

Threadneedle (Lux) SICAV

UK Reporting Fund status information

The following table shows the share classes which have declared Reportable Income for the purposes of UK reporting fund status in respect of the financial year ending 31 March 2011.

For UK tax purposes, UK investors will be treated as receiving income on the “Fund distribution date” set out below. Investors should therefore include this income in their tax return for the tax year that includes that date. The amount of income treated as received by a UK investor will be the “Excess of reported income” set out below multiplied by the number of shares the investor held at the date shown under “Reporting Period End” below.

Name of Sub-Fund	Share Class	Reporting Period Start	Reporting Period End	Amount actually distributed to participants per share	Excess of reported income per share over amount actually distributed	Dates on which distributions were made	Fund distribution Date	Does the fund remain a reporting fund at the date of this report
American Absolute Alpha Fund	AGH	15 June 2010	31 March 2011	£0.0000	£0.0000	N/A	30 Sept 2011	Yes
American Absolute Alpha Fund	IGH	15 June 2010	31 March 2011	£0.0000	£0.0000	N/A	30 Sept 2011	Yes
Enhanced Commodities Fund	AGH	29 June 2010	31 March 2011	£0.0000	£0.0000	N/A	30 Sept 2011	Yes
Enhanced Commodities Fund	IGH	29 June 2010	31 March 2011	£0.0000	£0.0000	N/A	30 Sept 2011	Yes
Absolute Emerging Market Macro Fund	AGH	29 Sept 2010	31 March 2011	£0.0000	£0.0000	N/A	30 Sept 2011	Yes
Absolute Emerging Market Macro Fund	IGH	29 Sept 2010	31 March 2011	£0.0000	£0.0815	N/A	30 Sept 2011	Yes

This report does not constitute an offer or a solicitation of an offer to buy shares in the Threadneedle (Lux) SICAV. Applications for shares in any Threadneedle (Lux) SICAV should not be made without first consulting the current Prospectus, Simplified Prospectus, Annual Report or Semi-annual Report or other documents which are available from the UK Facilities Agent, J.P. Morgan Europe Limited at 60 Victoria Embankment, Fleet Street, London, EC4Y 0JP.