

Portfolios	Counterparty	Currency	Term Deposit Amount (in the Portfolio base currency)
Threadneedle (Lux) - Flexible Asian Bond	Sumitomo Bank Ltd London	USD	661,451
	Mitsubishi UFJ Securities	USD	574,890
	Total	USD	1,236,341
Threadneedle (Lux) - American Select	Mitsubishi UFJ Securities	USD	4,220,003
	Total	USD	4,220,003
Threadneedle (Lux) - Global Extended Alpha	Mitsubishi UFJ Securities	USD	3,660,891
	ANZ Banking Group Ltd	USD	2,132,198
	Total	USD	5,793,089

20 OTHER ASSETS

Other assets might include any withholding tax and/or foreign taxes.

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

The Total Expense Ratio is calculated following the Asset Management Association Switzerland (AMAS) 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, 2023 are as follows:

Portfolio	Share Class	TER	Comments
Threadneedle (Lux) - Global Corporate Bond	AEC	0.80%	
	AEH	0.80%	
	AKH	0.64%	The current TER differs from the full year expected TER due to the small size of the class.
	ANH	0.64%	The current TER differs from the full year expected TER due to the small size of the class.
	AU	0.80%	
	AUP	0.80%	
	DEC	1.55%	
	DEH	1.55%	
	DU	1.55%	
	DUP	1.55%	
	IEC	0.50%	
	IEH	0.50%	
	IEP	0.50%	
	IGC	0.50%	
	IGH	0.50%	
	IKH	0.50%	
	INH	0.50%	
	IU	0.50%	
	IUP	0.50%	
	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%		
XVC	0.05%	The current TER differs from the full year expected TER due to the recent launch of the class.	
ZEH	0.55%		
ZFH	0.50%	The current TER differs from the full year expected TER due to the small size of the class.	
ZGH	0.55%		
ZU	0.55%		
Threadneedle (Lux) - European Corporate Bond	AE	0.80%	
	ANH	0.64%	The current TER differs from the full year expected TER due to the small size of the class.
	IE	0.50%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER	Comments
Threadneedle (Lux) - European Corporate Bond (continued)	IEP	0.50%	
	INH	0.50%	
	NE	0.08%	The current TER differs from the full year expected TER due to the recent launch of the class.
	NEP	0.08%	The current TER differs from the full year expected TER due to the recent launch of the class.
	XE	0.10%	
	XFH	0.10%	
	XGH	0.10%	
	XUH	0.10%	
	ZE	0.55%	
	ZFH	0.55%	
	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	0.60%	
Threadneedle (Lux) - European High Yield Bond	AE	1.45%	
	AKH	1.25%	The current TER differs from the full year expected TER due to the small size of the class.
	ANH	1.26%	The current TER differs from the full year expected TER due to the small size of the class.
	IE	0.65%	
	IEP	0.65%	
	IKH	0.60%	The current TER differs from the full year expected TER due to the small size of the class.
	INH	0.58%	The current TER differs from the full year expected TER due to the small size of the class.
	XE	0.10%	
	ZE	0.75%	
	ZEP	0.75%	
	1E	1.38%	
	1EP	1.38%	
	1G	1.38%	
	1GP	1.38%	
	1UT	1.38%	
	2E	0.82%	
	2EP	0.82%	
	2FH	0.82%	
	2G	0.82%	
	2GP	0.67%	The current TER differs from the full year expected TER due to the small size of the class.
	3E	0.77%	
	3EP	0.77%	
	3FC	0.77%	
	3FH	0.77%	
	3G	0.77%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER	Comments
Threadneedle (Lux) - European High Yield Bond (continued)	3GP	0.77%	
	4E	0.07%	
	4G	0.01%	The current TER differs from the full year expected TER due to the small size of the class.
	8E	0.86%	
	8EP	0.86%	
	8FH	0.86%	
	8G	0.86%	
	8GP	0.86%	
	9E	0.70%	
	9EP	0.70%	
	9FC	0.58%	The current TER differs from the full year expected TER due to the small size of the class.
	9FH	0.56%	The current TER differs from the full year expected TER due to the small size of the class.
	9G	0.62%	The current TER differs from the full year expected TER due to the small size of the class.
	9GP	0.63%	The current TER differs from the full year expected TER due to the small size of the class.
Threadneedle (Lux) - European Short-Term High Yield Bond	AE	0.90%	
	AEP	0.90%	
	AKH	0.90%	
	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	0.50%	The current TER differs from the full year expected TER due to the small size of the class.
Threadneedle (Lux) - European Social Bond	AE	0.55%	
	AEP	0.55%	
	AFH	0.55%	
	AKH	0.55%	
	ANH	0.55%	
	ASC	0.61%	The current TER differs from the full year expected TER due to the small size of the class.
	ASH	0.55%	
	AUC	0.55%	
	AUH	0.55%	
	ID	0.40%	
	IE	0.40%	
	IEP	0.40%	
	IFH	0.40%	
	IGH	0.49%	The current TER differs from the full year expected TER due to the small size of the class.
	IKH	0.55%	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	Share Class	TER	Comments
Threadneedle (Lux) - European Social Bond (continued)	INH	0.52%	The current TER differs from the full year expected TER due to the small size of the class.
	ISC	0.12%	The current TER differs from the full year expected TER due to the small size of the class.
	ISH	0.26%	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	1.10%	
	ANH	1.04%	The current TER differs from the full year expected TER due to the small size of the class.
	AUH	1.10%	
	DE	1.65%	
	DEP	1.65%	
	DUH	1.44%	The current TER differs from the full year expected TER due to the small size of the class.
	IE	0.50%	
	INH	0.50%	
	ZE	0.55%	
Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	1.55%	
	AEH	1.55%	
	AKH	1.49%	The current TER differs from the full year expected TER due to the small size of the class.
	ANH	1.49%	The current TER differs from the full year expected TER due to the small size of the class.
	ASH	1.55%	
	AU	1.55%	
	AUP	1.55%	
	DEC	1.65%	
	DEH	1.65%	
	DU	1.65%	
	IEC	0.75%	
	IEH	0.75%	
	IU	0.75%	
	W	1.20%	
	WEH	1.20%	
	XUP	0.10%	
	ZU	0.56%	The current TER differs from the full year expected TER due to the small size of the class.
Threadneedle (Lux) - Emerging Market Debt	AEC	1.55%	
	AEH	1.55%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER	Comments
Threadneedle (Lux) - Emerging Market Debt (continued)	AKH	1.34%	The current TER differs from the full year expected TER due to the small size of the class.
	ANH	1.41%	The current TER differs from the full year expected TER due to the small size of the class.
	ASH	1.55%	
	AU	1.55%	
	AUP	1.55%	
	DEH	1.65%	
	DU	1.65%	
	IEH	0.75%	
	IU	0.75%	
	SU	1.70%	
	SUP	1.70%	
	W	1.20%	
	XUP	0.10%	
	ZU	0.58%	The current TER differs from the full year expected TER due to the small size of the class.
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	1.50%	
	AEH	1.50%	
	AKH	1.40%	The current TER differs from the full year expected TER due to the small size of the class.
	ANH	1.42%	The current TER differs from the full year expected TER due to the small size of the class.
	ASC	1.50%	
	ASH	1.50%	
	AU	1.50%	
	AUP	1.50%	
	DEH	1.65%	
	DU	1.65%	
	IE	0.75%	
	IEH	0.75%	
	XU	0.10%	
	XUP	0.10%	
	ZEH	0.75%	
	ZU	0.75%	
Threadneedle (Lux) - US High Yield Bond	AEC	1.45%	
	AEH	1.45%	
	AKH	1.32%	The current TER differs from the full year expected TER due to the small size of the class.
	ANH	1.39%	The current TER differs from the full year expected TER due to the small size of the class.
	ASH	1.45%	
	AU	1.45%	
	AUP	1.45%	
	DEC	1.65%	
	DEH	1.65%	
	DU	1.65%	
	IEC	0.58%	The current TER differs from the full year expected TER due to the small size of the class.
	IEH	0.65%	
	IKH	0.57%	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	Share Class	TER	Comments
Threadneedle (Lux) - US High Yield Bond (continued)	INH	0.58%	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	0.68%	The current TER differs from the full year expected TER due to the small size of the class.
	ZGH	0.59%	The current TER differs from the full year expected TER due to the small size of the class.
	ZU	0.75%	
Threadneedle (Lux) - Flexible Asian Bond	AEH	1.10%	
	AKH	1.10%	
	AS	1.10%	
	ASC	1.10%	
	ASH	1.10%	
	AU	1.10%	
	AUP	1.10%	
	AVC	0.89%	The current TER differs from the full year expected TER due to the small size of the class.
	AVH	1.10%	
	DEH	1.40%	
	IEH	0.50%	
	IGH	0.50%	
	ISH	0.50%	
	IU	0.50%	
XU	0.10%		
ZU	0.55%		
ZUP	0.55%		
Threadneedle (Lux) - Global Dynamic Real Return	AEC	1.65%	
	AEH	1.65%	
	AKH	1.79%	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	1.14%	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%		

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER	Comments
Threadneedle (Lux) - Global Multi Asset Income (continued)	AUM	1.55%	
	AUP	1.55%	
	DEC	2.30%	
	DEH	2.30%	
	DEP	2.30%	
	DU	2.30%	
	DUP	2.30%	
	ZE	1.12%	The current TER differs from the full year expected TER due to the small size of the class.
	ZEC	1.25%	The current TER differs from the full year expected TER due to the small size of the class.
	ZEH	1.05%	
	ZFH	1.14%	The current TER differs from the full year expected TER due to the small size of the class.
	ZU	1.05%	
	ZUP	1.16%	The current TER differs from the full year expected TER due to the small size of the class.
Threadneedle (Lux) - Global Focus	AEH	1.70%	
	AEP	1.70%	
	ASH	1.70%	
	AU	1.70%	
	AUP	1.70%	
	DEH	2.45%	
	DU	2.45%	
	IE	0.85%	
	IEH	0.85%	
	IU	0.85%	
	IUP	0.85%	
	W	1.60%	
	XU	0.10%	
	ZE	0.90%	
	ZEH	0.90%	
	ZEP	0.90%	
	ZFH	0.90%	
	ZG	0.90%	
	ZU	0.90%	
Threadneedle (Lux) - Global Emerging Market Equities	AEH	1.70%	
	AU	1.70%	
	DEH	2.45%	
	DU	2.45%	
	IE	0.85%	
	IEH	0.85%	
	IU	0.85%	
	XU	0.10%	
	ZU	0.90%	
	1E	1.71%	
	1U	1.71%	
	2E	1.10%	
	2U	1.10%	
	8E	1.21%	The current TER differs from the full year expected TER due to the small size of the class.
	8U	1.14%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER	Comments
Threadneedle (Lux) - Global Equity Income	AEC	1.80%	
	AUP	1.89%	The current TER differs from the full year expected TER due to the small size of the class.
	DEC	2.36%	The current TER differs from the full year expected TER due to the small size of the class.
	DUP	2.30%	
	IU	0.95%	
	TE	1.09%	
	ZU	1.05%	
	1E	1.68%	
	1EP	1.68%	
	1SC	1.68%	
	1SH	1.68%	
	1ST	1.68%	
	1U	1.68%	
	1UP	1.68%	
	1VT	1.68%	
	2E	1.07%	
	2EP	1.07%	
	2U	1.07%	
	2UP	1.07%	
	3E	0.93%	
	3EP	0.93%	
	3U	0.93%	
	3UP	0.93%	
	8E	1.11%	
	8EP	1.11%	
	8U	1.11%	
	8UP	1.11%	
	9E	0.83%	The current TER differs from the full year expected TER due to the small size of the class.
	9EP	0.84%	The current TER differs from the full year expected TER due to the small size of the class.
	9U	0.83%	The current TER differs from the full year expected TER due to the small size of the class.
	9UP	0.89%	
Threadneedle (Lux) - Global Select	IU	0.85%	
	ZU	0.90%	
	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%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER	Comments
Threadneedle (Lux) - Global Smaller Companies (continued)	IG	0.95%	
	NE	0.75%	The current TER differs from the full year expected TER due to the reduction of fees applied to this share class on September 20, 2023.
	XE	0.15%	
	XFH	0.15%	
	XG	0.08%	The current TER differs from the full year expected TER due to the small size of the class.
	XGH	0.08%	The current TER differs from the full year expected TER due to the small size of the class.
	XU	0.15%	
	ZE	1.05%	
	ZFH	1.05%	
	ZG	1.05%	
	ZGH	1.05%	
	ZU	1.05%	
Threadneedle (Lux) - American	AEH	1.80%	
	AU	1.80%	
	DEH	2.15%	
	DU	2.15%	
	IEH	0.90%	
	IU	0.90%	
	W	1.50%	
	ZE	1.00%	
	ZEH	1.00%	
	ZU	1.10%	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	1.85%	The current TER differs from the full year expected TER due to the small size of the class.
	AEH	1.80%	
	AN	1.85%	The current TER differs from the full year expected TER due to the small size of the class.
	AU	1.80%	
	DEH	2.55%	
	DU	2.55%	
	ID	0.93%	The current TER differs from the full year expected TER due to the small size of the class.
	IE	0.90%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	IEH	1.00%	
	IN	0.93%	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	Share Class	TER	Comments
Threadneedle (Lux) - American Select (continued)	W	1.75%	
	ZEH	1.20%	The current TER differs from the full year expected TER due to the small size of the class.
	ZU	1.10%	
	1E	1.67%	
	1EH	1.67%	
	1EP	1.67%	
	1U	1.67%	
	2EH	1.06%	
	2U	1.06%	
	3E	0.87%	
	3U	0.87%	
	8EH	1.10%	
	8U	1.10%	
	9E	0.83%	
9U	0.83%		
Threadneedle (Lux) - American Smaller Companies	AE	1.63%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	AEH	1.80%	
	ASH	1.80%	
	AU	1.80%	
	DEH	2.30%	
	DU	2.30%	
	IE	0.95%	
	IFH	0.95%	
	IU	0.95%	
	NE	0.70%	The current TER differs from the full year expected TER due to the recent launch of the class.
	ZE	1.05%	
	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	1.96%	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	0.75%	The current TER differs from the full year expected TER due to the small size of the class.
	ISH	0.75%	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%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER	Comments
Threadneedle (Lux) - Asia Contrarian Equity (continued)	ZE	1.05%	
	ZEH	1.05%	
	ZF	1.05%	
	ZG	1.05%	
	ZU	1.05%	
Threadneedle (Lux) - Asia Equities	AE	1.97%	The current TER differs from the full year expected TER due to the small size of the class.
	AEH	1.60%	The current TER differs from the full year expected TER due to the small size of the class.
	DE	2.48%	The current TER differs from the full year expected TER due to the small size of the class.
	DEH	2.12%	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%	
	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%	
	ZGH	1.19%	The current TER differs from the full year expected TER due to the small size of the class.
	ZU	1.10%	
Threadneedle (Lux) - US Disciplined Core Equities	AE	0.70%	
	AEH	0.56%	The current TER differs from the full year expected TER due to the small size of the class.
	AU	0.61%	The current TER differs from the full year expected TER due to the small size of the class.
	AUP	0.59%	The current TER differs from the full year expected TER due to the small size of the class.
	DE	0.90%	
	DEH	0.95%	The current TER differs from the full year expected TER due to the big variation of the average NAV.
	DU	0.90%	
	IE	0.35%	
	IEC	0.35%	
	IEH	0.35%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER	Comments
Threadneedle (Lux) - US Disciplined Core Equities (continued)	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	0.45%	
	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	1.60%	
	XE	0.10%	
	ZE	0.90%	
	ZUH	0.90%	
	1E	1.53%	
	1EP	1.62%	The current TER differs from the full year expected TER due to the small size of the class.
	1G	1.53%	
	1GP	1.62%	The current TER differs from the full year expected TER due to the small size of the class.
	2E	1.08%	
	2G	1.08%	
	2U	0.98%	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	1.00%	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	1.17%	The current TER differs from the full year expected TER due to the small size of the class.
	ZEP	1.05%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER	Comments
Threadneedle (Lux) - Pan European Equity Dividend (continued)	1E	1.70%	
	1EP	1.70%	
	1G	1.70%	
	1GP	1.70%	
	2E	1.09%	
	2EP	1.03%	The current TER differs from the full year expected TER due to the small size of the class.
	2G	0.99%	The current TER differs from the full year expected TER due to the small size of the class.
	2GP	1.03%	The current TER differs from the full year expected TER due to the small size of the class.
	3EP	0.95%	
	3G	0.95%	
	3GP	0.95%	
	4GP	0.09%	
	8E	1.13%	
	8EP	1.13%	
	8G	1.13%	
	8GP	1.13%	
	9EP	0.91%	
	9G	0.86%	The current TER differs from the full year expected TER due to the small size of the class.
	9GP	0.91%	
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%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER	Comments
Threadneedle (Lux) - Pan European Smaller Companies (continued)	8E	1.11%	
	8G	1.11%	
	9E	0.87%	
	9EP	0.79%	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	0.75%	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		2.40%	The current TER differs from the full year expected TER due to the small size of the class.
IE		0.95%	
ZE		1.21%	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		0.97%	The current TER differs from the full year expected TER due to the small size of the class.
3E		0.88%	
3U		0.88%	
8E		1.10%	
8EP		1.10%	
9E	0.84%		
9U	0.84%		
Threadneedle (Lux) - European Smaller Companies	IE	0.95%	
	ZE	1.10%	
	1E	1.72%	
	1EP	1.72%	
	1FH	1.55%	The current TER differs from the full year expected TER due to the small size of the class.
	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%	
	ASC	1.80%	
	AU	1.80%	
	AUP	1.80%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER	Comments
Threadneedle (Lux) - Asian Equity Income (continued)	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	1.18%	The current TER differs from the full year expected TER due to the small size of the class.
	ZGH	1.05%	
	ZGP	1.23%	The current TER differs from the full year expected TER due to the small size of the class.
	ZU	1.16%	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%	
Threadneedle (Lux) - UK Equities	AE	1.80%	
	AEH	1.80%	
	AFH	1.80%	
	AG	1.80%	
	AGP	1.80%	
	DEH	2.60%	
	DG	2.77%	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%	
	NEH	0.57%	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	0.57%	The current TER differs from the full year expected TER due to the small size of the class.
	NUH	0.57%	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	Share Class	TER	Comments
Threadneedle (Lux) - UK Equities (continued)	TEH	0.62%	The current TER differs from the full year expected TER due to the small size of the class.
	TFH	0.59%	The current TER differs from the full year expected TER due to the small size of the class.
	TG	0.62%	The current TER differs from the full year expected TER due to the small size of the class.
	TGP	0.63%	The current TER differs from the full year expected TER due to the small size of the class.
	TUH	0.58%	The current TER differs from the full year expected TER due to the small size of the class.
	ZE	1.05%	
	ZEH	1.05%	
	ZFH	1.05%	
	ZG	1.05%	
	ZGP	1.05%	
	ZUH	1.05%	
	3EH	0.87%	
	3FH	0.87%	
	3UH	0.87%	
	9EH	0.83%	
	9EP	0.83%	
9FH	0.83%		
9G	0.83%		
9UH	0.83%		
Threadneedle (Lux) - UK Equity Income	AE	1.80%	
	AEC	1.80%	
	AEH	1.80%	
	AG	1.80%	
	ASC	1.80%	
	AUC	1.80%	
	DE	2.55%	
	DEC	2.55%	
	DEH	2.55%	
	DG	2.55%	
	DGP	2.47%	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	0.85%	
	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%		

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER	Comments
Threadneedle (Lux) - UK Equity Income (continued)	3EH	0.88%	
	3FH	0.88%	
	3UH	0.88%	
	9EH	0.84%	
	9FH	0.84%	
	9G	0.84%	
	9UH	0.84%	
Threadneedle (Lux) - Credit Opportunities	AE	1.20%	
	IE	0.51%	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%	
	1UH	1.17%	
	2E	0.56%	
	2EP	0.56%	
	2GC	0.48%	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	1.10%	
	AFH	0.94%	The current TER differs from the full year expected TER due to the small size of the class.
	AKH	1.04%	The current TER differs from the full year expected TER due to the small size of the class.
	ANH	1.04%	The current TER differs from the full year expected TER due to the small size of the class.
	AUH	1.10%	
	DE	1.65%	
	IE	0.45%	
	IEP	0.45%	
	IGH	0.45%	
	INH	0.45%	
	IU	0.45%	
	IUH	0.45%	
	JE	0.44%	The current TER differs from the full year expected TER due to the small size of the class.
	JGH	0.43%	The current TER differs from the full year expected TER due to the small size of the class.
	JUH	0.35%	
	LE	0.30%	
	LEP	0.16%	The current TER differs from the full year expected TER due to the small size of the class.
	LGH	0.14%	The current TER differs from the full year expected TER due to the small size of the class.
	XE	0.10%	
	XGH	0.10%	

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER	Comments
Threadneedle (Lux) - Global Investment Grade Credit Opportunities <i>(continued)</i>	XUH	0.10%	
	YE	0.50%	
	YGH	0.50%	
	YUH	0.50%	
	ZE	0.53%	The current TER differs from the full year expected TER due to the small size of the class.
	ZFH	0.49%	The current TER differs from the full year expected TER due to the small size of the class.
	ZGH	0.53%	The current TER differs from the full year expected TER due to the small size of the class.
	ZUH	0.48%	The current TER differs from the full year expected TER due to the small size of the class.
Threadneedle (Lux) - Pan European Absolute Alpha	AE	1.85%	
	AEP	1.85%	
	AUH	1.90%	The current TER differs from the full year expected TER due to the small size of the class.
	DE	2.35%	
	IE	0.95%	
	IGH	0.95%	
	LE	0.58%	
	XGH	0.15%	
	ZE	1.05%	
	ZF	1.16%	The current TER differs from the full year expected TER due to the small size of the class.
	ZFH	1.12%	The current TER differs from the full year expected TER due to the small size of the class.
	ZGH	1.15%	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	1.15%	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	0.90%	
	Threadneedle (Lux) - Global Extended Alpha	AEH	1.80%
AU		1.80%	
DEH		2.30%	
DU		2.30%	
IU		0.90%	
ZU		1.17%	The current TER differs from the full year expected TER due to the small size of the class.
1E		1.69%	
1U	1.69%		

Notes to the Financial Statements

(continued)

21 TOTAL EXPENSE RATIO (TER)

(continued)

Portfolio	Share Class	TER	Comments
Threadneedle (Lux) - Global Extended Alpha (continued)	2E	0.83%	
	2U	0.83%	
	8E	0.87%	
	8U	0.87%	
Threadneedle (Lux) - Enhanced Commodities	AEH	1.20%	
	AFH	1.20%	
	AGH	1.20%	
	ASH	1.20%	
	AU	1.20%	
	DEH	1.45%	
	DU	1.45%	
	IEH	0.90%	
	IG	0.90%	
	IGH	0.90%	
	IU	0.90%	
	NG	0.55%	
	XU	0.10%	
	ZEH	0.90%	
	ZFH	0.76%	The current TER differs from the full year expected TER due to the small size of the class.
	ZGH	0.90%	
	ZU	0.90%	

22 SUBSEQUENT EVENTS

With effect from October 11, 2023 the Threadneedle (Lux) - Asia Contrarian Equity Portfolio was put into liquidation.

The CT (Lux) Global Social Bond Portfolio is expected to launch on December 5, 2023.

The CT (Lux) Japan Equities Portfolio is expected to launch on December 14, 2023.

With effect from October 18, 2023 the Asset Management fees and the Operating Expenses fees will be reduced to some Share Classes of several Portfolios as follows:

Portfolio	Share Class	Until October 17, 2023			From October 18, 2023		
		Asset Management Fee	Operating Expenses	Expected TER	Asset Management Fee	Operating Expenses	Expected TER
Threadneedle (Lux) - US High Yield Bond	I Shares	0.55%	0.10%	0.65%	0.45%	0.10%*	0.55%
Threadneedle (Lux) - US High Yield Bond	T Shares	0.55%	0.10%	0.65%	0.45%	0.10%*	0.55%
Threadneedle (Lux) - US High Yield Bond	Z Shares	0.60%	0.15%	0.75%	0.45%	0.15%*	0.60%
Threadneedle (Lux) - Global Equity Income	I Shares	0.75%	0.20%	0.95%	0.75%*	0.10%	0.85%
Threadneedle (Lux) - American Select	I Shares	0.80%	0.20%	1.00%	0.80%*	0.10%	0.90%
Threadneedle (Lux) - American Select	Z Shares	0.75%	0.35%	1.10%	0.75%*	0.15%	0.90%
Threadneedle (Lux) - US Contrarian Core Equities	Z Shares	0.75%	0.35%	1.10%	0.75%*	0.15%	0.90%
Threadneedle (Lux) - Asian Equity Income	I Shares	0.75%	0.20%	0.95%	0.75%*	0.10%	0.85%
Threadneedle (Lux) - Asian Equity Income	X Shares	n/a	0.15%	0.15%	n/a	0.10%	0.10%

Notes to the Financial Statements

(continued)

22 SUBSEQUENT EVENTS

(continued)

Portfolio	Share Class	Until October 17, 2023			From October 18, 2023		
		Asset Management Fee	Operating Expenses	Expected TER	Asset Management Fee	Operating Expenses	Expected TER
Threadneedle (Lux) - Global Technology	I Shares	0.85%	0.20%	1.05%	0.85%*	0.10%	0.95%
Threadneedle (Lux) - Global Technology	Z Shares	0.85%	0.30%	1.15%	0.85%*	0.15%	1.00%

*no change

With effect from November 20, 2023 Threadneedle (Lux) was renamed Columbia Threadneedle (Lux) I and the Portfolios were renamed as follows:

Current Portfolio Name	New Portfolio Name
Threadneedle (Lux) - Global Corporate Bond	CT (Lux) Global Corporate Bond
Threadneedle (Lux) - European Corporate Bond	CT (Lux) European Corporate Bond
Threadneedle (Lux) - European High Yield Bond	CT (Lux) European High Yield Bond
Threadneedle (Lux) - European Short-Term High Yield Bond	CT (Lux) European Short-Term High Yield Bond
Threadneedle (Lux) - European Social Bond	CT (Lux) European Social Bond
Threadneedle (Lux) - European Strategic Bond	CT (Lux) European Strategic Bond
Threadneedle (Lux) - Emerging Market Corporate Bonds	CT (Lux) Emerging Market Corporate Bonds
Threadneedle (Lux) - Emerging Market Debt	CT (Lux) Emerging Market Debt
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	CT (Lux) Global Emerging Market Short-Term Bonds
Threadneedle (Lux) - US High Yield Bond	CT (Lux) US High Yield Bond
Threadneedle (Lux) - Flexible Asian Bond	CT (Lux) Flexible Asian Bond
Threadneedle (Lux) - Global Dynamic Real Return	CT (Lux) Global Dynamic Real Return
Threadneedle (Lux) - Global Multi Asset Income	CT (Lux) Global Multi Asset Income
Threadneedle (Lux) - Global Focus	CT (Lux) Global Focus
Threadneedle (Lux) - Global Emerging Market Equities	CT (Lux) Global Emerging Market Equities
Threadneedle (Lux) - Global Equity Income	CT (Lux) Global Equity Income
Threadneedle (Lux) - Global Select	CT (Lux) Global Select
Threadneedle (Lux) - Global Smaller Companies	CT (Lux) Global Smaller Companies
Threadneedle (Lux) - American	CT (Lux) American
Threadneedle (Lux) - American Select	CT (Lux) American Select
Threadneedle (Lux) - American Smaller Companies	CT (Lux) American Smaller Companies
Threadneedle (Lux) - Asia Equities	CT (Lux) Asia Equities
Threadneedle (Lux) - US Contrarian Core Equities	CT (Lux) US Contrarian Core Equities
Threadneedle (Lux) - US Disciplined Core Equities	CT (Lux) US Disciplined Core Equities
Threadneedle (Lux) - Pan European ESG Equities	CT (Lux) Pan European ESG Equities
Threadneedle (Lux) - Pan European Equity Dividend	CT (Lux) Pan European Equity Dividend
Threadneedle (Lux) - Pan European Small Cap Opportunities	CT (Lux) Pan European Small Cap Opportunities
Threadneedle (Lux) - Pan European Smaller Companies	CT (Lux) Pan European Smaller Companies
Threadneedle (Lux) - European Select	CT (Lux) European Select
Threadneedle (Lux) - European Smaller Companies	CT (Lux) European Smaller Companies
Threadneedle (Lux) - Asian Equity Income	CT (Lux) Asian Equity Income
Threadneedle (Lux) - Global Technology	CT (Lux) Global Technology
Threadneedle (Lux) - UK Equities	CT (Lux) UK Equities
Threadneedle (Lux) - UK Equity Income	CT (Lux) UK Equity Income
Threadneedle (Lux) - Credit Opportunities	CT (Lux) Credit Opportunities
Threadneedle (Lux) - Global Investment Grade Credit Opportunities	CT (Lux) Global Investment Grade Credit Opportunities
Threadneedle (Lux) - Pan European Absolute Alpha	CT (Lux) Pan European Absolute Alpha
Threadneedle (Lux) - American Extended Alpha	CT (Lux) American Extended Alpha
Threadneedle (Lux) - Global Extended Alpha	CT (Lux) Global Extended Alpha
Threadneedle (Lux) - Enhanced Commodities	CT (Lux) Enhanced Commodities

Notes to the Financial Statements

(continued)

23 OTHER INFORMATION

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 impact on regional and/or global securities and commodities markets, including markets for oil and natural gas. These and other related events could have a negative impact on Portfolios' performance and the value of investments in Portfolios.

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. On September 27, 2023, an extraordinary general meeting was held which changed the name of the SICAV, its Portfolios and made other changes to the articles of incorporation to be effective November 20, 2023.

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") / Key Information Document ("KID") - Subscription requirements

The KIID / KID is a pre-contractual document and investors will have to confirm that they have read the latest KIID / KID 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 / KID at the time of application.

The latest KIID / KID 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 period, the articles of incorporation, the Prospectus (Swiss version) and the KIID / KID can be obtained upon simple request and free of charge at the offices of the Swiss Representative and paying agent of the SICAV, Caceis 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, 2023, 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) - Pan European Absolute Alpha	TRS	79,351	0.17
Threadneedle (Lux) - American Extended Alpha	TRS	42,384	0.08
Threadneedle (Lux) - Global Extended Alpha	TRS	806,190	0.99
Threadneedle (Lux) - Enhanced Commodities	TRS	4,997,914	2.87

Data on collateral reuse

There was no collateral reuse during the period ended September 30, 2023.

Concentration data

All collateral received in respect of TRS as of September 30, 2023 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, 2023:

Name of Portfolio	Type of asset	Counterparty	Unrealised gain and loss in the Portfolio base currency and in absolute value
Threadneedle (Lux) - Pan European Absolute Alpha	TRS	UBS	69,717
		Goldman Sachs	9,634
Threadneedle (Lux) - American Extended Alpha	TRS	Bank of America Merrill Lynch	41,209
		UBS	1,175
Threadneedle (Lux) - Global Extended Alpha	TRS	UBS	806,190
		Goldman Sachs	2,192,932
Threadneedle (Lux) - Enhanced Commodities	TRS	JPMorgan	1,701,275
		Macquarie	1,103,707

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, 2023:

Name of Portfolio	Type of collateral	Counterparty	Currency of collateral	Amount of collateral
Threadneedle (Lux) - Pan European Absolute Alpha	Cash	UBS	EUR	120,000
		Total	EUR	120,000
Threadneedle (Lux) - American Extended Alpha	Cash	UBS	USD	80,000
		Total	USD	80,000

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) - Pan European Absolute Alpha	Cash	Open maturity	EUR	3 months to 1 year / more than 1 year	UK	Bilateral	N/A - Cash
Threadneedle (Lux) - American Extended Alpha	Cash	Open maturity	USD	more than 1 year	UK	Bilateral	N/A - Cash
Threadneedle (Lux) - Global Extended Alpha	Cash	Open maturity	USD	3 months to 1 year / more than 1 year	UK	Bilateral	N/A - Cash
Threadneedle (Lux) - Enhanced Commodities	Cash	Open maturity	USD	1 day to 1 month	UK	Bilateral	N/A - Cash

Safekeeping of collateral granted

Cash and security collateral paid to the counterparties is delivered to segregated accounts at the counterparty.

The amount of collateral granted for TRS as at September 30, 2023 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) - Global Extended Alpha	Cash	UBS	USD	400,000	0.49
		Total	USD	400,000	0.49
Threadneedle (Lux) - Enhanced Commodities	Cash	JPMorgan	USD	2,820,000*	1.62
		Goldman Sachs	USD	1,420,000	0.81
		Macquarie	USD	720,000	0.41
		Total	USD	4,960,000	2.84

Return/Costs

Return and costs of TRS transactions as at September 30, 2023 are disclosed in the Statement of Operations and Changes in Net Assets of the relevant Portfolio under the headings "Interest expense on swaps", "Net realised gain/(loss) on swaps" and "Change in net unrealised gain/(loss) on swaps".

*This collateral amount may be related to transactions other than TRS which are not covered by SFTR disclosure.

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Threadneedle (Lux) - US High Yield Bond
Threadneedle (Lux) - Emerging Market ESG Equities^{2,3}
Threadneedle (Lux) - Global Emerging Market Equities³
Threadneedle (Lux) - US Contrarian Core Equities
Threadneedle (Lux) - US Disciplined Core Equities
Threadneedle (Lux) - Global Technology

Threadneedle (Lux) - Global Corporate Bond⁴
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 Bonds⁴
Threadneedle (Lux) - Emerging Market Debt⁴
Threadneedle (Lux) - Global Emerging Market Short-Term Bonds⁴
Threadneedle (Lux) - Flexible Asian Bond⁵
Threadneedle (Lux) - Euro Dynamic Real Return²
Threadneedle (Lux) - Global Dynamic Real Return
Threadneedle (Lux) - Global Multi Asset Income⁶
Threadneedle (Lux) - Global Focus
Threadneedle (Lux) - Global Equity Income
Threadneedle (Lux) - Global Select
Threadneedle (Lux) - Global Smaller Companies
Threadneedle (Lux) - American⁶
Threadneedle (Lux) - American Select⁶
Threadneedle (Lux) - American Smaller Companies⁶
Threadneedle (Lux) - Asia Equities⁵
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 Income⁵
Threadneedle (Lux) - UK Equities
Threadneedle (Lux) - UK Equity Income
Threadneedle (Lux) - American Absolute Alpha^{2,6}
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 Commodities⁴

Threadneedle (Lux) - Asia Contrarian Equity⁷

¹Subject to the responsibility and oversight of Threadneedle Management Luxembourg S.A.

²See note 1

³Threadneedle 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.

⁴Threadneedle 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.

⁵Threadneedle 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.

⁶Columbia 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.

⁷Columbia 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.

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(continued)

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To find out more visit columbiathreadneedle.com



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