

UPDATE ON EXPOSURE TO SILICON VALLEY BANK, FIRST REPUBLIC BANK AND SIGNATURE BANK

Columbia Threadneedle Investments has been closely following the regional bank situation in the US and provides the following update.

- Silicon Valley Bank (SVB Financial Group, ticker SIVB) was held in a number of strategies on our EMEA global equities desk.
- Through these strategies a number of multi asset portfolios also have underlying holdings in Silicon Valley Bank.
- The stock was not held in other EMEA-based portfolios.
- We held a small holding in First Republic Bank with the majority sold on Friday, 10 March 2023.
- No EMEA-based strategy had exposure to Signature Bank.
- As the Silicon Valley Bank stock is not currently trading it will remain in the portfolio/fund holdings, but it will be shown at zero value.
- We have no bond exposure to Silicon Valley Bank
- We want to assure you that we are monitoring and will continue to monitor this situation closely.

Columbia Threadneedle Investments pooled fund portfolio exposure as of the close of market on February 28, 2023

Portfolio name	Fund Domicile	Percentage of portfolio held in Silicon Valley Bank (%) as at 28 Feb 2023	Percentage of portfolio held in First Republic Bank (%) as at 28 Feb 2023
CT Multi-Strategy Global Equity Fund	Ireland	0.86	0
CT (Lux) Diversified Growth	Luxembourg	0	0.13
CT (Lux) Responsible Global Equity	Luxembourg	1.48	0
CT (Lux) SDG Engagement Global Equity	Luxembourg	1.99	0
CT (Lux) Sustainable Multi-Asset Income	Luxembourg	0.36	0
Threadneedle (Lux) Global Extended Alpha	Luxembourg	1.32	1.99*
Threadneedle (Lux) Global Select	Luxembourg	0.89	1.28*
CT (Lux) Global Dynamic Real Return	Luxembourg	0.41	0.60*

*Holding sold on Friday 10 March 2023

Source: The data above is provided by our investment book of records as at 28 February 2023. This information has not been sourced from our official accounting book of record and has not been subject to our reconciliation and control checks related to our official records. The information also does not include indirect exposures arising from index future positions. The information provided may differ from our final client reporting. Certain Funds may not be available in all jurisdictions.

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