

Dividend Composition Report

As of 30 November 2021



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-21	25-Mar-21	30-Mar-21	Annual	0.1800	1.30%	0.00%	100.00%	-0.56%	1.33%	0.1460	30.32%
LU1864950636	Threadneedle (Lux) - American Smaller Companies	1EP	EUR	24-Mar-21	25-Mar-21	30-Mar-21	Annual	0.1470	0.92%	0.00%	100.00%	-0.58%	1.34%	0.1403	58.94%
LU0713368677	Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	EUR	21-Dec-20	22-Dec-20	30-Dec-20	Monthly	0.0510	4.54%	58.48%	41.52%	3.83%	5.24%	0.7206	34.05%
LU0713368677	Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	EUR	22-Jan-21	25-Jan-21	28-Jan-21	Monthly	0.0510	4.58%	52.81%	47.19%	3.79%	5.22%	0.7176	33.97%
LU0713368677	Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	EUR	19-Feb-21	22-Feb-21	25-Feb-21	Monthly	0.0510	4.59%	45.63%	54.37%	3.75%	5.20%	0.7146	33.95%
LU0713368677	Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	EUR	24-Mar-21	25-Mar-21	30-Mar-21	Monthly	0.0430	3.96%	78.22%	21.78%	3.73%	5.17%	0.7100	33.92%
LU0713368677	Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	EUR	23-Apr-21	26-Apr-21	29-Apr-21	Monthly	0.0430	3.97%	47.09%	52.91%	3.71%	5.15%	0.7054	33.85%
LU0713368677	Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	EUR	20-May-21	21-May-21	27-May-21	Monthly	0.0430	3.98%	53.36%	46.64%	3.68%	5.12%	0.7008	33.85%
LU0713368677	Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	EUR	22-Jun-21	24-Jun-21	29-Jun-21	Monthly	0.0430	3.96%	52.34%	47.66%	3.64%	5.10%	0.6962	33.79%
LU0713368677	Threadneedle (Lux) - Emerging Market Corporate Bonds	AEC	EUR	23-Jul-21	26-Jul-21	29-Jul-21	Monthly	0.0430	3.96%	62.17%	37.83%	3.60%	5.08%	0.6916	33.68%
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%
LU0198719758	Threadneedle (Lux) - Emerging Market Corporate Bonds	AUP	USD	21-Dec-20	22-Dec-20	30-Dec-20	Monthly	0.0320	4.45%	60.71%	39.29%	3.84%	5.21%	0.4326	33.88%
LU0198719758	Threadneedle (Lux) - Emerging Market Corporate Bonds	AUP	USD	22-Jan-21	25-Jan-21	28-Jan-21	Monthly	0.0320	4.48%	53.22%	46.78%	3.80%	5.19%	0.4314	33.80%
LU0198719758	Threadneedle (Lux) - Emerging Market Corporate Bonds	AUP	USD	19-Feb-21	22-Feb-21	25-Feb-21	Monthly	0.0320	4.48%	47.07%	52.93%	3.78%	5.17%	0.4302	33.80%
LU0198719758	Threadneedle (Lux) - Emerging Market Corporate Bonds	AUP	USD	24-Mar-21	25-Mar-21	30-Mar-21	Monthly	0.0280	4.01%	77.06%	22.94%	3.75%	5.15%	0.4282	33.79%
LU0198719758	Threadneedle (Lux) - Emerging Market Corporate Bonds	AUP	USD	23-Apr-21	26-Apr-21	29-Apr-21	Monthly	0.0280	4.02%	47.71%	52.29%	3.74%	5.12%	0.4262	33.72%
LU0198719758	Threadneedle (Lux) - Emerging Market Corporate Bonds	AUP	USD	20-May-21	21-May-21	27-May-21	Monthly	0.0280	4.03%	54.27%	45.73%	3.71%	5.10%	0.4242	33.72%
LU0198719758	Threadneedle (Lux) - Emerging Market Corporate Bonds	AUP	USD	22-Jun-21	24-Jun-21	29-Jun-21	Monthly	0.0280	4.01%	51.14%	48.86%	3.68%	5.07%	0.4222	33.68%
LU0198719758	Threadneedle (Lux) - Emerging Market Corporate Bonds	AUP	USD	23-Jul-21	26-Jul-21	29-Jul-21	Monthly	0.0280	4.00%	60.75%	39.25%	3.65%	5.05%	0.4202	33.56%
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%
LU0348323824	Threadneedle (Lux) - Emerging Market Debt	AEC	EUR	21-Dec-20	22-Dec-20	30-Dec-20	Monthly	0.0390	4.75%	62.07%	37.93%	4.48%	5.68%	0.5944	40.43%
LU0348323824	Threadneedle (Lux) - Emerging Market Debt	AEC	EUR	22-Jan-21	25-Jan-21	28-Jan-21	Monthly	0.0390	4.82%	60.05%	39.95%	4.45%	5.66%	0.5918	40.34%
LU0348323824	Threadneedle (Lux) - Emerging Market Debt	AEC	EUR	19-Feb-21	22-Feb-21	25-Feb-21	Monthly	0.0390	4.86%	68.87%	31.13%	4.44%	5.64%	0.5892	40.27%
LU0348323824	Threadneedle (Lux) - Emerging Market Debt	AEC	EUR	24-Mar-21	25-Mar-21	30-Mar-21	Monthly	0.0350	4.51%	80.34%	19.66%	4.41%	5.63%	0.5862	40.01%
LU0348323824	Threadneedle (Lux) - Emerging Market Debt	AEC	EUR	23-Apr-21	26-Apr-21	29-Apr-21	Monthly	0.0350	4.44%	50.02%	49.98%	4.39%	5.61%	0.5832	40.03%
LU0348323824	Threadneedle (Lux) - Emerging Market Debt	AEC	EUR	20-May-21	21-May-21	27-May-21	Monthly	0.0350	4.47%	56.84%	43.16%	4.37%	5.60%	0.5802	40.03%
LU0348323824	Threadneedle (Lux) - Emerging Market Debt	AEC	EUR	22-Jun-21	24-Jun-21	29-Jun-21	Monthly	0.0360	4.56%	73.23%	26.77%	4.35%	5.58%	0.5766	39.93%
LU0348323824	Threadneedle (Lux) - Emerging Market Debt	AEC	EUR	23-Jul-21	26-Jul-21	29-Jul-21	Monthly	0.0360	4.55%	62.61%	37.39%	4.33%	5.56%	0.5730	39.55%
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%
LU0198726027	Threadneedle (Lux) - Emerging Market Debt	AUP	USD	21-Dec-20	22-Dec-20	30-Dec-20	Monthly	0.0480	4.78%	62.77%	37.23%	4.51%	5.67%	0.6836	40.23%
LU0198726027	Threadneedle (Lux) - Emerging Market Debt	AUP	USD	22-Jan-21	25-Jan-21	28-Jan-21	Monthly	0.0480	4.84%	59.84%	40.16%	4.49%	5.65%	0.6820	40.14%
LU0198726027	Threadneedle (Lux) - Emerging Market Debt	AUP	USD	19-Feb-21	22-Feb-21	25-Feb-21	Monthly	0.0480	4.88%	68.92%	31.08%	4.47%	5.64%	0.6804	40.09%
LU0198726027	Threadneedle (Lux) - Emerging Market Debt	AUP	USD	24-Mar-21	25-Mar-21	30-Mar-21	Monthly	0.0430	4.51%	80.16%	19.84%	4.44%	5.62%	0.6780	39.85%
LU0198726027	Threadneedle (Lux) - Emerging Market Debt	AUP	USD	23-Apr-21	26-Apr-21	29-Apr-21	Monthly	0.0430	4.44%	50.84%	49.16%	4.42%	5.61%	0.6756	39.87%
LU0198726027	Threadneedle (Lux) - Emerging Market Debt	AUP	USD	20-May-21	21-May-21	27-May-21	Monthly	0.0430	4.47%	57.61%	42.39%	4.40%	5.59%	0.6732	39.87%
LU0198726027	Threadneedle (Lux) - Emerging Market Debt	AUP	USD	22-Jun-21	24-Jun-21	29-Jun-21	Monthly	0.0440	4.53%	72.03%	27.97%	4.38%	5.57%	0.6700	39.79%
LU0198726027	Threadneedle (Lux) - Emerging Market Debt	AUP	USD	23-Jul-21	26-Jul-21	29-Jul-21	Monthly	0.0440	4.52%	62.86%	37.14%	4.36%	5.55%	0.6668	39.41%
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%

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-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%
LU1868839264	Threadneedle (Lux) - European Select	1EP	EUR	24-Mar-21	25-Mar-21	30-Mar-21	Annual	0.1510	1.12%	0.00%	100.00%	-0.49%	1.27%	0.1387	22.97%
LU0932066573	Threadneedle (Lux) - Flexible Asian Bond	ASC	SGD	21-Dec-20	22-Dec-20	30-Dec-20	Monthly	0.0350	3.76%	68.75%	31.25%	2.80%	3.20%	0.3438	35.46%
LU0932066573	Threadneedle (Lux) - Flexible Asian Bond	ASC	SGD	22-Jan-21	25-Jan-21	28-Jan-21	Monthly	0.0350	3.78%	64.59%	35.41%	2.78%	3.26%	0.3508	35.47%
LU0932066573	Threadneedle (Lux) - Flexible Asian Bond	ASC	SGD	19-Feb-21	22-Feb-21	25-Feb-21	Monthly	0.0350	3.78%	48.95%	51.05%	2.76%	3.33%	0.3578	35.25%
LU0932066573	Threadneedle (Lux) - Flexible Asian Bond	ASC	SGD	24-Mar-21	25-Mar-21	30-Mar-21	Monthly	0.0320	3.51%	71.95%	28.05%	2.76%	3.38%	0.3642	35.00%
LU0932066573	Threadneedle (Lux) - Flexible Asian Bond	ASC	SGD	23-Apr-21	26-Apr-21	29-Apr-21	Monthly	0.0320	3.52%	56.12%	43.88%	2.75%	3.44%	0.3706	34.91%
LU0932066573	Threadneedle (Lux) - Flexible Asian Bond	ASC	SGD	20-May-21	21-May-21	27-May-21	Monthly	0.0320	3.52%	64.68%	35.32%	2.75%	3.50%	0.3770	34.75%
LU0932066573	Threadneedle (Lux) - Flexible Asian Bond	ASC	SGD	22-Jun-21	24-Jun-21	29-Jun-21	Monthly	0.0320	3.50%	72.55%	27.45%	2.73%	3.56%	0.3834	34.70%
LU0932066573	Threadneedle (Lux) - Flexible Asian Bond	ASC	SGD	23-Jul-21	26-Jul-21	29-Jul-21	Monthly	0.0320	3.48%	76.89%	23.11%	2.73%	3.62%	0.3898	34.33%
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%
LU0932066227	Threadneedle (Lux) - Flexible Asian Bond	AUP	USD	21-Dec-20	22-Dec-20	30-Dec-20	Monthly	0.0360	3.71%	63.22%	36.78%	2.34%	2.97%	0.3264	35.37%
LU0932066227	Threadneedle (Lux) - Flexible Asian Bond	AUP	USD	22-Jan-21	25-Jan-21	28-Jan-21	Monthly	0.0360	3.73%	60.35%	39.65%	2.25%	3.03%	0.3336	35.37%
LU0932066227	Threadneedle (Lux) - Flexible Asian Bond	AUP	USD	19-Feb-21	22-Feb-21	25-Feb-21	Monthly	0.0360	3.73%	52.06%	47.94%	2.23%	3.09%	0.3408	35.17%
LU0932066227	Threadneedle (Lux) - Flexible Asian Bond	AUP	USD	24-Mar-21	25-Mar-21	30-Mar-21	Monthly	0.0330	3.47%	81.36%	18.64%	2.32%	3.15%	0.3474	34.93%
LU0932066227	Threadneedle (Lux) - Flexible Asian Bond	AUP	USD	23-Apr-21	26-Apr-21	29-Apr-21	Monthly	0.0330	3.48%	57.23%	42.77%	2.32%	3.21%	0.3540	34.85%
LU0932066227	Threadneedle (Lux) - Flexible Asian Bond	AUP	USD	20-May-21	21-May-21	27-May-21	Monthly	0.0330	3.48%	68.02%	31.98%	2.37%	3.27%	0.3606	34.68%
LU0932066227	Threadneedle (Lux) - Flexible Asian Bond	AUP	USD	22-Jun-21	24-Jun-21	29-Jun-21	Monthly	0.0330	3.46%	72.49%	27.51%	2.36%	3.32%	0.3672	34.65%
LU0932066227	Threadneedle (Lux) - Flexible Asian Bond	AUP	USD	23-Jul-21	26-Jul-21	29-Jul-21	Monthly	0.0330	3.44%	83.92%	16.08%	2.38%	3.38%	0.3738	34.28%
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	23-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%
LU1642825894	Threadneedle (Lux) - Flexible Asian Bond	AVC	AUD	21-Dec-20	22-Dec-20	30-Dec-20	Monthly	0.0330	3.70%	58.93%	41.07%	2.73%	2.96%	0.3051	39.59%
LU1642825894	Threadneedle (Lux) - Flexible Asian Bond	AVC	AUD	22-Jan-21	25-Jan-21	28-Jan-21	Monthly	0.0330	3.72%	54.95%	45.05%	2.71%	2.98%	0.3073	39.13%
LU1642825894	Threadneedle (Lux) - Flexible Asian Bond	AVC	AUD	19-Feb-21	22-Feb-21	25-Feb-21	Monthly	0.0330	3.73%	45.48%	54.52%	2.69%	3.00%	0.3093	38.68%
LU1642825894	Threadneedle (Lux) - Flexible Asian Bond	AVC	AUD	24-Mar-21	25-Mar-21	30-Mar-21	Monthly	0.0310	3.56%	75.75%	24.25%	2.69%	3.01%	0.3107	38.35%
LU1642825894	Threadneedle (Lux) - Flexible Asian Bond	AVC	AUD	23-Apr-21	26-Apr-21	29-Apr-21	Monthly	0.0310	3.57%	50.52%	49.48%	2.68%	3.02%	0.3120	37.92%
LU1642825894	Threadneedle (Lux) - Flexible Asian Bond	AVC	AUD	20-May-21	21-May-21	27-May-21	Monthly	0.0310	3.57%	60.62%	39.38%	2.67%	3.03%	0.3133	37.51%
LU1642825894	Threadneedle (Lux) - Flexible Asian Bond	AVC	AUD	22-Jun-21	24-Jun-21	29-Jun-21	Monthly	0.0310	3.55%	64.80%	35.20%	2.66%	3.04%	0.3145	37.13%
LU1642825894	Threadneedle (Lux) - Flexible Asian Bond	AVC	AUD	23-Jul-21	26-Jul-21	29-Jul-21	Monthly	0.0310	3.54%	70.13%	29.87%	2.65%	3.05%	0.3157	36.74%
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%
LU1854166581	Threadneedle (Lux) - Flexible Asian Bond	ZUP	USD	21-Dec-20	22-Dec-20	30-Dec-20	Monthly	0.0350	3.76%	78.29%	21.71%	3.44%	3.99%	0.4229	46.65%
LU1854166581	Threadneedle (Lux) - Flexible Asian Bond	ZUP	USD	22-Jan-21	25-Jan-21	28-Jan-21	Monthly	0.0350	3.78%	73.14%	26.86%	3.41%	3.98%	0.4228	45.88%
LU1854166581	Threadneedle (Lux) - Flexible Asian Bond	ZUP	USD	19-Feb-21	22-Feb-21	25-Feb-21	Monthly	0.0350	3.78%	64.86%	35.14%	3.39%	3.98%	0.4227	45.12%
LU1854166581	Threadneedle (Lux) - Flexible Asian Bond	ZUP	USD	24-Mar-21	25-Mar-21	30-Mar-21	Monthly	0.0320	3.51%	96.56%	3.44%	3.38%	3.96%	0.4215	44.55%
LU1854166581	Threadneedle (Lux) - Flexible Asian Bond	ZUP	USD	23-Apr-21	26-Apr-21	29-Apr-21	Monthly	0.0320	3.51%	66.56%	33.44%	3.36%	3.95%	0.4204	43.86%
LU1854166581	Threadneedle (Lux) - Flexible Asian Bond	ZUP	USD	20-May-21	21-May-21	27-May-21	Monthly	0.0320	3.52%	77.81%	22.19%	3.36%	3.94%	0.4193	43.21%
LU1854166581	Threadneedle (Lux) - Flexible Asian Bond	ZUP	USD	22-Jun-21	24-Jun-21	29-Jun-21	Monthly	0.0320	3.49%	85.63%	14.37%	3.34%	3.92%	0.4183	42.57%
LU1854166581	Threadneedle (Lux) - Flexible Asian Bond	ZUP	USD	23-Jul-21	26-Jul-21	29-Jul-21	Monthly	0.0320	3.47%	91.56%	8.44%	3.33%	3.91%	0.4173	41.96%
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%
LU0348324558	Threadneedle (Lux) - Global Dynamic Real Return	AEC	EUR	21-Dec-20	22-Dec-20	30-Dec-20	Monthly	0.0150	1.28%	0.00%	100.00%	0.02%	1.56%	0.2044	28.60%
LU0348324558	Threadneedle (Lux) - Global Dynamic Real Return	AEC	EUR	22-Jan-21	25-Jan-21	28-Jan-21	Monthly	0.0150	1.25%	0.00%	100.00%	0.01%	1.55%	0.2036	27.99%
LU0348324558	Threadneedle (Lux) - Global Dynamic Real Return	AEC	EUR	19-Feb-21	22-Feb-21	25-Feb-21	Monthly	0.0150	1.25%	0.00%	100.00%	0.00%	1.54%	0.2028	27.98%
LU0348324558	Threadneedle (Lux) - Global Dynamic Real Return	AEC	EUR	24-Mar-21	25-Mar-21	30-Mar-21	Monthly	0.0120	1.03%	0.00%	100.00%	0.00%	1.53%	0.2014	28.19%
LU0348324558	Threadneedle (Lux) - Global Dynamic Real Return	AEC	EUR	23-Apr-21	26-Apr-21	29-Apr-21	Monthly	0.0120	1.00%	0.00%	100.00%	-0.01%	1.51%	0.2000	28.40%
LU0348324558	Threadneedle (Lux) - Global Dynamic Real Return	AEC	EUR	20-May-21	21-May-21	27-May-21	Monthly	0.0120	1.01%	0.00%	100.00%	-0.02%	1.50%	0.1986	28.37%
LU0348324558	Threadneedle (Lux) - Global Dynamic Real Return	AEC	EUR	22-Jun-21	24-Jun-21	29-Jun-21	Monthly	0.0180	1.49%	0.00%	100.00%	-0.03%	1.49%	0.1978	28.45%
LU0348324558	Threadneedle (Lux) - Global Dynamic Real Return	AEC	EUR	23-Jul-21	26-Jul-21	29-Jul-21	Monthly	0.0180	1.49%	0.00%	100.00%	-0.04%	1.48%	0.1970	28.46%
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%

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	21-Dec-20	22-Dec-20	30-Dec-20	Monthly	0.0170	1.26%	0.00%	100.00%	0.04%	1.56%	0.2226	28.64%
LU0276348264	Threadneedle (Lux) - Global Dynamic Real Return	AUP	USD	22-Jan-21	25-Jan-21	28-Jan-21	Monthly	0.0170	1.23%	0.00%	100.00%	0.04%	1.55%	0.2220	28.01%
LU0276348264	Threadneedle (Lux) - Global Dynamic Real Return	AUP	USD	19-Feb-21	22-Feb-21	25-Feb-21	Monthly	0.0170	1.22%	0.00%	100.00%	0.04%	1.54%	0.2214	28.00%
LU0276348264	Threadneedle (Lux) - Global Dynamic Real Return	AUP	USD	24-Mar-21	25-Mar-21	30-Mar-21	Monthly	0.0140	1.04%	0.00%	100.00%	0.02%	1.53%	0.2202	28.26%
LU0276348264	Threadneedle (Lux) - Global Dynamic Real Return	AUP	USD	23-Apr-21	26-Apr-21	29-Apr-21	Monthly	0.0140	1.01%	0.00%	100.00%	0.02%	1.52%	0.2190	28.45%
LU0276348264	Threadneedle (Lux) - Global Dynamic Real Return	AUP	USD	20-May-21	21-May-21	27-May-21	Monthly	0.0140	1.02%	0.00%	100.00%	-0.01%	1.50%	0.2178	28.42%
LU0276348264	Threadneedle (Lux) - Global Dynamic Real Return	AUP	USD	22-Jun-21	24-Jun-21	29-Jun-21	Monthly	0.0210	1.50%	0.00%	100.00%	-0.01%	1.49%	0.2174	28.49%
LU0276348264	Threadneedle (Lux) - Global Dynamic Real Return	AUP	USD	23-Jul-21	26-Jul-21	29-Jul-21	Monthly	0.0210	1.49%	0.00%	100.00%	-0.02%	1.49%	0.2170	28.49%
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%
LU0348324392	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	EUR	21-Dec-20	22-Dec-20	30-Dec-20	Monthly	0.0230	5.02%	29.23%	70.77%	4.22%	5.65%	0.3450	28.72%
LU0348324392	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	EUR	22-Jan-21	25-Jan-21	28-Jan-21	Monthly	0.0230	5.04%	61.98%	38.02%	4.15%	5.63%	0.3432	28.61%
LU0348324392	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	EUR	19-Feb-21	22-Feb-21	25-Feb-21	Monthly	0.0230	5.05%	69.36%	30.64%	4.14%	5.62%	0.3414	28.61%
LU0348324392	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	EUR	24-Mar-21	25-Mar-21	30-Mar-21	Monthly	0.0210	4.70%	68.02%	31.98%	4.11%	5.60%	0.3394	28.52%
LU0348324392	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	EUR	23-Apr-21	26-Apr-21	29-Apr-21	Monthly	0.0210	4.70%	51.72%	48.28%	4.05%	5.59%	0.3374	28.44%
LU0348324392	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	EUR	20-May-21	21-May-21	27-May-21	Monthly	0.0210	4.71%	72.07%	27.93%	4.01%	5.57%	0.3354	28.44%
LU0348324392	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	EUR	22-Jun-21	24-Jun-21	29-Jun-21	Monthly	0.0210	4.71%	65.96%	34.04%	3.96%	5.55%	0.3330	28.40%
LU0348324392	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AEC	EUR	23-Jul-21	26-Jul-21	29-Jul-21	Monthly	0.0210	4.72%	66.49%	33.51%	3.92%	5.53%	0.3306	28.29%
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%
LU0880371892	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	ASC	SGD	21-Dec-20	22-Dec-20	30-Dec-20	Monthly	0.0310	5.00%	65.48%	34.52%	4.26%	5.67%	0.4494	28.73%
LU0880371892	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	ASC	SGD	22-Jan-21	25-Jan-21	28-Jan-21	Monthly	0.0310	5.02%	61.38%	38.62%	4.23%	5.65%	0.4476	28.64%
LU0880371892	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	ASC	SGD	19-Feb-21	22-Feb-21	25-Feb-21	Monthly	0.0310	5.02%	65.85%	34.15%	4.23%	5.64%	0.4458	28.63%
LU0880371892	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	ASC	SGD	24-Mar-21	25-Mar-21	30-Mar-21	Monthly	0.0290	4.78%	52.11%	47.89%	4.19%	5.62%	0.4438	28.54%
LU0880371892	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	ASC	SGD	23-Apr-21	26-Apr-21	29-Apr-21	Monthly	0.0290	4.78%	50.82%	49.18%	4.14%	5.61%	0.4418	28.48%
LU0880371892	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	ASC	SGD	20-May-21	21-May-21	27-May-21	Monthly	0.0290	4.78%	57.77%	42.23%	4.10%	5.59%	0.4398	28.49%
LU0880371892	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	ASC	SGD	22-Jun-21	24-Jun-21	29-Jun-21	Monthly	0.0290	4.78%	64.81%	35.19%	4.04%	5.57%	0.4372	28.43%
LU0880371892	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	ASC	SGD	23-Jul-21	26-Jul-21	29-Jul-21	Monthly	0.0290	4.80%	65.45%	34.55%	4.00%	5.56%	0.4346	28.32%
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%
LU0281377290	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AUP	USD	21-Dec-20	22-Dec-20	30-Dec-20	Monthly	0.0240	4.96%	65.75%	34.25%	4.30%	5.69%	0.3466	28.53%
LU0281377290	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AUP	USD	22-Jan-21	25-Jan-21	28-Jan-21	Monthly	0.0240	4.97%	63.03%	36.97%	4.29%	5.67%	0.3452	28.43%
LU0281377290	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AUP	USD	19-Feb-21	22-Feb-21	25-Feb-21	Monthly	0.0240	4.97%	70.56%	29.44%	4.28%	5.65%	0.3438	28.43%
LU0281377290	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AUP	USD	24-Mar-21	25-Mar-21	30-Mar-21	Monthly	0.0230	4.85%	82.65%	17.35%	4.26%	5.64%	0.3424	28.35%
LU0281377290	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AUP	USD	23-Apr-21	26-Apr-21	29-Apr-21	Monthly	0.0230	4.86%	50.75%	49.25%	4.25%	5.62%	0.3410	28.29%
LU0281377290	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AUP	USD	20-May-21	21-May-21	27-May-21	Monthly	0.0230	4.86%	56.65%	43.35%	4.22%	5.61%	0.3396	28.29%
LU0281377290	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AUP	USD	22-Jun-21	24-Jun-21	29-Jun-21	Monthly	0.0220	4.64%	65.65%	34.35%	4.21%	5.59%	0.3376	28.25%
LU0281377290	Threadneedle (Lux) - Global Emerging Market Short-Term Bonds	AUP	USD	23-Jul-21	26-Jul-21	29-Jul-21	Monthly	0.0220	4.66%	67.36%	32.64%	4.20%	5.56%	0.3356	28.14%
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%
LU1864953499	Threadneedle (Lux) - Global Equity Income	1EP	EUR	21-Dec-20	22-Dec-20	30-Dec-20	Quarterly	0.0550	2.19%	12.00%	88.00%	1.40%	3.49%	0.3480	49.73%
LU1864953499	Threadneedle (Lux) - Global Equity Income	1EP	EUR	24-Mar-21	25-Mar-21	30-Mar-21	Quarterly	0.0750	2.70%	19.76%	80.24%	1.30%	3.42%	0.3432	48.44%
LU1864953499	Threadneedle (Lux) - Global Equity Income	1EP	EUR	22-Jun-21	24-Jun-21	29-Jun-21	Quarterly	0.1150	3.94%	38.58%	61.42%	1.35%	3.46%	0.3538	46.10%
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%
LU1864953572	Threadneedle (Lux) - Global Equity Income	1SC	SGD	21-Dec-20	22-Dec-20	30-Dec-20	Quarterly	0.0560	2.14%	11.78%	88.22%	1.42%	3.52%	0.3400	56.43%
LU1864953572	Threadneedle (Lux) - Global Equity Income	1SC	SGD	24-Mar-21	25-Mar-21	30-Mar-21	Quarterly	0.0790	2.82%	19.10%	80.90%	1.32%	3.45%	0.3376	53.64%
LU1864953572	Threadneedle (Lux) - Global Equity Income	1SC	SGD	22-Jun-21	24-Jun-21	29-Jun-21	Quarterly	0.1190	4.03%	38.56%	61.44%	1.36%	3.50%	0.3502	51.04%
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%
LU1864953655	Threadneedle (Lux) - Global Equity Income	1ST	SGD	21-Dec-20	22-Dec-20	30-Dec-20	Monthly	0.0160	1.84%	0.00%	100.00%	1.52%	3.45%	0.3360	81.45%
LU1864953655	Threadneedle (Lux) - Global Equity Income	1ST	SGD	22-Jan-21	25-Jan-21	28-Jan-21	Monthly	0.0120	1.31%	0.00%	100.00%	1.48%	3.37%	0.3291	80.62%
LU1864953655	Threadneedle (Lux) - Global Equity Income	1ST	SGD	19-Feb-21	22-Feb-21	25-Feb-21	Monthly	0.0220	2.38%	0.00%	100.00%	1.47%	3.34%	0.3269	79.17%
LU1864953655	Threadneedle (Lux) - Global Equity Income	1ST	SGD	24-Mar-21	25-Mar-21	30-Mar-21	Monthly	0.0450	4.82%	24.34%	75.66%	1.47%	3.38%	0.3340	77.80%
LU1864953655	Threadneedle (Lux) - Global Equity Income	1ST	SGD	23-Apr-21	26-Apr-21	29-Apr-21	Monthly	0.0400	4.07%	36.72%	63.28%	1.48%	3.41%	0.3387	77.18%
LU1864953655	Threadneedle (Lux) - Global Equity Income	1ST	SGD	20-May-21	21-May-21	27-May-21	Monthly	0.0440	4.47%	54.34%	45.66%	1.49%	3.44%	0.3446	75.93%

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	22-Jun-21	24-Jun-21	29-Jun-21	Monthly	0.0300	3.06%	18.06%	81.94%	1.48%	3.43%	0.3451	74.76%
LU1864953655	Threadneedle (Lux) - Global Equity Income	1ST	SGD	23-Jul-21	26-Jul-21	29-Jul-21	Monthly	0.0130	1.33%	0.00%	100.00%	1.45%	3.37%	0.3395	73.66%
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	21-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%
LU1864953903	Threadneedle (Lux) - Global Equity Income	1UP	USD	21-Dec-20	22-Dec-20	30-Dec-20	Quarterly	0.0640	2.39%	12.21%	87.79%	1.42%	3.57%	0.3502	56.63%
LU1864953903	Threadneedle (Lux) - Global Equity Income	1UP	USD	24-Mar-21	25-Mar-21	30-Mar-21	Quarterly	0.0780	2.72%	19.98%	80.02%	1.35%	3.48%	0.3464	53.79%
LU1864953903	Threadneedle (Lux) - Global Equity Income	1UP	USD	22-Jun-21	24-Jun-21	29-Jun-21	Quarterly	0.1180	3.90%	38.63%	61.37%	1.38%	3.52%	0.3578	51.17%
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%
LU1864954034	Threadneedle (Lux) - Global Equity Income	1VT	AUD	21-Dec-20	22-Dec-20	30-Dec-20	Monthly	0.0150	1.76%	0.00%	100.00%	1.63%	3.49%	0.3382	82.06%
LU1864954034	Threadneedle (Lux) - Global Equity Income	1VT	AUD	22-Jan-21	25-Jan-21	28-Jan-21	Monthly	0.0100	1.12%	0.00%	100.00%	1.57%	3.41%	0.3304	81.20%
LU1864954034	Threadneedle (Lux) - Global Equity Income	1VT	AUD	19-Feb-21	22-Feb-21	25-Feb-21	Monthly	0.0210	2.33%	0.00%	100.00%	1.55%	3.37%	0.3277	79.73%
LU1864954034	Threadneedle (Lux) - Global Equity Income	1VT	AUD	24-Mar-21	25-Mar-21	30-Mar-21	Monthly	0.0430	4.72%	30.11%	69.89%	1.56%	3.42%	0.3340	78.35%
LU1864954034	Threadneedle (Lux) - Global Equity Income	1VT	AUD	23-Apr-21	26-Apr-21	29-Apr-21	Monthly	0.0390	4.07%	36.71%	63.29%	1.57%	3.44%	0.3383	77.73%
LU1864954034	Threadneedle (Lux) - Global Equity Income	1VT	AUD	20-May-21	21-May-21	27-May-21	Monthly	0.0430	4.48%	54.43%	45.57%	1.60%	3.47%	0.3439	76.47%
LU1864954034	Threadneedle (Lux) - Global Equity Income	1VT	AUD	22-Jun-21	24-Jun-21	29-Jun-21	Monthly	0.0300	3.14%	18.04%	81.96%	1.57%	3.46%	0.3444	75.30%
LU1864954034	Threadneedle (Lux) - Global Equity Income	1VT	AUD	23-Jul-21	26-Jul-21	29-Jul-21	Monthly	0.0100	1.05%	0.00%	100.00%	1.51%	3.39%	0.3378	74.18%
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%
LU1864954620	Threadneedle (Lux) - Global Equity Income	3EP	EUR	21-Dec-20	22-Dec-20	30-Dec-20	Quarterly	0.0570	2.23%	43.53%	56.47%	2.16%	3.52%	0.3533	49.84%
LU1864954620	Threadneedle (Lux) - Global Equity Income	3EP	EUR	24-Mar-21	25-Mar-21	30-Mar-21	Quarterly	0.0770	2.72%	47.78%	52.22%	2.08%	3.44%	0.3488	48.55%
LU1864954620	Threadneedle (Lux) - Global Equity Income	3EP	EUR	22-Jun-21	24-Jun-21	29-Jun-21	Quarterly	0.1140	3.83%	56.50%	43.50%	2.11%	3.47%	0.3585	46.20%
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%
LU1864954976	Threadneedle (Lux) - Global Equity Income	3UP	USD	21-Dec-20	22-Dec-20	30-Dec-20	Quarterly	0.0610	2.24%	43.67%	56.33%	2.23%	3.45%	0.3413	56.74%
LU1864954976	Threadneedle (Lux) - Global Equity Income	3UP	USD	24-Mar-21	25-Mar-21	30-Mar-21	Quarterly	0.0820	2.80%	47.96%	52.04%	2.13%	3.38%	0.3400	53.91%
LU1864954976	Threadneedle (Lux) - Global Equity Income	3UP	USD	22-Jun-21	24-Jun-21	29-Jun-21	Quarterly	0.1190	3.84%	56.47%	43.53%	2.16%	3.42%	0.3524	51.28%
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%
LU1878470449	Threadneedle (Lux) - Global Equity Income	AEC	EUR	21-Dec-20	22-Dec-20	30-Dec-20	Quarterly	0.0530	2.10%	6.62%	93.38%	0.93%	3.57%	0.3364	56.24%
LU1878470449	Threadneedle (Lux) - Global Equity Income	AEC	EUR	24-Mar-21	25-Mar-21	30-Mar-21	Quarterly	0.0740	2.74%	17.62%	82.38%	0.83%	3.49%	0.3324	53.47%
LU1878470449	Threadneedle (Lux) - Global Equity Income	AEC	EUR	22-Jun-21	24-Jun-21	29-Jun-21	Quarterly	0.1100	3.88%	35.76%	64.24%	1.07%	3.52%	0.3422	50.89%
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%
LU1878470878	Threadneedle (Lux) - Global Equity Income	AUP	USD	21-Dec-20	22-Dec-20	30-Dec-20	Quarterly	0.0580	2.17%	6.90%	93.10%	1.30%	3.56%	0.3476	56.57%
LU1878470878	Threadneedle (Lux) - Global Equity Income	AUP	USD	24-Mar-21	25-Mar-21	30-Mar-21	Quarterly	0.0770	2.69%	13.64%	86.36%	1.20%	3.48%	0.3436	53.74%
LU1878470878	Threadneedle (Lux) - Global Equity Income	AUP	USD	22-Jun-21	24-Jun-21	29-Jun-21	Quarterly	0.1170	3.88%	35.56%	64.44%	1.24%	3.51%	0.3549	51.12%
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%
LU1433070262	Threadneedle (Lux) - Global Focus	AEP	EUR	24-Mar-21	25-Mar-21	30-Mar-21	Semi-Annual	0.0490	0.52%	0.00%	100.00%	-1.12%	0.86%	0.1132	18.04%
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%
LU1815333072	Threadneedle (Lux) - Global Focus	AUP	USD	24-Mar-21	25-Mar-21	30-Mar-21	Semi-Annual	0.0500	0.66%	0.00%	100.00%	-1.13%	0.83%	0.0960	31.08%
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%
LU1433070346	Threadneedle (Lux) - Global Focus	ZEP	EUR	24-Mar-21	25-Mar-21	30-Mar-21	Semi-Annual	0.0450	0.47%	0.00%	100.00%	-0.10%	0.97%	0.1290	18.12%
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%
LU1102542534	Threadneedle (Lux) - Global Multi Asset Income	AEC	EUR	21-Dec-20	22-Dec-20	30-Dec-20	Quarterly	0.1010	4.98%	27.67%	72.33%	2.30%	5.77%	0.5148	29.34%
LU1102542534	Threadneedle (Lux) - Global Multi Asset Income	AEC	EUR	24-Mar-21	25-Mar-21	30-Mar-21	Quarterly	0.1030	5.01%	19.91%	80.09%	2.23%	5.70%	0.5042	29.38%
LU1102542534	Threadneedle (Lux) - Global Multi Asset Income	AEC	EUR	22-Jun-21	24-Jun-21	29-Jun-21	Quarterly	0.1040	4.99%	24.65%	75.35%	2.19%	5.62%	0.4938	29.42%
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%
LU1297909035	Threadneedle (Lux) - Global Multi Asset Income	AEP	EUR	21-Dec-20	22-Dec-20	30-Dec-20	Quarterly	0.1110	5.02%	28.31%	71.69%	2.09%	5.64%	0.5528	26.70%
LU1297909035	Threadneedle (Lux) - Global Multi Asset Income	AEP	EUR	24-Mar-21	25-Mar-21	30-Mar-21	Quarterly	0.1160	5.00%	19.32%	80.68%	1.99%	5.59%	0.5456	27.04%
LU1297909035	Threadneedle (Lux) - Global Multi Asset Income	AEP	EUR	22-Jun-21	24-Jun-21	29-Jun-21	Quarterly	0.1170	4.98%	23.66%	76.34%	1.95%	5.55%	0.5386	27.06%
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%
LU1815333312	Threadneedle (Lux) - Global Multi Asset Income	ASC	SGD	21-Dec-20	22-Dec-20	30-Dec-20	Quarterly	0.1180	5.00%	22.60%	77.40%	1.83%	5.40%	0.5036	42.14%
LU1815333312	Threadneedle (Lux) - Global Multi Asset Income	ASC	SGD	24-Mar-21	25-Mar-21	30-Mar-21	Quarterly	0.1200	5.00%	18.07%	81.93%	1.64%	5.37%	0.5015	40.03%
LU1815333312	Threadneedle (Lux) - Global Multi Asset Income	ASC	SGD	22-Jun-21	24-Jun-21	29-Jun-21	Quarterly	0.1220	5.00%	24.90%	75.10%	1.61%	5.34%	0.5003	38.21%
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%
LU1815333742	Threadneedle (Lux) - Global Multi Asset Income	ASP	SGD	21-Dec-20	22-Dec-20	30-Dec-20	Quarterly	0.1160	4.99%	47.42%	52.58%	2.06%	5.47%	0.5142	31.01%
LU1815333742	Threadneedle (Lux) - Global Multi Asset Income	ASP	SGD	24-Mar-21	25-Mar-21	30-Mar-21	Quarterly	0.1190	5.00%	19.80%	80.20%	1.92%	5.43%	0.5110	29.75%
LU1815333742	Threadneedle (Lux) - Global Multi Asset Income	ASP	SGD	22-Jun-21	24-Jun-21	29-Jun-21	Quarterly	0.1210	4.99%	25.41%	74.59%	1.88%	5.39%	0.5089	28.57%
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%
LU1898126120	Threadneedle (Lux) - Global Multi Asset Income	AUM	USD	21-Dec-20	22-Dec-20	30-Dec-20	Monthly	0.0420	5.06%	19.78%	80.22%	1.75%	4.71%	0.4485	79.87%
LU1898126120	Threadneedle (Lux) - Global Multi Asset Income	AUM	USD	22-Jan-21	25-Jan-21	28-Jan-21	Monthly	0.0420	4.94%	14.11%	85.89%	1.65%	4.72%	0.4518	77.62%

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	19-Feb-21	22-Feb-21	25-Feb-21	Monthly	0.0420	4.92%	16.22%	83.78%	1.59%	4.73%	0.4547	75.30%
LU1898126120	Threadneedle (Lux) - Global Multi Asset Income	AUM	USD	24-Mar-21	25-Mar-21	30-Mar-21	Monthly	0.0420	4.97%	26.25%	73.75%	1.56%	4.74%	0.4573	73.29%
LU1898126120	Threadneedle (Lux) - Global Multi Asset Income	AUM	USD	23-Apr-21	26-Apr-21	29-Apr-21	Monthly	0.0420	4.88%	18.35%	81.65%	1.56%	4.75%	0.4596	71.49%
LU1898126120	Threadneedle (Lux) - Global Multi Asset Income	AUM	USD	20-May-21	21-May-21	27-May-21	Monthly	0.0420	4.89%	32.52%	67.48%	1.58%	4.76%	0.4617	69.70%
LU1898126120	Threadneedle (Lux) - Global Multi Asset Income	AUM	USD	22-Jun-21	24-Jun-21	29-Jun-21	Monthly	0.0430	5.01%	21.72%	78.28%	1.54%	4.77%	0.4642	68.02%
LU1898126120	Threadneedle (Lux) - Global Multi Asset Income	AUM	USD	23-Jul-21	26-Jul-21	29-Jul-21	Monthly	0.0430	4.99%	23.10%	76.90%	1.51%	4.78%	0.4664	66.45%
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%
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%
LU1297908904	Threadneedle (Lux) - Global Multi Asset Income	AUP	USD	21-Dec-20	22-Dec-20	30-Dec-20	Quarterly	0.1190	5.01%	27.32%	72.68%	2.17%	5.66%	0.5560	29.40%
LU1297908904	Threadneedle (Lux) - Global Multi Asset Income	AUP	USD	24-Mar-21	25-Mar-21	30-Mar-21	Quarterly	0.1210	5.01%	19.43%	80.57%	2.07%	5.61%	0.5500	29.43%
LU1297908904	Threadneedle (Lux) - Global Multi Asset Income	AUP	USD	22-Jun-21	24-Jun-21	29-Jun-21	Quarterly	0.1230	5.01%	24.13%	75.87%	2.01%	5.57%	0.5444	29.46%
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%
LU1854166821	Threadneedle (Lux) - Global Smaller Companies	AEP	EUR	24-Mar-21	25-Mar-21	30-Mar-21	Annual	0.0900	0.59%	0.00%	100.00%	-1.28%	0.74%	0.0803	41.95%
LU1815336091	Threadneedle (Lux) - Global Smaller Companies	AUP	USD	24-Mar-21	25-Mar-21	30-Mar-21	Annual	0.0910	0.59%	0.00%	100.00%	-1.41%	0.86%	0.0880	53.41%
LU1815336760	Threadneedle (Lux) - Global Technology	AUP	USD	24-Mar-21	25-Mar-21	30-Mar-21	Annual	0.1220	0.66%	0.00%	100.00%	-0.64%	1.55%	0.1707	54.57%
LU1832003641	Threadneedle (Lux) - Pan European ESG Equities	1EP	EUR	24-Mar-21	25-Mar-21	30-Mar-21	Annual	0.2320	1.90%	20.04%	79.96%	0.32%	0.91%	0.1027	31.48%
LU1832003997	Threadneedle (Lux) - Pan European ESG Equities	1GP	GBP	24-Mar-21	25-Mar-21	30-Mar-21	Annual	0.2230	1.91%	20.11%	79.89%	0.33%	0.91%	0.0983	26.31%
LU1832004458	Threadneedle (Lux) - Pan European ESG Equities	3GP	GBP	24-Mar-21	25-Mar-21	30-Mar-21	Annual	0.2270	1.90%	50.78%	49.22%	1.09%	0.90%	0.0997	26.56%
LU0713318813	Threadneedle (Lux) - UK Equities	AGP	GBP	24-Mar-21	25-Mar-21	30-Mar-21	Semi-Annual	0.2380	2.26%	38.34%	61.66%	1.64%	3.47%	0.7482	26.30%
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%
LU1297908573	Threadneedle (Lux) - UK Equities	ZGP	GBP	24-Mar-21	25-Mar-21	30-Mar-21	Semi-Annual	0.1240	2.23%	56.63%	43.37%	2.24%	3.16%	0.3510	26.47%
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%
LU1481600234	Threadneedle (Lux) - UK Equity Income	ASC	SGD	21-Dec-20	22-Dec-20	30-Dec-20	Quarterly	0.0760	3.33%	45.94%	54.06%	1.55%	2.54%	0.2419	40.61%
LU1481600234	Threadneedle (Lux) - UK Equity Income	ASC	SGD	24-Mar-21	25-Mar-21	30-Mar-21	Quarterly	0.0480	2.01%	4.60%	95.40%	1.53%	2.51%	0.2391	39.64%
LU1481600234	Threadneedle (Lux) - UK Equity Income	ASC	SGD	22-Jun-21	24-Jun-21	29-Jun-21	Quarterly	0.1190	4.62%	58.74%	41.26%	1.55%	2.62%	0.2516	39.17%
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%
LU1481599808	Threadneedle (Lux) - UK Equity Income	AUC	USD	21-Dec-20	22-Dec-20	30-Dec-20	Quarterly	0.0800	3.35%	47.61%	52.39%	1.99%	2.60%	0.2558	40.64%
LU1481599808	Threadneedle (Lux) - UK Equity Income	AUC	USD	24-Mar-21	25-Mar-21	30-Mar-21	Quarterly	0.0500	2.00%	4.72%	95.28%	0.42%	2.57%	0.2527	39.65%
LU1481599808	Threadneedle (Lux) - UK Equity Income	AUC	USD	22-Jun-21	24-Jun-21	29-Jun-21	Quarterly	0.1240	4.60%	55.22%	44.78%	2.75%	2.67%	0.2655	39.14%
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%
LU1475749591	Threadneedle (Lux) - UK Equity Income	ZGP	GBP	21-Dec-20	22-Dec-20	30-Dec-20	Quarterly	0.0830	3.33%	71.06%	28.94%	2.66%	3.38%	0.3489	40.96%
LU1475749591	Threadneedle (Lux) - UK Equity Income	ZGP	GBP	24-Mar-21	25-Mar-21	30-Mar-21	Quarterly	0.0520	2.00%	40.57%	59.43%	2.44%	3.30%	0.3411	39.92%
LU1475749591	Threadneedle (Lux) - UK Equity Income	ZGP	GBP	22-Jun-21	24-Jun-21	29-Jun-21	Quarterly	0.1290	4.58%	74.56%	25.44%	2.62%	3.37%	0.3503	39.35%
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%
LU1280957728	Threadneedle (Lux) - US Contrarian Core Equities	AEC	EUR	24-Mar-21	25-Mar-21	30-Mar-21	Semi-Annual	0.1080	1.25%	0.00%	100.00%	-0.50%	1.49%	0.1956	26.99%
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%
LU1280957306	Threadneedle (Lux) - US Contrarian Core Equities	AUP	USD	24-Mar-21	25-Mar-21	30-Mar-21	Semi-Annual	0.1300	1.37%	0.00%	100.00%	-0.49%	1.80%	0.2432	26.91%
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%
LU0713424926	Threadneedle (Lux) - US High Yield Bond	AEC	EUR	21-Dec-20	22-Dec-20	30-Dec-20	Monthly	0.0560	5.30%	69.92%	30.08%	4.14%	5.27%	0.7006	42.06%
LU0713424926	Threadneedle (Lux) - US High Yield Bond	AEC	EUR	22-Jan-21	25-Jan-21	28-Jan-21	Monthly	0.0560	5.28%	73.59%	26.41%	4.14%	5.26%	0.6992	42.00%
LU0713424926	Threadneedle (Lux) - US High Yield Bond	AEC	EUR	19-Feb-21	22-Feb-21	25-Feb-21	Monthly	0.0560	5.28%	63.22%	36.78%	4.14%	5.25%	0.6978	41.97%
LU0713424926	Threadneedle (Lux) - US High Yield Bond	AEC	EUR	24-Mar-21	25-Mar-21	30-Mar-21	Monthly	0.0550	5.27%	85.46%	14.54%	4.13%	5.25%	0.6960	41.53%
LU0713424926	Threadneedle (Lux) - US High Yield Bond	AEC	EUR	23-Apr-21	26-Apr-21	29-Apr-21	Monthly	0.0550	5.23%	52.18%	47.82%	4.14%	5.25%	0.6942	41.53%
LU0713424926	Threadneedle (Lux) - US High Yield Bond	AEC	EUR	20-May-21	21-May-21	27-May-21	Monthly	0.0550	5.27%	61.79%	38.21%	4.13%	5.24%	0.6924	41.54%
LU0713424926	Threadneedle (Lux) - US High Yield Bond	AEC	EUR	22-Jun-21	24-Jun-21	29-Jun-21	Monthly	0.0550	5.24%	74.90%	25.10%	4.13%	5.24%	0.6906	41.55%
LU0713424926	Threadneedle (Lux) - US High Yield Bond	AEC	EUR	23-Jul-21	26-Jul-21	29-Jul-21	Monthly	0.0550	5.22%	72.14%	27.86%	4.13%	5.24%	0.6888	41.39%
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%
LU0259967718	Threadneedle (Lux) - US High Yield Bond	AUP	USD	21-Dec-20	22-Dec-20	30-Dec-20	Monthly	0.0590	5.24%	73.46%	26.54%	4.14%	5.25%	0.7030	42.13%
LU0259967718	Threadneedle (Lux) - US High Yield Bond	AUP	USD	22-Jan-21	25-Jan-21	28-Jan-21	Monthly	0.0590	5.21%	72.86%	27.14%	4.14%	5.25%	0.7028	42.07%
LU0259967718	Threadneedle (Lux) - US High Yield Bond	AUP	USD	19-Feb-21	22-Feb-21	25-Feb-21	Monthly	0.0590	5.20%	62.13%	37.87%	4.14%	5.24%	0.7026	42.05%
LU0259967718	Threadneedle (Lux) - US High Yield Bond	AUP	USD	24-Mar-21	25-Mar-21	30-Mar-21	Monthly	0.0590	5.28%	84.05%	15.95%	4.12%	5.24%	0.7022	41.63%
LU0259967718	Threadneedle (Lux) - US High Yield Bond	AUP	USD	23-Apr-21	26-Apr-21	29-Apr-21	Monthly	0.0590	5.25%	53.03%	46.97%	4.13%	5.23%	0.7018	41.64%
LU0259967718	Threadneedle (Lux) - US High Yield Bond	AUP	USD	20-May-21	21-May-21	27-May-21	Monthly	0.0590	5.28%	62.23%	37.77%	4.11%	5.23%	0.7014	41.64%
LU0259967718	Threadneedle (Lux) - US High Yield Bond	AUP	USD	22-Jun-21	24-Jun-21	29-Jun-21	Monthly	0.0590	5.24%	73.49%	26.51%	4.11%	5.23%	0.7010	41.65%
LU0259967718	Threadneedle (Lux) - US High Yield Bond	AUP	USD	23-Jul-21	26-Jul-21	29-Jul-21	Monthly	0.0590	5.23%	71.73%	28.27%	4.11%	5.23%	0.7006	41.48%
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%

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-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%

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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