

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

Contents

| | | | |
|--|-----------|---|------------|
| Company Information | 4 | Threadneedle (Lux) - Pan European Small Cap Opportunities | 50 |
| Financial Statements: | | Threadneedle (Lux) - Pan European Smaller Companies | 51 |
| Aggregated Financial Statements for Threadneedle (Lux) | 5 | Threadneedle (Lux) - European Select | 53 |
| Threadneedle (Lux) - Global Corporate Bond | 6 | Threadneedle (Lux) - European Smaller Companies | 55 |
| Threadneedle (Lux) - European Corporate Bond | 8 | Threadneedle (Lux) - Asian Equity Income | 56 |
| Threadneedle (Lux) - European High Yield Bond | 10 | Threadneedle (Lux) - Global Technology | 57 |
| Threadneedle (Lux) - European Short-Term High Yield Bond | 12 | Threadneedle (Lux) - UK Equities | 58 |
| Threadneedle (Lux) - European Social Bond | 13 | Threadneedle (Lux) - UK Equity Income | 60 |
| Threadneedle (Lux) - European Strategic Bond | 15 | Threadneedle (Lux) - American Absolute Alpha* | 62 |
| Threadneedle (Lux) - Emerging Market Corporate Bonds | 16 | Threadneedle (Lux) - Credit Opportunities | 63 |
| Threadneedle (Lux) - Emerging Market Debt | 17 | Threadneedle (Lux) - Global Investment Grade Credit Opportunities | 65 |
| Threadneedle (Lux) - Global Emerging Market Short-Term Bonds | 18 | Threadneedle (Lux) - Pan European Absolute Alpha | 67 |
| Threadneedle (Lux) - US High Yield Bond | 19 | Threadneedle (Lux) - American Extended Alpha | 68 |
| Threadneedle (Lux) - Flexible Asian Bond | 21 | Threadneedle (Lux) - Global Extended Alpha | 69 |
| Threadneedle (Lux) - Euro Dynamic Real Return* | 22 | Threadneedle (Lux) - Enhanced Commodities | 70 |
| Threadneedle (Lux) - Global Dynamic Real Return | 23 | Portfolio Statements | |
| Threadneedle (Lux) - Global Multi Asset Income | 24 | Threadneedle (Lux) - Global Corporate Bond | 71 |
| Threadneedle (Lux) - Emerging Market ESG Equities* | 26 | Threadneedle (Lux) - European Corporate Bond | 81 |
| Threadneedle (Lux) - Global Focus | 27 | Threadneedle (Lux) - European High Yield Bond | 87 |
| Threadneedle (Lux) - Global Emerging Market Equities | 29 | Threadneedle (Lux) - European Short-Term High Yield Bond | 95 |
| Threadneedle (Lux) - Global Equity Income | 30 | Threadneedle (Lux) - European Social Bond | 100 |
| Threadneedle (Lux) - Global Select | 32 | Threadneedle (Lux) - European Strategic Bond | 107 |
| Threadneedle (Lux) - Global Smaller Companies | 33 | Threadneedle (Lux) - Emerging Market Corporate Bonds | 114 |
| Threadneedle (Lux) - American | 35 | Threadneedle (Lux) - Emerging Market Debt | 119 |
| Threadneedle (Lux) - American Select | 37 | Threadneedle (Lux) - Global Emerging Market Short-Term Bonds | 124 |
| Threadneedle (Lux) - American Smaller Companies | 39 | Threadneedle (Lux) - US High Yield Bond | 129 |
| Threadneedle (Lux) - Asia Contrarian Equity | 41 | Threadneedle (Lux) - Flexible Asian Bond | 139 |
| Threadneedle (Lux) - Asia Equities | 42 | Threadneedle (Lux) - Global Dynamic Real Return | 143 |
| Threadneedle (Lux) - US Contrarian Core Equities | 43 | Threadneedle (Lux) - Global Multi Asset Income | 146 |
| Threadneedle (Lux) - US Disciplined Core Equities | 44 | Threadneedle (Lux) - Global Focus | 161 |
| Threadneedle (Lux) - Pan European ESG Equities | 46 | Threadneedle (Lux) - Global Emerging Market Equities | 163 |
| Threadneedle (Lux) - Pan European Equity Dividend | 48 | | |

Contents

(continued)

| | |
|--|------------|
| Threadneedle (Lux) - Global Equity Income | 166 |
| Threadneedle (Lux) - Global Select | 168 |
| Threadneedle (Lux) - Global Smaller Companies | 170 |
| Threadneedle (Lux) - American | 172 |
| Threadneedle (Lux) - American Select | 174 |
| Threadneedle (Lux) - American Smaller Companies | 175 |
| Threadneedle (Lux) - Asia Contrarian Equity | 177 |
| Threadneedle (Lux) - Asia Equities | 179 |
| Threadneedle (Lux) - US Contrarian Core Equities | 181 |
| Threadneedle (Lux) - US Disciplined Core Equities | 183 |
| Threadneedle (Lux) - Pan European ESG Equities | 184 |
| Threadneedle (Lux) - Pan European Equity Dividend | 186 |
| Threadneedle (Lux) - Pan European Small Cap Opportunities | 188 |
| Threadneedle (Lux) - Pan European Smaller Companies | 190 |
| Threadneedle (Lux) - European Select | 192 |
| Threadneedle (Lux) - European Smaller Companies | 194 |
| Threadneedle (Lux) - Asian Equity Income | 196 |
| Threadneedle (Lux) - Global Technology | 198 |
| Threadneedle (Lux) - UK Equities | 199 |
| Threadneedle (Lux) - UK Equity Income | 200 |
| Threadneedle (Lux) - Credit Opportunities | 201 |
| Threadneedle (Lux) - Global Investment Grade Credit Opportunities | 206 |
| Threadneedle (Lux) - Pan European Absolute Alpha | 209 |
| Threadneedle (Lux) - American Extended Alpha | 210 |
| Threadneedle (Lux) - Global Extended Alpha | 211 |
| Threadneedle (Lux) - Enhanced Commodities | 213 |
| Notes to the Financial Statements | 214 |
| Shareholders' Information | 313 |
| Information for Investors in Switzerland | 314 |
| Securities Financing Transaction Regulation | 315 |
| Directory | 317 |

*See note 1.

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Company Information

Company

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

Registered Office

31 Z.A. Bourmicht
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 note1.

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 |

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

Threadneedle (Lux) - European High Yield Bond

STATEMENT OF NET ASSET VALUE PER SHARE

| | September 30, 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 | | |
| | | 3,425,201 |
| Subscriptions of shares | | |
| | | (7,184,200) |
| Redemptions of shares | | |
| | | (621,232) |
| Dividends | | |
| | | 7 |
| 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

| USD | September 30, 2023 | March 31, 2023 | March 31, 2022 |
|-----|--------------------|----------------|----------------|
| | 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

| | September 30, 2023 | March 31, 2023 | March 31, 2022 |
|-----|--------------------|----------------|----------------|
| USD | 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 |

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

Threadneedle (Lux) - Pan European ESG Equities

STATEMENT OF NET ASSET VALUE PER SHARE

| | September 30, 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 | | |
| 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 | | |
| 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 | | |
| 80,980,032 | | |
| 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 | | |
| (325,492) | | |
| 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 | | | | 8,141,676 | 0.85 | |
| EUR | 2,019,000 | Ausgrid Finance Pty Limited 0.88% 07/10/2031 | 1,627,759 | 0.17 | DENMARK | | | | | | |
| EUR | 1,330,000 | Ausgrid Finance Pty Limited 1.25% 30/07/2025 | 1,329,572 | 0.14 | GBP | 2,842,000 | Danske Bank A/S FRN 23/08/2028 | 3,521,306 | 0.37 | | |
| USD | 1,916,000 | Ausgrid Finance Pty Limited 4.35% 01/08/2028 | 1,790,324 | 0.19 | Total Denmark | | | | 3,521,306 | 0.37 | |
| EUR | 1,539,000 | Goodman Australia 1.38% 27/09/2025 | 1,527,662 | 0.16 | FINLAND | | | | | | |
| EUR | 9,148,000 | NBN Company Limited 4.13% 15/03/2029 | 9,608,139 | 1.00 | EUR | 5,711,000 | OP Corporate Bank plc 0.10% 16/11/2027 | 5,153,495 | 0.54 | | |
| USD | 2,597,000 | SGSP Australia Assets Pty 3.50% 07/07/2027 | 2,390,703 | 0.25 | Total Finland | | | | 5,153,495 | 0.54 | |
| EUR | 1,681,000 | Telstra Group Limited 3.75% 04/05/2031 | 1,753,847 | 0.18 | FRANCE | | | | | | |
| Total Australia | | | | 26,741,763 | 2.79 | EUR | 3,200,000 | BPCE SA FRN 13/10/2046 | 2,482,621 | 0.26 | |
| BERMUDA | | | | | | GBP | 5,500,000 | Credit Agricole SA 4.88% 23/10/2029 | 6,394,137 | 0.67 | |
| USD | 3,135,000 | Bacardi Limited 5.30% 15/05/2048 | 2,698,865 | 0.28 | USD | 2,117,000 | Electricite de France SA 6.90% 23/05/2053 | 2,101,694 | 0.22 | | |
| Total Bermuda | | | | 2,698,865 | 0.28 | EUR | 2,451,000 | Forvia SE 2.38% 15/06/2029 | 2,119,058 | 0.23 | |
| CANADA | | | | | | EUR | 2,300,000 | Praemia Healthcare SACA 5.50% 19/09/2028 | 2,426,179 | 0.25 | |
| USD | 2,150,000 | Enbridge Inc. 5.70% 08/03/2033 | 2,049,057 | 0.21 | EUR | 2,600,000 | SANEF SA 1.88% 16/03/2026 | 2,602,556 | 0.26 | | |
| USD | 2,137,000 | Cenovus Energy Inc. 3.75% 15/02/2052 | 1,417,001 | 0.15 | GBP | 1,600,000 | Societe Generale SA 6.25% 22/06/2033 | 1,970,940 | 0.21 | | |
| Total Canada | | | | 3,466,058 | 0.36 | GBP | 2,400,000 | Suez SACA 6.63% 05/10/2043 | 2,929,410 | 0.31 | |
| CAYMAN ISLANDS | | | | | | Total France | | | | 23,026,595 | 2.41 |
| USD | 732,000 | Alibaba Group Holding Limited 4.00% 06/12/2037 | 568,951 | 0.06 | GERMANY | | | | | | |
| GBP | 2,333,000 | Southern Water Services Finance Limited 1.63% 30/03/2027 | 2,395,799 | 0.25 | EUR | 1,700,000 | Alstria office REIT-AG 0.50% 26/09/2025 | 1,457,316 | 0.15 | | |
| GBP | 2,472,000 | Southern Water Services Finance Limited 2.38% 28/05/2028 | 2,491,345 | 0.26 | EUR | 8,400,000 | Amprion GmbH 0.63% 23/09/2033 | 6,323,287 | 0.66 | | |
| GBP | 1,840,000 | Southern Water Services Finance Limited 3.00% 28/05/2037 | 1,447,149 | 0.15 | EUR | 5,700,000 | Amprion GmbH 3.88% 07/09/2028 | 5,976,517 | 0.63 | | |
| USD | 566,000 | Tencent Holdings Limited 3.24% 03/06/2050 | 325,368 | 0.03 | EUR | 2,500,000 | Amprion GmbH 3.97% 22/09/2032 | 2,580,307 | 0.27 | | |
| | | | | | EUR | 2,700,000 | Bayer AG FRN 25/09/2083 | 2,830,413 | 0.30 | | |
| | | | | | EUR | 3,900,000 | Commerzbank AG FRN 29/12/2031 | 3,448,054 | 0.36 | | |
| | | | | | EUR | 900,000 | Commerzbank AG FRN 05/10/2033 | 940,866 | 0.10 | | |
| | | | | | EUR | 884,000 | Deutsche Bank AG FRN 10/06/2026 | 890,639 | 0.09 | | |

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 admitted to an official exchange listing (continued) | | | | Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities (continued) | | | | | |
| Supranationals, Governments and Local Public Authorities, Debt Instruments (continued) | | | | Bonds (continued) | | | | | |
| UNITED STATES (continued) | | | | FRANCE (continued) | | | | | |
| USD | 799,500 | United States Treasury N/B 3.75% 31/05/2030 | 759,213 | 0.08 | USD | 2,317,000 | BPCE SA 2.70% 01/10/2029 | 1,948,279 | 0.20 |
| | | | | | USD | 1,727,000 | Credit Agricole SA 5.51% 05/07/2033 | 1,662,594 | 0.17 |
| | | Total United States | 43,723,302 | 4.59 | | | Total France | 9,215,702 | 0.96 |
| Total Supranationals, Governments and Local Public Authorities, Debt Instruments | | | | | IRELAND | | | | |
| | | 79,068,861 | 8.29 | USD | 1,978,000 | AIB Group plc FRN 13/09/2029 | 1,973,395 | 0.21 | |
| Total Transferable securities and money market instruments admitted to an official exchange listing | | | | | Total Ireland | | | | |
| | | 763,992,741 | 80.14 | | | | 1,973,395 | 0.21 | |
| Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities | | | | | ITALY | | | | |
| Bonds | | | | | USD | 2,050,000 | Intesa Sanpaolo SpA 6.63% 20/06/2033 | 1,932,060 | 0.20 |
| AUSTRALIA | | | | | Total Italy | | | | |
| USD | 2,913,000 | APT Pipelines Limited 4.25% 15/07/2027 | 2,749,979 | 0.29 | | | 1,932,060 | 0.20 | |
| USD | 817,000 | NBN Company Limited 2.63% 05/05/2031 | 658,213 | 0.07 | NETHERLANDS | | | | |
| USD | 3,689,000 | NBN Company Limited 5.75% 06/10/2028 | 3,707,076 | 0.39 | USD | 279,000 | E.ON International Finance BV 6.65% 30/04/2038 | 281,486 | 0.03 |
| USD | 7,087,000 | Woodside Finance Limited 4.50% 04/03/2029 | 6,551,612 | 0.68 | USD | 409,000 | Vonovia Finance BV 5.00% 02/10/2023 | 409,000 | 0.04 |
| | | Total Australia | 13,666,880 | 1.43 | | | Total Netherlands | 690,486 | 0.07 |
| BELGIUM | | | | | NORWAY | | | | |
| USD | 4,411,000 | KBC Group NV FRN 21/09/2034 | 4,286,833 | 0.45 | USD | 2,599,000 | DNB Bank ASA 1.13% 16/09/2026 | 2,349,473 | 0.25 |
| | | Total Belgium | 4,286,833 | 0.45 | USD | 200,000 | DNB Bank ASA FRN 09/10/2026 | 199,012 | 0.02 |
| BERMUDA | | | | | Total Norway | | | | |
| USD | 1,000,000 | Bacardi Limited 4.70% 15/05/2028 | 952,065 | 0.10 | | | 2,548,485 | 0.27 | |
| | | Total Bermuda | 952,065 | 0.10 | SUPRANATIONAL | | | | |
| DENMARK | | | | | USD | 6,088,000 | Bacardi Limited 5.40% 15/06/2033 | 5,702,887 | 0.60 |
| USD | 7,770,000 | Danske Bank A/S 1.55% 10/09/2027 | 6,804,755 | 0.72 | | | Total Supranational | 5,702,887 | 0.60 |
| | | Total Denmark | 6,804,755 | 0.72 | UNITED KINGDOM | | | | |
| FRANCE | | | | | USD | 5,560,000 | Experian Finance plc 2.75% 08/03/2030 | 4,599,157 | 0.48 |
| USD | 2,000,000 | BNP Paribas SA FRN 13/01/2029 | 1,932,384 | 0.20 | | | Total United Kingdom | 4,599,157 | 0.48 |
| USD | 3,780,000 | BNP Paribas SA FRN 12/06/2029 | 3,672,445 | 0.39 | UNITED STATES | | | | |
| | | | | | USD | 986,000 | American Transmission Systems Inc. 2.65% 15/01/2032 | 781,299 | 0.08 |
| | | | | | USD | 1,936,000 | Atlantic City Electric 2.30% 15/03/2031 | 1,539,898 | 0.16 |

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

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 | | | | FRANCE (continued) | | | | | |
| EUR | 483,000 | APT Pipelines Limited 1.25% 15/03/2033 | 350,696 | 0.46 | EUR | 200,000 | Credit Agricole SA 1.13% 24/02/2029 | 172,605 | 0.23 |
| EUR | 239,000 | Ausgrid Finance Pty Limited 0.88% 07/10/2031 | 181,995 | 0.24 | EUR | 400,000 | Credit Agricole SA 2.50% 29/08/2029 | 366,333 | 0.48 |
| EUR | 94,000 | Ausgrid Finance Pty Limited 0.88% 07/10/2031 | 71,579 | 0.09 | EUR | 400,000 | Credit Agricole SA 4.00% 18/01/2033 | 390,568 | 0.51 |
| EUR | 876,000 | Ausgrid Finance Pty Limited 1.25% 30/07/2025 | 827,124 | 1.08 | EUR | 100,000 | Electricite de France SA 2.00% 09/12/2049 | 54,666 | 0.07 |
| EUR | 594,000 | AusNet Services Holdings Pty Limited 0.63% 25/08/2030 | 465,774 | 0.61 | EUR | 200,000 | Electricite de France SA 4.38% 12/10/2029 | 200,053 | 0.26 |
| EUR | 494,000 | Goodman Australia 1.38% 27/09/2025 | 463,151 | 0.60 | USD | 240,000 | Electricite de France SA 6.25% 23/05/2033 | 227,163 | 0.30 |
| EUR | 247,000 | National Australia Bank Limited 2.13% 24/05/2028 | 228,729 | 0.30 | EUR | 200,000 | Electricite de France SA - Perp FRN | 203,826 | 0.27 |
| EUR | 795,000 | NBN Company Limited 4.13% 15/03/2029 | 788,654 | 1.02 | EUR | 200,000 | ELO SACA 6.00% 22/03/2029 | 199,250 | 0.26 |
| EUR | 156,000 | Telstra Group Limited 3.75% 04/05/2031 | 153,729 | 0.20 | EUR | 300,000 | Engie SA 4.25% 06/09/2034 | 293,753 | 0.38 |
| EUR | 700,000 | Westpac Banking Corp. 3.80% 17/01/2030 | 687,896 | 0.90 | EUR | 328,000 | Forvia SE 2.38% 15/06/2029 | 267,843 | 0.35 |
| | | Total Australia | 4,219,327 | 5.50 | EUR | 200,000 | La Banque Postale SA FRN 26/01/2031 | 179,660 | 0.23 |
| | | | | | EUR | 1,100,000 | La Banque Postale SA 4.00% 03/05/2028 | 1,091,693 | 1.43 |
| | | | | | EUR | 200,000 | Praemia Healthcare SACA 5.50% 19/09/2028 | 199,265 | 0.26 |
| BELGIUM | | | | | EUR | 228,000 | RCI Banque SA 4.88% 02/10/2029 | 226,391 | 0.30 |
| EUR | 500,000 | Argenta Spaarbank NV FRN 08/02/2029 | 424,409 | 0.55 | EUR | 300,000 | RTE Reseau de Transport d'Electricite SADIR 0.63% 08/07/2032 | 230,112 | 0.30 |
| EUR | 400,000 | Belfius Bank SA - Perp FRN | 299,052 | 0.39 | EUR | 200,000 | RTE Reseau de Transport d'Electricite SADIR 1.50% 27/09/2030 | 171,766 | 0.22 |
| EUR | 1,300,000 | Elia Transmission Belgium SA 0.88% 28/04/2030 | 1,064,563 | 1.39 | EUR | 200,000 | RTE Reseau de Transport d'Electricite SADIR 3.75% 04/07/2035 | 192,817 | 0.25 |
| | | Total Belgium | 1,788,024 | 2.33 | EUR | 700,000 | SANEF SA 1.88% 16/03/2026 | 661,806 | 0.86 |
| BERMUDA | | | | | EUR | 700,000 | Schneider Electric SE 0.25% 09/09/2024 | 677,623 | 0.88 |
| USD | 500,000 | Bacardi Limited 5.30% 15/05/2048 | 406,556 | 0.53 | EUR | 200,000 | Schneider Electric SE 3.25% 12/06/2028 | 195,935 | 0.26 |
| | | Total Bermuda | 406,556 | 0.53 | EUR | 600,000 | Suez SACA 1.88% 24/05/2027 | 553,637 | 0.72 |
| FINLAND | | | | | EUR | 200,000 | Suez SACA 4.63% 03/11/2028 | 202,713 | 0.26 |
| EUR | 488,000 | OP Corporate Bank plc 0.10% 16/11/2027 | 415,926 | 0.54 | EUR | 500,000 | TotalEnergies SE - Perp FRN | 418,997 | 0.55 |
| | | Total Finland | 415,926 | 0.54 | EUR | 238,000 | WPP Finance SA 4.13% 30/05/2028 | 236,175 | 0.31 |
| FRANCE | | | | | | | Total France | 9,328,821 | 12.17 |
| EUR | 600,000 | Banque Federative du Credit Mutuel SA 4.13% 14/06/2033 | 585,300 | 0.76 | GERMANY | | | | |
| EUR | 700,000 | BNP Paribas SA FRN 26/09/2032 | 689,210 | 0.90 | EUR | 400,000 | Allianz SE FRN 08/07/2050 | 326,495 | 0.43 |
| EUR | 600,000 | BPCE SA FRN 13/10/2046 | 439,661 | 0.57 | | | | | |

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

Threadneedle (Lux) - European Corporate Bond

Portfolio Statement

(continued)

| Nominal Value | Investment | Market Value EUR | % of Net Asset Value* | Nominal Value | Investment | Market Value EUR | % of Net Asset Value* | | | | | |
|--|------------|---|-----------------------------|--|---------------------------------------|---------------------|---|---|------------------|--|---------|------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | | Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | | | | | | |
| Bonds (continued) | | | | Bonds (continued) | | | | | | | | |
| GERMANY (continued) | | | | IRELAND (continued) | | | | | | | | |
| EUR | 200,000 | Allianz SE FRN 05/07/2052 | 182,058 | 0.24 | EUR | 163,000 | Bank of Ireland Group plc FRN 04/07/2031 | 162,934 | 0.21 | | | |
| EUR | 300,000 | Allianz SE FRN 25/07/2053 | 302,589 | 0.39 | EUR | 511,000 | CRH SMW Finance DAC 4.00% 11/07/2031 | 498,170 | 0.65 | | | |
| EUR | 600,000 | Alstria office REIT-AG 0.50% 26/09/2025 | 485,806 | 0.63 | EUR | 355,000 | Experian Europe DAC 1.56% 16/05/2031 | 298,114 | 0.39 | | | |
| EUR | 1,000,000 | Amprion GmbH 0.63% 23/09/2033 | 711,001 | 0.93 | EUR | 581,000 | Permanent TSB Group Holdings plc FRN 25/04/2028 | 588,257 | 0.77 | | | |
| EUR | 500,000 | Amprion GmbH 3.88% 07/09/2028 | 495,165 | 0.65 | Total Ireland | | | 2,054,987 | 2.69 | | | |
| EUR | 100,000 | Amprion GmbH 3.97% 22/09/2032 | 97,485 | 0.13 | ITALY | | | | | | | |
| EUR | 700,000 | BASF SE 4.00% 08/03/2029 | 700,633 | 0.92 | EUR | 214,000 | Aeroporti di Roma SpA 1.75% 30/07/2031 | 170,941 | 0.22 | | | |
| EUR | 194,000 | Bayer AG 4.63% 26/05/2033 | 192,221 | 0.25 | EUR | 200,000 | Assicurazioni Generali SpA 5.40% 20/04/2033 | 198,493 | 0.26 | | | |
| EUR | 200,000 | Bayer AG FRN 25/09/2083 | 198,026 | 0.26 | EUR | 149,000 | Autostrade per l'Italia SpA 2.00% 04/12/2028 | 130,662 | 0.17 | | | |
| EUR | 400,000 | Commerzbank AG FRN 29/12/2031 | 334,023 | 0.44 | EUR | 358,000 | Autostrade per l'Italia SpA 2.25% 25/01/2032 | 287,525 | 0.37 | | | |
| EUR | 300,000 | Commerzbank AG FRN 18/01/2030 | 295,937 | 0.39 | EUR | 100,000 | Autostrade per l'Italia SpA 4.75% 24/01/2031 | 97,265 | 0.13 | | | |
| EUR | 200,000 | Commerzbank AG FRN 05/10/2033 | 197,479 | 0.26 | EUR | 309,000 | Snam SpA 0.00% 15/08/2025 | 286,418 | 0.37 | | | |
| EUR | 700,000 | Deutsche Bank AG FRN 19/11/2030 | 555,475 | 0.72 | Total Italy | | | 1,171,304 | 1.52 | | | |
| EUR | 200,000 | Deutsche Bank AG FRN 05/09/2030 | 192,745 | 0.25 | JAPAN | | | | | | | |
| EUR | 400,000 | Hamburg Commercial Bank AG 4.88% 30/03/2027 | 395,990 | 0.52 | EUR | 512,000 | Sumitomo Mitsui Banking Corp. 0.01% 10/09/2025 | 472,948 | 0.62 | | | |
| EUR | 400,000 | Hannover Rueck SE FRN 26/08/2043 | 407,616 | 0.53 | Total Japan | | | 472,948 | 0.62 | | | |
| EUR | 400,000 | Mahle GmbH 2.38% 14/05/2028 | 308,094 | 0.40 | JERSEY - CHANNEL ISLANDS | | | | | | | |
| EUR | 400,000 | Vier Gas Transport GmbH 0.13% 10/09/2029 | 316,379 | 0.41 | EUR | 357,000 | Heathrow Funding Limited 4.50% 11/07/2033 | 350,393 | 0.46 | | | |
| EUR | 600,000 | Vier Gas Transport GmbH 4.63% 26/09/2032 | 606,747 | 0.79 | Total Jersey - Channel Islands | | | 350,393 | 0.46 | | | |
| EUR | 433,000 | Volkswagen Leasing GmbH 4.75% 25/09/2031 | 425,373 | 0.55 | LUXEMBOURG | | | | | | | |
| EUR | 300,000 | Vonovia SE 1.50% 14/06/2041 | 164,596 | 0.21 | EUR | 600,000 | Aroundtown SA 0.38% 15/04/2027 | 457,325 | 0.60 | | | |
| EUR | 300,000 | Vonovia SE 1.88% 28/06/2028 | 261,968 | 0.34 | EUR | 600,000 | Aroundtown SA 1.45% 09/07/2028 | 436,627 | 0.57 | | | |
| EUR | 300,000 | Vonovia SE 5.00% 23/11/2030 | 296,270 | 0.39 | EUR | 300,000 | Aroundtown SA 1.63% 31/01/2028 | 228,001 | 0.30 | | | |
| Total Germany | | | | 8,450,171 | 11.03 | EUR | 1,200,000 | Grand City Properties SA 0.13% 11/01/2028 | 918,893 | 1.19 | | |
| GREECE | | | | GREECE | | | | EUR | 433,000 | Medtronic Global Holdings SCA 1.38% 15/10/2040 | 275,368 | 0.36 |
| EUR | 157,000 | Eurobank SA FRN 26/01/2029 | 163,763 | 0.21 | EUR | 521,000 | P3 Group Sarl 1.63% 26/01/2029 | 414,525 | 0.54 | | | |
| Total Greece | | | | 163,763 | 0.21 | IRELAND | | | | | | |
| IRELAND | | | | IRELAND | | | | EUR | 370,000 | Aib Group plc FRN 30/05/2031 | 342,132 | 0.45 |
| EUR | 186,000 | Bank of Ireland Group plc FRN 11/08/2031 | 165,380 | 0.22 | Total Ireland | | | | 2,054,987 | 2.69 | | |

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) | | | | | |
| 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 | 252,084 | 0.33 | 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 | 129,793 | 0.17 | GBP | 820,000 | Virgin Money UK plc FRN 24/04/2026 | 887,898 | 1.16 |
| EUR | 534,000 | BP Capital Markets plc - Perp FRN | 499,963 | 0.65 | EUR | 167,000 | Virgin Money UK plc FRN 29/10/2028 | 161,026 | 0.21 |
| EUR | 415,000 | British American Tobacco plc - Perp FRN | 356,440 | 0.46 | | Total United Kingdom | | 11,166,357 | 14.57 |
| EUR | 345,000 | Cadent Finance plc 0.63% 19/03/2030 | 271,289 | 0.36 | | | | | |
| EUR | 51,000 | Cadent Finance plc 0.63% 19/03/2030 | 40,104 | 0.05 | | | | | |
| GBP | 458,733 | Delamare Finance plc 5.55% 19/02/2029 | 514,061 | 0.67 | EUR | 341,000 | Air Products and Chemicals Inc. 4.00% 03/03/2035 | 332,033 | 0.43 |
| EUR | 420,000 | Diageo Finance plc 0.50% 19/06/2024 | 409,611 | 0.54 | USD | 353,000 | Amgen Inc. 5.25% 02/03/2030 | 325,865 | 0.43 |
| EUR | 330,000 | Diageo Finance plc 1.00% 22/04/2025 | 315,431 | 0.41 | USD | 324,000 | Amgen Inc. 5.25% 02/03/2033 | 292,925 | 0.38 |
| EUR | 332,000 | DS Smith plc 0.88% 12/09/2026 | 299,879 | 0.39 | EUR | 200,000 | AT&T Inc. 1.80% 14/09/2039 | 132,273 | 0.17 |
| EUR | 254,000 | DS Smith plc 4.38% 27/07/2027 | 253,483 | 0.33 | EUR | 81,000 | AT&T Inc. 1.80% 14/09/2039 | 53,571 | 0.07 |
| EUR | 504,000 | DS Smith plc 4.50% 27/07/2030 | 493,768 | 0.65 | EUR | 227,000 | AT&T Inc. 3.15% 04/09/2036 | 190,385 | 0.25 |
| EUR | 415,000 | HBOS plc FRN 18/03/2030 | 406,542 | 0.53 | EUR | 345,000 | Bank of America Corp. FRN 22/03/2031 | 270,451 | 0.35 |
| USD | 784,000 | HSBC Holdings plc FRN 11/08/2033 | 682,887 | 0.89 | EUR | 242,000 | Bank of America Corp. FRN 22/03/2031 | 189,708 | 0.25 |
| GBP | 234,000 | HSBC Holdings plc FRN 14/09/2031 | 272,210 | 0.35 | EUR | 277,000 | Bank of America Corp. FRN 27/04/2033 | 241,467 | 0.31 |
| EUR | 475,000 | Imperial Brands Finance plc 3.38% 26/02/2026 | 465,212 | 0.61 | EUR | 185,000 | Exxon Mobil Corp. 0.52% 26/06/2028 | 159,552 | 0.21 |
| EUR | 257,000 | Lloyds Bank Corporate Markets 4.13% 30/05/2027 | 255,557 | 0.33 | EUR | 570,000 | Honeywell International Inc. 4.13% 02/11/2034 | 559,930 | 0.73 |
| EUR | 328,000 | Motability Operations Group plc 0.13% 20/07/2028 | 273,539 | 0.36 | EUR | 368,000 | International Business Machines Corp. 3.63% 06/02/2031 | 356,478 | 0.46 |
| EUR | 416,000 | National Grid Electricity Distribution East Midlands plc 3.95% 20/09/2032 | 396,346 | 0.52 | EUR | 486,000 | JPMorgan Chase & Company FRN 17/02/2033 | 357,521 | 0.47 |
| EUR | 401,000 | National Grid Electricity Transmission plc 0.82% 07/07/2032 | 299,071 | 0.39 | EUR | 323,000 | JPMorgan Chase & Company FRN 23/03/2030 | 284,408 | 0.37 |
| | | | | | 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* | 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 dealt in on another regulated market and recently issued transferable securities | | | | | |
| Bonds (continued) | | | | Bonds | | | | | |
| UNITED STATES (continued) | | | | BELGIUM | | | | | |
| EUR | 352,000 | Netflix Inc. 3.63% 15/06/2030 | 334,562 | 0.44 | USD | 505,000 | KBC Group NV FRN 21/09/2034 | 463,551 | 0.60 |
| EUR | 348,000 | Netflix Inc. 3.88% 15/11/2029 | 338,190 | 0.44 | Total Belgium | | | | |
| EUR | 859,000 | New York Life Global Funding 3.63% 09/01/2030 | 837,174 | 1.08 | 463,551 0.60 | | | | |
| EUR | 547,000 | Northwestern Mutual Global Funding 4.11% 15/03/2030 | 543,357 | 0.71 | FRANCE | | | | |
| EUR | 181,000 | Thermo Fisher Scientific Inc. 1.88% 01/10/2049 | 106,747 | 0.14 | USD | 930,000 | Banque Federative du Credit Mutuel SA 1.60% 04/10/2026 | 774,129 | 1.01 |
| EUR | 440,000 | Verizon Communications Inc. 0.75% 22/03/2032 | 330,556 | 0.43 | USD | 451,000 | BPCE SA 2.70% 01/10/2029 | 358,186 | 0.47 |
| EUR | 505,000 | Verizon Communications Inc. 4.25% 31/10/2030 | 503,291 | 0.66 | USD | 250,000 | Credit Agricole SA 5.51% 05/07/2033 | 227,322 | 0.30 |
| | | Total United States | 7,405,949 | 9.65 | Total France | | | | |
| | | | | | 1,359,637 1.78 | | | | |
| Total Bonds | | | 65,608,746 | 85.54 | IRELAND | | | | |
| | | | | USD 200,000 AIB Group plc FRN 13/09/2029 | | | | 188,462 | 0.25 |
| | | | | Total Ireland | | | | 188,462 | 0.25 |
| Supranationals, Governments and Local Public Authorities, Debt Instruments | | | | ITALY | | | | | |
| GERMANY | | | | USD 520,000 Intesa Sanpaolo SpA 6.63% 20/06/2033 | | | | 462,889 | 0.60 |
| EUR | 110,000 | Germany (Govt of) 0.00% 15/05/2036 | 76,426 | 0.10 | Total Italy | | | | |
| EUR | 95,000 | Germany (Govt of) 0.00% 15/08/2052 | 41,046 | 0.05 | 462,889 0.60 | | | | |
| EUR | 470,000 | Germany (Govt of) 0.25% 15/08/2028 | 417,644 | 0.55 | NETHERLANDS | | | | |
| EUR | 780,000 | Kreditanstalt fuer Wiederaufbau 0.00% 18/02/2025 | 742,252 | 0.97 | USD | 251,000 | Enel Finance International NV 6.80% 14/10/2025 | 239,965 | 0.31 |
| EUR | 879,000 | Kreditanstalt fuer Wiederaufbau 0.05% 30/05/2024 | 858,328 | 1.12 | USD | 1,150,000 | Vonovia Finance BV 5.00% 02/10/2023 | 1,086,186 | 1.41 |
| | | Total Germany | 2,135,696 | 2.79 | Total Netherlands | | | | |
| | | | | | 1,326,151 1.72 | | | | |
| SUPRANATIONAL | | | | NORWAY | | | | | |
| EUR | 754,000 | European Bank for Reconstruction & Development 0.00% 10/01/2024 | 746,201 | 0.97 | USD | 1,319,000 | DNB Bank ASA FRN 30/09/2025 | 1,181,097 | 1.55 |
| EUR | 742,000 | European Investment Bank 0.00% 15/11/2027 | 650,958 | 0.85 | Total Norway | | | | |
| EUR | 1,044,000 | International Bank for Reconstruction & Development 0.00% 15/01/2027 | 935,716 | 1.22 | 1,181,097 1.55 | | | | |
| | | Total Supranational | 2,332,875 | 3.04 | Total Bonds | | | | |
| | | | | | 4,981,787 6.50 | | | | |
| Total Supranationals, Governments and Local Public Authorities, Debt Instruments | | | | Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities | | | | | |
| | | | 4,468,571 | 5.83 | 4,981,787 6.50 | | | | |
| Total Transferable securities and money market instruments admitted to an official exchange listing | | | | 70,077,317 91.37 | | | | | |

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

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 | | | | FRANCE (continued) | | | | | |
| EUR | 944,000 | Azelis Finance NV 5.75% 15/03/2028 | 947,018 | 0.28 | GBP | 1,100,000 | Electricite de France SA - Perp FRN | 1,062,296 | 0.32 |
| EUR | 3,100,000 | Belfius Bank SA - Perp FRN | 3,100,356 | 0.93 | EUR | 600,000 | Electricite de France SA - Perp FRN | 611,477 | 0.18 |
| EUR | 800,000 | Solvay SA - Perp FRN | 742,795 | 0.22 | EUR | 1,020,000 | Elior Group SA 3.75% 15/07/2026 | 806,732 | 0.24 |
| EUR | 300,000 | Solvay SA - Perp FRN | 299,171 | 0.09 | EUR | 576,000 | Emeria SASU 3.38% 31/03/2028 | 464,244 | 0.14 |
| | Total Belgium | | 5,089,340 | 1.52 | EUR | 1,428,000 | Emeria SASU 7.75% 31/03/2028 | 1,329,518 | 0.40 |
| CANADA | | | | FRANCE (continued) | | | | | |
| EUR | 983,000 | Primo Water Holdings Inc. 3.88% 31/10/2028 | 888,612 | 0.26 | EUR | 4,003,000 | Forvia SE 2.38% 15/06/2027 | 3,522,093 | 1.05 |
| | Total Canada | | 888,612 | 0.26 | EUR | 100,000 | Forvia SE 2.38% 15/06/2029 | 81,659 | 0.02 |
| FRANCE | | | | FRANCE (continued) | | | | | |
| EUR | 400,000 | Accor SA - Perp FRN | 397,207 | 0.12 | EUR | 1,876,000 | Forvia SE 2.75% 15/02/2027 | 1,693,484 | 0.50 |
| EUR | 300,000 | Altice France SA 2.50% 15/01/2025 | 285,009 | 0.08 | EUR | 294,000 | Forvia SE 3.75% 15/06/2028 | 264,665 | 0.08 |
| EUR | 1,075,000 | Altice France SA 3.38% 15/01/2028 | 798,671 | 0.24 | EUR | 633,000 | Forvia SE 7.25% 15/06/2026 | 653,820 | 0.19 |
| EUR | 542,000 | Altice France SA 4.00% 15/07/2029 | 390,402 | 0.12 | EUR | 1,096,000 | Getlink SE 3.50% 30/10/2025 | 1,068,996 | 0.32 |
| EUR | 561,000 | Altice France SA 4.13% 15/01/2029 | 411,317 | 0.12 | EUR | 3,379,000 | Iliad Holding SASU 5.13% 15/10/2026 | 3,219,954 | 0.96 |
| EUR | 1,052,000 | Altice France SA 4.25% 15/10/2029 | 761,270 | 0.23 | EUR | 685,000 | Iliad Holding SASU 5.63% 15/10/2028 | 638,727 | 0.19 |
| EUR | 104,000 | Altice France SA 4.25% 15/10/2029 | 75,259 | 0.02 | EUR | 500,000 | iliad SA 1.88% 11/02/2028 | 420,610 | 0.13 |
| EUR | 1,505,000 | Altice France SA 5.88% 01/02/2027 | 1,297,631 | 0.39 | EUR | 1,100,000 | iliad SA 5.38% 14/06/2027 | 1,071,595 | 0.31 |
| EUR | 1,312,000 | CAB Selas 3.38% 01/02/2028 | 1,099,017 | 0.33 | EUR | 300,000 | iliad SA 5.63% 15/02/2030 | 286,271 | 0.09 |
| EUR | 2,000,000 | Casino Guichard Perrachon SA 3.58% 07/02/2025 | 32,460 | 0.01 | EUR | 300,000 | Iliad SA 0.75% 11/02/2024 | 294,912 | 0.09 |
| EUR | 585,000 | Casino Guichard Perrachon SA 6.63% 15/01/2026 | 9,116 | 0.00 | EUR | 400,000 | Iliad SA 2.38% 17/06/2026 | 370,258 | 0.11 |
| EUR | 334,000 | Chrome Holding SASU 5.00% 31/05/2029 | 254,215 | 0.08 | EUR | 578,000 | Laboratoire Eimer SE 5.00% 01/02/2029 | 452,447 | 0.13 |
| EUR | 2,088,000 | Constellium SE 3.13% 15/07/2029 | 1,776,394 | 0.53 | EUR | 1,778,000 | Loxam SAS 3.25% 14/01/2025 | 1,749,151 | 0.53 |
| EUR | 2,600,000 | Electricite de France SA - Perp FRN | 2,143,518 | 0.64 | EUR | 429,000 | Loxam SAS 3.75% 15/07/2026 | 402,836 | 0.12 |
| EUR | 1,800,000 | Electricite de France SA - Perp FRN | 1,571,441 | 0.47 | EUR | 305,000 | Loxam SAS 5.75% 15/07/2027 | 284,269 | 0.08 |
| EUR | 400,000 | Electricite de France SA - Perp FRN | 309,341 | 0.09 | EUR | 782,000 | Paprec Holding SA 3.50% 01/07/2028 | 701,825 | 0.21 |
| EUR | 2,900,000 | Electricite de France SA - Perp FRN | 2,776,446 | 0.82 | EUR | 1,001,000 | Paprec Holding SA 4.00% 31/03/2025 | 984,932 | 0.29 |
| EUR | 2,100,000 | Electricite de France SA - Perp FRN | 2,052,152 | 0.61 | EUR | 1,031,000 | Parts Europe SA 6.50% 16/07/2025 | 1,031,335 | 0.31 |
| | | | | | EUR | 429,000 | Picard Groupe SAS 3.88% 01/07/2026 | 398,954 | 0.12 |
| | | | | | EUR | 400,000 | Renault SA 2.00% 28/09/2026 | 365,499 | 0.11 |
| | | | | | EUR | 800,000 | Renault SA 2.38% 25/05/2026 | 742,936 | 0.22 |
| | | | | | EUR | 400,000 | Renault SA 2.50% 02/06/2027 | 362,833 | 0.11 |
| | | | | | EUR | 1,236,000 | Rexel SA 2.13% 15/06/2028 | 1,091,017 | 0.32 |
| | | | | | EUR | 857,000 | Rexel SA 2.13% 15/12/2028 | 739,807 | 0.22 |
| | | | | | EUR | 103,000 | Rexel SA 2.13% 15/12/2028 | 88,915 | 0.03 |
| | | | | | EUR | 831,000 | Rexel SA 5.25% 15/09/2030 | 822,743 | 0.24 |
| | | | | | EUR | 400,000 | SPIE SA 2.63% 18/06/2026 | 379,219 | 0.11 |
| | | | | | EUR | 300,000 | Valeo SE 1.00% 03/08/2028 | 246,783 | 0.07 |
| | | | | | EUR | 1,100,000 | Valeo SE 5.38% 28/05/2027 | 1,101,179 | 0.33 |
| | | | | | EUR | 600,000 | Veolia Environnement SA - Perp FRN | 504,254 | 0.15 |
| | | | | | EUR | 1,100,000 | Veolia Environnement SA - Perp FRN | 999,406 | 0.29 |

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

Threadneedle (Lux) - European High Yield Bond

Portfolio Statement

(continued)

| Nominal Value | Investment | Market Value EUR | % of Net Asset Value* | Nominal Value | Investment | Market Value EUR | % of Net Asset Value* |
|--|--|---------------------|-----------------------------|--|---|---------------------|-----------------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | | Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | |
| Bonds (continued) | | | | Bonds (continued) | | | |
| FRANCE (continued) | | | | GERMANY (continued) | | | |
| EUR | 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 | | |
| EUR | 2,900,000 | | | | ZF Finance GmbH 3.75% 21/09/2028 | 899,442 | 0.27 |
| | Deutsche Lufthansa AG 2.88% 16/05/2027 | 2,645,302 | 0.78 | | Total Germany | 36,070,255 | 10.74 |
| EUR | 1,800,000 | | | GIBRALTAR | | | |
| | Deutsche Lufthansa AG 3.00% 29/05/2026 | 1,691,678 | 0.50 | EUR | 2,406,000 | | |
| EUR | 1,200,000 | | | | 888 Acquisitions Limited 7.56% 15/07/2027 | 2,229,365 | 0.66 |
| | Deutsche Lufthansa AG 3.75% 11/02/2028 | 1,110,980 | 0.33 | | Total Gibraltar | 2,229,365 | 0.66 |
| EUR | 1,413,000 | | | GREECE | | | |
| | Gruenthal GmbH 3.63% 15/11/2026 | 1,343,111 | 0.40 | EUR | 450,000 | | |
| EUR | 804,000 | | | | Eurobank SA FRN 05/05/2027 | 407,425 | 0.12 |
| | Gruenthal GmbH 4.13% 15/05/2028 | 743,673 | 0.22 | EUR | 1,595,000 | | |
| EUR | 913,000 | | | | Eurobank SA FRN 26/01/2029 | 1,663,705 | 0.50 |
| | Gruenthal GmbH 4.13% 15/05/2028 | 844,495 | 0.25 | EUR | 980,000 | | |
| EUR | 214,000 | | | | National Bank of Greece SA FRN 03/01/2034 | 989,800 | 0.29 |
| | Gruenthal GmbH 6.75% 15/05/2030 | 217,363 | 0.06 | | Total Greece | 3,060,930 | 0.91 |
| EUR | 550,000 | | | IRELAND | | | |
| | IHO Verwaltungs GmbH 3.88% 15/05/2027 | 498,782 | 0.15 | EUR | 957,000 | | |
| EUR | 1,839,417 | | | | AIB Group plc FRN 19/11/2029 | 911,415 | 0.27 |
| | IHO Verwaltungs GmbH 8.75% 15/05/2028 | 1,900,366 | 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) | | | | | |
| 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) | | | | | |
| LUXEMBOURG (continued) | | | | NETHERLANDS (continued) | | | | | |
| EUR | 1,312,000 | Cirsa Finance International Sarl 10.38% 30/11/2027 | 1,414,689 | 0.42 | EUR | 900,000 | Naturgy Finance BV - Perp FRN | 796,449 | 0.24 |
| EUR | 1,055,000 | Eurofins Scientific SE - Perp FRN | 973,586 | 0.29 | EUR | 400,000 | Naturgy Finance BV - Perp FRN | 393,205 | 0.12 |
| EUR | 1,432,000 | Eurofins Scientific SE - Perp FRN | 1,423,198 | 0.41 | EUR | 1,855,000 | OI European Group BV 2.88% 15/02/2025 | 1,808,585 | 0.54 |
| EUR | 539,000 | Garfunkelux Holdingco 3 SA 6.75% 01/11/2025 | 417,996 | 0.12 | EUR | 309,000 | PPF Telecom Group BV 3.25% 29/09/2027 | 289,651 | 0.09 |
| GBP | 856,000 | Garfunkelux Holdingco 3 SA 7.75% 01/11/2025 | 752,443 | 0.22 | EUR | 422,000 | Q-Park Holding I BV 1.50% 01/03/2025 | 410,284 | 0.12 |
| EUR | 700,000 | Grand City Properties SA 0.13% 11/01/2028 | 536,021 | 0.16 | EUR | 1,498,000 | Repsol International Finance BV - Perp FRN | 1,324,180 | 0.40 |
| EUR | 600,000 | Grand City Properties SA 1.50% 22/02/2027 | 512,999 | 0.15 | EUR | 462,000 | Repsol International Finance BV - Perp FRN | 435,089 | 0.13 |
| EUR | 700,000 | Grand City Properties SA - Perp FRN | 335,563 | 0.10 | EUR | 695,000 | Repsol International Finance BV - Perp FRN | 654,516 | 0.19 |
| EUR | 3,140,000 | InPost SA 2.25% 15/07/2027 | 2,737,248 | 0.81 | EUR | 340,000 | Repsol International Finance BV - Perp FRN | 310,431 | 0.09 |
| EUR | 469,854 | LHMC Finco 2 Sarl 7.25% 02/10/2025 | 460,900 | 0.14 | EUR | 1,300,779 | Summer BidCo BV 9.00% 15/11/2025 | 1,266,815 | 0.38 |
| EUR | 1,022,000 | Loarre Investments Sarl 6.50% 15/05/2029 | 957,117 | 0.28 | EUR | 1,166,558 | Summer BidCo BV 9.00% 15/11/2025 | 1,136,099 | 0.34 |
| EUR | 490,000 | Loarre Investments Sarl FRN 15/05/2029 | 492,960 | 0.15 | EUR | 900,000 | Telefonica Europe BV - Perp FRN | 785,270 | 0.23 |
| EUR | 582,000 | Matterhorn Telecom SA 4.00% 15/11/2027 | 544,284 | 0.16 | EUR | 1,400,000 | Telefonica Europe BV - Perp FRN | 1,196,294 | 0.36 |
| EUR | 856,000 | Sani/ikos Financial Holdings 1 Sarl 5.63% 15/12/2026 | 793,151 | 0.23 | EUR | 3,100,000 | Telefonica Europe BV - Perp FRN | 2,884,898 | 0.86 |
| EUR | 907,000 | Telecom Italia Finance SA 7.75% 24/01/2033 | 964,618 | 0.29 | EUR | 2,400,000 | Telefonica Europe BV - Perp FRN | 2,354,647 | 0.70 |
| EUR | 2,200,000 | Telenet Finance Luxembourg Notes Sarl 3.50% 01/03/2028 | 2,045,703 | 0.61 | EUR | 300,000 | Telefonica Europe BV - Perp FRN | 288,907 | 0.09 |
| | | Total Luxembourg | 23,337,557 | 6.93 | EUR | 500,000 | Telefonica Europe BV - Perp FRN | 494,380 | 0.15 |
| NETHERLANDS | | | | | EUR | 400,000 | Telefonica Europe BV - Perp FRN | 411,488 | 0.12 |
| EUR | 1,100,000 | Abertis Infraestructuras Finance BV - Perp FRN | 935,013 | 0.28 | EUR | 1,918,000 | TenneT Holding BV - Perp FRN | 1,815,953 | 0.54 |
| EUR | 1,843,000 | Ashland Services BV 2.00% 30/01/2028 | 1,566,343 | 0.47 | EUR | 764,000 | Teva Pharmaceutical Finance Netherlands II BV 1.63% 15/10/2028 | 598,232 | 0.18 |
| EUR | 745,000 | Axalta Coating Systems Dutch Holding B BV 3.75% 15/01/2025 | 735,449 | 0.22 | EUR | 625,000 | Teva Pharmaceutical Finance Netherlands II BV 1.88% 31/03/2027 | 534,980 | 0.16 |
| EUR | 1,587,000 | Darling Global Finance BV 3.63% 15/05/2026 | 1,543,078 | 0.47 | EUR | 2,465,000 | Teva Pharmaceutical Finance Netherlands II BV 3.75% 09/05/2027 | 2,235,577 | 0.68 |
| EUR | 1,517,000 | Dufry One BV 2.00% 15/02/2027 | 1,343,753 | 0.39 | EUR | 1,304,000 | Teva Pharmaceutical Finance Netherlands II BV 4.38% 09/05/2030 | 1,116,862 | 0.33 |
| EUR | 472,000 | Dufry One BV 3.38% 15/04/2028 | 423,466 | 0.13 | EUR | 1,107,000 | Teva Pharmaceutical Finance Netherlands II BV 4.50% 01/03/2025 | 1,090,904 | 0.32 |
| EUR | 128,000 | Goodyear Europe BV 2.75% 15/08/2028 | 106,269 | 0.03 | | | | | |
| EUR | 1,257,000 | House of HR Group BV 9.00% 03/11/2029 | 1,230,497 | 0.37 | | | | | |
| EUR | 424,000 | IPD 3 BV 8.00% 15/06/2028 | 429,017 | 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) | | | | | |
| 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 | |
| | | | | | Total Funds | 17,604,980 | 5.24 | |
| Other transferable securities and money market instruments | | | | | Total Undertakings for collective investments in transferable securities | 17,604,980 | 5.24 | |
| Bonds | | | | | Total value of investments | 336,773,066 | 100.20 | |
| | | | | | (Total cost: EUR 361,617,357) | | | |
| | | | | | <i>*Minor differences due to rounding.</i> | | | |
| | | | | | <i>**Fair valued security.</i> | | | |
| PORTUGAL | | | | | | | | |
| EUR | 6,900,000 | Banco Espirito Santo SA 0.00% 21/01/2099** | 1,173,000 | 0.35 | | | | |
| EUR | 1,000,000 | Banco Espirito Santo SA 2.63% 31/12/2049** | 170,000 | 0.05 | | | | |
| 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 | | | | UNITED KINGDOM | | | | | | |
| EUR | 100,000 | Carnival Corp. 7.63% 01/03/2026 | 98,583 | 0.15 | GBP | 638,000 | Bellis Acquisition Company 3.25% 16/02/2026 | 641,131 | 0.96 | |
| Total Panama | | | | 98,583 | 0.15 | GBP | 106,000 | Bellis Acquisition Company plc 4.50% 16/02/2026 | 108,786 | 0.16 |
| ROMANIA | | | | UNITED KINGDOM | | | | | | |
| EUR | 600,000 | RCS & RDS SA 2.50% 05/02/2025 | 577,103 | 0.86 | GBP | 306,000 | Boparan Finance plc 7.63% 30/11/2025 | 241,562 | 0.36 | |
| Total Romania | | | | 577,103 | 0.86 | GBP | 145,000 | Co-Operative Bank Finance plc FRN 06/04/2027 | 153,089 | 0.23 |
| SPAIN | | | | UNITED KINGDOM | | | | | | |
| EUR | 400,000 | Banco de Sabadell SA FRN 24/03/2026 | 385,008 | 0.58 | GBP | 124,000 | Co-Operative Group FRN 08/07/2026 | 137,191 | 0.21 | |
| EUR | 200,000 | Banco de Sabadell SA FRN 08/09/2026 | 199,704 | 0.30 | GBP | 145,000 | Co-Operative Group Limited 5.13% 17/05/2024 | 165,759 | 0.25 | |
| EUR | 600,000 | Cellnex Finance Company SA 2.25% 12/04/2026 | 566,731 | 0.85 | GBP | 630,000 | Deuce Finco plc 5.50% 15/06/2027 | 639,712 | 0.95 | |
| EUR | 300,000 | Cellnex Telecom SA 2.88% 18/04/2025 | 293,334 | 0.44 | EUR | 489,000 | EC Finance plc 3.00% 15/10/2026 | 456,226 | 0.68 | |
| EUR | 545,000 | Gestamp Automocion SA 3.25% 30/04/2026 | 524,135 | 0.78 | EUR | 1,153,000 | Ineos Finance plc 2.88% 01/05/2026 | 1,072,486 | 1.60 | |
| EUR | 1,383,000 | Grifols SA 3.20% 01/05/2025 | 1,334,556 | 2.00 | EUR | 300,000 | Ineos Finance plc 3.38% 31/03/2026 | 283,121 | 0.42 | |
| EUR | 500,000 | Grupo Antolin-Irausa SA 3.38% 30/04/2026 | 409,553 | 0.61 | EUR | 482,000 | Ineos Quattro Finance 2 plc 2.50% 15/01/2026 | 439,875 | 0.66 | |
| EUR | 300,000 | International Consolidated Airlines Group SA 2.75% 25/03/2025 | 289,411 | 0.43 | EUR | 394,000 | Ineos Quattro Finance 2 plc 2.50% 15/01/2026 | 359,566 | 0.54 | |
| | | | | UNITED KINGDOM | | | | | | |
| | | | | GBP | | | | | | |
| | | | | 247,000 | | | | | | |
| | | | | Inspired Entertainment Financing plc 7.88% 01/06/2026 | | | | 271,825 | 0.41 | |
| | | | | EUR | | | | | | |
| | | | | 77,298 | | | | | | |
| | | | | International Game Technology plc 3.50% 15/07/2024 | | | | 76,491 | 0.11 | |
| | | | | 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) | | | | | | |
| LUXEMBOURG | | | | NETHERLANDS (continued) | | | | | | |
| EUR | 4,270,000 | Becton Dickinson Euro Finance Sarl 1.21% 04/06/2026 | 3,977,236 | 0.97 | EUR | 250,000 | NederFinMaat 0.13% 03/04/2027 | 223,270 | 0.05 | |
| EUR | 400,000 | Becton Dickinson Euro Finance Sarl 1.21% 12/02/2036 | 275,926 | 0.07 | EUR | 1,000,000 | NN Group NV FRN 03/11/2043 | 973,289 | 0.24 | |
| EUR | 3,750,000 | Becton Dickinson Euro Finance Sarl 1.34% 13/08/2041 | 2,222,999 | 0.55 | EUR | 900,000 | Royal Schiphol Group NV 1.50% 05/11/2030 | 766,671 | 0.19 | |
| EUR | 1,259,000 | P3 Group Sarl 1.63% 26/01/2029 | 1,001,702 | 0.25 | EUR | 300,000 | Royal Schiphol Group NV 2.00% 06/04/2029 | 272,297 | 0.07 | |
| EUR | 241,000 | P3 Group Sarl 1.63% 26/01/2029 | 191,748 | 0.05 | EUR | 1,000,000 | Stedin Holding NV 0.00% 16/11/2026 | 885,673 | 0.22 | |
| EUR | 5,650,000 | Prologis International Funding II SA 1.63% 17/06/2032 | 4,326,165 | 1.06 | EUR | 3,400,000 | Stedin Holding NV 0.50% 14/11/2029 | 2,773,269 | 0.68 | |
| EUR | 2,100,000 | Prologis International Funding II SA 3.13% 01/06/2031 | 1,859,361 | 0.46 | EUR | 364,000 | Stedin Holding NV - Perp FRN | 315,884 | 0.08 | |
| EUR | 2,100,000 | Segro Capital Sarl 0.50% 22/09/2031 | 1,522,963 | 0.37 | EUR | 2,200,000 | Swisscom Finance BV 0.38% 14/11/2028 | 1,870,837 | 0.46 | |
| EUR | 3,410,000 | SELP Finance Sarl 3.75% 10/08/2027 | 3,254,362 | 0.80 | EUR | 900,000 | Telefonica Europe BV - Perp FRN | 889,884 | 0.22 | |
| | Total Luxembourg | | 18,632,462 | 4.58 | EUR | 500,000 | TenneT Holding BV 0.50% 30/11/2040 | 346,607 | 0.09 | |
| | | | | | EUR | 1,393,000 | TenneT Holding BV 0.88% 16/06/2035 | 1,187,486 | 0.29 | |
| | | | | | EUR | 1,160,000 | TenneT Holding BV 3.88% 28/10/2028 | 1,171,470 | 0.29 | |
| NETHERLANDS | GBP | 1,200,000 | ABN AMRO Bank NV 5.25% 26/05/2026 | 1,368,398 | 0.34 | EUR | 1,100,000 | TenneT Holding BV - Perp FRN | 1,087,057 | 0.27 |
| | EUR | 1,829,000 | Achmea BV 3.63% 29/11/2025 | 1,808,933 | 0.44 | EUR | 4,000,000 | Triodos Bank NV FRN 05/02/2032 | 3,009,037 | 0.74 |
| | EUR | 1,100,000 | Allianz Finance II BV 0.00% 22/11/2026 | 984,934 | 0.24 | | Total Netherlands | 34,991,606 | 8.61 | |
| | EUR | 2,600,000 | Allianz Finance II BV 1.50% 15/01/2030 | 2,280,311 | 0.56 | | | | | |
| | EUR | 300,000 | Cooperatieve Rabobank UA 0.25% 30/10/2026 | 270,646 | 0.07 | NORWAY | | | | |
| | EUR | 1,450,000 | Digital Dutch Finco BV 1.50% 15/03/2030 | 1,172,222 | 0.29 | EUR | 200,000 | Avinor AS 0.75% 01/10/2030 | 160,707 | 0.04 |
| | EUR | 4,790,000 | Digital Intrepid Holding BV 0.63% 15/07/2031 | 3,427,789 | 0.84 | EUR | 1,050,000 | Avinor AS 0.75% 01/10/2030 | 843,709 | 0.20 |
| | USD | 251,000 | EDP Finance BV 6.30% 11/10/2027 | 241,240 | 0.06 | EUR | 1,850,000 | Avinor AS 1.00% 29/04/2025 | 1,761,035 | 0.42 |
| | EUR | 300,000 | EnBW International Finance BV 1.88% 31/10/2033 | 244,102 | 0.06 | EUR | 200,000 | Avinor AS 1.25% 09/02/2027 | 183,408 | 0.05 |
| | EUR | 1,775,000 | Enexis Holding NV 0.38% 14/04/2033 | 1,298,005 | 0.32 | EUR | 2,326,000 | DNB Bank ASA FRN 21/09/2027 | 2,261,650 | 0.56 |
| | EUR | 221,000 | Enexis Holding NV 0.63% 17/06/2032 | 170,329 | 0.04 | | Total Norway | 5,210,509 | 1.27 | |
| | EUR | 1,029,000 | Enexis Holding NV 0.63% 17/06/2032 | 793,070 | 0.19 | | | | | |
| | EUR | 1,597,000 | Haleon Netherlands Capital BV 1.75% 29/03/2030 | 1,379,523 | 0.34 | PORTUGAL | | | | |
| | GBP | 3,300,000 | ING Groep NV FRN 07/12/2028 | 3,132,734 | 0.77 | EUR | 700,000 | Caixa Geral de Depositos SA FRN 31/10/2028 | 723,261 | 0.18 |
| | EUR | 600,000 | NE Property BV 3.38% 14/07/2027 | 554,262 | 0.14 | | Total Portugal | 723,261 | 0.18 | |
| | EUR | 100,000 | NE Property BV 3.38% 14/07/2027 | 92,377 | 0.02 | SPAIN | | | | |
| | | | | | | EUR | 800,000 | Banco Bilbao Vizcaya Argentaria SA 0.75% 04/06/2025 | 756,573 | 0.19 |
| | | | | | | EUR | 1,000,000 | Banco de Sabadell SA FRN 11/03/2027 | 919,148 | 0.23 |
| | | | | | | EUR | 700,000 | Banco Santander SA 1.13% 23/06/2027 | 627,883 | 0.15 |
| | | | | | | EUR | 4,600,000 | CaixaBank SA FRN 21/01/2028 | 4,070,381 | 1.00 |

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

Threadneedle (Lux) - European Social Bond

Portfolio Statement

(continued)

| Nominal Value | Investment | Market Value EUR | % of Net Asset Value* | Nominal Value | Investment | Market Value EUR | % of Net Asset Value* | | |
|--|------------|---|-----------------------------|--|---|---------------------|---|-------------------|--------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | | Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | | | |
| Bonds (continued) | | | | Bonds (continued) | | | | | |
| 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) | | | |
| Supnationals, Governments and Local Public Authorities, Debt Instruments (continued) | | | | Supnationals, Governments and Local Public Authorities, Debt Instruments (continued) | | | |
| BELGIUM | | | | FRANCE (continued) | | | |
| EUR | 250,000 Belgium (Govt of) 1.25% 22/04/2033 | 207,448 | 0.05 | EUR | 700,000 Region Ile de France 0.50% 14/06/2025 | 662,621 | 0.16 |
| EUR | 2,400,000 Communaute Francaise de Belgique 0.63% 11/06/2035 | 1,646,120 | 0.40 | EUR | 400,000 Region Ile de France 0.61% 02/07/2040 | 231,242 | 0.06 |
| EUR | 1,400,000 Communaute Francaise de Belgique 3.75% 22/06/2033 | 1,385,173 | 0.34 | EUR | 700,000 SNCF SA 1.00% 19/01/2061 | 255,935 | 0.06 |
| EUR | 1,400,000 Ministeries Van de Vlaamse Gemeenschap 0.38% 15/04/2030 | 1,145,304 | 0.28 | EUR | 600,000 Societe du Grand Paris EPIC 0.00% 25/11/2030 | 465,779 | 0.11 |
| EUR | 2,100,000 Region Wallonne 1.05% 22/06/2040 | 1,305,414 | 0.32 | EUR | 100,000 Societe du Grand Paris EPIC 1.70% 25/05/2050 | 60,262 | 0.01 |
| | Total Belgium | 5,689,459 | 1.39 | EUR | 3,000,000 Unedic Asseo 0.00% 25/11/2028 | 2,528,017 | 0.62 |
| | | | | EUR | 2,200,000 Unedic Asseo 0.00% 19/11/2030 | 1,734,744 | 0.43 |
| FINLAND | | | | EUR | 1,200,000 Unedic Asseo 0.10% 25/11/2026 | 1,080,939 | 0.27 |
| EUR | 1,700,000 Kuntarahoitus Oyj 0.05% 10/09/2035 | 1,135,039 | 0.28 | EUR | 1,000,000 Unedic Asseo 0.10% 25/05/2034 | 695,933 | 0.17 |
| | Total Finland | 1,135,039 | 0.28 | EUR | 600,000 Unedic Asseo 1.75% 25/11/2032 | 520,579 | 0.13 |
| | | | | EUR | 300,000 Unedic Asseo 3.13% 25/04/2033 | 291,232 | 0.07 |
| | | | | | Total France | 25,752,562 | 6.33 |
| FRANCE | | | | GERMANY | | | |
| EUR | 2,500,000 Action Logement Services 3.13% 28/09/2037 | 2,231,651 | 0.55 | EUR | 4,321,000 Germany (Govt of) 0.00% 15/08/2030 | 3,602,694 | 0.89 |
| EUR | 1,000,000 Agence Francaise de Developpement EPIC 0.13% 29/09/2031 | 757,811 | 0.19 | EUR | 6,350,000 Germany (Govt of) 1.30% 15/10/2027 | 6,002,207 | 1.46 |
| USD | 1,400,000 Agence Francaise de Developpement EPIC 4.00% 21/09/2027 | 1,274,663 | 0.31 | EUR | 2,000,000 Investitionsbank Berlin 2.75% 04/10/2027 | 1,957,636 | 0.48 |
| EUR | 400,000 Agence France Locale 0.20% 20/03/2029 | 332,728 | 0.08 | EUR | 2,987,000 Land Berlin 2.75% 14/02/2033 | 2,840,306 | 0.70 |
| EUR | 1,000,000 Caisse d'Amortissement de la Dette Sociale 0.00% 25/02/2028 | 862,425 | 0.21 | EUR | 400,000 State of Hesse 0.01% 18/06/2031 | 310,076 | 0.08 |
| EUR | 1,200,000 Caisse d'Amortissement de la Dette Sociale 0.00% 25/11/2030 | 941,556 | 0.23 | EUR | 1,475,000 State of North Rhine-Westphalia 0.60% 04/06/2041 | 883,429 | 0.22 |
| EUR | 3,400,000 Caisse d'Amortissement de la Dette Sociale 3.00% 25/11/2031 | 3,281,137 | 0.81 | EUR | 800,000 State of North Rhine-Westphalia Germany 2.90% 07/06/2033 | 767,571 | 0.19 |
| GBP | 2,000,000 Caisse D'amortissement de la Dette Sociale 0.13% 15/12/2025 | 2,063,523 | 0.52 | | Total Germany | 16,363,919 | 4.02 |
| EUR | 300,000 Caisse Francaise de Financement Local 0.01% 07/05/2025 | 282,147 | 0.07 | HUNGARY | | | |
| EUR | 1,100,000 Caisse Francaise de Financement Local 0.50% 19/02/2027 | 990,974 | 0.24 | EUR | 1,777,000 Hungary (Govt of) 5.00% 22/02/2027 | 1,787,730 | 0.44 |
| EUR | 2,600,000 City of Paris 1.38% 20/11/2034 | 2,018,492 | 0.49 | EUR | 250,000 MFB Magyar Fejlesztesi Bank Zrt 1.38% 24/06/2025 | 234,330 | 0.06 |
| EUR | 400,000 France (Govt of) 1.75% 25/06/2039 | 310,618 | 0.08 | | Total Hungary | 2,022,060 | 0.50 |
| EUR | 2,200,000 Region Ile de France 0.00% 20/04/2028 | 1,877,554 | 0.46 | IRELAND | | | |
| | | | | EUR | 25,000 Ireland (Govt of) 1.35% 18/03/2031 | 22,023 | 0.01 |
| | | | | | Total Ireland | 22,023 | 0.01 |

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) | | | | | | |
| Suprationals, Governments and Local Public Authorities, Debt Instruments (continued) | | | | Suprationals, Governments and Local Public Authorities, Debt Instruments (continued) | | | | | | |
| ITALY | | | | SPAIN (continued) | | | | | | |
| EUR | 800,000 | Cassa Depositi e Prestiti SpA 1.00% 11/02/2030 | 638,538 | 0.16 | EUR | 700,000 | Autonomous Community of Madrid 1.57% 30/04/2029 | 623,542 | 0.15 | |
| EUR | 700,000 | Cassa Depositi e Prestiti SpA 2.00% 20/04/2027 | 646,319 | 0.16 | EUR | 3,200,000 | Autonomous Community of Madrid 1.72% 30/04/2032 | 2,675,353 | 0.65 | |
| EUR | 800,000 | Cassa Depositi e Prestiti SpA 2.13% 21/03/2026 | 760,319 | 0.19 | EUR | 300,000 | Basque (Govt) 1.88% 30/07/2033 | 247,184 | 0.06 | |
| EUR | 250,000 | Italy (Govt of) 1.50% 30/04/2045 | 136,833 | 0.03 | EUR | 1,500,000 | Instituto de Credito Oficial 0.00% 30/04/2025 | 1,414,422 | 0.35 | |
| | | Total Italy | 2,182,009 | 0.54 | EUR | 200,000 | Instituto de Credito Oficial 0.00% 30/04/2025 | 188,590 | 0.05 | |
| | | | | | EUR | 700,000 | Instituto de Credito Oficial 0.25% 30/04/2024 | 684,964 | 0.17 | |
| JAPAN | | | | | EUR | 1,810,000 | Instituto de Credito Oficial 0.75% 31/10/2023 | 1,805,255 | 0.44 | |
| USD | 1,850,000 | Japan International Cooperation Agency 4.00% 23/05/2028 | 1,669,586 | 0.41 | EUR | 25,000 | Spain (Govt of) 1.00% 30/07/2042 | 14,437 | 0.00 | |
| | | Total Japan | 1,669,586 | 0.41 | EUR | 400,000 | Xunta de Galicia 0.08% 30/07/2027 | 348,684 | 0.09 | |
| LUXEMBOURG | | | | | Total Spain | | | | 11,863,103 | 2.92 |
| EUR | 775,000 | Luxembourg (Govt of) 0.00% 14/09/2032 | 579,529 | 0.14 | SUPRANATIONAL | | | | | |
| | | Total Luxembourg | 579,529 | 0.14 | CAD | 300,000 | Asian Development Bank 1.50% 04/05/2028 | 182,631 | 0.04 | |
| NETHERLANDS | | | | | CAD | 800,000 | Asian Development Bank 1.63% 28/01/2025 | 533,242 | 0.13 | |
| EUR | 1,800,000 | BNG Bank NV 3.00% 11/01/2033 | 1,731,456 | 0.43 | GBP | 2,200,000 | Asian Development Bank FRN 23/05/2029 | 2,626,510 | 0.65 | |
| EUR | 600,000 | Nederlandse Waterschapsbank NV 0.13% 03/09/2035 | 400,820 | 0.10 | USD | 200,000 | Central American Bank for Economic Integration 5.00% 09/02/2026 | 185,912 | 0.05 | |
| EUR | 1,800,000 | Nederlandse Waterschapsbank NV 1.50% 15/06/2039 | 1,331,352 | 0.32 | EUR | 1,450,000 | Council of Europe 0.38% 27/03/2025 | 1,379,550 | 0.34 | |
| EUR | 1,900,000 | Nederlandse Waterschapsbank NV 2.75% 17/12/2029 | 1,830,228 | 0.45 | EUR | 1,000,000 | Council of Europe Development Bank 0.00% 10/04/2026 | 916,621 | 0.23 | |
| EUR | 500,000 | Netherlands (Govt of) 0.50% 15/01/2040 | 326,705 | 0.08 | EUR | 4,000,000 | Council of Europe Development Bank 0.00% 09/04/2027 | 3,556,352 | 0.88 | |
| | | Total Netherlands | 5,620,561 | 1.38 | EUR | 5,000,000 | Council of Europe Development Bank 1.00% 13/04/2029 | 4,419,005 | 1.08 | |
| REPUBLIC OF KOREA (SOUTH) | | | | | EUR | 2,000,000 | European Investment Bank 0.00% 15/05/2028 | 1,722,245 | 0.42 | |
| USD | 571,000 | Export-Import Bank of Korea 5.13% 11/01/2033 | 529,435 | 0.13 | GBP | 3,300,000 | European Investment Bank 0.88% 15/05/2026 | 3,430,969 | 0.84 | |
| | | Total Republic of Korea (South) | 529,435 | 0.13 | GBP | 975,000 | European Investment Bank 0.88% 15/05/2026 | 1,013,695 | 0.25 | |
| SPAIN | | | | | EUR | 800,000 | European Union 0.00% 04/03/2026 | 739,966 | 0.18 | |
| EUR | 1,400,000 | Autonomous Community of Andalusia 0.50% 30/04/2031 | 1,081,339 | 0.27 | EUR | 4,190,000 | European Union 0.00% 04/07/2035 | 2,772,608 | 0.68 | |
| EUR | 1,000,000 | Autonomous Community of Andalusia 2.40% 30/04/2032 | 876,895 | 0.22 | | | | | | |
| EUR | 2,370,000 | Autonomous Community of Madrid 0.42% 30/04/2030 | 1,902,438 | 0.47 | | | | | | |

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

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 | | | | FRANCE (continued) | | | | | |
| EUR | 435,000 | APA Infrastructure Limited 2.00% 15/07/2030 | 363,827 | 0.28 | EUR | 242,000 | Elior Group SA 3.75% 15/07/2026 | 191,401 | 0.15 |
| EUR | 823,000 | APT Pipelines Limited 1.25% 15/03/2033 | 597,561 | 0.47 | EUR | 367,000 | Emeria SASU 3.38% 31/03/2028 | 295,795 | 0.23 |
| EUR | 418,000 | Ausgrid Finance Pty Limited 0.88% 07/10/2031 | 318,300 | 0.25 | EUR | 600,000 | Engie SA 4.25% 06/09/2034 | 587,505 | 0.46 |
| EUR | 250,000 | Ausgrid Finance Pty Limited 0.88% 07/10/2031 | 190,371 | 0.15 | EUR | 677,000 | Getlink SE 3.50% 30/10/2025 | 660,320 | 0.52 |
| EUR | 1,135,000 | NBN Company Limited 4.13% 15/03/2029 | 1,125,940 | 0.87 | EUR | 264,000 | Iliad Holding SASU 5.13% 15/10/2026 | 251,574 | 0.20 |
| EUR | 266,000 | Telstra Group Limited 3.75% 04/05/2031 | 262,127 | 0.20 | EUR | 200,000 | iliad SA 1.50% 14/10/2024 | 193,471 | 0.15 |
| EUR | 700,000 | Westpac Banking Corp. 3.80% 17/01/2030 | 687,896 | 0.54 | EUR | 200,000 | iliad SA 1.88% 11/02/2028 | 168,244 | 0.13 |
| | | Total Australia | 3,546,022 | 2.76 | EUR | 400,000 | iliad SA 5.38% 14/06/2027 | 389,671 | 0.30 |
| | | | | | EUR | 270,000 | Paprec Holding SA 4.00% 31/03/2025 | 265,666 | 0.21 |
| | | | | | EUR | 300,000 | Praemia Healthcare SACA 5.50% 19/09/2028 | 298,898 | 0.23 |
| | | | | | EUR | 307,000 | Rexel SA 5.25% 15/09/2030 | 303,949 | 0.24 |
| | | | | | GBP | 300,000 | Suez SACA 6.63% 05/10/2043 | 345,857 | 0.27 |
| | | | | | EUR | 386,000 | WPP Finance SA 4.13% 30/05/2028 | 383,041 | 0.30 |
| | | | | | | Total France | 7,242,264 | 5.64 | |
| | | | | | | GERMANY | | | |
| | | | | | EUR | 500,000 | Allianz SE FRN 25/07/2053 | 504,315 | 0.39 |
| | | | | | EUR | 700,000 | Alstria office REIT-AG 0.50% 26/09/2025 | 566,773 | 0.44 |
| | | | | | EUR | 1,000,000 | Amprion GmbH 0.63% 23/09/2033 | 711,001 | 0.55 |
| | | | | | EUR | 800,000 | Amprion GmbH 3.88% 07/09/2028 | 792,264 | 0.61 |
| | | | | | EUR | 600,000 | Amprion GmbH 3.97% 22/09/2032 | 584,910 | 0.46 |
| | | | | | EUR | 313,000 | Bayer AG 4.63% 26/05/2033 | 310,130 | 0.24 |
| | | | | | EUR | 400,000 | Bayer AG FRN 25/09/2083 | 396,052 | 0.31 |
| | | | | | EUR | 477,000 | Cheplapharm Arzneimittel GmbH 3.50% 11/02/2027 | 435,705 | 0.34 |
| | | | | | EUR | 131,000 | Cheplapharm Arzneimittel GmbH 4.38% 15/01/2028 | 119,771 | 0.09 |
| | | | | | EUR | 400,000 | Commerzbank AG FRN 29/12/2031 | 334,023 | 0.26 |
| | | | | | EUR | 100,000 | Commerzbank AG FRN 05/10/2033 | 98,740 | 0.08 |
| | | | | | EUR | 500,000 | Deutsche Bank AG FRN 19/11/2030 | 396,768 | 0.31 |
| | | | | | EUR | 300,000 | Deutsche Bank AG FRN 05/09/2030 | 289,118 | 0.23 |
| | | | | | USD | 200,000 | Deutsche Bank AG FRN 10/02/2034 | 170,911 | 0.13 |
| | | | | | EUR | 200,000 | Deutsche Lufthansa AG 2.88% 11/02/2025 | 193,338 | 0.15 |
| | | | | | EUR | 200,000 | Deutsche Lufthansa AG 3.00% 29/05/2026 | 187,964 | 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) | | | | | |
| GERMANY (continued) | | | | IRELAND (continued) | | | | | |
| EUR | 700,000 | Hamburg Commercial Bank AG 4.88% 30/03/2027 | 692,983 | 0.54 | EUR | 445,000 | Bank of Ireland Group plc FRN 11/08/2031 | 395,668 | 0.31 |
| EUR | 338,960 | IHO Verwaltungs GmbH 8.75% 15/05/2028 | 350,192 | 0.27 | EUR | 229,000 | Bank of Ireland Group plc FRN 04/07/2031 | 228,908 | 0.18 |
| EUR | 7,500,000 | Kreditanstalt fuer Wiederaufbau 0.01% 05/05/2027 | 6,665,408 | 5.19 | EUR | 478,000 | Eircom Finance DAC 3.50% 15/05/2026 | 450,640 | 0.35 |
| EUR | 600,000 | Mahle GmbH 2.38% 14/05/2028 | 462,141 | 0.36 | EUR | 599,000 | Permanent TSB Group Holdings plc FRN 25/04/2028 | 606,481 | 0.47 |
| EUR | 368,000 | Novelis Sheet Ingot GmbH 3.38% 15/04/2029 | 318,609 | 0.25 | EUR | 200,000 | Permanent TSB Group Holdings plc FRN 30/06/2029 | 202,626 | 0.16 |
| EUR | 492,000 | PCF GmbH 4.75% 15/04/2026 | 385,694 | 0.30 | GBP | 135,000 | Virgin Media Vendor Financing Notes III 4.88% 15/07/2028 | 129,697 | 0.10 |
| EUR | 705,000 | Peach Property Finance GmbH 4.38% 15/11/2025 | 571,554 | 0.45 | | | Total Ireland | 2,430,126 | 1.89 |
| EUR | 400,000 | Schaeffler AG 3.38% 12/10/2028 | 362,167 | 0.28 | | | | | |
| EUR | 316,511 | Techem Verwaltungsgesellschaft 674 mbH 6.00% 30/07/2026 | 309,189 | 0.24 | | | | | |
| EUR | 200,000 | Vier Gas Transport GmbH 0.13% 10/09/2029 | 158,190 | 0.12 | ITALY | | | | |
| EUR | 500,000 | Vier Gas Transport GmbH 4.00% 26/09/2027 | 498,242 | 0.39 | EUR | 880,000 | Autostrade per l'Italia SpA 1.88% 26/09/2029 | 744,390 | 0.58 |
| EUR | 900,000 | Vier Gas Transport GmbH 4.63% 26/09/2032 | 910,119 | 0.72 | EUR | 565,000 | Autostrade per l'Italia SpA 2.25% 25/01/2032 | 453,775 | 0.35 |
| EUR | 1,200,000 | Volkswagen Financial Services AG 0.38% 12/02/2030 | 912,974 | 0.71 | EUR | 216,000 | Autostrade per l'Italia SpA 4.75% 24/01/2031 | 210,091 | 0.16 |
| EUR | 300,000 | Vonovia SE 5.00% 23/11/2030 | 296,270 | 0.23 | EUR | 371,000 | ENI SpA - Perp FRN | 313,171 | 0.24 |
| | | Total Germany | 18,985,515 | 14.79 | EUR | 387,000 | FIS Fabbrica Italiana Sintetici SpA 5.63% 01/08/2027 | 358,245 | 0.28 |
| | | | | | EUR | 586,000 | IMA Industria Macchine Automatiche SpA 3.75% 15/01/2028 | 521,742 | 0.41 |
| | | | | | EUR | 287,000 | International Design Group SPA 6.50% 15/11/2025 | 278,624 | 0.22 |
| GIBRALTAR | | | | | GBP | 271,000 | Intesa Sanpaolo SpA 6.63% 31/05/2033 | 303,051 | 0.24 |
| EUR | 714,000 | 888 Acquisitions Limited 7.56% 15/07/2027 | 661,582 | 0.52 | EUR | 361,000 | Lottomatica SpA 7.13% 01/06/2028 | 369,566 | 0.29 |
| | | Total Gibraltar | 661,582 | 0.52 | EUR | 300,000 | Lottomatica SpA 9.75% 30/09/2027 | 323,990 | 0.25 |
| | | | | | EUR | 620,000 | Telecom Italia SpA 6.88% 15/02/2028 | 623,810 | 0.49 |
| GREECE | | | | | | | Total Italy | 4,500,455 | 3.51 |
| EUR | 297,000 | Eurobank SA FRN 26/01/2029 | 309,793 | 0.24 | | | | | |
| EUR | 401,000 | National Bank of Greece SA FRN 03/01/2034 | 405,010 | 0.32 | | | | | |
| | | Total Greece | 714,803 | 0.56 | | | | | |
| INDIA | | | | | JERSEY - CHANNEL ISLANDS | | | | |
| USD | 698,000 | Adani Ports & Special Economic Zone Limited 4.38% 03/07/2029 | 528,097 | 0.42 | EUR | 123,000 | Kane Bidco Limited 5.00% 15/02/2027 | 116,713 | 0.09 |
| | | Total India | 528,097 | 0.42 | GBP | 122,000 | Kane Bidco Limited 6.50% 15/02/2027 | 128,815 | 0.10 |
| | | | | | | | Total Jersey - Channel Islands | 245,528 | 0.19 |
| IRELAND | | | | | | | | | |
| EUR | 450,000 | Aib Group plc FRN 30/05/2031 | 416,106 | 0.32 | | | | | |

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) | | | | | | |
| LUXEMBOURG | | | | NETHERLANDS | | | | | | |
| EUR | 209,000 | Altice Finco SA 4.75% 15/01/2028 | 168,768 | 0.13 | EUR | 362,000 | ASR Nederland NV FRN 07/12/2043 | 372,408 | 0.29 | |
| EUR | 241,000 | Altice France Holding SA 4.00% 15/02/2028 | 114,328 | 0.09 | USD | 505,000 | Braskem Netherlands Finance BV 7.25% 13/02/2033 | 439,165 | 0.35 | |
| EUR | 257,000 | Altice France Holding SA 8.00% 15/05/2027 | 148,697 | 0.12 | EUR | 160,000 | Constellium NV 4.25% 15/02/2026 | 156,659 | 0.12 | |
| EUR | 2,200,000 | Aroundtown SA 0.38% 15/04/2027 | 1,676,857 | 1.31 | EUR | 391,000 | Darling Global Finance BV 3.63% 15/05/2026 | 380,180 | 0.31 | |
| GBP | 300,000 | Aroundtown SA 3.00% 16/10/2029 | 236,798 | 0.18 | EUR | 350,000 | Digital Intrepid Holding BV 1.38% 18/07/2032 | 257,281 | 0.20 | |
| GBP | 383,000 | B&M European Value Retail SA 3.63% 15/07/2025 | 427,534 | 0.33 | EUR | 545,000 | Digital Intrepid Holding BV 1.38% 18/07/2032 | 400,623 | 0.31 | |
| EUR | 662,000 | Canpack SA 2.38% 01/11/2027 | 571,841 | 0.45 | GBP | 585,000 | E.ON International Finance BV 6.25% 03/06/2030 | 689,440 | 0.54 | |
| EUR | 299,000 | Cirsa Finance International Sarl 7.88% 31/07/2028 | 301,055 | 0.23 | EUR | 700,000 | ING Groep NV FRN 29/09/2028 | 594,397 | 0.46 | |
| EUR | 196,000 | Cirsa Finance International Sarl 10.38% 30/11/2027 | 211,341 | 0.16 | EUR | 300,000 | ING Groep NV FRN 16/02/2031 | 252,510 | 0.20 | |
| EUR | 349,000 | Eurofins Scientific SE - Perp FRN | 322,068 | 0.25 | EUR | 450,000 | Lkq European Holdings BV 4.13% 01/04/2028 | 437,636 | 0.34 | |
| EUR | 327,000 | Eurofins Scientific SE - Perp FRN | 324,990 | 0.25 | EUR | 519,000 | Sagax Euro MTN BV 0.75% 26/01/2028 | 415,320 | 0.32 | |
| GBP | 266,000 | Garfunkelux Holdingco 3 SA 7.75% 01/11/2025 | 233,820 | 0.18 | EUR | 1,258,000 | Stedin Holding NV - Perp FRN | 1,091,709 | 0.84 | |
| EUR | 1,200,000 | Grand City Properties SA 0.13% 11/01/2028 | 918,893 | 0.72 | EUR | 610,000 | Stichting AK Rabobank Certificaten - Perp 6.50% | 561,827 | 0.44 | |
| USD | 200,000 | Greensaif Pipelines Bidco Sarl 6.13% 23/02/2038 | 185,311 | 0.14 | EUR | 521,146 | Summer BidCo BV 9.00% 15/11/2025 | 507,539 | 0.40 | |
| EUR | 723,000 | InPost SA 2.25% 15/07/2027 | 630,264 | 0.49 | EUR | 120,973 | Summer BidCo BV 9.00% 15/11/2025 | 117,814 | 0.09 | |
| EUR | 280,000 | Loarre Investments Sarl 6.50% 15/05/2029 | 262,223 | 0.20 | EUR | 100,000 | Telefonica Europe BV - Perp FRN | 85,450 | 0.07 | |
| EUR | 160,000 | Loarre Investments Sarl FRN 15/05/2029 | 160,967 | 0.13 | EUR | 600,000 | Telefonica Europe BV - Perp FRN | 588,662 | 0.46 | |
| USD | 812,700 | Millicom International Cellular SA 6.25% 25/03/2029 | 654,478 | 0.51 | EUR | 200,000 | Telefonica Europe BV - Perp FRN | 197,752 | 0.15 | |
| EUR | 1,406,000 | P3 Group Sarl 1.63% 26/01/2029 | 1,118,661 | 0.87 | EUR | 100,000 | Telefonica Europe BV - Perp FRN | 102,872 | 0.08 | |
| EUR | 222,000 | Sani/Ikos Financial Holdings 1 Sarl 5.63% 15/12/2026 | 205,700 | 0.16 | EUR | 1,147,000 | TenneT Holding BV - Perp FRN | 1,085,974 | 0.84 | |
| EUR | 1,542,000 | SELP Finance Sarl 3.75% 10/08/2027 | 1,471,621 | 1.15 | EUR | 1,000,000 | Triodos Bank NV FRN 05/02/2032 | 752,259 | 0.58 | |
| Total Luxembourg | | | 10,346,215 | 8.05 | EUR | 261,000 | United Group BV 3.13% 15/02/2026 | 238,754 | 0.19 | |
| MEXICO | | | | | | EUR | 109,000 | United Group BV 4.63% 15/08/2028 | 93,057 | 0.07 |
| EUR | 311,000 | Petroleos Mexicanos 3.75% 16/04/2026 | 267,573 | 0.21 | EUR | 416,000 | Versuni Group BV 3.13% 15/06/2028 | 331,322 | 0.26 | |
| EUR | 214,000 | Petroleos Mexicanos 4.75% 26/02/2029 | 162,006 | 0.13 | EUR | 200,000 | ZF Europe Finance BV 6.13% 13/03/2029 | 200,325 | 0.16 | |
| Total Mexico | | | 429,579 | 0.34 | Total Netherlands | | | 10,350,935 | 8.07 | |

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

Threadneedle (Lux) - European Strategic Bond

Portfolio Statement

(continued)

| Nominal Value | Investment | Market Value EUR | % of Net Asset Value* | Nominal Value | Investment | Market Value EUR | % of Net Asset Value* | | |
|--|------------|--|-----------------------------|--|------------|---|--|-----------|------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | | Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | | | |
| Bonds (continued) | | | | Bonds (continued) | | | | | |
| 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 | | | 653,330 | 0.50 | | |
| Total United States | | | | 12,991,673 | 10.14 | Total Supranationals, Governments and Local Public Authorities, Debt Instruments | | | 6,934,289 | 5.41 | |
| Total Bonds | | | | 104,392,032 | 81.37 | Total Transferable securities and money market instruments admitted to an official exchange listing | | | 111,326,321 | 86.78 | |
| Supranationals, Governments and Local Public Authorities, Debt Instruments | | | | Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities | | | | | | | |
| EGYPT | | | | Bonds | | | | | | | |
| EUR | 450,000 | Egypt (Govt of) 5.63% 16/04/2030 | 251,799 | 0.20 | AUSTRALIA | | | | | | |
| Total Egypt | | | | 251,799 | 0.20 | USD | 514,000 | NBN Company Limited 5.75% 06/10/2028 | 487,857 | 0.38 | |
| GERMANY | | | | BELGIUM | | | | | | | |
| EUR | 2,000,000 | Kreditanstalt fuer Wiederaufbau 0.00% 30/09/2026 | 1,809,442 | 1.41 | USD | 600,000 | KBC Group NV FRN 21/09/2034 | 550,754 | 0.43 | | |
| EUR | 1,300,000 | Kreditanstalt fuer Wiederaufbau 2.88% 29/05/2026 | 1,281,022 | 1.00 | Total Belgium | | | 550,754 | 0.43 | | |
| Total Germany | | | | 3,090,464 | 2.41 | BERMUDA | | | | | |
| HUNGARY | | | | DENMARK | | | | | | | |
| EUR | 358,000 | Hungary (Govt of) 5.38% 12/09/2033 | 345,285 | 0.27 | USD | 811,000 | Danske Bank A/S 1.55% 10/09/2027 | 670,840 | 0.52 | | |
| Total Hungary | | | | 345,285 | 0.27 | Total Bermuda | | | 763,446 | 0.60 | |
| IVORY COAST | | | | FRANCE | | | | | | | |
| EUR | 290,000 | Ivory Coast (Govt of) 5.88% 17/10/2031 | 239,527 | 0.19 | USD | 600,000 | BPCE SA 2.70% 01/10/2029 | 476,522 | 0.37 | | |
| Total Ivory Coast | | | | 239,527 | 0.19 | USD | 250,000 | Credit Agricole SA 5.51% 05/07/2033 | 227,322 | 0.18 | |
| ROMANIA | | | | Total France | | | | | | 703,844 | 0.55 |
| EUR | 550,000 | Romania (Govt of) 2.00% 28/01/2032 | 397,471 | 0.31 | FRANCE | | | | | | |
| Total Romania | | | | 397,471 | 0.31 | FRANCE | | | | | |
| 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 | Total France | | | 703,844 | 0.55 | | |
| Total Supranational | | | | 1,956,413 | 1.53 | | | | | | |

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 |
| | | | | | USD | 450,000 | United Overseas Bank Limited FRN 16/03/2031 | 405,282 | 1.11 |
| | | | | | | | Total Singapore | 1,337,755 | 3.67 |
| 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 | | | | | |
| USD | 600,000 | Smc Global Power Holdings Corp. - Perp FRN | 432,409 | 1.18 | | | | | |
| | | Total Philippines | 979,730 | 2.68 | | | | | |
| QATAR | | | | THAILAND | | | | | |
| USD | 610,000 | QatarEnergy 2.25% 12/07/2031 | 489,315 | 1.34 | USD | 700,000 | Bangkok Bank pcl FRN 25/09/2034 | 585,544 | 1.60 |
| | | Total Qatar | 489,315 | 1.34 | USD | 235,000 | GC Treasury Center Company Limited 4.30% 18/03/2051 | 155,085 | 0.42 |
| | | | | | USD | 200,000 | GC Treasury Centre Company 2.98% 18/03/2031 | 158,291 | 0.43 |
| | | | | | USD | 200,000 | Kasikornbank pcl FRN 02/10/2031 | 178,345 | 0.49 |
| | | | | | | | Total Thailand | 1,077,265 | 2.94 |
| REPUBLIC OF KOREA (SOUTH) | | | | TURKEY | | | | | |
| USD | 200,000 | Kookmin Bank 4.50% 01/02/2029 | 184,607 | 0.50 | USD | 380,000 | KOC Holding AS 6.50% 11/03/2025 | 376,200 | 1.03 |
| USD | 373,000 | LG Energy Solution Limited 5.63% 25/09/2026 | 371,637 | 1.02 | USD | 250,000 | Turk Telekomunikasyon AS 6.88% 28/02/2025 | 244,908 | 0.67 |
| USD | 500,000 | SK Hynix Inc. 6.50% 17/01/2033 | 492,333 | 1.34 | | | Total Turkey | 621,108 | 1.70 |
| | | Total Republic of Korea (South) | 1,048,577 | 2.86 | | | | | |
| 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 | | | | | |
| 569,060 2.24 | | | | VIRGIN ISLANDS (BRITISH) | | | | | |
| | | | | USD 489,000 Jgsh Philippines Limited 4.13% 09/07/2030 | | | | 441,642 | 1.73 |
| | | | | USD 200,000 State Grid Overseas Investment 2016 Limited 1.63% 05/08/2030 | | | | 159,610 | 0.63 |
| | | | | USD 265,000 Studio City Finance Limited 5.00% 15/01/2029 | | | | 200,177 | 0.78 |
| | | | | Total Virgin Islands (British) | | | | | |
| | | | | 801,429 3.14 | | | | | |
| | | | | Total Bonds | | | | | |
| | | | | 8,983,015 35.22 | | | | | |
| | | | | Mortgage and Asset Backed Securities | | | | | |
| | | | | LUXEMBOURG | | | | | |
| | | | | USD 180,000 Millicom International Cellular SA 5.13% 15/01/2028 | | | | 151,898 | 0.60 |
| | | | | Total Luxembourg | | | | | |
| | | | | 151,898 0.60 | | | | | |
| | | | | Total Mortgage and Asset Backed Securities | | | | | |
| | | | | 151,898 0.60 | | | | | |
| | | | | Supranationals, Governments and Local Public Authorities, Debt Instruments | | | | | |
| | | | | ANGOLA | | | | | |
| USD | 200,000 | Abu Dhabi Ports Company PJSC 2.50% 06/05/2031 | 163,540 | 0.64 | USD | 200,000 | Angola (Govt of) 8.00% 26/11/2029 | 165,065 | 0.65 |
| USD | 500,000 | DP World Limited 6.85% 02/07/2037 | 518,871 | 2.03 | USD | 200,000 | Angola (Govt of) 9.38% 08/05/2048 | 148,290 | 0.58 |
| USD | 200,000 | MDGH GMTN RSC Limited 5.08% 22/05/2053 | 177,577 | 0.70 | Total Angola | | | | |
| USD | 200,000 | MDGH GMTN RSC Limited 5.50% 28/04/2033 | 199,847 | 0.78 | 313,355 1.23 | | | | |
| Total United Arab Emirates | | | | 1,059,835 4.15 | | | | | |
| | | | | ARGENTINA | | | | | |
| | | | | USD 1,750,000 Argentina (Govt of) FRN 09/07/2035 | | | | 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 |
| | | | | | | | Total Panama | 512,322 | 2.01 |
| IVORY COAST | | | | PARAGUAY | | | | | |
| EUR | 477,000 | Ivory Coast (Govt of) 5.88% 17/10/2031 | 417,127 | 1.64 | USD | 340,000 | Paraguay (Govt of) 5.60% 13/03/2048 | 276,360 | 1.08 |
| | | Total Ivory Coast | 417,127 | 1.64 | USD | 200,000 | Paraguay (Govt of) 6.10% 11/08/2044 | 175,781 | 0.69 |
| JORDAN | | | | PERU | | | | | |
| USD | 200,000 | Jordan (Govt of) 7.50% 13/01/2029 | 195,849 | 0.77 | USD | 275,000 | Peru (Govt of) 3.00% 15/01/2034 | 212,711 | 0.83 |
| | | Total Jordan | 195,849 | 0.77 | USD | 300,000 | Peru (Govt of) 5.63% 18/11/2050 | 277,974 | 1.09 |
| MEXICO | | | | PHILIPPINES | | | | | |
| USD | 650,000 | Mexico (Govt of) 3.25% 16/04/2030 | 554,514 | 2.16 | USD | 339,000 | Philippine (Govt of) 3.20% 06/07/2046 | 224,089 | 0.88 |
| USD | 300,000 | Mexico (Govt of) 4.60% 10/02/2048 | 219,699 | 0.86 | | | Total Philippines | 224,089 | 0.88 |
| MXN | 85,000 | Mexico (Govt of) 8.50% 31/05/2029 | 457,904 | 1.80 | QATAR | | | | |
| | | Total Mexico | 1,232,117 | 4.82 | USD | 200,000 | Qatar (Govt of) 4.40% 16/04/2050 | 163,414 | 0.64 |
| MONGOLIA | | | | ROMANIA | | | | | |
| USD | 200,000 | Mongolia (Govt of) 8.65% 19/01/2028 | 199,192 | 0.78 | USD | 252,000 | Romania (Govt of) 3.00% 27/02/2027 | 229,486 | 0.90 |
| | | Total Mongolia | 199,192 | 0.78 | USD | 300,000 | Romania (Govt of) 4.00% 14/02/2051 | 192,123 | 0.75 |
| NIGERIA | | | | SAUDI ARABIA | | | | | |
| USD | 250,000 | Nigeria (Govt of) 7.38% 28/09/2033 | 185,710 | 0.73 | USD | 300,000 | Saudi (Govt of) 3.45% 02/02/2061 | 184,429 | 0.72 |
| | | Total Nigeria | 185,710 | 0.73 | USD | 500,000 | Saudi (Govt of) 3.75% 21/01/2055 | 332,689 | 1.30 |
| OMAN | | | | | | | | | |
| USD | 220,000 | Oman (Govt of) 6.75% 17/01/2048 | 202,825 | 0.80 | | | | | |
| | | Total Oman | 202,825 | 0.80 | | | | | |
| PAKISTAN | | | | | | | | | |
| USD | 200,000 | Pakistan (Govt of) 6.88% 05/12/2027 | 103,314 | 0.41 | | | | | |
| | | Total Pakistan | 103,314 | 0.41 | | | | | |

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 | | | | | |
| 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 | | | | Total Ireland | | | | | |
| | | 13,193,897 | 51.71 | 1,879,862 | | | | 7.37 | |
| Total Transferable securities and money market instruments admitted to an official exchange listing | | | | Total Funds | | | | | |
| | | 22,328,810 | 87.53 | 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 | | Total Mongolia | | 199,192 | 0.37 |
| ECUADOR | | | | MONGOLIA | | | | | |
| USD | 1,300,000 | Ecuador (Govt of) 6.00% 31/07/2030 | 666,965 | 1.24 | USD | 200,000 | Mongolia (Govt of) 8.65% 19/01/2028 | 199,192 | 0.37 |
| | Total Ecuador | | 666,965 | 1.24 | | Total Morocco | | 316,322 | 0.59 |
| EGYPT | | | | MOROCCO | | | | | |
| USD | 700,000 | Egypt (Govt of) 3.88% 16/02/2026 | 499,786 | 0.93 | USD | 320,000 | Morocco (Govt of) 5.95% 08/03/2028 | 316,322 | 0.59 |
| USD | 400,000 | Egypt (Govt of) 5.25% 06/10/2025 | 309,793 | 0.58 | | Total Morocco | | 316,322 | 0.59 |
| USD | 400,000 | Egypt (Govt of) 5.80% 30/09/2027 | 264,912 | 0.49 | | Total Nigeria | | 753,858 | 1.40 |
| USD | 650,000 | Egypt (Govt of) 6.59% 21/02/2028 | 424,242 | 0.79 | USD | 900,000 | Nigeria (Govt of) 6.50% 28/11/2027 | 753,858 | 1.40 |
| | Total Egypt | | 1,498,733 | 2.79 | | Total Oman | | 1,652,351 | 3.09 |
| HUNGARY | | | | OMAN | | | | | |
| EUR | 174,000 | Hungary (Govt of) 5.00% 22/02/2027 | 185,335 | 0.35 | USD | 1,700,000 | Oman (Govt of) 4.75% 15/06/2026 | 1,652,351 | 3.09 |
| USD | 307,000 | Hungary (Govt of) 6.13% 22/05/2028 | 306,782 | 0.57 | | Total Oman | | 1,652,351 | 3.09 |
| | Total Hungary | | 492,117 | 0.92 | | Total Pakistan | | 385,735 | 0.72 |
| INDIA | | | | PAKISTAN | | | | | |
| USD | 600,000 | Export-Import Bank of India 3.38% 05/08/2026 | 563,705 | 1.05 | USD | 500,000 | Pakistan (Govt of) 6.00% 08/04/2026 | 261,685 | 0.49 |
| | Total India | | 563,705 | 1.05 | USD | 200,000 | Pakistan (Govt of) 8.25% 30/09/2025 | 124,050 | 0.23 |

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) | | | | | |
| CANADA (continued) | | | | FRANCE | | | | | |
| USD | 164,000 | Bausch Health Companys Inc. 6.13% 01/02/2027 | 101,862 | 0.08 | USD | 304,000 | Altice France SA 5.50% 15/10/2029 | 219,640 | 0.18 |
| USD | 196,000 | Bausch Health Cos Inc. 4.88% 01/06/2028 | 112,011 | 0.09 | USD | 617,000 | Constellium SE 3.75% 15/04/2029 | 517,878 | 0.42 |
| USD | 167,000 | Bausch Health Cos Inc. 5.50% 01/11/2025 | 148,421 | 0.12 | USD | 346,000 | Constellium SE 5.63% 15/06/2028 | 325,769 | 0.26 |
| USD | 98,000 | Bausch Health Cos Inc. 11.00% 30/09/2028 | 66,487 | 0.05 | USD | 325,000 | Iliad Holding Sasu 6.50% 15/10/2026 | 305,721 | 0.25 |
| USD | 19,000 | Bausch Health Cos Inc. 14.00% 15/10/2030 | 11,275 | 0.01 | USD | 679,000 | Iliad Holding SASU 7.00% 15/10/2028 | 619,133 | 0.50 |
| USD | 252,000 | Baytex Energy Corp. 8.50% 30/04/2030 | 255,352 | 0.21 | | | Total France | 1,988,141 | 1.61 |
| USD | 166,000 | Clarios Global LP 6.75% 15/05/2025 | 164,908 | 0.13 | GERMANY | | | | |
| USD | 843,000 | Hudbay Minerals Inc. 4.50% 01/04/2026 | 792,247 | 0.64 | USD | 261,000 | TK Elevator Holdco GmbH 7.63% 15/07/2028 | 239,714 | 0.19 |
| USD | 178,000 | Hudbay Minerals Inc. 6.13% 01/04/2029 | 165,082 | 0.13 | | | Total Germany | 239,714 | 0.19 |
| USD | 122,000 | Nova Chemicals Corp. 5.00% 01/05/2025 | 115,816 | 0.09 | IRELAND | | | | |
| USD | 268,000 | Nova Chemicals Corp. 5.25% 01/06/2027 | 232,877 | 0.19 | USD | 313,000 | James Hardie International Finance Dac 5.00% 15/01/2028 | 293,648 | 0.24 |
| USD | 218,000 | Ritchie Bros Holdings Inc. 6.75% 15/03/2028 | 217,748 | 0.18 | | | Total Ireland | 293,648 | 0.24 |
| USD | 287,000 | Ritchie Bros Holdings Inc. 7.75% 15/03/2031 | 292,143 | 0.23 | LIBERIA | | | | |
| | Total Canada | | 3,891,927 | 3.12 | USD | 306,000 | Royal Caribbean Cruises Limited 4.25% 01/07/2026 | 281,279 | 0.23 |
| CAYMAN ISLANDS | | | | | USD | 119,000 | Royal Caribbean Cruises Limited 5.38% 15/07/2027 | 110,298 | 0.09 |
| USD | 611,316 | Hawaiian Brand Intellectual Property Limited 5.75% 20/01/2026 | 550,949 | 0.44 | USD | 82,000 | Royal Caribbean Cruises Limited 5.50% 31/08/2026 | 77,541 | 0.06 |
| USD | 142,000 | Seagate HDD Cayman 8.25% 15/12/2029 | 146,103 | 0.12 | USD | 345,000 | Royal Caribbean Cruises Limited 7.25% 15/01/2030 | 342,731 | 0.28 |
| USD | 157,000 | Seagate HDD Cayman 8.50% 15/07/2031 | 161,457 | 0.13 | | | Total Liberia | 811,849 | 0.66 |
| USD | 221,000 | Transocean Aquila Limited 8.00% 30/09/2028 | 221,157 | 0.18 | LUXEMBOURG | | | | |
| USD | 282,000 | Transocean Titan Financing Limited 8.38% 01/02/2028 | 287,813 | 0.23 | USD | 284,000 | Altice France Holding SA 6.00% 15/02/2028 | 140,580 | 0.11 |
| | Total Cayman Islands | | 1,367,479 | 1.10 | USD | 280,000 | Axalta Coating Systems LLC 4.75% 15/06/2027 | 260,776 | 0.21 |
| | | | | | USD | 319,000 | Camelot Finance SA 4.50% 01/11/2026 | 295,294 | 0.24 |
| | | | | | USD | 331,000 | Fage International 5.63% 15/08/2026 | 320,660 | 0.26 |
| | | | | | USD | 440,000 | Ion Trading Technologies Sarl 5.75% 15/05/2028 | 384,230 | 0.31 |
| | | | | | | | Total Luxembourg | 1,401,540 | 1.13 |

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* | 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) | | | | | |
| NETHERLANDS | | | | UNITED STATES (continued) | | | | | |
| USD | 187,000 | Clear Channel International BV 6.63% 01/08/2025 | 185,426 | 0.15 | USD | 452,000 | Albertsons Companies Inc. 5.88% 15/02/2028 | 436,001 | 0.35 |
| Total Netherlands | | | 185,426 | 0.15 | USD | 235,000 | Alliant Holdings Intermediate LLC 4.25% 15/10/2027 | 210,619 | 0.17 |
| PANAMA | | | | UNITED STATES (continued) | | | | | |
| USD | 411,000 | Carnival Corp. 4.00% 01/08/2028 | 357,843 | 0.29 | USD | 268,000 | Alliant Holdings Intermediate LLC 5.88% 01/11/2029 | 233,332 | 0.19 |
| USD | 660,000 | Carnival Corp. 6.00% 01/05/2029 | 564,299 | 0.45 | USD | 489,000 | Alliant Holdings Intermediate LLC 6.75% 15/10/2027 | 457,079 | 0.37 |
| USD | 110,000 | Carnival Corp. 7.00% 15/08/2029 | 108,744 | 0.09 | USD | 604,000 | Alliant Holdings Intermediate LLC 6.75% 15/04/2028 | 583,647 | 0.47 |
| Total Panama | | | 1,030,886 | 0.83 | USD | 881,028 | American Airlines Inc. 5.50% 20/04/2026 | 861,931 | 0.70 |
| SUPRANATIONAL | | | | UNITED STATES (continued) | | | | | |
| USD | 319,000 | Ardagh Metal Packaging Finance USA LLC 6.00% 15/06/2027 | 307,217 | 0.25 | USD | 391,110 | American Airlines Inc. 5.75% 20/04/2029 | 363,488 | 0.29 |
| USD | 207,000 | Clarios Global LP 6.25% 15/05/2026 | 202,474 | 0.16 | USD | 71,000 | American Builders & Contractors Supply Company Inc. 3.88% 15/11/2029 | 59,387 | 0.05 |
| USD | 350,000 | Clarios Global LP 8.50% 15/05/2027 | 348,128 | 0.29 | USD | 316,000 | American Builders & Contractors Supply Company Inc. 4.00% 15/01/2028 | 281,488 | 0.23 |
| Total Supranational | | | 857,819 | 0.70 | USD | 512,000 | Arches Buyer Inc. 4.25% 01/06/2028 | 437,184 | 0.35 |
| UNITED KINGDOM | | | | UNITED STATES (continued) | | | | | |
| USD | 215,000 | International Game Technology plc 4.13% 15/04/2026 | 202,329 | 0.16 | USD | 559,000 | Arches Buyer Inc. 6.13% 01/12/2028 | 455,306 | 0.37 |
| USD | 140,000 | International Game Technology plc P.P. 144A 6.50% 15/02/2025 | 139,889 | 0.11 | USD | 257,000 | Archrock Partners LP Archrock Partners Finance Corp. 6.25% 01/04/2028 | 241,673 | 0.20 |
| USD | 293,000 | Virgin Media Finance plc 5.00% 15/07/2030 | 231,287 | 0.19 | USD | 817,000 | Ardagh Metal Packaging Finance USA LLC 4.00% 01/09/2029 | 640,919 | 0.52 |
| USD | 282,000 | Virgin Media Secured Finance plc 4.50% 15/08/2030 | 231,986 | 0.19 | USD | 165,000 | Asbury Automotive Group Inc. 4.63% 15/11/2029 | 142,111 | 0.11 |
| USD | 631,000 | Vmed Q2 UK Financing 4.25% 31/01/2031 | 502,828 | 0.41 | USD | 262,000 | Asbury Automotive Group Inc. 5.00% 15/02/2032 | 217,895 | 0.18 |
| Total United Kingdom | | | 1,308,319 | 1.06 | USD | 290,000 | AssuredPartners Inc. 5.63% 15/01/2029 | 251,216 | 0.20 |
| UNITED STATES | | | | UNITED STATES (continued) | | | | | |
| USD | 354,000 | Acadia Healthcare Company Inc. 5.00% 15/04/2029 | 319,550 | 0.26 | USD | 200,000 | AssuredPartners Inc. 7.00% 15/08/2025 | 198,457 | 0.16 |
| USD | 202,000 | Acadia Healthcare Company Inc. 5.50% 01/07/2028 | 189,165 | 0.15 | USD | 557,000 | AthenaHealth Group Inc. 6.50% 15/02/2030 | 466,955 | 0.38 |
| USD | 60,000 | Acushnet Co. 7.38% 15/10/2028 | 60,525 | 0.05 | USD | 539,000 | Avantor Funding Inc. 3.88% 01/11/2029 | 461,791 | 0.37 |
| USD | 396,000 | AdaptHealth LLC 5.13% 01/03/2030 | 309,282 | 0.25 | USD | 162,000 | Avantor Funding Inc. 4.63% 15/07/2028 | 147,914 | 0.12 |
| USD | 390,000 | AG TTMT Escrow Issuer LLC 8.63% 30/09/2027 | 394,410 | 0.32 | USD | 279,000 | Avient Corp. 7.13% 01/08/2030 | 274,292 | 0.22 |
| USD | 353,000 | Albertsons Companies Inc. 3.25% 15/03/2026 | 327,374 | 0.26 | USD | 180,000 | Axalta Coating Systems LLC 3.38% 15/02/2029 | 150,476 | 0.12 |
| | | | | | USD | 457,000 | Bath & Body Works Inc. 6.63% 01/10/2030 | 429,638 | 0.34 |

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 Limited 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) | | | | Bonds (continued) | | | | | |
| INDONESIA | | | | PHILIPPINES | | | | | |
| USD | 600,000 | Indonesia Asahan Aluminium Persero PT 5.80% 15/05/2050 | 487,537 | 1.39 | USD | 400,000 | Globe Telecom Inc. 2.50% 23/07/2030 | 319,306 | 0.91 |
| USD | 600,000 | Pertamina Persero PT 5.63% 20/05/2043 | 524,263 | 1.49 | USD | 520,000 | Globe Telecom Inc. - Perp FRN | 484,064 | 1.38 |
| USD | 200,000 | Perusahaan Perseroan Persero PT 5.25% 24/10/2042 | 163,550 | 0.47 | USD | 200,000 | International Container Terminal SE 4.75% 17/06/2030 | 188,540 | 0.54 |
| USD | 200,000 | Perusahaan Perseroan Persero PT 6.25% 25/01/2049 | 180,692 | 0.52 | USD | 670,000 | Smc Global Power Holdings Corp. - Perp FRN | 482,857 | 1.38 |
| USD | 400,000 | Sri Rejeki Isman TBK PT 7.25% 16/01/2025 | 13,100 | 0.04 | | | Total Philippines | 1,474,767 | 4.21 |
| | | Total Indonesia | 1,369,142 | 3.91 | | | REPUBLIC OF KOREA (SOUTH) | | |
| | | | | | USD | 368,000 | LG Energy Solution Limited 5.63% 25/09/2026 | 366,655 | 1.05 |
| | | | | | USD | 600,000 | SK Hynix Inc. 6.50% 17/01/2033 | 590,799 | 1.68 |
| | | | | | | | Total Republic of Korea (South) | 957,454 | 2.73 |
| | | | | | | | SINGAPORE | | |
| | | | | | USD | 300,000 | ABJA Investment Company 5.45% 24/01/2028 | 293,138 | 0.84 |
| | | | | | USD | 400,000 | BOC Aviation Limited 2.63% 17/09/2030 | 327,391 | 0.94 |
| | | | | | USD | 550,000 | DBS Group Holdings Limited FRN 11/12/2028 | 548,248 | 1.56 |
| | | | | | USD | 700,000 | SingTel Group Treasury Pte Limited 1.88% 10/06/2030 | 562,670 | 1.61 |
| | | | | | USD | 550,000 | United Overseas Bank Limited FRN 16/03/2031 | 495,344 | 1.41 |
| | | | | | | | Total Singapore | 2,226,791 | 6.36 |
| | | | | | | | THAILAND | | |
| | | | | | USD | 800,000 | Bangkok Bank pcl FRN 25/09/2034 | 669,194 | 1.90 |
| | | | | | USD | 270,000 | GC Treasury Center Company Limited 4.30% 18/03/2051 | 178,183 | 0.51 |
| | | | | | USD | 200,000 | GC Treasury Centre Company 2.98% 18/03/2031 | 158,291 | 0.45 |
| | | | | | USD | 400,000 | Kasikornbank pcl FRN 02/10/2031 | 356,690 | 1.02 |
| | | | | | | | Total Thailand | 1,362,358 | 3.88 |
| | | | | | | | UNITED KINGDOM | | |
| | | | | | USD | 600,000 | Standard Chartered plc - Perp FRN | 573,780 | 1.64 |
| | | | | | USD | 400,000 | Vedanta Resources plc 6.13% 09/08/2024 | 255,252 | 0.73 |
| | | | | | | | Total United Kingdom | 829,032 | 2.37 |
| | | | | | | | ISLE OF MAN | | |
| USD | 400,000 | Gohl Capital Limited 4.25% 24/01/2027 | 369,444 | 1.05 | | | Total Isle of Man | 369,444 | 1.05 |
| | | Total Isle of Man | 369,444 | 1.05 | | | MALAYSIA | | |
| | | | | | USD | 200,000 | Axiata SPV2 Bhd 4.36% 24/03/2026 | 193,096 | 0.55 |
| | | | | | USD | 500,000 | Petronas Capital Limited 3.50% 21/04/2030 | 443,051 | 1.26 |
| | | | | | USD | 720,000 | Petronas Capital Limited 4.55% 21/04/2050 | 587,764 | 1.68 |
| | | | | | USD | 400,000 | TNB Global Ventures Capital Bhd 4.85% 01/11/2028 | 387,292 | 1.10 |
| | | | | | | | Total Malaysia | 1,611,203 | 4.59 |
| | | | | | | | MAURITIUS | | |
| USD | 400,000 | Greenko Solar Mauritius Limited 5.55% 29/01/2025 | 387,043 | 1.10 | | | Total Mauritius | 387,043 | 1.10 |
| | | Total Mauritius | 387,043 | 1.10 | | | NETHERLANDS | | |
| USD | 518,000 | Greenko Dutch BV 3.85% 29/03/2026 | 468,411 | 1.34 | | | Total Netherlands | 1,180,888 | 3.37 |
| USD | 250,000 | Mong Duong Finance Holdings BV 5.13% 07/05/2029 | 227,189 | 0.65 | | | | | |
| USD | 500,000 | Royal Capital BV - Perp FRN | 485,288 | 1.38 | | | | | |
| | | Total Netherlands | 1,180,888 | 3.37 | | | | | |

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 | | | | 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 | |
| INDIA | | | | VIRGIN ISLANDS (BRITISH) | | | | | | |
| USD | 400,000 | Export-Import Bank of India 3.25% 15/01/2030 | 341,363 | 0.97 | USD | 500,000 | Talent Yield International Limited 3.13% 06/05/2031 | 416,634 | 1.19 | |
| Total India | | | | 341,363 | 0.97 | Total Virgin Islands (British) | | | | |
| | | | | 416,634 1.19 | | | | | | |
| INDONESIA | | | | Total Supranationals, Governments and Local Public Authorities, Debt Instruments | | | | | | |
| USD | 800,000 | Indonesia (Govt of) 3.40% 18/09/2029 | 714,057 | 2.04 | 5,050,052 14.40 | | | | | |
| USD | 1,000,000 | Indonesia (Govt of) 4.75% 11/02/2029 | 965,039 | 2.74 | Total Transferable securities and money market instruments admitted to an official exchange listing | | | | | |
| IDR | 6,100,000,000 | Indonesia (Govt of) 6.38% 15/04/2032 | 384,807 | 1.10 | 33,206,766 94.67 | | | | | |

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

Threadneedle (Lux) - Flexible Asian Bond

Portfolio Statement

(continued)

| Nominal Value | Investment | Market Value USD | % of Net Asset Value* |
|---|--|---------------------|-----------------------------|
| 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

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) | | | |
| Supranationals, Governments and Local Public Authorities, Debt Instruments | | | | Equities (continued) | | | |
| MEXICO | | | | FRANCE | | | |
| USD | 660,000 | Mexico (Govt of) 5.75% 12/10/2110 | | 6,864 | AXA SA | 204,791 | 0.65 |
| | | | | 1,323 | EssilorLuxottica SA | 231,344 | 0.74 |
| | | 526,930 | 1.67 | 447 | L'Oreal SA | 186,086 | 0.59 |
| | Total Mexico | 526,930 | 1.67 | 285 | LVMH Moet Hennessy Louis Vuitton SE | 216,170 | 0.69 |
| | | | | 1,533 | Schneider Electric SE | 254,789 | 0.81 |
| UNITED KINGDOM | | | | 6,201 | TotalEnergies SE | 409,085 | 1.29 |
| GBP | 787,000 | United Kingdom Gilt 1.25% 31/07/2051 | | Total France | | 1,502,265 | 4.77 |
| | | 434,102 | 1.38 | GERMANY | | | |
| GBP | 600,000 | United Kingdom Inflation-Linked Gilt 0.16% 22/03/2051 | | 1,023 | Adidas AG | 180,466 | 0.57 |
| | | 652,761 | 2.07 | Total Germany | | 180,466 | 0.57 |
| | Total United Kingdom | 1,086,863 | 3.45 | HONG KONG | | | |
| UNITED STATES | | | | 23,200 | AIA Group Limited | 189,141 | 0.60 |
| USD | 1,200,000 | United States Treasury N/B 1.88% 15/02/2032 | | Total Hong Kong | | 189,141 | 0.60 |
| | | 975,281 | 3.09 | INDIA | | | |
| USD | 2,618,000 | United States Treasury N/B 2.88% 15/05/2032 | | 7,327 | HDFC Bank Limited - ADR | 432,367 | 1.38 |
| | | 2,298,930 | 7.28 | Total India | | 432,367 | 1.38 |
| USD | 1,705,000 | United States Treasury N/B 3.00% 15/08/2052 | | INDONESIA | | | |
| | | 1,243,052 | 3.94 | 829,150 | Bank Rakyat Indonesia | 280,300 | 0.89 |
| USD | 1,975,200 | United States Treasury N/B 3.38% 15/08/2042 | | Total Indonesia | | 280,300 | 0.89 |
| | | 1,601,147 | 5.07 | IRELAND | | | |
| USD | 1,155,000 | United States Treasury N/B 3.88% 30/11/2027 | | 5,803 | CRH plc | 321,703 | 1.02 |
| | | 1,119,809 | 3.55 | 840 | Linde plc | 312,774 | 0.99 |
| | Total United States | 7,238,219 | 22.93 | Total Ireland | | 634,477 | 2.01 |
| Total Supranationals, Governments and Local Public Authorities, Debt Instruments | | | | JAPAN | | | |
| | | 8,852,012 | 28.05 | 400 | Keyence Corp. | 148,769 | 0.47 |
| Equities | | | | 3,600 | Recruit Holdings Company Limited | 111,190 | 0.35 |
| AUSTRALIA | | | | 2,000 | Sony Group Corp. | 164,048 | 0.52 |
| | 860 | CSL Limited | | Total Japan | | 424,007 | 1.34 |
| | | 139,205 | 0.44 | NETHERLANDS | | | |
| | Total Australia | 139,205 | 0.44 | 1,570 | Akzo Nobel NV | 113,830 | 0.36 |
| CANADA | | | | Total Netherlands | | | |
| | 3,196 | Nutrien Limited | | | | 113,830 | 0.36 |
| | 1,336 | Waste Connections Inc. | | | | | |
| | | 198,284 | 0.63 | | | | |
| | Total Canada | 377,709 | 1.20 | | | | |
| DENMARK | | | | | | | |
| | 2,158 | Novo Nordisk A/S | | | | | |
| | | 197,288 | 0.63 | | | | |
| | Total Denmark | 197,288 | 0.63 | | | | |

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

Threadneedle (Lux) - Global Dynamic Real Return

Portfolio Statement

(continued)

| Nominal Value | Investment | Market Value USD | % of Net Asset Value* | Nominal Value | Investment | Market Value USD | % of Net Asset Value* | |
|--|--|------------------|-----------------------|--|--|--|-----------------------|------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | | Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | | |
| Equities (continued) | | | | Equities (continued) | | | | |
| 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 | |
| SINGAPORE | | | | 284 | Lam Research Corp. | 178,003 | 0.56 | |
| 12,200 | DBS Group Holdings Limited | 300,687 | 0.95 | 3,665 | Marvell Technology Inc. | 198,386 | 0.63 | |
| | Total Singapore | 300,687 | 0.95 | 1,582 | Mastercard Inc. - A | 626,330 | 1.99 | |
| SWITZERLAND | | | | 134 | Mercadolibre Inc. | 169,896 | 0.54 | |
| 1,135 | DSM-Firmenich AG | 96,291 | 0.31 | 4,636 | Micron Technology Inc. | 315,387 | 1.00 | |
| 332 | Lonza Group AG - Reg | 154,459 | 0.49 | 3,503 | Microsoft Corp. | 1,106,071 | 3.50 | |
| 2,647 | Nestle SA - Reg | 300,175 | 0.95 | 3,102 | NextEra Energy Inc. | 177,714 | 0.56 | |
| | Total Switzerland | 550,925 | 1.75 | 1,253 | Nvidia Corp. | 545,042 | 1.73 | |
| TAIWAN | | | | 1,803 | ON Semiconductor Corp. | 167,589 | 0.53 | |
| 23,000 | Taiwan Semiconductor Manufacturing Company Limited | 372,634 | 1.18 | 1,576 | PepsiCo Inc. | 267,038 | 0.85 | |
| | Total Taiwan | 372,634 | 1.18 | 2,187 | Qualcomm Inc. | 242,888 | 0.77 | |
| UNITED KINGDOM | | | | 488 | Thermo Fisher Scientific Inc. | 247,010 | 0.79 | |
| 3,965 | Anglo American plc | 109,638 | 0.35 | 3,416 | T-Mobile USA Inc. | 478,411 | 1.52 | |
| 2,699 | Ashtead Group plc | 164,779 | 0.52 | 4,539 | Trimble Inc. | 244,471 | 0.77 | |
| 5,402 | Diageo plc | 200,044 | 0.63 | 6,169 | Uber Technologies Inc. | 283,712 | 0.90 | |
| 11,165 | Shell plc | 355,131 | 1.13 | 1,390 | Union Pacific Corp. | 283,046 | 0.90 | |
| | Total United Kingdom | 829,592 | 2.63 | 1,108 | Zoetis Inc. | 192,770 | 0.61 | |
| UNITED STATES | | | | | Total United States | 10,811,277 | 34.24 | |
| 1,703 | Abbott Laboratories | 164,936 | 0.52 | | Total Equities | 17,555,389 | 55.63 | |
| 415 | Adobe Systems Inc. | 211,609 | 0.67 | | Total Transferable securities and money market instruments admitted to an official exchange listing | 26,407,401 | 83.68 | |
| 1,677 | Advanced Micro Devices Inc. | 172,429 | 0.55 | | Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities | | | |
| 4,649 | Alphabet Inc. - A | 608,368 | 1.93 | | Supranationals, Governments and Local Public Authorities, Debt Instruments | | | |
| 4,983 | Amazon.com Inc. | 633,439 | 2.00 | | UNITED STATES | | | |
| 750 | Autodesk Inc. | 155,183 | 0.49 | USD | 1,460,000 | United States Treasury Bill 0.00% 16/11/2023 | 1,450,346 | 4.60 |
| 370 | Cooper Companies Inc. | 117,664 | 0.37 | | Total United States | 1,450,346 | 4.60 | |
| 1,205 | CrowdStrike Holdings Inc. - A | 201,693 | 0.64 | | Total Supranationals, Governments and Local Public Authorities, Debt Instruments | 1,450,346 | 4.60 | |
| 1,567 | Dexcom Inc. | 146,201 | 0.46 | | Total Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities | 1,450,346 | 4.60 | |
| 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 | 101,000 | 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 | | | 737,347 | 0.75 |
| EUR | 111,000 | Gruenthal GmbH 4.13% 15/05/2028 | 108,703 | 0.11 | ITALY | | | | |
| EUR | 155,000 | IHO Verwaltungs GmbH 8.75% 15/05/2028 | 169,544 | 0.17 | EUR | 100,000 | Autostrade per l'Italia SpA 1.63% 25/01/2028 | 93,332 | 0.10 |
| EUR | 200,000 | Mahle GmbH 2.38% 14/05/2028 | 163,097 | 0.17 | EUR | 100,000 | Autostrade per l'Italia SpA 2.00% 04/12/2028 | 92,845 | 0.09 |
| 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% 15/01/2030 | 88,587 | 0.09 |
| EUR | 126,000 | PCF GmbH 4.75% 15/04/2026 | 104,578 | 0.11 | EUR | 170,000 | Banca Monte dei Paschi di Siena SpA 1.88% 09/01/2026 | 161,524 | 0.16 |
| EUR | 191,000 | Peach Property Finance GmbH 4.38% 15/11/2025 | 163,944 | 0.17 | EUR | 100,000 | Banca Monte dei Paschi di Siena SpA FRN 05/09/2027 | 104,821 | 0.11 |
| EUR | 100,000 | Schaeffler AG 3.38% 12/10/2028 | 95,861 | 0.10 | EUR | 149,000 | FIS Fabbrica Italiana Sintetici SpA 5.63% 01/08/2027 | 146,032 | 0.14 |
| EUR | 129,000 | Techem Verwaltungsgesellschaft 675 mbH 2.00% 15/07/2025 | 131,812 | 0.13 | EUR | 100,000 | Intesa Sanpaolo SpA FRN 12/07/2029 | 104,946 | 0.11 |
| EUR | 100,000 | Vier Gas Transport GmbH 4.63% 26/09/2032 | 107,066 | 0.11 | EUR | 100,000 | Lottomatica SpA 7.13% 01/06/2028 | 108,387 | 0.11 |
| EUR | 100,000 | Vonovia SE 5.00% 23/11/2030 | 104,559 | 0.11 | EUR | 100,000 | Lottomatica SpA 9.75% 30/09/2027 | 114,341 | 0.12 |
| EUR | 100,000 | ZF Finance GmbH 2.25% 03/05/2028 | 89,853 | 0.09 | EUR | 113,000 | Mundys SpA 1.88% 13/07/2027 | 107,247 | 0.11 |
| EUR | 100,000 | ZF Finance GmbH 3.75% 21/09/2028 | 95,228 | 0.10 | EUR | 193,000 | Nexi SpA 1.63% 30/04/2026 | 186,833 | 0.19 |
| Total Germany | | | 3,070,492 | 3.16 | EUR | 220,000 | Telecom Italia SpA 2.75% 15/04/2025 | 222,803 | 0.23 |
| GIBRALTAR | | | | EUR | 150,000 | Telecom Italia SpA 3.63% 25/05/2026 | 151,629 | 0.15 | |
| EUR | 130,000 | 888 Acquisitions Limited 7.56% 15/07/2027 | 127,533 | 0.13 | EUR | 225,000 | Telecom Italia SpA 6.88% 15/02/2028 | 239,683 | 0.24 |
| Total Gibraltar | | | 127,533 | 0.13 | EUR | 100,000 | Telecom Italia SpA 7.88% 31/07/2028 | 109,627 | 0.11 |
| GREECE | | | | Total Italy | | | | 2,032,637 | 2.06 |
| EUR | 119,000 | Eurobank SA FRN 26/01/2029 | 131,418 | 0.13 | JAPAN | | | | |
| Total Greece | | | 131,418 | 0.13 | EUR | 100,000 | Softbank Group Corp. 3.13% 19/09/2025 | 99,887 | 0.10 |
| IRELAND | | | | Total Japan | | | | 99,887 | 0.10 |
| EUR | 100,000 | AIB Group plc FRN 19/11/2029 | 100,832 | 0.10 | JERSEY - CHANNEL ISLANDS | | | | |
| EUR | 100,000 | Bank of Ireland Group plc FRN 11/08/2031 | 94,138 | 0.10 | EUR | 100,000 | Avis Budget Finance plc 4.75% 30/01/2026 | 103,882 | 0.11 |
| EUR | 140,000 | Eircom Finance DAC 3.50% 15/05/2026 | 139,741 | 0.14 | | | | | |

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

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) | | | | | | |
| 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 | | | | 3.95 | EUR | 100,000 | Grifols SA 1.63% 15/02/2025 | 102,297 | 0.10 | |
| NORWAY | | | | | EUR | 100,000 | Grifols SA 2.25% 15/11/2027 | 93,495 | 0.10 | |
| EUR | 100,000 | DNB Bank ASA FRN 21/09/2027 | 102,946 | 0.10 | EUR | 100,000 | Grifols SA 3.20% 01/05/2025 | 102,166 | 0.10 | |
| Total Norway | | | | 0.10 | EUR | 144,000 | Grifols SA 3.88% 15/10/2028 | 129,666 | 0.14 | |
| PORTUGAL | | | | | EUR | 100,000 | Kaixo Bondco Telecom SA 5.13% 30/09/2029 | 93,406 | 0.10 | |
| EUR | 100,000 | EDP - Energias de Portugal SA FRN 14/03/2082 | 89,928 | 0.09 | EUR | 272,000 | Lorca Telecom Bondco SA 4.00% 18/09/2027 | 268,037 | 0.27 | |
| EUR | 100,000 | EDP - Energias de Portugal SA FRN 23/04/2083 | 105,059 | 0.11 | Total Spain | | | | 1,640,897 | 1.67 |
| Total Portugal | | | | 0.20 | SWEDEN | | | | | |
| ROMANIA | | | | | EUR | 162,000 | Heimstaden Bostad AB - Perp FRN | 75,724 | 0.08 | |
| EUR | 100,000 | RCS & RDS SA 2.50% 05/02/2025 | 101,835 | 0.10 | EUR | 50,000 | Heimstaden Bostad AB - Perp FRN | 23,372 | 0.02 | |
| Total Romania | | | | 0.10 | EUR | 100,000 | Intrum AB 4.88% 15/08/2025 | 96,446 | 0.10 | |
| | | | | | EUR | 100,000 | Sagax AB 1.13% 30/01/2027 | 91,921 | 0.09 | |
| | | | | | EUR | 100,000 | Verisure Holding AB 3.88% 15/07/2026 | 99,819 | 0.10 | |
| | | | | | EUR | 100,000 | Verisure Holding AB 7.13% 01/02/2028 | 107,169 | 0.11 | |
| | | | | | EUR | 155,000 | Verisure Midholding A 5.25% 15/02/2029 | 144,387 | 0.15 | |
| | | | | | Total Sweden | | | | 638,838 | 0.65 |

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) | | | | | |
| 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 | | | | UNITED KINGDOM (continued) | | | | | |
| 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 | | | | | |

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) | | | | | |
| 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 |

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) | | | | | |
| 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 | | | | | |

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

Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

| Nominal Value | Investment | Market Value USD | % of Net Asset Value* | Nominal Value | Investment | Market Value USD | % of Net Asset Value* | | |
|--|------------|--|-----------------------|--|--------------|------------------|--|----------------|-------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | | Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | | | |
| Supranationals, Governments and Local Public Authorities, Debt Instruments (continued) | | | | Supranationals, Governments and Local Public Authorities, Debt Instruments (continued) | | | | | |
| 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 |
| | | | | | JPY | 4,150,000 | Japan (Govt of) 0.50% 20/03/2059 | 19,076 | 0.02 |
| CANADA | | | | | | | | | |
| CAD | 42,000 | Canada (Govt of) 2.75% 01/12/2048 | 25,539 | 0.03 | JPY | 1,300,000 | Japan (Govt of) 0.60% 20/09/2050 | 6,765 | 0.01 |
| CAD | 230,000 | Canada Housing Trust No 1 1.10% 15/03/2031 | 133,883 | 0.14 | JPY | 2,200,000 | Japan (Govt of) 0.70% 20/12/2051 | 11,632 | 0.01 |
| USD | 80,000 | Province of Ontario 1.13% 07/10/2030 | 62,165 | 0.06 | | | Total Japan | 87,349 | 0.09 |
| | | Total Canada | 221,587 | 0.23 | | | | | |
| 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 | | | | | | | | | |
| 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 |

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

Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

| Nominal Value | Investment | Market Value USD | % of Net Asset Value* | Nominal Value | Investment | Market Value USD | % of Net Asset Value* | | | | |
|--|------------|--|-----------------------|--|---|-----------------------------------|---|---|------------------------------|----------------|-------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | | Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | | | | | |
| Supranationals, Governments and Local Public Authorities, Debt Instruments (continued) | | | | Supranationals, Governments and Local Public Authorities, Debt Instruments (continued) | | | | | | | |
| SUPRANATIONAL (continued) | | | | UNITED STATES (continued) | | | | | | | |
| USD | 80,000 | International Bank for Reconstruction & Development 0.88% 14/05/2030 | 62,485 | 0.06 | USD | 2,100,000 | United States Treasury N/B 3.38% 15/08/2042 | 1,702,313 | 1.73 | | |
| AUD | 70,000 | International Finance Corp. 1.50% 15/04/2035 | 30,202 | 0.03 | USD | 1,750,000 | United States Treasury N/B 3.88% 15/02/2043 | 1,523,867 | 1.55 | | |
| Total Supranational | | | | 494,514 | 0.51 | USD | 164,000 | United States Treasury N/B 4.00% 31/10/2029 | 158,414 | 0.16 | |
| UNITED KINGDOM | | | | UNITED STATES (continued) | | | | | | | |
| GBP | 344,000 | United Kingdom Gilt 0.63% 31/07/2035 | 270,297 | 0.28 | USD | 10,000 | United States Treasury N/B 4.00% 15/11/2052 | 8,866 | 0.01 | | |
| GBP | 275,000 | United Kingdom Gilt 0.88% 31/07/2033 | 241,296 | 0.25 | Total United States | | | | | | |
| GBP | 90,000 | United Kingdom Gilt 1.00% 22/04/2024 | 107,431 | 0.11 | 7,035,163 | | | | | | |
| GBP | 3,000 | United Kingdom Gilt 1.13% 31/01/2039 | 2,231 | 0.00 | 14,354,525 | | | | | | |
| GBP | 1,628,000 | United Kingdom Gilt 1.25% 31/07/2051 | 897,990 | 0.92 | 14.63 | | | | | | |
| GBP | 4,000 | United Kingdom Gilt 1.75% 07/09/2037 | 3,435 | 0.00 | Total Supranationals, Governments and Local Public Authorities, Debt Instruments | | | | | | |
| GBP | 2,000 | United Kingdom Gilt 2.50% 22/07/2065 | 1,458 | 0.00 | 14,354,525 | | | | | | |
| GBP | 850,000 | United Kingdom Gilt 3.25% 31/01/2033 | 945,517 | 0.96 | 14.63 | | | | | | |
| GBP | 25,000 | United Kingdom Gilt 3.75% 22/07/2052 | 25,286 | 0.03 | Equities | | | | | | |
| GBP | 1,700,000 | United Kingdom Inflation-Linked Gilt 0.16% 22/03/2051 | 1,849,491 | 1.88 | AUSTRALIA | | | | | | |
| Total United Kingdom | | | | 4,344,432 | 4.43 | 9,444 | ANZ Group Holdings Limited | 156,402 | 0.16 | | |
| UNITED STATES | | | | BELGIUM | | | | | | | |
| USD | 663,000 | United States Treasury N/B 0.63% 15/08/2030 | 509,215 | 0.52 | 1,306 | KBC Ancora | 40,564 | 0.04 | | | |
| USD | 86,000 | United States Treasury N/B 1.00% 31/07/2028 | 72,569 | 0.07 | 717 | KBC Group NV | 81,775 | 0.08 | | | |
| USD | 77,100 | United States Treasury N/B 1.13% 15/08/2040 | 43,845 | 0.04 | 717 | Melexis NV | 62,020 | 0.06 | | | |
| USD | 90,000 | United States Treasury N/B 1.25% 15/05/2050 | 42,490 | 0.04 | Total Belgium | | | | | | |
| USD | 41,000 | United States Treasury N/B 2.00% 15/11/2041 | 26,628 | 0.03 | 184,359 | | | | | | |
| USD | 125,000 | United States Treasury N/B 2.38% 31/03/2029 | 111,318 | 0.11 | 0.18 | | | | | | |
| USD | 3,763,200 | United States Treasury N/B 3.00% 15/08/2052 | 2,743,607 | 2.81 | CANADA | | | | | | |
| USD | 99,000 | United States Treasury N/B 3.25% 30/06/2029 | 92,031 | 0.09 | 403 | Canadian National Railway Company | 43,844 | 0.04 | | | |
| | | | | | | | | 1,729 | Suncor Energy Inc. | 59,735 | 0.06 |
| | | | | | | | | Total Canada | | 103,579 | 0.10 |
| | | | | | | | | CAYMAN ISLANDS | | | |
| | | | | | | | | 34,000 | China Resources Land Limited | 135,447 | 0.14 |
| | | | | | | | | 7,650 | JD.com Inc. | 112,428 | 0.11 |
| | | | | | | | | 249 | NetEase Inc. - ADR | 24,940 | 0.03 |
| | | | | | | | | 7,955 | NetEase Inc. | 162,008 | 0.17 |

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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 | |

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

Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

| Nominal Value | Investment | Market Value USD | % of Net Asset Value* | Nominal Value | Investment | Market Value USD | % of Net Asset Value* |
|--|---------------------------------------|------------------|-----------------------|--|--|------------------|-----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | | Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | |
| Equities (continued) | | | | Equities (continued) | | | |
| IRELAND (continued) | | | | REPUBLIC OF KOREA (SOUTH) | | | |
| 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 | Finacobank 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 |

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

Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

| Nominal Value | Investment | Market Value USD | % of Net Asset Value* | Nominal Value | Investment | Market Value USD | % of Net Asset Value* |
|--|--|------------------|-----------------------|--|--------------------------------------|------------------|-----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | | Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | |
| Equities (continued) | | | | Equities (continued) | | | |
| 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 | 7,678 | Ebay Inc. | 338,523 | 0.35 |
| 2,228 | Oxford Instruments plc | 59,283 | 0.06 | 3,853 | Edison International | 243,856 | 0.25 |
| 10,371 | Pearson plc | 109,925 | 0.11 | 135 | Elevance Health Inc. | 58,782 | 0.06 |
| 10,432 | Phoenix Group Holdings plc | 61,397 | 0.06 | 2,074 | Eli Lilly & Company | 1,114,008 | 1.13 |
| 1,467 | Reckitt Benckiser Group plc | 103,744 | 0.11 | 4,802 | Equity Lifestyle Properties Inc. | 305,935 | 0.31 |
| 1,012 | RELX plc | 34,340 | 0.03 | 8,364 | Exxon Mobil Corp. | 983,439 | 1.01 |
| 2,372 | RELX plc | 80,340 | 0.08 | 19,271 | Gen Digital Inc. | 340,711 | 0.35 |
| 16,247 | Rentokil Initial plc | 121,004 | 0.12 | 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 admitted to an official exchange listing (continued) | | | | Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities | | | | | |
| Equities (continued) | | | | Bonds | | | | | |
| UNITED STATES (continued) | | | | AUSTRALIA | | | | | |
| 2,376 | Honeywell International Inc. | 438,941 | 0.44 | USD | 35,000 | APT Pipelines Limited 4.25% 15/07/2027 | 33,041 | 0.03 | |
| 767 | IntercontinentalExchange Inc. | 84,385 | 0.09 | | | | | | |
| 294 | ITT Inc. | 28,786 | 0.03 | USD | 97,000 | Woodside Finance Limited 4.50% 04/03/2029 | 89,672 | 0.09 | |
| 2,290 | JPMorgan Chase & Company | 332,095 | 0.33 | Total Australia | | | | 122,713 | 0.12 |
| 1,850 | KLA Corp. | 848,521 | 0.86 | BERMUDA | | | | | |
| 7,050 | Kontoor Brands Inc. | 309,566 | 0.32 | USD | 250,000 | Bacardi Limited 4.70% 15/05/2028 | 238,017 | 0.24 | |
| 2,135 | Lamb Weston Holding Inc. | 197,402 | 0.20 | Total Bermuda | | | | 238,017 | 0.24 |
| 1,436 | Lowe's Companies Inc. | 298,458 | 0.30 | DENMARK | | | | | |
| 284 | Marsh & McLennan Companies Inc. | 54,045 | 0.06 | USD | 200,000 | Danske Bank A/S 1.55% 10/09/2027 | 175,155 | 0.18 | |
| 820 | Mastercard Inc. - A | 324,646 | 0.33 | Total Denmark | | | | 175,155 | 0.18 |
| 151 | McDonald's Corp. | 39,779 | 0.04 | NETHERLANDS | | | | | |
| 7,053 | Merck & Company Inc. | 726,106 | 0.73 | USD | 15,000 | E.ON International Finance BV 6.65% 30/04/2038 | 15,134 | 0.02 | |
| 8,251 | Metlife Inc. | 519,071 | 0.53 | GBP | 100,000 | GTCR W-2 Merger Sub LLC 8.50% 15/01/2031 | 124,702 | 0.13 | |
| 6,626 | Microsoft Corp. | 2,092,160 | 2.12 | Total Netherlands | | | | 139,836 | 0.15 |
| 4,872 | Moelis & Company - A | 219,873 | 0.22 | SUPRANATIONAL | | | | | |
| 6,260 | Morgan Stanley | 511,253 | 0.51 | USD | 100,000 | Bacardi Limited 5.40% 15/06/2033 | 93,674 | 0.10 | |
| 3,218 | Northern Trust Corp. | 223,587 | 0.23 | Total Supranational | | | | 93,674 | 0.10 |
| 2,746 | PepsiCo Inc. | 465,283 | 0.47 | UNITED KINGDOM | | | | | |
| 7,718 | Philip Morris International Inc. | 714,532 | 0.73 | GBP | 100,000 | Market Bidco Finco plc 5.50% 04/11/2027 | 103,907 | 0.11 | |
| 282 | PNC Financial Services | 34,621 | 0.04 | Total United Kingdom | | | | 103,907 | 0.11 |
| 5,889 | Procter & Gamble Company | 858,969 | 0.88 | UNITED STATES | | | | | |
| 5,240 | Prologis Inc. | 587,981 | 0.60 | USD | 21,000 | American Transmission Systems Inc. 2.65% 15/01/2032 | 16,640 | 0.02 | |
| 222 | Qualcomm Inc. | 24,655 | 0.03 | USD | 23,000 | Atlantic City Electric 2.30% 15/03/2031 | 18,294 | 0.02 | |
| 414 | Quest Diagnostics Inc. | 50,450 | 0.05 | USD | 80,000 | BMW US Capital LLC 5.05% 11/08/2028 | 78,258 | 0.08 | |
| 4,455 | Republic Services Inc. | 634,882 | 0.65 | USD | 67,000 | Broadcom Inc. 4.93% 15/05/2037 | 57,732 | 0.06 | |
| 4,972 | Starbucks Corp. | 453,794 | 0.46 | USD | 119,000 | Carrier Global Corp. 2.72% 15/02/2030 | 99,354 | 0.10 | |
| 480 | State Street Corp. | 32,141 | 0.03 | Total United States | | | | 27,082,275 | 27.57 |
| 1,855 | Target Corp. | 205,107 | 0.21 | Total Equities | | | | 44,022,166 | 44.87 |
| 3,189 | Texas Instruments Inc. | 507,083 | 0.52 | Total Transferable securities and money market instruments admitted to an official exchange listing | | | | 89,801,006 | 91.52 |
| 6,648 | TJX Companies Inc. | 590,875 | 0.60 | | | | | | |
| 3,041 | Union Pacific Corp. | 619,239 | 0.64 | | | | | | |
| 3,915 | United Parcel Service Inc. | 610,231 | 0.62 | | | | | | |
| 2,932 | Valero Energy Corp. | 415,494 | 0.42 | | | | | | |
| 4,737 | Verizon Communications Inc. | 153,526 | 0.16 | | | | | | |
| 17,338 | Vici Properties Inc. | 504,536 | 0.51 | | | | | | |
| 2,838 | Virtu Financial Inc. | 49,012 | 0.05 | | | | | | |
| 3,856 | Voya Financial Inc. | 256,231 | 0.26 | | | | | | |
| 2,532 | Warner Bros Discovery Inc. | 27,498 | 0.03 | | | | | | |
| 6,217 | Xcel Energy Inc. | 355,737 | 0.36 | | | | | | |
| 268 | Zoetis Inc. | 46,627 | 0.05 | | | | | | |

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

Threadneedle (Lux) - Global Multi Asset Income

Portfolio Statement

(continued)

| Nominal Value | Investment | Market Value USD | % of Net Asset Value* | Nominal Value | Investment | Market Value USD | % of Net Asset Value* | | | |
|--|------------|--|-----------------------|--|--|---|--|---|--------|------|
| Transferable securities and money market instruments 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 |
| 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 | | | | | | | |
| 458,000 | Alibaba Group Holding Limited | 5,005,826 | 1.49 | 38,999 | Polycab India Limited | 2,509,235 | 0.75 |
| 322,000 | Beijing Oriental Yuhong Waterproof Technology Company Limited - A | 1,179,144 | 0.35 | 80,868 | Reliance Industries Limited | 2,283,590 | 0.68 |
| 114,200 | China Tourism Group Duty Free Corp. Limited | 1,661,017 | 0.49 | 93,620 | Varun Beverages Limited | 1,066,156 | 0.32 |
| 168,600 | Eastroc Beverage Group Company Limited | 4,231,799 | 1.26 | | Total India | 58,059,736 | 17.30 |
| | | | | 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 |
| LUXEMBOURG | | | | 266,923 | Taiwan Semiconductor Manufacturing Company Limited - ADR | 23,195,609 | 6.92 |
| 13,715 | Globant SA | 2,713,513 | 0.81 | | Total Taiwan | 33,310,901 | 9.93 |
| 168,900 | Samsonite International SA | 580,121 | 0.17 | | | | |
| | Total Luxembourg | 3,293,634 | 0.98 | | | | |
| MEXICO | | | | TURKEY | | | |
| 280,814 | Arca Continental SAB de CV | 2,557,583 | 0.76 | 106,951 | BIM Birlesik Magazalar AS | 1,071,644 | 0.32 |
| 280,133 | Banco del Bajio SA | 883,505 | 0.26 | 326,824 | KOC Holding AS | 1,748,845 | 0.52 |
| 191,043 | Grupo Aeroportuario del Pacifico SAB de CV - B | 3,148,834 | 0.94 | | Total Turkey | 2,820,489 | 0.84 |
| 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 | | UNITED STATES | | |
| | Total Mexico | 17,062,977 | 5.08 | 177,276 | Coupage Inc. | 3,013,692 | 0.90 |
| | | | | 4,128 | Mercadolibre Inc. | 5,233,809 | 1.56 |
| | | | | | Total United States | 8,247,501 | 2.46 |
| 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 | | Rights | | |
| 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 |
| | | | | DENMARK | | | |
| | | | | 53,319 | Tryg A/S | 979,216 | 0.63 |
| | | | | | Total Denmark | 979,216 | 0.63 |
| | | | | FRANCE | | | |
| | | | | 84,035 | AXA SA | 2,507,233 | 1.60 |
| | | | | 46,501 | BNP Paribas SA | 2,975,146 | 1.90 |
| | | | | 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 Moet 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 | | | | |
| 54,822 | Electronic Arts Inc. | 6,600,569 | 1.30 | | Total Undertakings for collective investments in transferable securities | 4,035,643 | 0.80 |
| 23,350 | Elevance Health Inc. | 10,167,057 | 2.01 | | | | |
| 16,287 | Eli Lilly & Company | 8,748,236 | 1.72 | | Total value of investments | 501,806,964 | 98.94 |
| 6,805 | Equinix Inc. | 4,942,199 | 0.97 | | | | |
| 38,619 | Hess Corp. | 5,908,707 | 1.16 | | (Total cost: USD 449,643,257) | | |
| 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 | | | | |
| 906,319 | Intapp Inc. | 28,694,038 | 1.71 | | Total Funds | 48,214,274 | 2.87 |
| 165,891 | Kadant Inc. | 35,340,463 | 2.10 | | | | |
| 121,443 | Lattice Semiconductor Corp. | 9,856,526 | 0.59 | | Total Undertakings for collective investments in transferable securities | 48,214,274 | 2.87 |
| 1,305,179 | Levi Strauss & Company | 16,740,808 | 1.00 | | Total value of investments | 1,683,404,846 | 100.23 |
| 545,230 | Live Oak Bancshares Inc. | 14,908,532 | 0.89 | | | | |
| 158,085 | MSA Safety Inc. | 23,539,174 | 1.40 | | (Total cost: EUR 1,704,061,169) | | |
| 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 | | | | |

*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 |
| | | | | 106,328 | Uber Technologies Inc. | 4,890,025 | 1.56 |
| CAYMAN ISLANDS | | | | 38,078 | United Parcel Service Inc. | 5,935,218 | 1.89 |
| 148,852 | Globalfoundries Inc. | 8,661,698 | 2.76 | 48,184 | Vertex Pharmaceuticals Inc. | 16,755,505 | 5.35 |
| | Total Cayman Islands | 8,661,698 | 2.76 | 101,609 | Walt Disney Company | 8,235,409 | 2.62 |
| | | | | 121,866 | WillScot Mobile Mini Holdings Corp. | 5,068,407 | 1.61 |
| IRELAND | | | | 13,972 | Zebra Technologies Corp. | 3,304,797 | 1.05 |
| 19,037 | Accenture plc | 5,846,453 | 1.86 | | Total United States | 290,087,544 | 92.39 |
| | Total Ireland | 5,846,453 | 1.86 | | Total Equities | 307,049,258 | 97.79 |
| UNITED STATES | | | | | Total Transferable securities and money market instruments admitted to an official exchange listing | 307,049,258 | 97.79 |
| 40,917 | Advanced Micro Devices Inc. | 4,207,086 | 1.34 | | Total value of investments | 307,049,258 | 97.79 |
| 60,390 | Agilent Technologies Inc. | 6,752,810 | 2.15 | | | | |
| 24,298 | Alnylam Pharmaceuticals Inc. | 4,303,176 | 1.37 | | | | |
| 44,666 | Alphabet Inc. - A | 5,844,993 | 1.86 | | | | |
| 94,045 | Amazon.com Inc. | 11,955,000 | 3.80 | | | | |
| 11,850 | Becton Dickinson & Company | 3,063,581 | 0.98 | | | | |
| 48,718 | BioMarin Pharmaceuticals Inc. | 4,310,569 | 1.37 | | | | |
| 44,461 | Boston Properties Inc. | 2,644,540 | 0.84 | | | | |
| 41,518 | Burlington Stores Inc. | 5,617,385 | 1.79 | | | | |
| 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 | | | | |

*Minor differences due to rounding.

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

Threadneedle (Lux) - American Smaller Companies

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) | | | |
| BERMUDA | | | | UNITED STATES (continued) | | | |
| 200,767 | Axalta Coating System Limited | 5,400,632 | 0.95 | 67,520 | Impinj Inc. | 3,715,626 | 0.65 |
| 240,049 | Essent Group Limited | 11,351,917 | 2.00 | 124,352 | Insmed Inc. | 3,139,888 | 0.55 |
| | Total Bermuda | 16,752,549 | 2.95 | 296,840 | Kontoor Brands Inc. | 13,034,245 | 2.30 |
| CANADA | | | | 378,309 | Latham Group Inc. | 1,059,265 | 0.19 |
| 152,522 | Gildan Activewear Inc. | 4,272,141 | 0.75 | 276,282 | Livent Corp. | 5,086,352 | 0.90 |
| 134,643 | RB Global Inc. | 8,415,188 | 1.48 | 624,859 | Liveperson Inc. | 2,430,702 | 0.43 |
| | Total Canada | 12,687,329 | 2.23 | 557,044 | Lyft Inc. - A | 5,871,244 | 1.03 |
| UNITED STATES | | | | 311,369 | Matthews International Corp. - A | 12,115,368 | 2.13 |
| 141,438 | Acadia Pharmaceuticals Inc. | 2,947,568 | 0.52 | 20,406 | Medpace Holdings Inc. | 4,940,905 | 0.87 |
| 104,258 | Acushnet Holdings Corp. | 5,529,844 | 0.97 | 270,602 | Moelis & Company - A | 12,212,268 | 2.15 |
| 405,828 | Amkor Technology Inc. | 9,171,713 | 1.61 | 79,588 | Morningstar Inc. | 18,642,692 | 3.27 |
| 79,124 | Applied Industrial Technologies Inc. | 12,233,361 | 2.16 | 172,346 | nCino Inc. | 5,480,603 | 0.97 |
| 282,668 | Arcus Biosciences Inc. | 5,073,891 | 0.89 | 559,530 | Newell Brands Inc. | 5,052,556 | 0.89 |
| 548,764 | Aris Water Solutions Inc. | 5,476,665 | 0.96 | 1,950,695 | Newpark Resources | 13,479,301 | 2.37 |
| 538,768 | Avista Corp. | 17,439,920 | 3.07 | 143,837 | NLight Inc. | 1,495,905 | 0.26 |
| 73,493 | Beacon Roofing Supply Inc. | 5,671,455 | 1.00 | 765,484 | NOV Inc. | 15,998,615 | 2.81 |
| 149,711 | Boston Properties Inc. | 8,904,810 | 1.57 | 274,400 | Nutanix Inc. - A | 9,571,071 | 1.68 |
| 71,488 | Bright Horizons Family Solutions Inc. | 5,823,412 | 1.03 | 252,018 | Patterson Companies Inc. | 7,469,814 | 1.32 |
| 524,660 | Brixmor Property Group Inc. | 10,902,435 | 1.92 | 68,258 | Qualys Inc. | 10,412,758 | 1.84 |
| 63,652 | Burlington Stores Inc. | 8,612,116 | 1.52 | 342,623 | Quanex Building Products Corp. | 9,651,690 | 1.70 |
| 21,092 | Cable One Inc. | 12,985,079 | 2.29 | 207,372 | Quanterix Corp. | 5,628,076 | 0.99 |
| 505,780 | Carriage SE | 14,288,285 | 2.52 | 1,089,852 | Ranpak Holdings Corp. | 5,928,795 | 1.04 |
| 75,236 | Casella Waste Systems Inc. - A | 5,740,507 | 1.01 | 53,959 | Rapid7 Inc. | 2,470,243 | 0.43 |
| 206,544 | Catalent Inc. | 9,403,948 | 1.66 | 239,077 | Revolution Medicines Inc. | 6,617,651 | 1.18 |
| 92,566 | Cirrus Logic Inc. | 6,846,181 | 1.21 | 27,010 | Rogers Corp. | 3,551,005 | 0.63 |
| 108,722 | Conmed Corp. | 10,964,613 | 1.93 | 155,889 | Sage Therapeutics Inc. | 3,208,196 | 0.56 |
| 242,970 | Core Laboratories Inc. | 5,833,710 | 1.03 | 311,628 | Schnitzer Steel Industries Inc. | 8,678,840 | 1.53 |
| 137,180 | Darling International Inc. | 7,160,796 | 1.26 | 90,518 | Shift4 Payments Inc. | 5,011,982 | 0.88 |
| 579,213 | Domo Inc. | 5,682,079 | 1.00 | 79,051 | Simulations Plus Inc. | 3,296,427 | 0.58 |
| 180,658 | Doximity Inc. | 3,833,563 | 0.68 | 70,852 | SiTime Corp. | 8,094,841 | 1.43 |
| 981,188 | Empire State Realty Trust Inc. - A | 7,888,752 | 1.39 | 60,305 | Stanley Black & Decker Inc. | 5,040,292 | 0.89 |
| 190,855 | Endeavor Group Holdings Inc. | 3,798,015 | 0.67 | 116,617 | Teradata Corp. | 5,250,097 | 0.92 |
| 118,576 | Envestnet Inc. | 5,220,901 | 0.92 | 414,341 | Utz Brands Inc. | 5,564,600 | 0.98 |
| 1,555,207 | Figs Inc. | 9,175,721 | 1.62 | 457,467 | Virtu Financial Inc. | 7,900,455 | 1.39 |
| 98,058 | Fti Consulting Inc. | 17,494,528 | 3.08 | 208,654 | Voya Financial Inc. | 13,865,059 | 2.44 |
| 44,213 | Herc Holdings Inc. | 5,258,694 | 0.93 | 317,832 | WillScot Mobile Mini Holdings Corp. | 13,218,633 | 2.32 |
| 177,375 | Hostess Brands Inc. | 5,908,361 | 1.04 | 34,099 | Wingstop Inc. | 6,132,364 | 1.08 |
| 134,805 | Houlihan Lokey Inc. | 14,440,312 | 2.54 | | Total United States | 529,246,375 | 93.20 |
| 76,291 | ICF International Inc. | 9,216,716 | 1.62 | | Total Equities | 558,686,253 | 98.38 |
| | | | | | Total Transferable securities and money market instruments admitted to an official exchange listing | 558,686,253 | 98.38 |

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

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 | | | | HONG KONG (continued) | | | |
| 130,830 | ANZ Group Holdings Limited | 2,166,671 | 2.14 | 1,056,000 | Lenovo Group Limited | 1,088,113 | 1.07 |
| 154,379 | Chalice Mining Limited | 231,156 | 0.23 | 85,661 | Techtronic Industries Company | 831,253 | 0.82 |
| 7,587 | CSL Limited | 1,228,080 | 1.21 | Total Hong Kong | | | |
| 758,760 | Deterra Royalties Limited | 2,345,681 | 2.32 | 7,503,487 7.41 | | | |
| 139,958 | Goodman Group | 1,937,555 | 1.91 | INDIA | | | |
| 121,316 | IGO Limited | 991,244 | 0.98 | 136,529 | Bharti Airtel Limited | 1,523,078 | 1.50 |
| 13,779 | Macquarie Group Limited | 1,491,617 | 1.48 | 131,132 | HDFC Bank Limited | 2,410,167 | 2.38 |
| 20,376 | Mineral Resources Limited | 889,380 | 0.88 | 286,116 | ICICI Bank Limited | 3,279,686 | 3.24 |
| 410,382 | Santos Limited | 2,092,398 | 2.07 | 55,867 | IndusInd Bank Limited | 961,259 | 0.95 |
| 390,836 | Telstra Group Limited | 971,145 | 0.96 | 90,744 | Infosys Limited | 1,568,573 | 1.55 |
| 166,215 | Transurban Group | 1,361,322 | 1.34 | 107,198 | Jio Financial Services Limited | 298,451 | 0.29 |
| 106,490 | Worley Limited | 1,196,566 | 1.18 | 47,656 | Larsen & Toubro Limited | 1,735,135 | 1.72 |
| Total Australia | | 16,902,815 | 16.70 | 75,512 | Mahindra & Mahindra Limited | 1,413,304 | 1.40 |
| CAYMAN ISLANDS | | | | 121,560 | Max Healthcare Institute Limited | 830,574 | 0.82 |
| 109,200 | Baidu Inc. - A | 1,860,009 | 1.84 | 107,198 | Reliance Industries Limited | 3,027,110 | 2.99 |
| 376,816 | China Resources Land Limited | 1,501,137 | 1.48 | Total India | | | |
| 73,193 | Meituan | 1,071,003 | 1.06 | 17,047,337 16.84 | | | |
| 66,200 | NetEase Inc. | 1,348,203 | 1.33 | INDONESIA | | | |
| 119,300 | Shenzhen International Group Holdings Limited | 1,142,453 | 1.13 | 2,552,700 | Bank Central Asia Tbk PT | 1,457,534 | 1.44 |
| 111,100 | Tencent Holdings Limited | 4,343,658 | 4.29 | 7,008,156 | Bank Rakyat Indonesia | 2,369,160 | 2.34 |
| 37,850 | Trip.com Group Limited | 1,349,329 | 1.33 | Total Indonesia | | | |
| 37,000 | Wuxi Biologics Cayman Inc. | 215,665 | 0.21 | 3,826,694 3.78 | | | |
| Total Cayman Islands | | 12,831,457 | 12.67 | LUXEMBOURG | | | |
| CHINA | | | | 273,000 | Samsonite International SA | 937,673 | 0.93 |
| 294,028 | Alibaba Group Holding Limited | 3,213,653 | 3.17 | Total Luxembourg | | | |
| 190,100 | Inner Mongolia Yili Industrial Group Company Limited - A | 692,220 | 0.68 | 937,673 0.93 | | | |
| 294,600 | NARI Technology Company Limited | 897,253 | 0.89 | PHILIPPINES | | | |
| 223,500 | Ping An Insurance Group Company of China Limited | 1,279,901 | 1.26 | 489,160 | BDO Unibank Inc. | 1,226,854 | 1.21 |
| 94,800 | Shenzhen Inovance Technology Company Limited | 865,147 | 0.85 | 571,235 | Metropolitan Bank & Trust | 545,215 | 0.54 |
| 26,177 | Wuliangye Yibin Company Limited - A | 560,851 | 0.55 | Total Philippines | | | |
| Total China | | 7,509,025 | 7.40 | 1,772,069 1.75 | | | |
| HONG KONG | | | | REPUBLIC OF KOREA (SOUTH) | | | |
| 297,400 | AIA Group Limited | 2,424,590 | 2.40 | 45,573 | KT Corp. | 1,119,568 | 1.11 |
| 326,000 | Galaxy Entertainment Group Limited | 1,962,618 | 1.94 | 7,056 | Naver Corp. | 1,053,641 | 1.04 |
| 32,037 | Hong Kong Exchanges and Clearing Limited | 1,196,913 | 1.18 | 1,141 | Posco Holdings Inc. | 452,375 | 0.45 |
| | | | | 1,718 | Samsung Biologics Company Limited | 867,021 | 0.86 |
| | | | | 121,904 | Samsung Electronics Company Limited | 6,179,214 | 6.11 |
| | | | | 27,089 | SK hynix Inc. | 2,302,585 | 2.27 |
| | | | | Total Republic of Korea (South) | | | |
| | | | | 11,974,404 11.84 | | | |

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

Threadneedle (Lux) - Asia Equities

Portfolio Statement

(continued)

| Quantity | Investment | Market Value USD | % of Net Asset Value* |
|--|--|--------------------|-----------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | |
| Equities (continued) | | | |
| SINGAPORE | | | |
| 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 | Viatris 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 Moët 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 Small Cap Opportunities

Portfolio Statement

(continued)

| Quantity | Investment | Market Value EUR | % of Net Asset Value* | Quantity | Investment | Market Value EUR | % of Net Asset Value* |
|--|-----------------------------------|---------------------|-----------------------------|--|---|---------------------|-----------------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | | Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | |
| Equities (continued) | | | | Rights | | | |
| SWITZERLAND (continued) | | | | UNITED KINGDOM | | | |
| 3,698 | Burckhardt Compression Holding AG | 1,907,141 | 0.56 | 178,056 | Synthomer plc Right | 61,580 | 0.02 |
| 3,827 | Inficon Holding AG | 4,417,542 | 1.29 | Total United Kingdom | | | |
| 2,634 | LEM Holding SA | 5,561,469 | 1.64 | 61,580 0.02 | | | |
| 385,442 | SIG Group AG | 9,009,814 | 2.64 | Total Rights | | | |
| 11,261 | Tecan Group AG - Reg | 3,594,983 | 1.05 | 61,580 0.02 | | | |
| 15,722 | Vat Group AG | 5,340,526 | 1.56 | Total Transferable securities and money market instruments admitted to an official exchange listing | | | |
| 90,563 | VZ Holding AG | 8,929,653 | 2.61 | 339,491,342 99.45 | | | |
| Total Switzerland | | 46,451,283 | 13.60 | Other transferable securities and money market instruments | | | |
| UNITED KINGDOM | | | | Equities | | | |
| 615,287 | Allfunds Group plc | 3,224,104 | 0.94 | DENMARK | | | |
| 1,700,130 | Ascential plc | 4,096,289 | 1.20 | 49,761 | Ow Bunker A/S** | 0 | 0.00 |
| 410,348 | Auction Technology Group plc | 3,089,069 | 0.90 | Total Denmark | | | |
| 533,098 | Big Yellow Group plc | 5,767,711 | 1.69 | 0 0.00 | | | |
| 401,324 | Cvs Group plc | 7,545,903 | 2.21 | Total Equities | | | |
| 1,400,807 | Dr. Martens plc | 2,281,826 | 0.67 | 0 0.00 | | | |
| 161,985 | FD Technologies PLC | 2,733,871 | 0.80 | Total Other transferable securities and money market instruments | | | |
| 205,018 | Future plc | 2,101,144 | 0.62 | 0 0.00 | | | |
| 29,286 | Games Workshop Group plc | 3,568,594 | 1.05 | Undertakings for collective investments in transferable securities | | | |
| 235,082 | Genus plc | 5,680,320 | 1.66 | Funds | | | |
| 3,203,533 | GlobalData plc | 5,613,516 | 1.64 | IRELAND | | | |
| 974,869 | Howden Joinery Group plc | 8,276,033 | 2.42 | 10,634 | BlackRock Institutional Cash Series Euro Liquidity Fund Premier | 1,068,867 | 0.31 |
| 1,002,559 | Ibstock plc | 1,646,975 | 0.48 | Total Ireland | | | |
| 135,064 | Intermediate Capital Group plc | 2,153,396 | 0.63 | 1,068,867 0.31 | | | |
| 5,317,284 | Johnson Service Group plc | 8,275,339 | 2.42 | Total Funds | | | |
| 107,722 | Keywords Studios plc | 1,921,131 | 0.56 | 1,068,867 0.31 | | | |
| 897,644 | Moonpig Group plc | 1,688,832 | 0.49 | Total Undertakings for collective investments in transferable securities | | | |
| 57,911 | Renishaw plc | 2,351,324 | 0.69 | 1,068,867 0.31 | | | |
| 750,274 | Rightmove plc | 4,862,649 | 1.43 | Total value of investments | | | |
| 1,631,475 | Rotork plc | 5,879,380 | 1.72 | 340,560,209 99.76 | | | |
| 289,350 | St James's Place plc | 2,775,961 | 0.81 | (Total cost: EUR 320,658,051) | | | |
| 27 | Synthomer plc | 72 | 0.00 | <i>*Minor differences due to rounding.</i> | | | |
| 597,878 | Victoria plc | 3,584,083 | 1.05 | <i>**Fair valued security.</i> | | | |
| 892,002 | Volution Group plc | 3,720,459 | 1.09 | | | | |
| 676,713 | Watches of Switzerland Group plc | 4,173,693 | 1.22 | | | | |
| 263,257 | YouGov plc | 2,276,163 | 0.67 | | | | |
| Total United Kingdom | | 99,287,837 | 29.06 | | | | |
| Total Equities | | 339,429,762 | 99.43 | | | | |

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

Threadneedle (Lux) - Pan European Smaller Companies

Portfolio Statement

(continued)

| Quantity | Investment | Market Value EUR | % of Net Asset Value* | Quantity | Investment | Market Value EUR | % of Net Asset Value* |
|--|-----------------------------------|---------------------|-----------------------------|--|--|---------------------|-----------------------------|
| Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | | Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | |
| Equities (continued) | | | | 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 | | | | |
| 3,530,254 | Ascential plc | 8,505,785 | 1.34 | | | | |
| 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 | | | | |

*Minor differences due to rounding.

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) - UK Equity Income

Portfolio Statement

as at September 30, 2023

| Quantity | Investment | Market Value GBP | % of Net Asset Value* | Quantity | Investment | Market Value GBP | % of Net Asset Value* |
|--|--|---------------------|-----------------------------|--|---------------------------------------|---------------------|-----------------------------|
| Transferable securities and money market instruments admitted to an official exchange listing | | | | Transferable securities and money market instruments admitted to an official exchange listing (continued) | | | |
| Equities | | | | Equities (continued) | | | |
| GUERNSEY - CHANNEL ISLANDS | | | | UNITED KINGDOM (continued) | | | |
| 3,410,408 | Sherborne Investors Guernsey | 1,952,459 | 0.86 | 436,500 | Travis Perkins plc | 3,685,806 | 1.62 |
| | Total Guernsey - Channel Islands | 1,952,459 | 0.86 | 39,376 | Unbound Group plc** | 0 | 0.00 |
| UNITED KINGDOM | | | | 168,531 | Unilever plc | 6,845,729 | 3.01 |
| 288,063 | 3i Group plc | 5,971,546 | 2.63 | 81,890 | Victrex plc | 1,150,555 | 0.51 |
| 94,945 | Astrazeneca plc | 10,540,794 | 4.64 | 95,397 | Whitbread plc | 3,304,552 | 1.46 |
| 163,743 | BAE Systems plc | 1,633,828 | 0.72 | 1,051,560 | Wincanton plc | 2,881,274 | 1.27 |
| 295,020 | Britvic plc | 2,572,574 | 1.13 | Total United Kingdom | | | |
| 4,035,977 | BT Group plc | 4,709,985 | 2.07 | 221,983,622 | 97.78 | | |
| 4,577,454 | Centrica plc | 7,069,878 | 3.11 | Total Equities | 223,936,081 | 98.64 | |
| 804,336 | Chesnara plc | 2,211,924 | 0.97 | Total Transferable securities and money market instruments admitted to an official exchange listing | | | |
| 259,863 | Compass Group | 5,197,260 | 2.29 | 223,936,081 | 98.64 | | |
| 2,492,276 | Direct Line Insurance Group plc | 4,291,699 | 1.89 | Undertakings for collective investments in transferable securities | | | |
| 990,174 | Dowlais Group plc | 1,063,447 | 0.47 | Funds | | | |
| 1,194,251 | DS Smith plc | 3,428,695 | 1.51 | IRELAND | | | |
| 909,154 | Elementis plc | 1,129,169 | 0.50 | 3,677,462 | BlackRock ICS Sterling Liquidity Fund | 3,677,462 | 1.62 |
| 45,725 | Ferguson plc | 6,202,596 | 2.74 | Total Ireland | | | |
| 2,530,234 | Firstgroup plc | 3,818,123 | 1.69 | 3,677,462 | 1.62 | | |
| 635,087 | GSK plc | 9,475,498 | 4.17 | Total Funds | 3,677,462 | 1.62 | |
| 852,463 | Haleon plc | 2,905,620 | 1.28 | Total Undertakings for collective investments in transferable securities | | | |
| 3,865,710 | Hays plc | 4,221,355 | 1.86 | 3,677,462 | 1.62 | | |
| 195,709 | Hikma Pharmaceuticals plc | 4,086,404 | 1.80 | Total value of investments | | | |
| 303,824 | IMI plc | 4,763,960 | 2.10 | 227,613,543 | 100.26 | | |
| 803,221 | Imperial Brands plc | 13,389,694 | 5.90 | (Total cost: GBP 223,880,777) | | | |
| 822,084 | International Distributions Services plc | 2,143,995 | 0.94 | *Minor differences due to rounding. | | | |
| 5,567,670 | ITV plc | 3,931,889 | 1.73 | **Fair valued security. | | | |
| 208,827 | Johnson Matthey plc | 3,399,703 | 1.49 | | | | |
| 885,544 | Land Securities Group plc | 5,222,939 | 2.30 | | | | |
| 2,763,435 | Legal & General Group plc | 6,148,643 | 2.71 | | | | |
| 2,751,645 | Marks & Spencer Group plc | 6,510,392 | 2.87 | | | | |
| 912,405 | Morgan Advanced Materials plc | 2,235,392 | 0.98 | | | | |
| 180,202 | Morgan Sindall plc | 3,703,151 | 1.63 | | | | |
| 170,641 | Oxford Instruments plc | 3,719,974 | 1.64 | | | | |
| 1,118,539 | Pearson plc | 9,713,392 | 4.28 | | | | |
| 1,200,736 | Phoenix Group Holdings plc | 5,789,949 | 2.55 | | | | |
| 1,320,130 | Rank Group plc | 1,104,949 | 0.49 | | | | |
| 259,724 | RELX plc | 7,207,341 | 3.17 | | | | |
| 1,887,757 | Rentokil Initial plc | 11,519,093 | 5.08 | | | | |
| 1,464,379 | RS Group plc | 10,769,043 | 4.74 | | | | |
| 370,180 | Smith & Nephew plc | 3,786,941 | 1.67 | | | | |
| 323,482 | Smiths Group plc | 5,238,792 | 2.31 | | | | |
| 223,744 | SSE plc | 3,602,278 | 1.59 | | | | |
| 660,410 | Tate & Lyle plc | 4,527,111 | 1.99 | | | | |
| 1,951,813 | Tesco plc | 5,156,690 | 2.28 | | | | |

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 |
| | | | | | EUR | 1,400,000 | Deutsche Lufthansa AG 2.88% 16/05/2027 | 1,277,042 | 0.58 |
| | | | | | EUR | 800,000 | Deutsche Lufthansa AG 3.75% 11/02/2028 | 740,654 | 0.33 |
| BELGIUM | | | | | EUR | 1,081,000 | Gruenenthal GmbH 3.63% 15/11/2026 | 1,027,532 | 0.46 |
| EUR | 6,700,000 | Belfius Bank SA - Perp FRN | 6,700,770 | 3.03 | EUR | 1,200,000 | Hamburg Commercial Bank AG 4.88% 30/03/2027 | 1,187,970 | 0.53 |
| EUR | 2,600,000 | Kbc Group NV - Perp FRN | 2,236,691 | 1.01 | EUR | 545,866 | IHO Verwaltungs GmbH 8.75% 15/05/2028 | 563,953 | 0.25 |
| | | Total Belgium | 8,937,461 | 4.04 | EUR | 558,000 | Ineos Styrolution Group GmbH 2.25% 16/01/2027 | 486,131 | 0.22 |
| | | | | | EUR | 1,900,000 | Mahle GmbH 2.38% 14/05/2028 | 1,463,446 | 0.66 |
| | | | | | EUR | 858,000 | PCF GmbH 4.75% 15/04/2026 | 672,613 | 0.30 |
| | | | | | EUR | 1,540,000 | Peach Property Finance GmbH 4.38% 15/11/2025 | 1,248,500 | 0.56 |
| CAYMAN ISLANDS | | | | | EUR | 1,300,000 | Schaeffler AG 3.38% 12/10/2028 | 1,177,044 | 0.53 |
| GBP | 1,175,000 | Thames Water Utilities plc 2.88% 03/05/2027 | 1,020,000 | 0.46 | EUR | 1,500,000 | Techem Verwaltungsgesellschaft 675 mbH 2.00% 15/07/2025 | 1,447,651 | 0.65 |
| | | Total Cayman Islands | 1,020,000 | 0.46 | EUR | 1,000,000 | Vier Gas Transport GmbH 4.63% 26/09/2032 | 1,011,244 | 0.46 |
| | | | | | | | Total Germany | 22,127,681 | 9.96 |
| FRANCE | | | | | | | | | |
| EUR | 400,000 | Altice France SA 2.50% 15/01/2025 | 380,013 | 0.17 | GIBRALTAR | | | | |
| EUR | 1,300,000 | BNP Paribas SA FRN 26/09/2032 | 1,279,961 | 0.58 | EUR | 1,448,000 | 888 Acquisitions Limited 7.56% 15/07/2027 | 1,341,696 | 0.60 |
| USD | 3,500,000 | BNP Paribas SA - Perp FRN | 2,697,054 | 1.21 | | | Total Gibraltar | 1,341,696 | 0.60 |
| EUR | 1,600,000 | BPCE SA FRN 13/10/2046 | 1,172,430 | 0.53 | GREECE | | | | |
| EUR | 1,165,000 | Elior Group SA 3.75% 15/07/2026 | 921,414 | 0.41 | EUR | 1,370,000 | Eurobank SA FRN 26/01/2029 | 1,429,014 | 0.64 |
| EUR | 1,454,000 | Getlink SE 3.50% 30/10/2025 | 1,418,175 | 0.64 | EUR | 696,000 | National Bank of Greece SA FRN 03/01/2034 | 702,960 | 0.32 |
| EUR | 3,080,000 | Iliad Holding SASU 5.13% 15/10/2026 | 2,935,029 | 1.31 | | | Total Greece | 2,131,974 | 0.96 |
| EUR | 1,686,000 | Paprec Holding SA 4.00% 31/03/2025 | 1,658,937 | 0.75 | | | | | |
| EUR | 300,000 | Praemia Healthcare SACA 5.50% 19/09/2028 | 298,898 | 0.13 | | | | | |
| EUR | 546,000 | RCI Banque SA 4.88% 02/10/2029 | 542,147 | 0.24 | | | | | |
| EUR | 539,000 | Rexel SA 5.25% 15/09/2030 | 533,644 | 0.24 | | | | | |
| GBP | 600,000 | Suez SACA 6.63% 05/10/2043 | 691,714 | 0.31 | | | | | |
| | | 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) | | | | | |
| INDIA | | | | LUXEMBOURG (continued) | | | | | |
| USD | 530,000 | Adani Ports & Special Economic Zone Limited 4.38% 03/07/2029 | 400,990 | 0.18 | EUR | 194,000 | Cirsa Finance International Sarl 10.38% 30/11/2027 | 209,184 | 0.09 |
| Total India | | 400,990 | 0.18 | EUR | 480,000 | 480,000 | Eurofins Scientific SE - Perp FRN | 442,958 | 0.20 |
| IRELAND | | | | EUR | 574,000 | 574,000 | Eurofins Scientific SE - Perp FRN | 570,472 | 0.26 |
| EUR | 1,275,000 | Aib Group plc FRN 30/05/2031 | 1,178,968 | 0.53 | EUR | 437,000 | Garfunkelux Holdingco 3 SA 6.75% 01/11/2025 | 338,894 | 0.15 |
| EUR | 1,997,000 | Bank of Ireland Group plc FRN 11/08/2031 | 1,775,614 | 0.80 | GBP | 931,000 | Garfunkelux Holdingco 3 SA 7.75% 01/11/2025 | 818,370 | 0.37 |
| EUR | 838,000 | Eircom Finance DAC 3.50% 15/05/2026 | 790,035 | 0.36 | EUR | 2,000,000 | Grand City Properties SA - Perp FRN | 958,750 | 0.43 |
| EUR | 1,477,000 | Permanent TSB Group Holdings plc FRN 25/04/2028 | 1,495,447 | 0.67 | EUR | 1,883,000 | InPost SA 2.25% 15/07/2027 | 1,641,478 | 0.74 |
| Total Ireland | | 5,240,064 | 2.36 | EUR | 819,000 | 819,000 | Loarre Investments Sarl 6.50% 15/05/2029 | 767,005 | 0.35 |
| ITALY | | | | EUR | 840,000 | 840,000 | Loarre Investments Sarl FRN 15/05/2029 | 845,075 | 0.38 |
| EUR | 609,000 | Autostrade per l'Italia SpA 4.75% 24/01/2031 | 592,341 | 0.27 | EUR | 750,000 | Matterhorn Telecom SA 2.63% 15/09/2024 | 743,946 | 0.34 |
| EUR | 1,344,000 | Banca Monte dei Paschi di Siena SpA 1.88% 09/01/2026 | 1,206,129 | 0.54 | EUR | 1,155,000 | P3 Group Sarl 1.63% 26/01/2029 | 918,957 | 0.41 |
| EUR | 1,425,000 | FIS Fabbrica Italiana Sintetici SpA 5.63% 01/08/2027 | 1,319,118 | 0.59 | EUR | 1,473,000 | Sani/Ikos Financial Holdings 1 Sarl 5.63% 15/12/2026 | 1,364,850 | 0.61 |
| EUR | 392,000 | Lottomatica SpA 7.13% 01/06/2028 | 401,302 | 0.18 | EUR | 940,000 | SELP Finance Sarl 3.75% 10/08/2027 | 897,097 | 0.40 |
| EUR | 1,096,000 | Lottomatica SpA 9.75% 30/09/2027 | 1,183,643 | 0.53 | Total Luxembourg | | 17,312,744 | 7.78 | |
| EUR | 711,000 | Telecom Italia SpA 4.00% 11/04/2024 | 706,938 | 0.32 | NETHERLANDS | | | | |
| EUR | 1,790,000 | Telecom Italia SpA 6.88% 15/02/2028 | 1,801,001 | 0.81 | EUR | 702,000 | ASR Nederland NV FRN 07/12/2043 | 722,184 | 0.33 |
| Total Italy | | 7,210,472 | 3.24 | EUR | 1,000,000 | 1,000,000 | Axalta Coating Systems Dutch Holding B BV 3.75% 15/01/2025 | 987,180 | 0.44 |
| LUXEMBOURG | | | | EUR | 1,450,000 | 1,450,000 | Constellium NV 4.25% 15/02/2026 | 1,419,723 | 0.64 |
| EUR | 419,000 | Altice Finco SA 4.75% 15/01/2028 | 338,343 | 0.15 | EUR | 2,200,000 | Cooperatieve Rabobank UA - Perp FRN | 1,660,987 | 0.75 |
| EUR | 348,000 | Altice France Holding SA 4.00% 15/02/2028 | 165,087 | 0.07 | EUR | 1,662,000 | Darling Global Finance BV 3.63% 15/05/2026 | 1,616,002 | 0.72 |
| EUR | 456,000 | Altice France Holding SA 8.00% 15/05/2027 | 263,836 | 0.12 | GBP | 618,000 | E.ON International Finance BV 6.25% 03/06/2030 | 728,332 | 0.33 |
| EUR | 3,600,000 | Aroundtown SA 1.45% 09/07/2028 | 2,619,759 | 1.18 | EUR | 1,038,000 | House of HR Group BV 9.00% 03/11/2029 | 1,016,114 | 0.46 |
| GBP | 1,855,000 | Aroundtown SA 3.00% 16/10/2029 | 1,464,199 | 0.66 | USD | 4,600,000 | ING Groep NV - Perp FRN | 3,156,048 | 1.42 |
| EUR | 1,575,000 | Canpack SA 2.38% 01/11/2027 | 1,360,498 | 0.61 | EUR | 1,300,000 | OI European Group BV 2.88% 15/02/2025 | 1,267,472 | 0.57 |
| EUR | 580,000 | Cirsa Finance International Sarl 7.88% 31/07/2028 | 583,986 | 0.26 | EUR | 1,391,000 | Sagax Euro MTN BV 0.75% 26/01/2028 | 1,113,122 | 0.50 |
| | | | | | EUR | 2,620,000 | Stedin Holding NV - Perp FRN | 2,273,668 | 1.01 |
| | | | | | EUR | 2,240,000 | Stichting AK Rabobank Certificaten - Perp 6.50% | 2,063,102 | 0.93 |

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 | Total Bonds | | | | |
| EUR | 600,000 | Virgin Money UK plc FRN 29/10/2028 | 578,536 | 0.26 | Total Transferable securities and money market instruments admitted to an official exchange listing | | | | |
| 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 | Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities | | | | |
| USD | 2,586,000 | Vodafone Group plc FRN 03/10/2078 | 2,414,584 | 1.08 | Bonds | | | | |
| EUR | 1,809,000 | Vodafone Group plc FRN 30/08/2084 | 1,825,885 | 0.82 | AUSTRALIA | | | | |
| GBP | 1,277,000 | Zenith Finco plc 6.50% 30/06/2027 | 1,175,121 | 0.53 | USD | 885,000 | NBN Company Limited 5.75% 06/10/2028 | 839,987 | 0.38 |
| Total United Kingdom | | | 48,511,266 | 21.85 | Total Australia | | | | |
| UNITED STATES | | | | 0.38 | | | | | |
| USD | 932,000 | Amgen Inc. 5.25% 02/03/2030 | 860,358 | 0.39 | BERMUDA | | | | |
| USD | 2,728,000 | Amgen Inc. 5.25% 02/03/2033 | 2,466,356 | 1.10 | USD | 1,991,000 | Bacardi Limited 4.70% 15/05/2028 | 1,790,377 | 0.81 |
| EUR | 1,402,000 | Ardagh Metal Packaging Finance USA LLC 2.00% 01/09/2028 | 1,166,959 | 0.53 | Total Bermuda | | | | |
| USD | 1,653,000 | Bank of America Corp. FRN 22/04/2032 | 1,229,102 | 0.55 | 1,790,377 0.81 | | | | |
| EUR | 1,430,000 | Catalent Pharma Solutions Inc. 2.38% 01/03/2028 | 1,202,117 | 0.54 | DENMARK | | | | |
| EUR | 3,244,000 | Digital Euro Finco LLC 1.13% 09/04/2028 | 2,767,409 | 1.25 | USD | 2,005,000 | Danske Bank A/S 1.55% 10/09/2027 | 1,658,488 | 0.75 |
| USD | 1,059,000 | JPMorgan Chase & Company FRN 22/04/2032 | 789,693 | 0.36 | Total Denmark | | | | |
| USD | 395,000 | L3Harris Technologies Inc. 5.40% 31/07/2033 | 358,799 | 0.16 | 1,658,488 0.75 | | | | |
| USD | 526,000 | Occidental Petroleum Corp. 6.63% 01/09/2030 | 503,058 | 0.23 | NETHERLANDS | | | | |
| USD | 1,281,000 | Occidental Petroleum Corp. 8.88% 15/07/2030 | 1,357,866 | 0.61 | GBP | 786,000 | GTCR W-2 Merger Sub LLC 8.50% 15/01/2031 | 925,767 | 0.42 |
| USD | 1,238,000 | Plains All American Pipeline LP 3.55% 15/12/2029 | 1,006,029 | 0.45 | USD | 2,956,000 | Vonovia Finance BV 5.00% 02/10/2023 | 2,791,972 | 1.26 |
| EUR | 1,455,000 | Silgan Holdings Inc. 3.25% 15/03/2025 | 1,417,980 | 0.63 | Total Netherlands | | | | |
| | | | | 3,717,739 1.68 | | | | | |
| | | | | UNITED STATES | | | | | |
| | | | | 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 | | | | | 33,816 | Insight Liquidity Funds plc | 38,984 | 0.02 |
| | | | 10,774,137 | 4.87 | Total Ireland | | 8,521,008 | 3.84 |
| Other transferable securities and money market instruments | | | | | Total Funds | | 8,521,008 | 3.84 |
| Bonds | | | | | Total Undertakings for collective investments in transferable securities | | 8,521,008 | 3.84 |
| PORTUGAL | | | | | Total value of investments | | 214,555,554 | 96.62 |
| EUR | 12,900,000 | Banco Espirito Santo SA 0.00% 21/01/2099** | 2,193,000 | 0.99 | (Total cost: EUR 238,376,799) | | | |
| | | Total Portugal | 2,193,000 | 0.99 | <i>*Minor differences due to rounding.</i> | | | |
| UNITED KINGDOM | | | | | <i>**Fair valued security.</i> | | | |
| GBP | 1,589,000 | Pinewood Finance Company Limited 3.25% 30/09/2025 | 1,723,305 | 0.79 | | | | |
| 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 | | | | | | | | |
| 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 | | | | |

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 | NETHERLANDS | | | | |
| EUR | 100,000 | Commerzbank AG FRN 29/12/2031 | 83,506 | 1.01 | EUR | 287,000 | Stedin Holding NV - Perp FRN | 249,061 | 2.99 |
| 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 | TenneT 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 | SINGAPORE | | | | |

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 | | | | USD 138,000 Warnermedia Holdings Inc. 5.14% 15/03/2052 | | | | 97,003 | 1.17 | |
| GBP | 100,000 | Arqiva Financing plc 7.21% 30/06/2028 | 118,551 | 1.43 | Total United States | | | 786,615 | 9.47 | |
| EUR | 100,000 | Barclays plc FRN 12/05/2032 | 75,025 | 0.90 | Total Bonds | | | | 7,381,697 | 88.84 |
| GBP | 100,000 | Co-Operative Bank Finance plc FRN 06/04/2027 | 105,579 | 1.27 | Total Transferable securities and money market instruments admitted to an official exchange listing | | | | 7,381,697 | 88.84 |
| EUR | 100,000 | DS Smith plc 4.50% 27/07/2030 | 97,970 | 1.18 | Transferable securities and money market instruments dealt in on another regulated market and recently issued transferable securities | | | | | |
| EUR | 340,000 | HBOS plc FRN 18/03/2030 | 333,070 | 4.00 | Bonds | | | | | |
| GBP | 100,000 | HSBC Holdings plc FRN 16/11/2034 | 119,381 | 1.44 | NETHERLANDS | | | | | |
| EUR | 200,000 | HSBC Holdings plc - Perp FRN | 167,131 | 2.01 | USD | 50,000 | Vonovia Finance BV 5.00% 02/10/2023 | 47,226 | 0.57 | |
| GBP | 36,233 | Marston's Issuer plc FRN 15/10/2027 | 39,243 | 0.47 | Total Netherlands | | | 47,226 | 0.57 | |
| GBP | 78,890 | Mitchells & Butlers Finance plc FRN 15/12/2028 | 84,034 | 1.01 | UNITED STATES | | | | | |
| EUR | 100,000 | National Grid Electricity Distribution East Midlands plc 3.95% 20/09/2032 | 95,275 | 1.15 | USD | 80,000 | ERAC USA Finance LLC 4.90% 01/05/2033 | 71,062 | 0.86 | |
| GBP | 100,000 | Nationwide Building Society 6.13% 21/08/2028 | 116,710 | 1.40 | USD | 60,000 | Jersey Central Power & Light Company 2.75% 01/03/2032 | 44,457 | 0.54 | |
| GBP | 60,000 | Santander UK plc - Perp 10.06% | 91,579 | 1.10 | Total United States | | | 115,519 | 1.40 | |
| GBP | 70,578 | Tesco Property Finance 1 plc 7.62% 13/07/2039 | 87,089 | 1.05 | Total Bonds | | | | 162,745 | 1.97 |
| EUR | 200,000 | Thames Water Utilities Finance plc 0.19% 23/10/2023 | 199,109 | 2.39 | 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 | Thames Water Utilities Finance plc 0.88% 31/01/2028 | 82,189 | 0.99 | | | | | | |
| 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 | | | | | | | | | | |
| 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 | | | | | | |
| 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 | | | | | | |

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 Moët 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 |
| | | 279,793 | 0.16 | | | | |
| 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 (continued) | 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 |

Notes to the Financial Statements

(continued)

7 DIVIDENDS

(continued)

| Portfolio | Share Class | Ex-Date | Share Class currency | Amount per Share (in the Share Class currency) | Total amount (in the Portfolio currency) |
|--|-------------|------------|----------------------|--|--|
| Threadneedle (Lux) - Flexible Asian Bond <i>(continued)</i> | Class 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

(continued)

7 DIVIDENDS

(continued)

| Portfolio | Share Class | Ex-Date | Share Class currency | Amount per Share (in the Share Class currency) | Total amount (in the Portfolio currency) |
|---|-------------|------------|----------------------|--|--|
| Threadneedle (Lux) - Global Multi Asset Income <i>(continued)</i> | Class DEC | 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 |

Notes to the Financial Statements

(continued)

7 DIVIDENDS

(continued)

| Portfolio | Share Class | Ex-Date | Share Class currency | Amount per Share (in the Share Class currency) | Total amount (in the Portfolio currency) |
|--|-------------|------------|----------------------|--|--|
| Threadneedle (Lux) - Global Equity Income <i>(continued)</i> | Class 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

(continued)

8 PERFORMANCE FEES

The Management Company shall receive a performance fee as set forth below with respect to the Share Classes of the Portfolios listed in the table below. Daily provisions shall be set up for the accrual of the performance fee in respect of the performance fee balance (as described below), whereby the amount accrued shall be paid to the Management Company at the end of each calendar year (i.e. December 31). The Management Company is responsible for paying all or part of the performance fee to the Sub-Advisors in accordance with their Sub-Advisory agreement. The amount of this performance fee depends on the performance of the Net Asset Value of the relevant Share Class within the relevant Portfolio compared to the performance of the relevant performance index (the "Performance Index", as per the table below). 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

(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 | 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

(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 | 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

(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 | 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

(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 | 2,442 | 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) |

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 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 |

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 | 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

(continued)

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

(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 | 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) |

Notes to the Financial Statements

(continued)

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

(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 | 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 |

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 | 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

(continued)

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.

Directory

Registered Office

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

Investment Advisor

Threadneedle Management Luxembourg S.A.

Delegated to¹:

Columbia Management
Investment Advisers, LLC
290 Congress Street
Boston MA 02210
United States of America

Threadneedle Asset
Management Limited
Cannon Place
78 Cannon Street
London EC4N 6AG
United Kingdom

Threadneedle Investments
Singapore (Pte.) Limited
3 Killiney Road
#07-07 Winsland House 1
Singapore 239519
Singapore

Management Company

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

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.

Directory

(continued)

Depository, Domiciliary, Administrative and Paying Agent

Citibank Europe plc, Luxembourg Branch
31, Z.A. Bourmicht
L-8070 Bertrange
Grand Duchy of Luxembourg

Registrar and Transfer Agent

International Financial Data Services (Luxembourg) S.A.
49, Avenue John F. Kennedy
L-1855 Luxembourg
Grand Duchy of Luxembourg

Distributor (delegated to a variety of distributors)

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

Representative and Paying Agents

In Austria

Erste Bank
Am Belvedere 1
1100 Vienna
Austria

In Belgium

CACEIS Belgium S.A.
Avenue du Port 86 C b 320
B-1000 Brussels
Belgium

In France

CACEIS Bank
1/3 Place Valhubert
F-75013 Paris
France

In Germany

J.P. Morgan AG
Junghofstrasse 14
D-60311 Frankfurt am Main
Germany

In Hong Kong

HSBC Institutional Trust Services (Asia) Limited
17/F Tower 2 & 3 HSBC Centre
1 Sham Mong Road
Kowloon
Hong Kong

In Switzerland

Caceis Investor Services Bank S.A., Esch-sur-Alzette
Zurich Branch
Bleicherweg 7
CH-8027 Zurich
Switzerland

Auditor

PricewaterhouseCoopers, *Société coopérative*
2, rue Gerhard Mercator, B.P. 1443
L-1014 Luxembourg
Grand Duchy of Luxembourg

Legal Advisors in Luxembourg

Linklaters LLP
35, Avenue John F. Kennedy, B.P. 1107
L-1011 Luxembourg
Grand Duchy of Luxembourg

To find out more visit columbiathreadneedle.com



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