

Disclosure of Russia, Ukraine and Belarus portfolio exposures

25 March 2022

Russia's invasion of Ukraine has sparked volatility in markets, which we expect to continue. Many unknowns remain with no visibility over the duration and long-term effects of the conflict. The invasion is causing a significant human toll and our thoughts are with all who are impacted.

The tables below provide an update on our exposure to assets in Russia, Ukraine and Belarus, as at 18/03/22.

Fund	Exposure to Russia	Exposure to Ukraine	Exposure to Belarus
Threadneedle (Lux) Emerging Market Corporate Bond	0.62%	1.54%	0.00%
Threadneedle (Lux) Emerging Market Debt	0.54%	1.44%	0.07%
Threadneedle (Lux) Global Emerging Market Short Term Bond	0.66%	1.69%	0.20%
Threadneedle (Lux) American	0.00%	0.00%	0.00%
Threadneedle (Lux) American Absolute Alpha	0.00%	0.00%	0.00%
Threadneedle (Lux) American Extended Alpha	0.00%	0.00%	0.00%
Threadneedle (Lux) American Select	0.00%	0.00%	0.00%
Threadneedle (Lux) American Smaller Companies	0.00%	0.00%	0.00%

Fund	Exposure to Russia	Exposure to Ukraine	Exposure to Belarus
Threadneedle (Lux) Asia Contrarian Equity	0.00%	0.00%	0.00%
Threadneedle (Lux) Asia Equities	0.00%	0.00%	0.00%
Threadneedle (Lux) Asian Equity Income	0.00%	0.00%	0.00%
Threadneedle (Lux) Credit Opportunities	0.00%	0.00%	0.00%
Threadneedle (Lux) Emerging Market ESG Equities	0.00%	0.00%	0.00%
Threadneedle (Lux) Enhanced Commodities	0.00%	0.00%	0.00%
Threadneedle (Lux) Euro Dynamic Real Return	0.00%	0.00%	0.00%
Threadneedle (Lux) European Corporate Bond	0.00%	0.00%	0.00%
Threadneedle (Lux) European High Yield Bond	0.00%	0.00%	0.00%
Threadneedle (Lux) European Select	0.00%	0.00%	0.00%
Threadneedle (Lux) European Short-Term High Yield Bond	0.00%	0.00%	0.00%
Threadneedle (Lux) European Smaller Companies	0.00%	0.00%	0.00%
Threadneedle (Lux) European Social Bond	0.00%	0.00%	0.00%
Threadneedle (Lux) European Strategic Bond	0.00%	0.00%	0.00%
Threadneedle (Lux) Flexible Asian Bond	0.00%	0.00%	0.00%

Fund	Exposure to Russia	Exposure to Ukraine	Exposure to Belarus
Threadneedle (Lux) Global Corporate Bond	0.00%	0.00%	0.00%
Threadneedle (Lux) Global Dynamic Real Return	0.00%	0.00%	0.00%
Threadneedle (Lux) Global Emerging Market Equities	0.00%	0.00%	0.00%
Threadneedle (Lux) Global Equity Income	0.00%	0.00%	0.00%
Threadneedle (Lux) Global Extended Alpha	0.00%	0.00%	0.00%
Threadneedle (Lux) Global Focus	0.00%	0.00%	0.00%
Threadneedle (Lux) Global Investment Grade Credit Opportunities	0.00%	0.00%	0.00%
Threadneedle (Lux) Global Multi Asset Income	0.00%	0.00%	0.00%
Threadneedle (Lux) Global Select	0.00%	0.00%	0.00%
Threadneedle (Lux) Global Smaller Companies	0.00%	0.00%	0.00%
Threadneedle (Lux) Global Technology	0.00%	0.00%	0.00%
Threadneedle (Lux) Pan European Absolute Alpha	0.00%	0.00%	0.00%
Threadneedle (Lux) Pan European Equity Dividend	0.00%	0.00%	0.00%
Threadneedle (Lux) Pan European ESG Equities	0.00%	0.00%	0.00%
Threadneedle (Lux) Pan European Small Cap Opportunities	0.00%	0.00%	0.00%

Fund	Exposure to Russia	Exposure to Ukraine	Exposure to Belarus
Threadneedle (Lux) Pan European Smaller Companies	0.00%	0.00%	0.00%
Threadneedle (Lux) UK Equities	0.00%	0.00%	0.00%
Threadneedle (Lux) UK Equity Income	0.00%	0.00%	0.00%
Threadneedle (Lux) US Contrarian Core Equities	0.00%	0.00%	0.00%
Threadneedle (Lux) US Disciplined Core Equities	0.00%	0.00%	0.00%
Threadneedle (Lux) US High Yield Bond	0.00%	0.00%	0.00%
Columbia Threadneedle (Lux) Sustainable Outcomes Global Equity	0.00%	0.00%	0.00%
Columbia Threadneedle (Lux) Sustainable Outcomes Pan-European Equity	0.00%	0.00%	0.00%

Source: CITIABOR, as at 18 March 2022. Please note the exposure is based on securities with Belarus/Russia/Ukraine countries of domicile, country of risk (from Bloomberg) or Currency BYR/RUB/UAH. Certain Funds and/or share classes may not be available in all jurisdictions. This document must not be issued, circulated or distributed other than in circumstances which are in accordance with applicable local legislation.

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Issued 03.22 | Valid to 06.22 | 4640152