Dividend Composition Report

As of 31 July 2022

Important notes:
(i) Distributions are not guaranteed and may be paid out of distributable income, capital or both.
(ii) Any distributions paid may result in the immediate reduction of net asset value per share/unit.
(iii) Past performance is not a guide to future performance.
(iv) Distribution payouts and its frequency are determined by the management company of the funds, at the discretion of its Board of Directors.
(v) Warning: Past payout yields and payments do not represent future payout yields and payments. Please note that a positive distribution yield does not imply a positive return. Investors should not make any investment decision solely based on information contained in the table below. You should read the relevant offering document (including the Product Highlight Sheet) of the fund for further details including the risk factors.

ISIN code	Name of the Fund	Share Class	Share Class Currency	For the period ended	Ex-dividend Date	Payment Date	Payment frequency	Dividend per unit / share	Annualised dividend yield[1]	Proportion paid out of distributable income[2]	Proportion paid out of capital	Underlying portfolio yield[3]	Average payout yield since inception[4]	Average distribution since inception[5]	Annualised volatility[6]
LU1868836328	Threadneedle (Lux) - American	1EP	EUR	24-Mar-22	25-Mar-22	30-Mar-22	Annual	0.1940	1.17%	0.00%	100.00%	-0.65%	1.29%	0.1580	24.91%
LU1864950636	Threadneedle (Lux) - American Smaller Companies	1EP	EUR	24-Mar-22	25-Mar-22	30-Mar-22	Annual	0.2130	1.19%	0.00%	100.00%	-0.69%	1.30%	0.1585	48.66%
LU0713368677	Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	EUR	23-Aug-21	24-Aug-21	27-Aug-21	Monthly	0.0430	3.97%	58.05%	41.95%	3.56%	5.05%	0.6870	33.62%
LU0713368677	Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	EUR	23-Sep-21	24-Sep-21	29-Sep-21	Monthly	0.0430	3.98%	57.55%	42.45%	3.53%	5.03%	0.6824	33.62%
LU0713368677	Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	EUR	22-Oct-21	25-Oct-21	28-Oct-21	Monthly	0.0430	4.05%	57.31%	42.69%	3.49%	5.01%	0.6778	33.70%
LU0713368677	Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	EUR	22-Nov-21	23-Nov-21	29-Nov-21	Monthly	0.0430	4.07%	61.34%	38.66%	3.46%	4.98%	0.6732	33.25%
LU0713368677	Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	EUR	21-Dec-21	22-Dec-21	30-Dec-21	Monthly	0.0420	3.99%	67.73%	32.27%	3.44%	4.96%	0.6684	33.26%
LU0713368677	Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	EUR	24-Jan-22	25-Jan-22	28-Jan-22	Monthly	0.0420	4.09%	81.62%	18.38%	3.42%	4.94%	0.6636	33.40%
LU0713368677	Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	EUR	21-Feb-22	22-Feb-22	25-Feb-22	Monthly	0.0420	4.18%	65.31%	34.69%	3.40%	4.91%	0.6588	33.51%
LU0713368677	Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	EUR	24-Mar-22	25-Mar-22	30-Mar-22	Monthly	0.0370	3.95%	96.31%	3.69%	3.38%	4.89%	0.6530	35.01%
LU0713368677	Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	EUR	22-Apr-22	25-Apr-22	28-Apr-22	Monthly	0.0370	4.00%	61.73%	38.27%	3.37%	4.86%	0.6472	35.03%
LU0713368677	Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	EUR	20-May-22	23-May-22	27-May-22	Monthly	0.0370	4.13%	73.84%	26.16%	3.36%	4.84%	0.6414	35.26%
LU0713368677	Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	EUR	22-Jun-22	24-Jun-22	29-Jun-22	Monthly	0.0370	4.19%	80.55%	19.45%	3.36%	4.82%	0.6356	35.31%
LU0713368677	Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	EUR	22-Jul-22	25-Jul-22	28-Jul-22	Monthly	0.0370	4.30%	70.73%	29.27%	3.35%	4.80%	0.6298	35.44%
LU0198719758	Threadneedle (Lux) - Emerging Market Corporate Bonds	AUP	USD	23-Aug-21	24-Aug-21	27-Aug-21	Monthly	0.0280	4.01%	56.56%	43.44%	3.62%	5.03%	0.4182	33.52%
LU0198719758	Threadneedle (Lux) - Emerging Market Corporate Bonds	AUP	USD	23-Sep-21	24-Sep-21	29-Sep-21	Monthly	0.0280	4.02%	56.70%	43.30%	3.59%	5.01%	0.4162	33.52%
LU0198719758	Threadneedle (Lux) - Emerging Market Corporate Bonds	AUP	USD	22-Oct-21	25-Oct-21	28-Oct-21	Monthly	0.0280	4.08%	56.80%	43.20%	3.56%	4.99%	0.4142	33.60%
LU0198719758	Threadneedle (Lux) - Emerging Market Corporate Bonds	AUP	USD	22-Nov-21	23-Nov-21	29-Nov-21	Monthly	0.0280	4.10%	59.29%	40.71%	3.53%	4.96%	0.4122	33.14%
LU0198719758	Threadneedle (Lux) - Emerging Market Corporate Bonds	AUP	USD	21-Dec-21	22-Dec-21	30-Dec-21	Monthly	0.0270	3.97%	66.58%	33.42%	3.50%	4.94%	0.4100	33.15%
LU0198719758	Threadneedle (Lux) - Emerging Market Corporate Bonds	AUP	USD	24-Jan-22	25-Jan-22	28-Jan-22	Monthly	0.0270	4.06%	75.29%	24.71%	3.48%	4.92%	0.4078	33.30%
LU0198719758	Threadneedle (Lux) - Emerging Market Corporate Bonds	AUP	USD	21-Feb-22	22-Feb-22	25-Feb-22	Monthly	0.0270	4.15%	64.32%	35.68%	3.46%	4.90%	0.4056	33.42%
LU0198719758	Threadneedle (Lux) - Emerging Market Corporate Bonds	AUP	USD	24-Mar-22	25-Mar-22	30-Mar-22	Monthly	0.0240	3.95%	95.69%	4.31%	3.45%	4.87%	0.4028	34.95%
LU0198719758	Threadneedle (Lux) - Emerging Market Corporate Bonds	AUP	USD	22-Apr-22	25-Apr-22	28-Apr-22	Monthly	0.0240	4.00%	61.55%	38.45%	3.43%	4.85%	0.4000	34.98%
LU0198719758	Threadneedle (Lux) - Emerging Market Corporate Bonds	AUP	USD	20-May-22	23-May-22	27-May-22	Monthly	0.0240	4.12%	76.81%	23.19%	3.43%	4.83%	0.3972	35.22%
LU0198719758	Threadneedle (Lux) - Emerging Market Corporate Bonds	AUP	USD	22-Jun-22	24-Jun-22	29-Jun-22	Monthly	0.0240	4.18%	80.76%	19.24%	3.42%	4.81%	0.3942	35.27%
LU0198719758	Threadneedle (Lux) - Emerging Market Corporate Bonds	AUP	USD	22-Jul-22	25-Jul-22	28-Jul-22	Monthly	0.0240	4.27%	80.01%	19.99%	3.41%	4.79%	0.3912	35.39%
LU0348323824	Threadneedle (Lux) - Emerging Market Debt	AEC	EUR	23-Aug-21	24-Aug-21	27-Aug-21	Monthly	0.0360	4.57%	63.50%	36.50%	4.31%	5.55%	0.5694	39.47%
LU0348323824	Threadneedle (Lux) - Emerging Market Debt	AEC	EUR	23-Sep-21	24-Sep-21	29-Sep-21	Monthly	0.0370	4.71%	64.63%	35.37%	4.29%	5.53%	0.5660	39.47%
LU0348323824	Threadneedle (Lux) - Emerging Market Debt	AEC	EUR	22-Oct-21	25-Oct-21	28-Oct-21	Monthly	0.0370	4.83%	53.62%	46.38%	4.27%	5.52%	0.5626	39.65%
LU0348323824	Threadneedle (Lux) - Emerging Market Debt	AEC	EUR	22-Nov-21	23-Nov-21	29-Nov-21	Monthly	0.0370	4.88%	62.46%	37.54%	4.25%	5.50%	0.5592	38.64%
LU0348323824	Threadneedle (Lux) - Emerging Market Debt	AEC	EUR	21-Dec-21	22-Dec-21	30-Dec-21	Monthly	0.0360	4.79%	85.75%	14.25%	4.24%	5.49%	0.5554	38.64%
LU0348323824	Threadneedle (Lux) - Emerging Market Debt	AEC	EUR	24-Jan-22	25-Jan-22	28-Jan-22	Monthly	0.0360	4.96%	69.71%	30.29%	4.22%	5.47%	0.5516	38.94%
LU0348323824	Threadneedle (Lux) - Emerging Market Debt	AEC	EUR	21-Feb-22	22-Feb-22	25-Feb-22	Monthly	0.0360	5.07%	54.89%	45.11%	4.20%	5.46%	0.5478	38.96%
LU0348323824	Threadneedle (Lux) - Emerging Market Debt	AEC	EUR	24-Mar-22	25-Mar-22	30-Mar-22	Monthly	0.0320	4.82%	74.82%	25.18%	4.18%	5.44%	0.5432	40.08%
LU0348323824	Threadneedle (Lux) - Emerging Market Debt	AEC	EUR	22-Apr-22	25-Apr-22	28-Apr-22	Monthly	0.0320	4.98%	47.09%	52.91%	4.17%	5.43%	0.5386	40.24%
LU0348323824	Threadneedle (Lux) - Emerging Market Debt	AEC	EUR	20-May-22	23-May-22	27-May-22	Monthly	0.0320	5.17%	68.81%	31.19%	4.17%	5.42%	0.5340	40.54%
LU0348323824	Threadneedle (Lux) - Emerging Market Debt	AEC	EUR	22-Jun-22	24-Jun-22	29-Jun-22	Monthly	0.0300	5.02%	84.18%	15.82%	4.16%	5.40%	0.5286	40.77%
LU0348323824	Threadneedle (Lux) - Emerging Market Debt	AEC	EUR	22-Jul-22	25-Jul-22	28-Jul-22	Monthly	0.0300	5.11%	73.11%	26.89%	4.15%	5.39%	0.5232	40.78%
LU0198726027	Threadneedle (Lux) - Emerging Market Debt	AUP	USD	23-Aug-21	24-Aug-21	27-Aug-21	Monthly	0.0440	4.53%	64.04%	35.96%	4.34%	5.54%	0.6636	39.33%
LU0198726027	Threadneedle (Lux) - Emerging Market Debt	AUP	USD	23-Sep-21	24-Sep-21	29-Sep-21	Monthly	0.0460	4.74%	64.06%	35.94%	4.33%	5.53%	0.6608	39.33%
LU0198726027	Threadneedle (Lux) - Emerging Market Debt	AUP	USD	22-Oct-21	25-Oct-21	28-Oct-21	Monthly	0.0460	4.87%	53.26%	46.74%	4.31%	5.51%	0.6580	39.52%
LU0198726027	Threadneedle (Lux) - Emerging Market Debt	AUP	USD	22-Nov-21	23-Nov-21	29-Nov-21	Monthly	0.0460	4.91%	60.62%	39.38%	4.29%	5.50%	0.6552	38.52%
LU0198726027	Threadneedle (Lux) - Emerging Market Debt	AUP	USD	21-Dec-21	22-Dec-21	30-Dec-21	Monthly	0.0440	4.73%	81.71%	18.29%	4.27%	5.48%	0.6518	38.53%
LU0198726027	Threadneedle (Lux) - Emerging Market Debt	AUP	USD	24-Jan-22	25-Jan-22	28-Jan-22	Monthly	0.0440	4.90%	68.73%	31.27%	4.25%	5.46%	0.6484	38.85%
LU0198726027	Threadneedle (Lux) - Emerging Market Debt	AUP	USD	21-Feb-22	22-Feb-22	25-Feb-22	Monthly	0.0440	5.00%	55.61%	44.39%	4.23%	5.45%	0.6450	38.88%
LU0198726027	Threadneedle (Lux) - Emerging Market Debt	AUP	USD	24-Mar-22	25-Mar-22	30-Mar-22	Monthly	0.0390	4.73%	75.42%	24.58%	4.19%	5.43%	0.6406	40.00%
LU0198726027	Threadneedle (Lux) - Emerging Market Debt	AUP	USD	22-Apr-22	25-Apr-22	28-Apr-22	Monthly	0.0390	4.88%	47.77%	52.23%	4.18%	5.42%	0.6362	40.17%
LU0198726027	Threadneedle (Lux) - Emerging Market Debt	AUP	USD	20-May-22	23-May-22	27-May-22	Monthly	0.0390	5.07%	70.63%	29.37%	4.17%	5.41%	0.6318	40.49%
LU0198726027	Threadneedle (Lux) - Emerging Market Debt	AUP	USD	22-Jun-22	24-Jun-22	29-Jun-22	Monthly	0.0370	4.97%	84.93%	15.07%	4.16%	5.39%	0.6264	40.70%

ISIN code	Name of the Fund	Share Class	Share Class Currency	For the period ended	Ex-dividend Date	Payment Date	Payment frequency	Dividend per unit / share	Annualised dividend yield[1]	Proportion paid out of distributable income[2]	Proportion paid out of capital	Underlying portfolio yield[3]	Average payout yield since inception[4]	Average distribution since inception[5]	Annualised volatility[6]
LU0198726027	Threadneedle (Lux) - Emerging Market Debt	AUP	USD	22-Jul-22	25-Jul-22	28-Jul-22	Monthly	0.0370	5.04%	73.92%	26.08%	4.14%	5.37%	0.6210	40.71%
LU1868839264	Threadneedle (Lux) - European Select	1EP	EUR	24-Mar-22	25-Mar-22	30-Mar-22	Annual	0.1940	1.42%	0.00%	100.00%	-0.51%	1.31%	0.1525	19.33%
LU0932066573	Threadneedle (Lux) - Flexible Asian Bond	ASC	SGD	23-Aug-21	24-Aug-21	27-Aug-21	Monthly	0.0320	3.49%	91.12%	8.88%	2.73%	3.68%	0.3962	34.29%
LU0932066573	Threadneedle (Lux) - Flexible Asian Bond	ASC	SGD	23-Sep-21	24-Sep-21	29-Sep-21	Monthly	0.0340	3.72%	100.00%	0.00%	2.72%	3.74%	0.4030	34.30%
LU0932066573	Threadneedle (Lux) - Flexible Asian Bond	ASC	SGD	22-Oct-21	25-Oct-21	28-Oct-21	Monthly	0.0340	3.78%	93.65%	6.35%	2.72%	3.80%	0.4098	34.25%
LU0932066573	Threadneedle (Lux) - Flexible Asian Bond	ASC	SGD	22-Nov-21	23-Nov-21	29-Nov-21	Monthly	0.0340	3.77%	68.08%	31.92%	2.72%	3.82%	0.4120	33.23%
LU0932066573	Threadneedle (Lux) - Flexible Asian Bond	ASC	SGD	21-Dec-21	22-Dec-21	30-Dec-21	Monthly	0.0340	3.78%	65.75%	34.25%	2.72%	3.84%	0.4142	33.20%
LU0932066573	Threadneedle (Lux) - Flexible Asian Bond	ASC	SGD	24-Jan-22	25-Jan-22	28-Jan-22	Monthly	0.0340	3.88%	77.72%	22.28%	2.72%	3.86%	0.4164	33.40%
LU0932066573	Threadneedle (Lux) - Flexible Asian Bond	ASC	SGD	21-Feb-22	22-Feb-22	25-Feb-22	Monthly	0.0340	3.98%	66.41%	33.59%	2.72%	3.87%	0.4170	33.64%
LU0932066573	Threadneedle (Lux) - Flexible Asian Bond	ASC	SGD	24-Mar-22	25-Mar-22	30-Mar-22	Monthly	0.0310	3.81%	95.13%	4.87%	2.72%	3.89%	0.4184	34.37%
LU0932066573	Threadneedle (Lux) - Flexible Asian Bond	ASC	SGD	22-Apr-22	25-Apr-22	28-Apr-22	Monthly	0.0310	3.87%	59.72%	40.28%	2.73%	3.91%	0.4198	34.42%
LU0932066573	Threadneedle (Lux) - Flexible Asian Bond	ASC	SGD	20-May-22	23-May-22	27-May-22	Monthly	0.0310	3.96%	58.24%	41.76%	2.73%	3.93%	0.4212	34.56%
LU0932066573	Threadneedle (Lux) - Flexible Asian Bond	ASC	SGD	22-Jun-22	24-Jun-22	29-Jun-22	Monthly	0.0310	4.02%	84.97%	15.03%	2.73%	3.93%	0.4200	34.61%
LU0932066573	Threadneedle (Lux) - Flexible Asian Bond	ASC	SGD	22-Jul-22	25-Jul-22	28-Jul-22	Monthly	0.0310	4.13%	84.28%	15.72%	2.74%	3.93%	0.4188	34.79%
LU0932066227	Threadneedle (Lux) - Flexible Asian Bond	AUP	USD	23-Aug-21	24-Aug-21	27-Aug-21	Monthly	0.0330	3.45%	77.23%	22.77%	2.40%	3.44%	0.3804	34.25%
LU0932066227	Threadneedle (Lux) - Flexible Asian Bond	AUP	USD	23-Sep-21	24-Sep-21	29-Sep-21	Monthly	0.0360	3.77%	72.88%	27.12%	2.41%	3.50%	0.3876	34.25%
LU0932066227	Threadneedle (Lux) - Flexible Asian Bond	AUP	USD	22-Oct-21	25-Oct-21	28-Oct-21	Monthly	0.0360	3.83%	67.40%	32.60%	2.42%	3.57%	0.3948	34.20%
LU0932066227	Threadneedle (Lux) - Flexible Asian Bond	AUP	USD	22-Nov-21	23-Nov-21	29-Nov-21	Monthly	0.0360	3.83%	75.98%	24.02%	2.44%	3.57%	0.3956	33.18%
LU0932066227	Threadneedle (Lux) - Flexible Asian Bond	AUP	USD	21-Dec-21	22-Dec-21	30-Dec-21	Monthly	0.0350	3.73%	71.10%	28.90%	2.45%	3.57%	0.3962	33.15%
LU0932066227	Threadneedle (Lux) - Flexible Asian Bond	AUP	USD	24-Jan-22	25-Jan-22	28-Jan-22	Monthly	0.0350	3.82%	85.48%	14.52%	2.46%	3.57%	0.3968	33.36%
LU0932066227	Threadneedle (Lux) - Flexible Asian Bond	AUP	USD	21-Feb-22	22-Feb-22	25-Feb-22	Monthly	0.0350	3.93%	67.25%	32.75%	2.47%	3.58%	0.3974	33.61%
LU0932066227	Threadneedle (Lux) - Flexible Asian Bond	AUP	USD	24-Mar-22	25-Mar-22	30-Mar-22	Monthly	0.0320	3.77%	93.15%	6.85%	2.50%	3.58%	0.3972	34.36%
LU0932066227	Threadneedle (Lux) - Flexible Asian Bond	AUP	USD	22-Apr-22	25-Apr-22	28-Apr-22	Monthly	0.0320	3.83%	60.71%	39.29%	2.51%	3.58%	0.3970	34.42%
LU0932066227	Threadneedle (Lux) - Flexible Asian Bond	AUP	USD	20-May-22	23-May-22	27-May-22	Monthly	0.0320	3.91%	60.98%	39.02%	2.51%	3.59%	0.3968	34.56%
LU0932066227	Threadneedle (Lux) - Flexible Asian Bond	AUP	USD	22-Jun-22	24-Jun-22	29-Jun-22	Monthly	0.0320	3.97%	86.85%	13.15%	2.53%	3.59%	0.3960	34.62%
LU0932066227	Threadneedle (Lux) - Flexible Asian Bond	AUP	USD	22-Jul-22	25-Jul-22	28-Jul-22	Monthly	0.0320	4.08%	85.93%	14.07%	2.56%	3.59%	0.3952	34.81%
LU1642825894	Threadneedle (Lux) - Flexible Asian Bond	AVC	AUD	23-Aug-21	24-Aug-21	27-Aug-21	Monthly	0.0310	3.54%	65.86%	34.14%	2.64%	3.06%	0.3168	36.37%
LU1642825894	Threadneedle (Lux) - Flexible Asian Bond	AVC	AUD	23-Sep-21	24-Sep-21	29-Sep-21	Monthly	0.0330	3.79%	58.89%	41.11%	2.63%	3.08%	0.3184	36.01%
LU1642825894	Threadneedle (Lux) - Flexible Asian Bond	AVC	AUD	22-Oct-21	25-Oct-21	28-Oct-21	Monthly	0.0330	3.85%	57.46%	42.54%	2.63%	3.09%	0.3198	35.76%
LU1642825894	Threadneedle (Lux) - Flexible Asian Bond	AVC	AUD	22-Nov-21	23-Nov-21	29-Nov-21	Monthly	0.0330	3.84%	63.55%	36.45%	2.62%	3.11%	0.3213	35.42%
LU1642825894	Threadneedle (Lux) - Flexible Asian Bond	AVC	AUD	21-Dec-21	22-Dec-21	30-Dec-21	Monthly	0.0320	3.74%	63.53%	36.47%	2.62%	3.12%	0.3224	35.08%
LU1642825894	Threadneedle (Lux) - Flexible Asian Bond	AVC	AUD	24-Jan-22	25-Jan-22	28-Jan-22	Monthly	0.0320	3.83%	74.73%	25.27%	2.62%	3.13%	0.3236	35.00%
LU1642825894	Threadneedle (Lux) - Flexible Asian Bond	AVC	AUD	21-Feb-22	22-Feb-22	25-Feb-22	Monthly	0.0320	3.94%	67.57%	32.43%	2.62%	3.15%	0.3246	34.95%
LU1642825894	Threadneedle (Lux) - Flexible Asian Bond	AVC	AUD	24-Mar-22	25-Mar-22	30-Mar-22	Monthly	0.0290	3.75%	90.06%	9.94%	2.63%	3.16%	0.3251	35.41%
LU1642825894	Threadneedle (Lux) - Flexible Asian Bond	AVC	AUD	22-Apr-22	25-Apr-22	28-Apr-22	Monthly	0.0290	3.81%	61.78%	38.22%	2.64%	3.17%	0.3254	35.18%
LU1642825894	Threadneedle (Lux) - Flexible Asian Bond	AVC	AUD	20-May-22	23-May-22	27-May-22	Monthly	0.0290	3.90%	55.93%	44.07%	2.64%	3.18%	0.3258	35.03%
LU1642825894	Threadneedle (Lux) - Flexible Asian Bond	AVC	AUD	22-Jun-22	24-Jun-22	29-Jun-22	Monthly	0.0290	3.96%	84.43%	15.57%	2.64%	3.19%	0.3262	34.81%
LU1642825894	Threadneedle (Lux) - Flexible Asian Bond	AVC	AUD	22-Jul-22	25-Jul-22	28-Jul-22	Monthly	0.0290	4.07%	86.68%	13.32%	2.65%	3.26%	0.3320	34.96%
LU1854166581	Threadneedle (Lux) - Flexible Asian Bond	ZUP	USD	23-Aug-21	24-Aug-21	27-Aug-21	Monthly	0.0320	3.48%	89.33%	10.67%	3.32%	3.90%	0.4164	41.38%
LU1854166581	Threadneedle (Lux) - Flexible Asian Bond	ZUP	USD	23-Sep-21	24-Sep-21	29-Sep-21	Monthly	0.0340	3.71%	83.12%	16.88%	3.32%	3.89%	0.4162	40.84%
LU1854166581	Threadneedle (Lux) - Flexible Asian Bond	ZUP	USD	22-Oct-21	25-Oct-21	28-Oct-21	Monthly	0.0340	3.76%	80.56%	19.44%	3.31%	3.89%	0.4160	40.45%
LU1854166581	Threadneedle (Lux) - Flexible Asian Bond	ZUP	USD	22-Nov-21	23-Nov-21	29-Nov-21	Monthly	0.0340	3.75%	83.76%	16.24%	3.31%	3.89%	0.4158	39.93%
LU1854166581	Threadneedle (Lux) - Flexible Asian Bond	ZUP	USD	21-Dec-21	22-Dec-21	30-Dec-21	Monthly	0.0340	3.76%	81.20%	18.80%	3.31%	3.88%	0.4156	39.43%
LU1854166581	Threadneedle (Lux) - Flexible Asian Bond	ZUP	USD	24-Jan-22	25-Jan-22	28-Jan-22	Monthly	0.0340	3.85%	93.35%	6.65%	3.30%	3.88%	0.4154	39.27%
LU1854166581	Threadneedle (Lux) - Flexible Asian Bond	ZUP	USD	21-Feb-22	22-Feb-22	25-Feb-22	Monthly	0.0340	3.96%	76.73%	23.27%	3.30%	3.88%	0.4153	39.15%
LU1854166581	Threadneedle (Lux) - Flexible Asian Bond	ZUP	USD	24-Mar-22	25-Mar-22	30-Mar-22	Monthly	0.0310	3.79%	100.00%	0.00%	3.31%	3.88%	0.4143	39.63%
LU1854166581	Threadneedle (Lux) - Flexible Asian Bond	ZUP	USD	22-Apr-22	25-Apr-22	28-Apr-22	Monthly	0.0310	3.84%	68.37%	31.63%	3.31%	3.88%	0.4133	39.27%
LU1854166581	Threadneedle (Lux) - Flexible Asian Bond	ZUP	USD	20-May-22	23-May-22	27-May-22	Monthly	0.0310	3.93%	66.97%	33.03%	3.31%	3.88%	0.4124	39.01%
LU1854166581	Threadneedle (Lux) - Flexible Asian Bond	ZUP	USD	22-Jun-22	24-Jun-22	29-Jun-22	Monthly	0.0310	3.99%	96.77%	3.23%	3.31%	3.88%	0.4116	38.67%
LU1854166581	Threadneedle (Lux) - Flexible Asian Bond	ZUP	USD	22-Jul-22	25-Jul-22	28-Jul-22	Monthly	0.0310	4.09%	92.57%	7.43%	3.32%	3.89%	0.4108	38.48%
LU0348324558	Threadneedle (Lux) - Global Dynamic Real Return	AEC	EUR	23-Aug-21	24-Aug-21	27-Aug-21	Monthly	0.0180	1.50%	0.00%	100.00%	-0.05%	1.48%	0.1962	28.54%
LU0348324558	Threadneedle (Lux) - Global Dynamic Real Return	AEC	EUR	23-Sep-21	24-Sep-21	29-Sep-21	Monthly	0.0150	1.24%	0.00%	100.00%	-0.05%	1.46%	0.1948	28.55%
LU0348324558	Threadneedle (Lux) - Global Dynamic Real Return	AEC	EUR	22-Oct-21	25-Oct-21	28-Oct-21	Monthly	0.0150	1.27%	0.00%	100.00%	-0.06%	1.45%	0.1934	28.66%
LU0348324558	Threadneedle (Lux) - Global Dynamic Real Return	AEC	EUR	22-Nov-21	23-Nov-21	29-Nov-21	Monthly	0.0150	1.27%	0.00%	100.00%	-0.07%	1.44%	0.1920	28.13%
LU0348324558	Threadneedle (Lux) - Global Dynamic Real Return	AEC	EUR	21-Dec-21	22-Dec-21	30-Dec-21	Monthly	0.0120	1.04%	0.00%	100.00%	-0.08%	1.43%	0.1908	28.37%
LU0348324558	Threadneedle (Lux) - Global Dynamic Real Return	AEC	EUR	24-Jan-22	25-Jan-22	28-Jan-22	Monthly	0.0120	1.07%	0.00%	100.00%	-0.08%	1.42%	0.1896	28.77%
LU0348324558	Threadneedle (Lux) - Global Dynamic Real Return	AEC	EUR	21-Feb-22	22-Feb-22	25-Feb-22	Monthly	0.0120	1.09%	0.00%	100.00%	-0.09%	1.41%	0.1884	28.89%
LU0348324558	Threadneedle (Lux) - Global Dynamic Real Return	AEC	EUR	24-Mar-22	25-Mar-22	30-Mar-22	Monthly	0.0110	0.99%	0.00%	100.00%	-0.10%	1.40%	0.1870	28.88%
LU0348324558	Threadneedle (Lux) - Global Dynamic Real Return	AEC	EUR	22-Apr-22	25-Apr-22	28-Apr-22	Monthly	0.0110	1.03%	0.00%	100.00%	-0.11%	1.38%	0.1856	29.57%
LU0348324558	Threadneedle (Lux) - Global Dynamic Real Return	AEC	EUR	20-May-22	23-May-22	27-May-22	Monthly	0.0110	1.06%	0.00%	100.00%	-0.12%	1.37%	0.1842	29.77%
LU0348324558	Threadneedle (Lux) - Global Dynamic Real Return	AEC	EUR	22-Jun-22	24-Jun-22	29-Jun-22	Monthly	0.0150	1.50%	0.00%	100.00%	-0.13%	1.37%	0.1836	30.28%
LU0348324558	Threadneedle (Lux) - Global Dynamic Real Return	AEC	EUR	22-Jul-22	25-Jul-22	28-Jul-22	Monthly	0.0150	1.49%	0.00%	100.00%	-0.14%	1.37%	0.1830	30.27%

ISIN code	Name of the Fund	Share Class	Share Class Currency	For the period ended	Ex-dividend Date	Payment Date	Payment frequency	Dividend per unit / share	Annualised dividend yield[1]	Proportion paid out of distributable income[2]	Proportion paid out of capital	Underlying portfolio yield[3]	Average payout yield since inception[4]	Average distribution since inception[5]	Annualised volatility[6]
LU0276348264	Threadneedle (Lux) - Global Dynamic Real Return	AUP	USD	23-Aug-21	24-Aug-21	27-Aug-21	Monthly	0.0210	1.51%	0.00%	100.00%	-0.04%	1.48%	0.2166	28.59%
LU0276348264	Threadneedle (Lux) - Global Dynamic Real Return	AUP	USD	23-Sep-21	24-Sep-21	29-Sep-21	Monthly	0.0180	1.28%	0.00%	100.00%	-0.05%	1.47%	0.2156	28.60%
LU0276348264	Threadneedle (Lux) - Global Dynamic Real Return	AUP	USD	22-Oct-21	25-Oct-21	28-Oct-21	Monthly	0.0180	1.30%	0.00%	100.00%	-0.05%	1.45%	0.2146	28.72%
LU0276348264	Threadneedle (Lux) - Global Dynamic Real Return	AUP	USD	22-Nov-21	23-Nov-21	29-Nov-21	Monthly	0.0180	1.31%	0.00%	100.00%	-0.07%	1.44%	0.2136	28.18%
LU0276348264	Threadneedle (Lux) - Global Dynamic Real Return	AUP	USD	21-Dec-21	22-Dec-21	30-Dec-21	Monthly	0.0130	0.96%	0.00%	100.00%	-0.07%	1.43%	0.2124	28.44%
LU0276348264	Threadneedle (Lux) - Global Dynamic Real Return	AUP	USD	24-Jan-22	25-Jan-22	28-Jan-22	Monthly	0.0130	0.99%	0.00%	100.00%	-0.08%	1.42%	0.2112	28.86%
LU0276348264	Threadneedle (Lux) - Global Dynamic Real Return	AUP	USD	21-Feb-22	22-Feb-22	25-Feb-22	Monthly	0.0130	1.01%	0.00%	100.00%	-0.09%	1.41%	0.2100	28.99%
LU0276348264	Threadneedle (Lux) - Global Dynamic Real Return	AUP	USD	24-Mar-22	25-Mar-22	30-Mar-22	Monthly	0.0130	1.00%	0.00%	100.00%	-0.11%	1.39%	0.2088	28.98%
LU0276348264	Threadneedle (Lux) - Global Dynamic Real Return	AUP	USD	22-Apr-22	25-Apr-22	28-Apr-22	Monthly	0.0130	1.04%	0.00%	100.00%	-0.12%	1.38%	0.2076	29.69%
LU0276348264	Threadneedle (Lux) - Global Dynamic Real Return	AUP	USD	20-May-22	23-May-22	27-May-22	Monthly	0.0130	1.07%	0.00%	100.00%	-0.15%	1.37%	0.2064	29.90%
LU0276348264	Threadneedle (Lux) - Global Dynamic Real Return	AUP	USD	22-Jun-22	24-Jun-22	29-Jun-22	Monthly	0.0180	1.53%	0.00%	100.00%	-0.17%	1.37%	0.2062	30.39%
LU0276348264	Threadneedle (Lux) - Global Dynamic Real Return	AUP	USD	22-Jul-22	25-Jul-22	28-Jul-22	Monthly	0.0180	1.51%	0.00%	100.00%	-0.19%	1.37%	0.2060	30.38%
LU0348324392	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	EUR	23-Aug-21	24-Aug-21	27-Aug-21	Monthly	0.0210	4.75%	61.69%	38.31%	3.89%	5.51%	0.3282	28.28%
LU0348324392	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	EUR	23-Sep-21	24-Sep-21	29-Sep-21	Monthly	0.0210	4.77%	64.65%	35.35%	3.84%	5.50%	0.3258	28.20%
LU0348324392	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	EUR	22-Oct-21	25-Oct-21	28-Oct-21	Monthly	0.0210	4.85%	62.59%	37.41%	3.81%	5.48%	0.3234	28.28%
LU0348324392	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	EUR	22-Nov-21	23-Nov-21	29-Nov-21	Monthly	0.0210	4.89%	67.23%	32.77%	3.79%	5.46%	0.3210	27.91%
LU0348324392	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	EUR	21-Dec-21	22-Dec-21	30-Dec-21	Monthly	0.0210	4.95%	76.93%	23.07%	3.78%	5.44%	0.3186	27.90%
LU0348324392	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	EUR	24-Jan-22	25-Jan-22	28-Jan-22	Monthly	0.0210	5.04%	76.24%	23.76%	3.75%	5.43%	0.3162	27.95%
LU0348324392	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	EUR	21-Feb-22	22-Feb-22	25-Feb-22	Monthly	0.0210	5.11%	63.68%	36.32%	3.74%	5.41%	0.3138	27.94%
LU0348324392	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	EUR	24-Mar-22	25-Mar-22	30-Mar-22	Monthly	0.0180	4.70%	84.52%	15.48%	3.73%	5.39%	0.3108	29.70%
LU0348324392	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	EUR	22-Apr-22	25-Apr-22	28-Apr-22	Monthly	0.0180	4.76%	60.32%	39.68%	3.71%	5.37%	0.3078	29.69%
LU0348324392	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	EUR	20-May-22	23-May-22	27-May-22	Monthly	0.0180	4.90%	73.11%	26.89%	3.71%	5.36%	0.3048	29.90%
LU0348324392	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	EUR	22-Jun-22	24-Jun-22	29-Jun-22	Monthly	0.0180	4.98%	87.98%	12.02%	3.71%	5.35%	0.3024	29.93%
LU0348324392	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	EUR	22-Jul-22	25-Jul-22	28-Jul-22	Monthly	0.0180	5.12%	70.99%	29.01%	3.70%	5.34%	0.3000	30.09%
LU0880371892	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	ASC	SGD	23-Aug-21	24-Aug-21	27-Aug-21	Monthly	0.0290	4.82%	60.24%	39.76%	3.95%	5.54%	0.4320	28.31%
LU0880371892	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	ASC	SGD	23-Sep-21	24-Sep-21	29-Sep-21	Monthly	0.0280	4.67%	65.65%	34.35%	3.91%	5.52%	0.4292	28.25%
LU0880371892	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	ASC	SGD	22-Oct-21	25-Oct-21	28-Oct-21	Monthly	0.0280	4.74%	63.83%	36.17%	3.87%	5.50%	0.4264	28.33%
LU0880371892	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	ASC	SGD	22-Nov-21	23-Nov-21	29-Nov-21	Monthly	0.0280	4.78%	67.34%	32.66%	3.84%	5.48%	0.4236	27.96%
LU0880371892	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	ASC	SGD	21-Dec-21	22-Dec-21	30-Dec-21	Monthly	0.0290	5.00%	75.56%	24.44%	3.83%	5.46%	0.4210	27.95%
LU0880371892	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	ASC	SGD	24-Jan-22	25-Jan-22	28-Jan-22	Monthly	0.0290	5.09%	74.87%	25.13%	3.79%	5.44%	0.4184	28.00%
LU0880371892	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	ASC	SGD	21-Feb-22	22-Feb-22	25-Feb-22	Monthly	0.0290	5.16%	62.90%	37.10%	3.77%	5.43%	0.4158	28.00%
LU0880371892	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	ASC	SGD	24-Mar-22	25-Mar-22	30-Mar-22	Monthly	0.0250	4.77%	100.00%	0.00%	3.76%	5.41%	0.4124	29.76%
LU0880371892	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	ASC	SGD	22-Apr-22	25-Apr-22	28-Apr-22	Monthly	0.0250	4.82%	58.29%	41.71%	3.75%	5.39%	0.4090	29.76%
LU0880371892	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	ASC	SGD	20-May-22	23-May-22	27-May-22	Monthly	0.0250	4.96%	71.99%	28.01%	3.75%	5.38%	0.4056	29.97%
LU0880371892	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	ASC	SGD	22-Jun-22	24-Jun-22	29-Jun-22	Monthly	0.0250	5.03%	87.66%	12.34%	3.75%	5.37%	0.4028	30.01%
LU0880371892	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	ASC	SGD	22-Jul-22	25-Jul-22	28-Jul-22	Monthly	0.0250	5.16%	70.41%	29.59%	3.73%	5.36%	0.4000	30.15%
LU0281377290	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AUP	USD	23-Aug-21	24-Aug-21	27-Aug-21	Monthly	0.0220	4.68%	62.76%	37.24%	4.17%	5.54%	0.3336	28.13%
LU0281377290	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AUP	USD	23-Sep-21	24-Sep-21	29-Sep-21	Monthly	0.0220	4.69%	65.92%	34.08%	4.15%	5.52%	0.3316	28.08%
LU0281377290	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AUP	USD	22-Oct-21	25-Oct-21	28-Oct-21	Monthly	0.0220	4.77%	63.88%	36.12%	4.13%	5.51%	0.3296	28.16%
LU0281377290	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AUP	USD	22-Nov-21	23-Nov-21	29-Nov-21	Monthly	0.0220	4.80%	66.93%	33.07%	4.11%	5.48%	0.3276	27.83%
LU0281377290	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AUP	USD	21-Dec-21	22-Dec-21	30-Dec-21	Monthly	0.0230	5.07%	74.75%	25.25%	4.09%	5.47%	0.3258	27.84%
LU0281377290	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AUP	USD	24-Jan-22	25-Jan-22	28-Jan-22	Monthly	0.0230	5.17%	73.96%	26.04%	4.07%	5.45%	0.3240	27.90%
LU0281377290	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AUP	USD	21-Feb-22	22-Feb-22	25-Feb-22	Monthly	0.0230	5.23%	62.89%	37.11%	4.06%	5.44%	0.3222	27.90%
LU0281377290	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AUP	USD	24-Mar-22	25-Mar-22	30-Mar-22	Monthly	0.0190	4.64%	85.18%	14.82%	4.05%	5.42%	0.3196	29.66%
LU0281377290	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AUP	USD	22-Apr-22	25-Apr-22	28-Apr-22	Monthly	0.0190	4.68%	60.54%	39.46%	4.05%	5.40%	0.3170	29.66%
LU0281377290	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AUP	USD	20-May-22	23-May-22	27-May-22	Monthly	0.0190	4.82%	75.11%	24.89%	4.04%	5.38%	0.3144	29.87%
LU0281377290	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AUP	USD	22-Jun-22	24-Jun-22	29-Jun-22	Monthly	0.0190	4.88%	90.33%	9.67%	4.04%	5.37%	0.3124	29.91%
LU0281377290	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AUP	USD	22-Jul-22	25-Jul-22	28-Jul-22	Monthly	0.0190	5.01%	73.20%	26.80%	4.03%	5.36%	0.3104	30.06%
LU1864953499	Threadneedle (Lux) - Global Equity Income	1EP	EUR	23-Sep-21	24-Sep-21	29-Sep-21	Quarterly	0.0670	2.31%	10.49%	89.51%	1.25%	3.37%	0.3467	44.06%
LU1864953499	Threadneedle (Lux) - Global Equity Income	1EP	EUR	21-Dec-21	22-Dec-21	30-Dec-21	Quarterly	0.0640	2.09%	3.97%	96.03%	1.16%	3.27%	0.3397	42.38%
LU1864953499	Threadneedle (Lux) - Global Equity Income	1EP	EUR	24-Mar-22	25-Mar-22	30-Mar-22	Quarterly	0.0770	2.51%	13.62%	86.38%	1.09%	3.21%	0.3374	40.80%
LU1864953499	Threadneedle (Lux) - Global Equity Income	1EP	EUR	22-Jun-22	24-Jun-22	29-Jun-22	Quarterly	0.1160	4.12%	37.80%	62.20%	1.13%	3.27%	0.3459	40.68%
LU1864953572	Threadneedle (Lux) - Global Equity Income	1SC	SGD	23-Sep-21	24-Sep-21	29-Sep-21	Quarterly	0.0680	2.35%	10.35%	89.65%	1.27%	3.40%	0.3437	48.91%
LU1864953572	Threadneedle (Lux) - Global Equity Income	1SC	SGD	21-Dec-21	22-Dec-21	30-Dec-21	Quarterly	0.0610	2.08%	3.66%	96.34%	1.19%	3.30%	0.3360	46.84%
LU1864953572	Threadneedle (Lux) - Global Equity Income	1SC	SGD	24-Mar-22	25-Mar-22	30-Mar-22	Quarterly	0.0730	2.55%	13.27%	86.73%	1.13%	3.25%	0.3329	45.27%
LU1864953572	Threadneedle (Lux) - Global Equity Income	1SC	SGD	22-Jun-22	24-Jun-22	29-Jun-22	Quarterly	0.1040	4.11%	37.86%	62.14%	1.16%	3.31%	0.3384	45.73%
LU1864953655	Threadneedle (Lux) - Global Equity Income	1ST	SGD	23-Aug-21	24-Aug-21	27-Aug-21	Monthly	0.0360	3.69%	16.42%	83.58%	1.45%	3.38%	0.3422	72.59%
LU1864953655	Threadneedle (Lux) - Global Equity Income	1ST	SGD	23-Sep-21	24-Sep-21	29-Sep-21	Monthly	0.0260	2.70%	0.01%	99.99%	1.44%	3.36%	0.3413	71.66%
LU1864953655	Threadneedle (Lux) - Global Equity Income	1ST	SGD	22-Oct-21	25-Oct-21	28-Oct-21	Monthly	0.0200	2.04%	11.76%	88.24%	1.43%	3.32%	0.3386	70.70%
LU1864953655	Threadneedle (Lux) - Global Equity Income	1ST	SGD	22-Nov-21	23-Nov-21	29-Nov-21	Monthly	0.0170	1.72%	0.00%	100.00%	1.42%	3.28%	0.3351	69.74%
LU1864953655	Threadneedle (Lux) - Global Equity Income	1ST	SGD	21-Dec-21	22-Dec-21	30-Dec-21	Monthly	0.0230	2.36%	0.00%	100.00%	1.41%	3.26%	0.3335	68.91%
LU1864953655	Threadneedle (Lux) - Global Equity Income	1ST	SGD	24-Jan-22	25-Jan-22	28-Jan-22	Monthly	0.0130	1.33%	0.00%	100.00%	1.39%	3.21%	0.3291	68.04%

ISIN code	Name of the Fund	Share Class	Share Class Currency	For the period ended	Ex-dividend Date	Payment Date	Payment frequency	Dividend per unit / share	Annualised dividend yield[1]	Proportion paid out of distributable income[2]	Proportion paid out of capital	Underlying portfolio yield[3]	Average payout yield since inception[4]	Average distribution since inception[5]	Annualised volatility[6]
LU1864953655	Threadneedle (Lux) - Global Equity Income	1ST	SGD	21-Feb-22	22-Feb-22	25-Feb-22	Monthly	0.0160	1.67%	0.00%	100.00%	1.37%	3.17%	0.3258	67.31%
LU1864953655	Threadneedle (Lux) - Global Equity Income	1ST	SGD	24-Mar-22	25-Mar-22	30-Mar-22	Monthly	0.0430	4.52%	22.23%	77.77%	1.38%	3.20%	0.3303	66.54%
LU1864953655	Threadneedle (Lux) - Global Equity Income	1ST	SGD	22-Apr-22	25-Apr-22	28-Apr-22	Monthly	0.0210	2.28%	0.00%	100.00%	1.37%	3.18%	0.3285	66.08%
LU1864953655	Threadneedle (Lux) - Global Equity Income	1ST	SGD	20-May-22	23-May-22	27-May-22	Monthly	0.0380	4.29%	46.04%	53.96%	1.38%	3.21%	0.3314	65.75%
LU1864953655	Threadneedle (Lux) - Global Equity Income	1ST	SGD	22-Jun-22	24-Jun-22	29-Jun-22	Monthly	0.0440	5.24%	49.46%	50.54%	1.39%	3.25%	0.3357	65.73%
LU1864953655	Threadneedle (Lux) - Global Equity Income	1ST	SGD	22-Jul-22	25-Jul-22	28-Jul-22	Monthly	0.0130	1.53%	9.37%	90.63%	1.38%	3.21%	0.3318	65.04%
LU1864953903	Threadneedle (Lux) - Global Equity Income	1UP	USD	23-Sep-21	24-Sep-21	29-Sep-21	Quarterly	0.0690	2.33%	10.44%	89.56%	1.29%	3.42%	0.3510	49.06%
LU1864953903	Threadneedle (Lux) - Global Equity Income	1UP	USD	21-Dec-21	22-Dec-21	30-Dec-21	Quarterly	0.0620	2.06%	3.74%	96.26%	1.22%	3.32%	0.3431	46.99%
LU1864953903	Threadneedle (Lux) - Global Equity Income	1UP	USD	24-Mar-22	25-Mar-22	30-Mar-22	Quarterly	0.0740	2.52%	13.61%	86.39%	1.16%	3.26%	0.3397	45.42%
LU1864953903	Threadneedle (Lux) - Global Equity Income	1UP	USD	22-Jun-22	24-Jun-22	29-Jun-22	Quarterly	0.1070	4.11%	37.96%	62.04%	1.19%	3.32%	0.3456	45.89%
LU1864954034	Threadneedle (Lux) - Global Equity Income	1VT	AUD	23-Aug-21	24-Aug-21	27-Aug-21	Monthly	0.0350	3.68%	19.65%	80.35%	1.51%	3.40%	0.3401	73.10%
LU1864954034	Threadneedle (Lux) - Global Equity Income	1VT	AUD	23-Sep-21	24-Sep-21	29-Sep-21	Monthly	0.0210	2.24%	0.16%	99.84%	1.48%	3.37%	0.3377	72.17%
LU1864954034	Threadneedle (Lux) - Global Equity Income	1VT	AUD	22-Oct-21	25-Oct-21	28-Oct-21	Monthly	0.0190	1.99%	11.73%	88.27%	1.46%	3.33%	0.3347	71.21%
LU1864954034	Threadneedle (Lux) - Global Equity Income	1VT	AUD	22-Nov-21	23-Nov-21	29-Nov-21	Monthly	0.0170	1.77%	0.00%	100.00%	1.42%	3.29%	0.3313	70.24%
LU1864954034	Threadneedle (Lux) - Global Equity Income	1VT	AUD	21-Dec-21	22-Dec-21	30-Dec-21	Monthly	0.0220	2.32%	0.00%	100.00%	1.40%	3.26%	0.3295	69.41%
LU1864954034	Threadneedle (Lux) - Global Equity Income	1VT	AUD	24-Jan-22	25-Jan-22	28-Jan-22	Monthly	0.0120	1.27%	0.00%	100.00%	1.35%	3.21%	0.3249	68.53%
LU1864954034	Threadneedle (Lux) - Global Equity Income	1VT	AUD	21-Feb-22	22-Feb-22	25-Feb-22	Monthly	0.0160	1.72%	0.00%	100.00%	1.32%	3.18%	0.3217	67.79%
LU1864954034	Threadneedle (Lux) - Global Equity Income	1VT	AUD	24-Mar-22	25-Mar-22	30-Mar-22	Monthly	0.0410	4.44%	23.41%	76.59%	1.34%	3.21%	0.3257	67.02%
LU1864954034	Threadneedle (Lux) - Global Equity Income	1VT	AUD	22-Apr-22	25-Apr-22	28-Apr-22	Monthly	0.0210	2.35%	0.00%	100.00%	1.32%	3.19%	0.3240	66.55%
LU1864954034	Threadneedle (Lux) - Global Equity Income	1VT	AUD	20-May-22	23-May-22	27-May-22	Monthly	0.0370	4.32%	45.61%	54.39%	1.33%	3.21%	0.3267	66.23%
LU1864954034	Threadneedle (Lux) - Global Equity Income	1VT	AUD	22-Jun-22	24-Jun-22	29-Jun-22	Monthly	0.0430	5.30%	49.51%	50.49%	1.35%	3.26%	0.3309	66.22%
LU1864954034	Threadneedle (Lux) - Global Equity Income	1VT	AUD	22-Jul-22	25-Jul-22	28-Jul-22	Monthly	0.0180	2.19%	11.55%	88.45%	1.33%	3.24%	0.3284	65.53%
LU1864954620	Threadneedle (Lux) - Global Equity Income	3EP	EUR	23-Sep-21	24-Sep-21	29-Sep-21	Quarterly	0.0690	2.33%	43.64%	56.36%	2.02%	3.38%	0.3517	44.16%
LU1864954620	Threadneedle (Lux) - Global Equity Income	3EP	EUR	21-Dec-21	22-Dec-21	30-Dec-21	Quarterly	0.0650	2.07%	44.69%	55.31%	1.93%	3.28%	0.3446	42.48%
LU1864954620	Threadneedle (Lux) - Global Equity Income	3EP	EUR	24-Mar-22	25-Mar-22	30-Mar-22	Quarterly	0.0790	2.52%	44.46%	55.54%	1.88%	3.22%	0.3426	40.89%
LU1864954620	Threadneedle (Lux) - Global Equity Income	3EP	EUR	22-Jun-22	24-Jun-22	29-Jun-22	Quarterly	0.1180	4.08%	55.71%	44.29%	1.91%	3.28%	0.3512	40.77%
LU1864954976	Threadneedle (Lux) - Global Equity Income	3UP	USD	23-Sep-21	24-Sep-21	29-Sep-21	Quarterly	0.0700	2.30%	44.01%	55.99%	2.05%	3.33%	0.3463	49.16%
LU1864954976	Threadneedle (Lux) - Global Equity Income	3UP	USD	21-Dec-21	22-Dec-21	30-Dec-21	Quarterly	0.0640	2.07%	38.69%	61.31%	1.95%	3.23%	0.3394	47.08%
LU1864954976	Threadneedle (Lux) - Global Equity Income	3UP	USD	24-Mar-22	25-Mar-22	30-Mar-22	Quarterly	0.0760	2.52%	44.58%	55.42%	1.88%	3.18%	0.3369	45.51%
LU1864954976	Threadneedle (Lux) - Global Equity Income	3UP	USD	22-Jun-22	24-Jun-22	29-Jun-22	Quarterly	0.1100	4.10%	55.69%	44.31%	1.91%	3.24%	0.3437	45.98%
LU1878470449	Threadneedle (Lux) - Global Equity Income	AEC	EUR	23-Sep-21	24-Sep-21	29-Sep-21	Quarterly	0.0640	2.31%	4.83%	95.17%	0.84%	3.42%	0.3350	48.75%
LU1878470449	Threadneedle (Lux) - Global Equity Income	AEC	EUR	21-Dec-21	22-Dec-21	30-Dec-21	Quarterly	0.0590	2.11%	0.00%	100.00%	0.67%	3.32%	0.3274	46.68%
LU1878470449	Threadneedle (Lux) - Global Equity Income	AEC	EUR	24-Mar-22	25-Mar-22	30-Mar-22	Quarterly	0.0700	2.57%	6.49%	93.51%	0.60%	3.27%	0.3240	45.13%
LU1878470449	Threadneedle (Lux) - Global Equity Income	AEC	EUR	22-Jun-22	24-Jun-22	29-Jun-22	Quarterly	0.0990	4.13%	34.61%	65.39%	0.70%	3.33%	0.3288	45.63%
LU1878470878	Threadneedle (Lux) - Global Equity Income	AUP	USD	23-Sep-21	24-Sep-21	29-Sep-21	Quarterly	0.0700	2.37%	0.85%	99.15%	1.13%	3.42%	0.3487	49.01%
LU1878470878	Threadneedle (Lux) - Global Equity Income	AUP	USD	21-Dec-21	22-Dec-21	30-Dec-21	Quarterly	0.0620	2.07%	0.00%	100.00%	1.04%	3.31%	0.3409	46.94%
LU1878470878	Threadneedle (Lux) - Global Equity Income	AUP	USD	24-Mar-22	25-Mar-22	30-Mar-22	Quarterly	0.0730	2.50%	7.18%	92.82%	0.98%	3.26%	0.3374	45.38%
LU1878470878	Threadneedle (Lux) - Global Equity Income	AUP	USD	22-Jun-22	24-Jun-22	29-Jun-22	Quarterly	0.1060	4.10%	32.91%	67.09%	1.01%	3.31%	0.3432	45.85%
LU1433070262	Threadneedle (Lux) - Global Focus	AEP	EUR	23-Sep-21	24-Sep-21	29-Sep-21	Semi-Annual	0.0830	0.73%	0.00%	100.00%	-1.15%	0.90%	0.1268	19.85%
LU1433070262	Threadneedle (Lux) - Global Focus	AEP	EUR	24-Mar-22	25-Mar-22	30-Mar-22	Semi-Annual	0.0710	0.66%	0.00%	100.00%	-1.23%	0.87%	0.1306	21.76%
LU1815333072	Threadneedle (Lux) - Global Focus	AUP	USD	23-Sep-21	24-Sep-21	29-Sep-21	Semi-Annual	0.0670	0.73%	0.00%	100.00%	-1.16%	0.81%	0.1014	29.85%
LU1815333072	Threadneedle (Lux) - Global Focus	AUP	USD	24-Mar-22	25-Mar-22	30-Mar-22	Semi-Annual	0.0540	0.67%	0.00%	100.00%	-1.22%	0.80%	0.1023	31.48%
LU1433070346	Threadneedle (Lux) - Global Focus	ZEP	EUR	23-Sep-21	24-Sep-21	29-Sep-21	Semi-Annual	0.0800	0.68%	0.00%	100.00%	-0.15%	1.02%	0.1426	19.92%
LU1433070346	Threadneedle (Lux) - Global Focus	ZEP	EUR	24-Mar-22	25-Mar-22	30-Mar-22	Semi-Annual	0.0740	0.67%	0.00%	100.00%	-0.24%	0.98%	0.1452	21.84%
LU1102542534	Threadneedle (Lux) - Global Multi Asset Income	AEC	EUR	23-Sep-21	24-Sep-21	29-Sep-21	Quarterly	0.1040	5.02%	21.47%	78.53%	2.15%	5.55%	0.4834	29.41%
LU1102542534	Threadneedle (Lux) - Global Multi Asset Income	AEC	EUR	21-Dec-21	22-Dec-21	30-Dec-21	Quarterly	0.1020	4.98%	20.35%	79.65%	2.11%	5.47%	0.4726	29.39%
LU1102542534	Threadneedle (Lux) - Global Multi Asset Income	AEC	EUR	24-Mar-22	25-Mar-22	30-Mar-22	Quarterly	0.0780	4.00%	28.18%	71.82%	2.07%	5.42%	0.4640	29.57%
LU1102542534	Threadneedle (Lux) - Global Multi Asset Income	AEC	EUR	22-Jun-22	24-Jun-22	29-Jun-22	Quarterly	0.0690	3.97%	45.21%	54.79%	2.04%	5.37%	0.4534	30.98%
LU1297909035	Threadneedle (Lux) - Global Multi Asset Income	AEP	EUR	23-Sep-21	24-Sep-21	29-Sep-21	Quarterly	0.1180	4.99%	21.36%	78.64%	1.88%	5.50%	0.5318	27.01%
LU1297909035	Threadneedle (Lux) - Global Multi Asset Income	AEP	EUR	21-Dec-21	22-Dec-21	30-Dec-21	Quarterly	0.1220	4.99%	18.59%	81.41%	1.83%	5.48%	0.5258	26.60%
LU1297909035	Threadneedle (Lux) - Global Multi Asset Income	AEP	EUR	24-Mar-22	25-Mar-22	30-Mar-22	Quarterly	0.0960	4.01%	25.70%	74.30%	1.77%	5.42%	0.5176	26.65%
LU1297909035	Threadneedle (Lux) - Global Multi Asset Income	AEP	EUR	22-Jun-22	24-Jun-22	29-Jun-22	Quarterly	0.0890	4.00%	42.99%	57.01%	1.76%	5.37%	0.5086	27.37%
LU1815333312	Threadneedle (Lux) - Global Multi Asset Income	ASC	SGD	23-Sep-21	24-Sep-21	29-Sep-21	Quarterly	0.1210	4.99%	13.54%	86.46%	1.52%	5.31%	0.4991	36.60%
LU1815333312	Threadneedle (Lux) - Global Multi Asset Income	ASC	SGD	21-Dec-21	22-Dec-21	30-Dec-21	Quarterly	0.1200	4.99%	23.63%	76.37%	1.45%	5.29%	0.4977	35.18%
LU1815333312	Threadneedle (Lux) - Global Multi Asset Income	ASC	SGD	24-Mar-22	25-Mar-22	30-Mar-22	Quarterly	0.0920	4.01%	26.58%	73.42%	1.40%	5.20%	0.4891	34.22%
LU1815333312	Threadneedle (Lux) - Global Multi Asset Income	ASC	SGD	22-Jun-22	24-Jun-22	29-Jun-22	Quarterly	0.0820	3.99%	43.80%	56.20%	1.44%	5.13%	0.4790	34.73%
LU1815333742	Threadneedle (Lux) - Global Multi Asset Income	ASP	SGD	23-Sep-21	24-Sep-21	29-Sep-21	Quarterly	0.1210	5.02%	20.18%	79.82%	1.81%	5.37%	0.5071	27.45%
LU1815333742	Threadneedle (Lux) - Global Multi Asset Income	ASP	SGD	21-Dec-21	22-Dec-21	30-Dec-21	Quarterly	0.1210	4.99%	19.19%	80.81%	1.74%	5.34%	0.5056	26.46%
LU1815333742	Threadneedle (Lux) - Global Multi Asset Income	ASP	SGD	24-Mar-22	25-Mar-22	30-Mar-22	Quarterly	0.0920	3.99%	27.30%	72.70%	1.69%	5.26%	0.4970	26.05%
LU1815333742	Threadneedle (Lux) - Global Multi Asset Income	ASP	SGD	22-Jun-22	24-Jun-22	29-Jun-22	Quarterly	0.0840	3.99%	43.87%	56.13%	1.70%	5.18%	0.4875	26.55%
LU1898126120	Threadneedle (Lux) - Global Multi Asset Income	AUM	USD	23-Aug-21	24-Aug-21	27-Aug-21	Monthly	0.0430	5.00%	25.35%	74.65%	1.50%	4.79%	0.4685	65.00%
LU1898126120	Threadneedle (Lux) - Global Multi Asset Income	AUM	USD	23-Sep-21	24-Sep-21	29-Sep-21	Monthly	0.0430	5.03%	14.32%	85.68%	1.46%	4.80%	0.4704	63.68%

ISIN code	Name of the Fund	Share Class	Share Class Currency	For the period ended	Ex-dividend Date	Payment Date	Payment frequency	Dividend per unit / share	Annualised dividend yield[1]	Proportion paid out of distributable income[2]	Proportion paid out of capital	Underlying portfolio yield[3]	Average payout yield since inception[4]	Average distribution since inception[5]	Annualised volatility[6]
LU1898126120	Threadneedle (Lux) - Global Multi Asset Income	AUM	USD	22-Oct-21	25-Oct-21	28-Oct-21	Monthly	0.0430	5.02%	25.63%	74.37%	1.45%	4.81%	0.4722	62.39%
LU1898126120	Threadneedle (Lux) - Global Multi Asset Income	AUM	USD	22-Nov-21	23-Nov-21	29-Nov-21	Monthly	0.0430	5.03%	20.44%	79.56%	1.43%	4.81%	0.4738	61.18%
LU1898126120	Threadneedle (Lux) - Global Multi Asset Income	AUM	USD	21-Dec-21	22-Dec-21	30-Dec-21	Monthly	0.0420	4.96%	10.54%	89.46%	1.39%	4.82%	0.4749	60.09%
LU1898126120	Threadneedle (Lux) - Global Multi Asset Income	AUM	USD	24-Jan-22	25-Jan-22	28-Jan-22	Monthly	0.0420	5.03%	18.37%	81.63%	1.37%	4.83%	0.4759	59.13%
LU1898126120	Threadneedle (Lux) - Global Multi Asset Income	AUM	USD	21-Feb-22	22-Feb-22	25-Feb-22	Monthly	0.0420	5.16%	19.51%	80.49%	1.35%	4.84%	0.4768	58.38%
LU1898126120	Threadneedle (Lux) - Global Multi Asset Income	AUM	USD	24-Mar-22	25-Mar-22	30-Mar-22	Monthly	0.0320	3.95%	31.60%	68.40%	1.35%	4.81%	0.4738	57.41%
LU1898126120	Threadneedle (Lux) - Global Multi Asset Income	AUM	USD	22-Apr-22	25-Apr-22	28-Apr-22	Monthly	0.0320	4.06%	11.38%	88.62%	1.33%	4.79%	0.4710	56.78%
LU1898126120	Threadneedle (Lux) - Global Multi Asset Income	AUM	USD	20-May-22	23-May-22	27-May-22	Monthly	0.0320	4.23%	60.71%	39.29%	1.37%	4.77%	0.4684	56.51%
LU1898126120	Threadneedle (Lux) - Global Multi Asset Income	AUM	USD	22-Jun-22	24-Jun-22	29-Jun-22	Monthly	0.0290	4.00%	51.97%	48.03%	1.39%	4.75%	0.4648	56.29%
LU1898126120	Threadneedle (Lux) - Global Multi Asset Income	AUM	USD	22-Jul-22	25-Jul-22	28-Jul-22	Monthly	0.0290	3.93%	40.62%	59.38%	1.40%	4.72%	0.4615	55.63%
LU1297908904	Threadneedle (Lux) - Global Multi Asset Income	AUP	USD	23-Sep-21	24-Sep-21	29-Sep-21	Quarterly	0.1220	5.00%	21.21%	78.79%	1.94%	5.52%	0.5386	29.45%
LU1297908904	Threadneedle (Lux) - Global Multi Asset Income	AUP	USD	21-Dec-21	22-Dec-21	30-Dec-21	Quarterly	0.1210	5.00%	19.11%	80.89%	1.89%	5.47%	0.5326	29.43%
LU1297908904	Threadneedle (Lux) - Global Multi Asset Income	AUP	USD	24-Mar-22	25-Mar-22	30-Mar-22	Quarterly	0.0930	4.02%	27.03%	72.97%	1.83%	5.42%	0.5254	29.63%
LU1297908904	Threadneedle (Lux) - Global Multi Asset Income	AUP	USD	22-Jun-22	24-Jun-22	29-Jun-22	Quarterly	0.0830	4.01%	44.13%	55.87%	1.81%	5.38%	0.5158	31.06%
LU1854166821	Threadneedle (Lux) - Global Smaller Companies	AEP	EUR	24-Mar-22	25-Mar-22	30-Mar-22	Annual	0.1140	0.76%	0.00%	100.00%	-1.28%	0.75%	0.0888	35.86%
LU1815336091	Threadneedle (Lux) - Global Smaller Companies	AUP	USD	24-Mar-22	25-Mar-22	30-Mar-22	Annual	0.1060	0.76%	0.00%	100.00%	-1.29%	0.83%	0.0925	46.25%
LU1815336760	Threadneedle (Lux) - Global Technology	AUP	USD	24-Mar-22	25-Mar-22	30-Mar-22	Annual	0.1630	0.76%	0.00%	100.00%	-1.15%	1.35%	0.1688	45.08%
LU1832003641	Threadneedle (Lux) - Pan European ESG Equities	1EP	EUR	24-Mar-22	25-Mar-22	30-Mar-22	Annual	0.3360	2.58%	43.04%	56.96%	0.50%	1.33%	0.1610	25.71%
LU1832003997	Threadneedle (Lux) - Pan European ESG Equities	1GP	GBP	24-Mar-22	25-Mar-22	30-Mar-22	Annual	0.3110	2.57%	46.82%	53.18%	0.51%	1.33%	0.1515	21.51%
LU1832004458	Threadneedle (Lux) - Pan European ESG Equities	3GP	GBP	24-Mar-22	25-Mar-22	30-Mar-22	Annual	0.3190	2.57%	22.52%	77.48%	1.41%	1.32%	0.1545	21.71%
LU0713318813	Threadneedle (Lux) - UK Equities	AGP	GBP	23-Sep-21	24-Sep-21	29-Sep-21	Semi-Annual	0.3750	3.43%	48.02%	51.98%	1.58%	3.42%	0.7346	25.86%
LU0713318813	Threadneedle (Lux) - UK Equities	AGP	GBP	24-Mar-22	25-Mar-22	30-Mar-22	Semi-Annual	0.2510	2.46%	25.30%	74.70%	1.66%	3.44%	0.7318	25.95%
LU1297908573	Threadneedle (Lux) - UK Equities	ZGP	GBP	23-Sep-21	24-Sep-21	29-Sep-21	Semi-Annual	0.2020	3.50%	70.52%	29.48%	2.24%	3.34%	0.3730	26.01%
LU1297908573	Threadneedle (Lux) - UK Equities	ZGP	GBP	24-Mar-22	25-Mar-22	30-Mar-22	Semi-Annual	0.1320	2.43%	55.79%	44.21%	2.18%	3.35%	0.3708	26.08%
LU1481600234	Threadneedle (Lux) - UK Equity Income	ASC	SGD	23-Sep-21	24-Sep-21	29-Sep-21	Quarterly	0.0730	2.79%	31.32%	68.68%	1.54%	2.63%	0.2536	38.15%
LU1481600234	Threadneedle (Lux) - UK Equity Income	ASC	SGD	21-Dec-21	22-Dec-21	30-Dec-21	Quarterly	0.0800	3.08%	41.08%	58.92%	1.54%	2.79%	0.2696	38.06%
LU1481600234	Threadneedle (Lux) - UK Equity Income	ASC	SGD	24-Mar-22	25-Mar-22	30-Mar-22	Quarterly	0.0550	2.18%	13.15%	86.85%	1.54%	2.86%	0.2766	38.03%
LU1481600234	Threadneedle (Lux) - UK Equity Income	ASC	SGD	22-Jun-22	24-Jun-22	29-Jun-22	Quarterly	0.1220	5.06%	54.67%	45.33%	1.51%	3.01%	0.2906	38.05%
LU1481599808	Threadneedle (Lux) - UK Equity Income	AUC	USD	23-Sep-21	24-Sep-21	29-Sep-21	Quarterly	0.0740	2.70%	35.98%	64.02%	1.86%	2.68%	0.2670	38.11%
LU1481599808	Threadneedle (Lux) - UK Equity Income	AUC	USD	21-Dec-21	22-Dec-21	30-Dec-21	Quarterly	0.0830	3.05%	46.23%	53.77%	1.69%	2.83%	0.2836	38.02%
LU1481599808	Threadneedle (Lux) - UK Equity Income	AUC	USD	24-Mar-22	25-Mar-22	30-Mar-22	Quarterly	0.0580	2.19%	15.51%	84.49%	1.33%	2.94%	0.2952	38.02%
LU1481599808	Threadneedle (Lux) - UK Equity Income	AUC	USD	22-Jun-22	24-Jun-22	29-Jun-22	Quarterly	0.1270	5.01%	59.15%	40.85%	1.72%	3.19%	0.3206	38.08%
LU1475749591	Threadneedle (Lux) - UK Equity Income	ZGP	GBP	23-Sep-21	24-Sep-21	29-Sep-21	Quarterly	0.0800	2.79%	49.97%	50.03%	2.47%	3.34%	0.3488	38.31%
LU1475749591	Threadneedle (Lux) - UK Equity Income	ZGP	GBP	21-Dec-21	22-Dec-21	30-Dec-21	Quarterly	0.0880	3.08%	9.15%	90.85%	2.17%	3.49%	0.3664	38.22%
LU1475749591	Threadneedle (Lux) - UK Equity Income	ZGP	GBP	24-Mar-22	25-Mar-22	30-Mar-22	Quarterly	0.0610	2.20%	51.55%	48.45%	1.53%	3.48%	0.3662	38.26%
LU1475749591	Threadneedle (Lux) - UK Equity Income	ZGP	GBP	22-Jun-22	24-Jun-22	29-Jun-22	Quarterly	0.1380	5.20%	69.83%	30.17%	2.44%	3.44%	0.3612	38.34%
LU1280957728	Threadneedle (Lux) - US Contrarian Core Equities	AEC	EUR	23-Sep-21	24-Sep-21	29-Sep-21	Semi-Annual	0.1160	1.22%	0.00%	100.00%	-0.52%	1.57%	0.2138	27.14%
LU1280957728	Threadneedle (Lux) - US Contrarian Core Equities	AEC	EUR	24-Mar-22	25-Mar-22	30-Mar-22	Semi-Annual	0.1310	1.38%	0.00%	100.00%	-0.53%	1.64%	0.2318	27.48%
LU1280957306	Threadneedle (Lux) - US Contrarian Core Equities	AUP	USD	23-Sep-21	24-Sep-21	29-Sep-21	Semi-Annual	0.1250	1.19%	0.00%	100.00%	-0.48%	1.73%	0.2470	27.01%
LU1280957306	Threadneedle (Lux) - US Contrarian Core Equities	AUP	USD	24-Mar-22	25-Mar-22	30-Mar-22	Semi-Annual	0.1500	1.43%	0.00%	100.00%	-0.54%	1.68%	0.2540	27.40%
LU0713424926	Threadneedle (Lux) - US High Yield Bond	AEC	EUR	23-Aug-21	24-Aug-21	27-Aug-21	Monthly	0.0550	5.26%	68.36%	31.64%	4.12%	5.24%	0.6870	41.39%
LU0713424926	Threadneedle (Lux) - US High Yield Bond	AEC	EUR	23-Sep-21	24-Sep-21	29-Sep-21	Monthly	0.0550	5.24%	66.26%	33.74%	4.13%	5.24%	0.6862	41.39%
LU0713424926	Threadneedle (Lux) - US High Yield Bond	AEC	EUR	22-Oct-21	25-Oct-21	28-Oct-21	Monthly	0.0550	5.30%	64.66%	35.34%	4.12%	5.25%	0.6854	41.41%
LU0713424926	Threadneedle (Lux) - US High Yield Bond	AEC	EUR	22-Nov-21	23-Nov-21	29-Nov-21	Monthly	0.0550	5.34%	74.29%	25.71%	4.11%	5.25%	0.6846	41.23%
LU0713424926	Threadneedle (Lux) - US High Yield Bond	AEC	EUR	21-Dec-21	22-Dec-21	30-Dec-21	Monthly	0.0510	4.95%	68.62%	31.38%	4.10%	5.25%	0.6830	41.21%
LU0713424926	Threadneedle (Lux) - US High Yield Bond	AEC	EUR	24-Jan-22	25-Jan-22	28-Jan-22	Monthly	0.0510	5.06%	80.19%	19.81%	4.10%	5.25%	0.6814	41.30%
LU0713424926	Threadneedle (Lux) - US High Yield Bond	AEC	EUR	21-Feb-22	22-Feb-22	25-Feb-22	Monthly	0.0510	5.21%	63.55%	36.45%	4.10%	5.26%	0.6798	41.51%
LU0713424926	Threadneedle (Lux) - US High Yield Bond	AEC	EUR	24-Mar-22	25-Mar-22	30-Mar-22	Monthly	0.0480	4.98%	85.24%	14.76%	4.09%	5.25%	0.6770	41.50%
LU0713424926	Threadneedle (Lux) - US High Yield Bond	AEC	EUR	22-Apr-22	25-Apr-22	28-Apr-22	Monthly	0.0480	5.11%	57.35%	42.65%	4.10%	5.25%	0.6742	41.63%
LU0713424926	Threadneedle (Lux) - US High Yield Bond	AEC	EUR	20-May-22	23-May-22	27-May-22	Monthly	0.0480	5.35%	78.02%	21.98%	4.10%	5.25%	0.6714	42.07%
LU0713424926	Threadneedle (Lux) - US High Yield Bond	AEC	EUR	22-Jun-22	24-Jun-22	29-Jun-22	Monthly	0.0460	5.29%	86.43%	13.57%	4.12%	5.25%	0.6682	42.30%
LU0713424926	Threadneedle (Lux) - US High Yield Bond	AEC	EUR	22-Jul-22	25-Jul-22	28-Jul-22	Monthly	0.0460	5.13%	85.54%	14.46%	4.11%	5.25%	0.6650	42.65%
LU0259967718	Threadneedle (Lux) - US High Yield Bond	AUP	USD	23-Aug-21	24-Aug-21	27-Aug-21	Monthly	0.0590	5.26%	75.69%	24.31%	4.10%	5.23%	0.7002	41.48%
LU0259967718	Threadneedle (Lux) - US High Yield Bond	AUP	USD	23-Sep-21	24-Sep-21	29-Sep-21	Monthly	0.0590	5.23%	66.04%	33.96%	4.10%	5.23%	0.7006	41.49%
LU0259967718	Threadneedle (Lux) - US High Yield Bond	AUP	USD	22-Oct-21	25-Oct-21	28-Oct-21	Monthly	0.0590	5.29%	65.17%	34.83%	4.09%	5.24%	0.7010	41.51%
LU0259967718	Threadneedle (Lux) - US High Yield Bond	AUP	USD	22-Nov-21	23-Nov-21	29-Nov-21	Monthly	0.0590	5.33%	66.32%	33.68%	4.09%	5.24%	0.7014	41.32%
LU0259967718	Threadneedle (Lux) - US High Yield Bond	AUP	USD	21-Dec-21	22-Dec-21	30-Dec-21	Monthly	0.0550	4.96%	68.49%	31.51%	4.07%	5.24%	0.7010	41.30%
LU0259967718	Threadneedle (Lux) - US High Yield Bond	AUP	USD	24-Jan-22	25-Jan-22	28-Jan-22	Monthly	0.0550	5.06%	76.37%	23.63%	4.07%	5.24%	0.7006	41.40%
LU0259967718	Threadneedle (Lux) - US High Yield Bond	AUP	USD	21-Feb-22	22-Feb-22	25-Feb-22	Monthly	0.0550	5.21%	62.05%	37.95%	4.06%	5.25%	0.7002	41.63%
LU0259967718	Threadneedle (Lux) - US High Yield Bond	AUP	USD	24-Mar-22	25-Mar-22	30-Mar-22	Monthly	0.0520	4.99%	85.11%	14.89%	4.05%	5.24%	0.6986	41.62%
LU0259967718	Threadneedle (Lux) - US High Yield Bond	AUP	USD	22-Apr-22	25-Apr-22	28-Apr-22	Monthly	0.0520	5.12%	56.57%	43.43%	4.05%	5.24%	0.6970	41.75%
LU0259967718	Threadneedle (Lux) - US High Yield Bond	AUP	USD	20-May-22	23-May-22	27-May-22	Monthly	0.0520	5.35%	76.17%	23.83%	4.05%	5.24%	0.6954	42.20%

ISIN code	Name of the Fund	Share Class	Share Class Currency	For the period ended	Ex-dividend Date	Payment Date	Payment frequency	Dividend per unit / share	Annualised dividend yield[1]	Proportion paid out of distributable income[2]	Proportion paid out of capital	Underlying portfolio yield[3]	Average payout yield since inception[4]	Average distribution since inception[5]	Annualised volatility[6]
LU0259967718	Threadneedle (Lux) - US High Yield Bond	AUP	USD	22-Jun-22	24-Jun-22	29-Jun-22	Monthly	0.0500	5.30%	86.41%	13.59%	4.06%	5.25%	0.6932	42.41%
LU0259967718	Threadneedle (Lux) - US High Yield Bond	AUP	USD	22-Jul-22	25-Jul-22	28-Jul-22	Monthly	0.0500	5.12%	86.38%	13.62%	4.06%	5.24%	0.6910	42.79%

Calculation Methodology:

1. Annualised dividend yield - the annualised rate of return of the dividends paid to shareholders for the relevant distribution period.
2. Distributable income refers to interest, dividend income net of all fees and expenses attributable to the relevant share class and does not include net realised gains. Any distributable income not distributed will be carried forward to the next distribution period(s) within the same financial year. Distributable income not distributed by the end of the financial year will be treated as capital for the next financial year.
3. Underlying portfolio yield is an annualised percentage measure, at share class level, of interest and dividend income earned by the portfolio net of fee and expenses. Underlying portfolio yield does not include sales charges and net realised gains. For share classes incepted for less than 1 year, this will be calculated on a cumulative basis. For share classes incepted for 1 to 5 years, the disclosure of the underlying portfolio yield will be for the number of years the share class has been incepted. For share classes incepted for more than 5 years, the disclosure of underlying portfolio yield will be based on the last 5 years.
4. Average payout yield since inception is the annualised rate of return of the dividends paid to shareholders since inception and is calculated based on a simple average of annualised dividend yield since inception. For share classes incepted for less than 1 year, this will be calculated on a cumulative basis. For share classes incepted for 1 to 5 years, the disclosure of the average payout will be for the number of years the share class has been incepted. For share classes incepted for more than 5 years, the disclosure of average payout yield will be based on the last 5 years.
5. Average distribution per unit/share since inception is annualised and calculated based on the simple average of annualised dividend distribution per unit/share since inception. For share classes incepted for less than 1 year, this will be calculated on a cumulative basis. For share classes incepted for 1 to 5 years, the disclosure of the average distribution will be for the number of years the share class has been incepted. For share classes incepted for more than 5 years, the disclosure of average distribution will be based on the last 5 years.
6. Annualised volatility is measured by standard deviation of total returns of the share class annualised since inception.For share classes incepted more than 5 years ago, average distribution need only to be disclosed for the past 5 years. For share classes incepted for less than 1 year, there will be no disclosure of the annualised volatility.

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