

## 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 Emerging Market Bond Fund	0.50%	1.50%	0.01%
Threadneedle Emerging Market Local Currency Bond Fund	0.60%	0.00%	0.00%
Threadneedle American Fund	0.00%	0.00%	0.00%
Threadneedle American Select Fund	0.00%	0.00%	0.00%
Threadneedle American Smaller Companies Fund (US)	0.00%	0.00%	0.00%
Threadneedle Asia Fund	0.00%	0.00%	0.00%
Threadneedle Dollar Bond Fund	0.00%	0.00%	0.00%
Threadneedle Dynamic Real Return	0.00%	0.00%	0.00%
Threadneedle European Bond Fund	0.00%	0.00%	0.00%

<b>Fund</b>	<b>Exposure to Russia</b>	<b>Exposure to Ukraine</b>	<b>Exposure to Belarus</b>
Threadneedle European Fund	0.00%	0.00%	0.00%
Threadneedle European Select Fund	0.00%	0.00%	0.00%
Threadneedle European Smaller Companies Fund	0.00%	0.00%	0.00%
Threadneedle Global Bond Fund	0.00%	0.00%	0.00%
Threadneedle Global Emerging Markets Fund	0.00%	0.00%	0.00%
Threadneedle Global Select Fund	0.00%	0.00%	0.00%
Threadneedle High Yield Bond Fund	0.00%	0.00%	0.00%
Threadneedle Japan Fund	0.00%	0.00%	0.00%
Threadneedle Latin America Fund	0.00%	0.00%	0.00%
Threadneedle Monthly Extra Income Fund	0.00%	0.00%	0.00%
Threadneedle Sterling Bond Fund	0.00%	0.00%	0.00%
Threadneedle Sterling Corporate Bond Fund	0.00%	0.00%	0.00%
Threadneedle Sterling Short-Term Money Market Fund	0.00%	0.00%	0.00%
Threadneedle Strategic Bond Fund	0.00%	0.00%	0.00%
Threadneedle UK Equity Income Fund	0.00%	0.00%	0.00%
Threadneedle UK Equity Opportunities Fund	0.00%	0.00%	0.00%

<b>Fund</b>	<b>Exposure to Russia</b>	<b>Exposure to Ukraine</b>	<b>Exposure to Belarus</b>
Threadneedle UK Fund	0.00%	0.00%	0.00%
Threadneedle UK Growth and Income Fund	0.00%	0.00%	0.00%
Threadneedle UK Institutional Fund	0.00%	0.00%	0.00%
Threadneedle UK Monthly Income Fund	0.00%	0.00%	0.00%
Threadneedle UK Smaller Companies Fund	0.00%	0.00%	0.00%
Threadneedle Global Multi Asset Income Fund	0.00%	0.00%	0.00%
Threadneedle Managed Bond Focused Fund	0.00%	0.00%	0.00%
Threadneedle Managed Bond Fund	0.00%	0.00%	0.00%
Threadneedle Managed Equity & Bond Fund	0.00%	0.00%	0.00%
Threadneedle Managed Equity Focused Fund	0.00%	0.00%	0.00%
Threadneedle Managed Equity Fund	0.00%	0.00%	0.00%
Threadneedle Managed Equity Income Fund	0.00%	0.00%	0.00%
Threadneedle UK Social Bond Fund	0.00%	0.00%	0.00%
Threadneedle American Extended Alpha Fund	0.00%	0.00%	0.00%
Threadneedle China Opportunities Fund	0.00%	0.00%	0.00%
Threadneedle Global Equity Income Fund	0.00%	0.00%	0.00%

<b>Fund</b>	<b>Exposure to Russia</b>	<b>Exposure to Ukraine</b>	<b>Exposure to Belarus</b>
Threadneedle Global Extended Alpha Fund	0.00%	0.00%	0.00%
Threadneedle Global Focus Fund	0.00%	0.00%	0.00%
Threadneedle Pan European Focus Fund	0.00%	0.00%	0.00%
Threadneedle Sterling Medium and Long-Dated Corporate Bond Fund	0.00%	0.00%	0.00%
Threadneedle Sterling Short-Dated Corporate Bond Fund	0.00%	0.00%	0.00%
Threadneedle UK Equity Alpha Income Fund	0.00%	0.00%	0.00%
Threadneedle UK Extended Alpha Fund	0.00%	0.00%	0.00%
Threadneedle UK Fixed Interest Fund	0.00%	0.00%	0.00%
Threadneedle UK Index Linked Fund	0.00%	0.00%	0.00%
Threadneedle UK Mid 250 Fund	0.00%	0.00%	0.00%
Threadneedle UK Sustainable Equity Fund	0.00%	0.00%	0.00%
Threadneedle US Equity Income Fund	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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