For professional investors/qualified investors only

CT Sustainable Universal MAP Range

2023

Sustainability Profile

COLUMBIA THREADNEEDLE INVESTMENTS®

Contents

Our benchmark

The benchmark referred to in this report is a composite benchmark. It has been derived from the percentage asset allocation of the Funds as at 31 December 2023, using MSCI World for global equities, the FTSE All Share for UK equities, ICE BofA Global Corporate for corporate bonds, and the FTSE Actuaries UK Conventional Gilts Bond Index for cash and government bonds.

Key risks

- The value of investments and any income derived from them can go down as well as up as a result of market or currency movements and investors may not get back the original amount invested.
- Changes in interest rates can reduce the value of your investment.
- Screening out sectors or companies may result in less diversification and hence more volatility in investment values.

Fund philosophy

The CT Sustainable Universal MAP Range consists of five actively managed multi-asset funds that seek to provide growth, combining capital and income, over the long term, consistent with their respective risk profiles.

Each of the Funds are underpinned by our Avoid, Invest, Improve philosophy:

Avoid
Certain companies are excluded based on products produced, services offered or business conduct such as fossil fuels, tobacco and weapons.

Invest
We proactively select companies for the positive contribution they make to society and the environment combined with their favourable environmental, social and governance (ESG) credentials.

Improve
We engage with investee companies to drive further positive change in the management of ESG issues.

Green and labelled bond allocation

Labelled bonds are bonds issued by companies or governments, with the money raised earmarked for green, social and more generally sustainable initiatives. Green bonds are a specific type of labelled bond, with the money raised earmarked for green initiatives such as building renewable energy facilities. The table below shows our allocation to green and labelled bonds in each Fund as at 31 December 2023.

Fund	% allocation to labelled and green bonds
CT Sustainable Universal MAP Adventurous Fund	2%
CT Sustainable Universal MAP Growth Fund	9%
CT Sustainable Universal MAP Balanced Fund	11%
CT Sustainable Universal MAP Cautious Fund	16%
CT Sustainable Universal MAP Defensive Fund	20%

Source: Columbia Threadneedle Investments, as at 31 December 2023

Revenue alignment with the SDGs

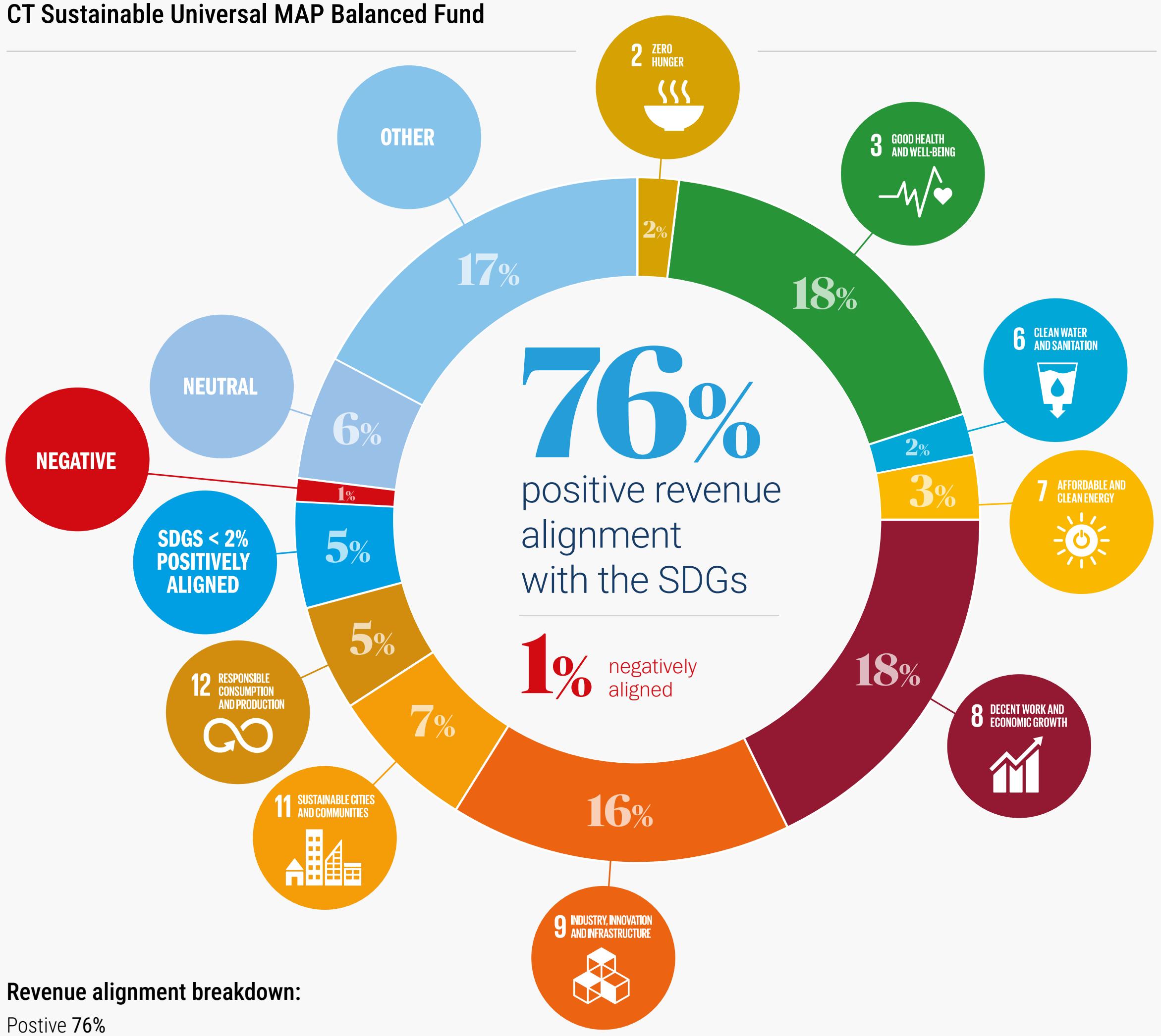
The **UN Sustainable Development Goals** (SDGs) are 17 goals and 169 underlying targets that set out a roadmap for a more sustainable world by 2030, covering issues such as poverty, climate change and health and well-being.

We developed our SDG revenue mapping tool in 2016 and have been reviewing and enhancing our methodology and its use cases since. Rather than simply mapping how companies align with the 17 goals, our model considers the underlying targets, giving us a far more granular view of companies' alignment.

Our model uses revenue data from FactSet, and we overlay our methodology on top. We analyse the individual revenue streams of portfolio holdings and identify whether the products and services in those business segments have links to the SDG targets. We map the revenue lines to the targets as positive, neutral, or negative.

The results of this analysis are summarised here at the goal level, using the Balanced Fund as an example. Target-level alignment for the Balanced Fund is available on **page 15**. Goal-level alignment for the other Funds is on **pages 16-17**.

CT Sustainable Universal MAP Balanced Fund



Revenue alignment breakdown:

Postive **76%**
Negative **1%**
Neutral alignment with the SDGs: **6%**
Other: Cash, non-green sovereigns and other investment instruments[1]: **17%**

Source: Columbia Threadneedle Investments, as at 31 December 2023, designed for illustrative purposes, subject to change. Only >0.5% positive alignment is shown on the chart.

[1] This represents FX, futures and options.

Assessing our SDG alignment in 2023

18%

positive alignment with SDG 3 – Good Health and Well-being.

3 GOOD HEALTH AND WELL-BEING

Examples that align with target 3.8 – access to medicines and healthcare:

Dexcom supports the treatment of diabetes through the provision of home testing blood glucose meters.

Intuitive Surgical develops and manufactures robotic products to assist with minimally invasive surgeries.

Healthcare Realty Trust is a real estate investment trust that owns and operates outpatient medical facilities in the US.

18%

positive alignment with SDG 8 – Decent Work and Economic Growth.

8 DECENT WORK AND ECONOMIC GROWTH

Examples that align with target 8.2 – achieve greater productivity through innovation:

Keyence provides sensors and instruments for monitoring and controlling various industrial process variables.

Nvidia provides accelerated computing systems that provide the infrastructure to power applications such as data analytics for better business forecasting, AI for autonomous vehicles, and advanced visualisation for medical diagnosis.

Microsoft provides IT infrastructure and office software for businesses.

6%

neutral alignment with the SDGs.

This includes **Microsoft's** LinkedIn and gaming provisions, as well as certain business segments of **Unilever** such as beauty and wellbeing.

1% negative alignment with the SDGs.

Our analysis also identifies companies' negative contributions to the SDGs. That is, those products or services that companies in our Funds offer which might hinder the achievement of some of the SDGs. Whilst the Funds' screens remove many such companies, we did still identify a very small negative alignment to the SDGs at 1%.

This includes **Linde's** construction of chemical and industrial plants, which is negatively aligned with target 9.1 – develop resilient and sustainable infrastructure.

How we align green bonds to the SDGs

We also align most of our green bond holdings, including sovereign green bonds, to the SDGs. For example, we hold UK government Green Gilts, the proceeds of which are used to finance projects like zero-emissions buses, offshore wind and schemes to decarbonise homes and buildings.

We align these with various different SDGs and underlying targets, such as 7.2 – substantially increase the global share of renewable energy, and 13.1 – strengthen adaptive capacity to climate-related events.

Our climate commitment

We have committed the Funds to achieving net zero emissions by 2050 or sooner.

The **methodology** we use to implement our net zero commitment is based on the Net Zero Investment Framework, developed by the Paris Aligned Investment Initiative. The focus of our approach is on real-world change, using stewardship to encourage issuers to improve their own alignment to a net zero emissions future.

We compare the Funds' overall carbon footprint[2] (Scope 1 & 2 emissions) with a net zero aligned trajectory, based on taking the composite benchmark's end-2019 carbon footprint, and applying a 50% reduction by end-2029. Due to the limitations of looking at Scope 1 & 2 emissions in isolation, we view this data as a way to track progress rather than as a target, and hope to see these measures reflect real-economy emissions cuts as our issuers take action.

As the table demonstrates, the Funds' carbon footprints must fall further by 2029 to be in line with their trajectories.

The Funds' net zero trajectory

Fund	Benchmark as at end-2019	50% cut by 2050	Fund as at 31 December 2022	Fund at 31 December 2023
CT Sustainable Universal MAP Adventurous Fund	54.7	27.4	30.3	43.5
CT Sustainable Universal MAP Growth Fund	58.9	29.4	31.5	39.9
CT Sustainable Universal MAP Balanced Fund	61.4	30.7	32.4	38.5
CT Sustainable Universal MAP Cautious Fund	63.6	31.8	33.0	35.4
CT Sustainable Universal MAP Defensive Fund	71.4	35.7	38.0	39.8

Source: Source: Columbia Threadneedle Investments and MSCI ESG, as at 31 December 2023. The Funds' financed emissions intensity, expressed as tonnes of CO_2 emitted per $m invested), reflected here for end-2022 and end-2023 uses our company-wide Task Force on Climate-related Financial Disclosures (TCFD) system data.

[2] Financed emissions intensity, expressed as tonnes of CO_2 emitted per $m invested

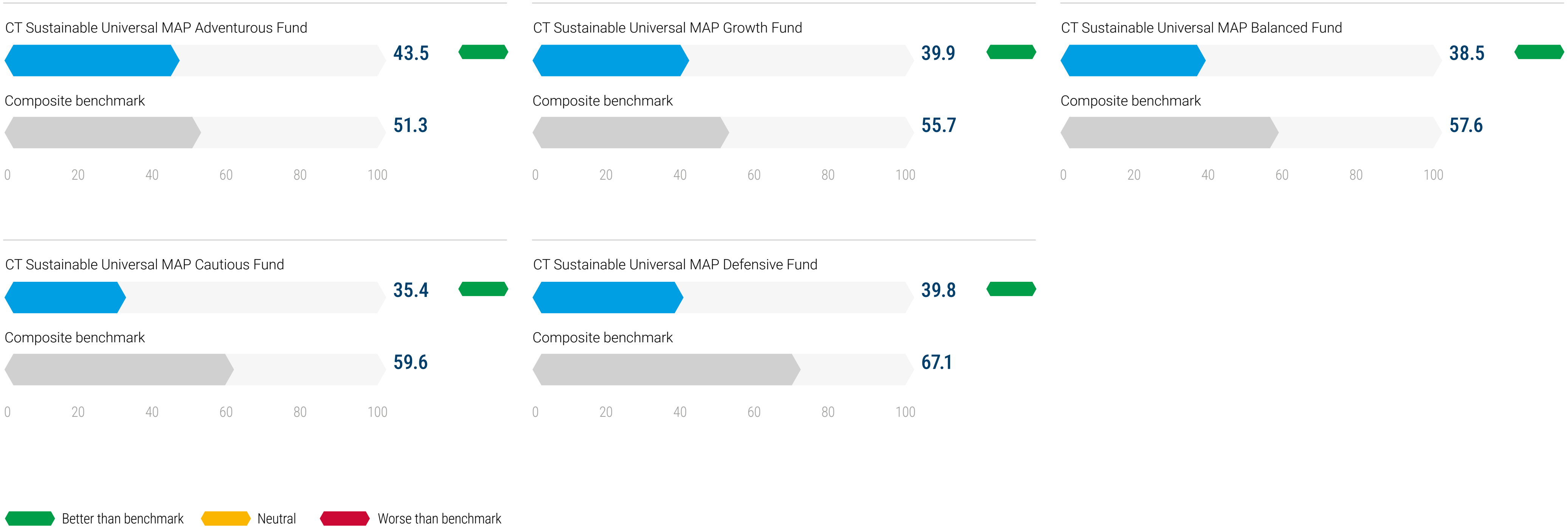
The materials sector is the main contributor to the Funds' carbon footprints. This includes cement producer **CRH**, chemicals company **Linde** and packaging company **Smurfit Kappa**. We also note that the Funds' carbon footprints are higher for end-2023 versus end-2022. The denominator for calculating the intensity measure, $m invested, is subject to both market movements and inflation, meaning that emissions intensity can change due to these factors even if nothing changes in the real world. We also note, however, our decision to buy cement producer **Breedon** during 2023 will have contributed to the overall increase at the portfolio level, as the company is now among the top ten contributors to the Funds' carbon footprint.

Green and labelled bonds have been allocated emissions in line with the parent issuer, as product level data may not be available on a consistent basis. Where there are green bonds in the portfolio this may therefore overstate the portfolios' overall carbon intensity. Please see page 3 for the Funds' overall allocation to green and labelled bonds.

The Funds' carbon footprint versus their composite benchmarks

We also provide the Funds' carbon footprints for end-2023 versus the composite benchmarks as a reference. As demonstrated in the charts below, the Funds' carbon footprints are below that of the composite benchmarks.

Financed emissions intensity, expressed as tonnes of CO_2 emitted per $m invested



Source: Columbia Threadneedle Investments and MSCI ESG, as at 31 December 2023. The carbon footprint figures for the Funds use our TCFD system data, while the benchmark figures are still calculated using our Responsible Investment impact reporting system data.

Issuers' net zero alignment in 2023

We use a selection of data sources to rate issuers on their alignment to a net zero pathway, including their targets, strategy, governance, and disclosure around net zero. This enables us to analyse portfolios and identify issuers in need of engagement.

Alignment status of portfolio companies by percentage weight of portfolio

Fund	Aligned	Aligning	Committed	Not aligned	Not assessed – Corporates	Not assessed – Cash and Sovereigns
CT Sustainable Universal MAP Adventurous Fund	20%	41%	8%	13%	11%	7%
CT Sustainable Universal MAP Growth Fund	19%	39%	7%	12%	16%	8%
CT Sustainable Universal MAP Balanced Fund	16%	33%	6%	10%	17%	18%
CT Sustainable Universal MAP Cautious Fund	12%	27%	5%	8%	16%	31%
CT Sustainable Universal MAP Defensive Fund	10%	19%	3%	5%	21%	42%

Source: Columbia Threadneedle Investments, as at 31 December 2023, using our TCFD system data. Rounding may result in rows not equalling 100%.

- **Aligned:** The issuer has specific commitments, targets, and a clear strategy in place to meet its net zero objectives by 2050 or sooner.
  Examples: **Mondi**, **Cranswick** and **Schneider Electric**.
- **Aligning:** The issuer is progressing towards implementing sufficient commitments and targets to progress toward a net zero future.
  Examples: CRH, **Linde** and **Smurfit Kappa**.
- **Committed:** The issuer has committed to net zero by 2050 or sooner but has not yet set a pathway or strategy to achieve its goals.
  Examples: Advanced Drainage Systems, **Tyman** and **Bellway**.
- **Not aligned:** The issuer does not meet minimum expectations on climate strategy.
  Examples: Hoya, **Zoetis** and **Genus**
- **Not assessed:** Under our TCFD reporting system this category is applicable to all investment instruments currently not assessed by our net zero methodology, which includes cash and sovereigns, as well as financial issuers. We are working on methodologies to be able to assess their net zero alignment.
  Examples of financial issuers not assessed: HDFC Bank, **NatWest** and **Bank of Ireland**. This category also includes **Breedon Group** as it does not currently report to CDP and therefore we do not have enough data to assess the company. We plan to engage Breedon on this issue.

Engaging on net zero

Climate change was broadly the issue we engaged issuers most on during 2023, with the exception of the Adventurous Fund, where we engaged slightly more on corporate governance. Specific dialogue on issuers' net zero strategy was a common theme. For example, we engaged **CRH**, one of the largest contributors to the Funds' carbon footprint. Transitioning to net zero is a key focus for the company; its long-term net zero target depends on Carbon Capture and Storage (CSS), and the team reported that IRA (US Inflation Reduction Act) tailwinds, as well as UK government announcements, have caused a noticeable shift in the CCS market. In particular, external processes such as the storage and transport of CO_2 are being captured by companies who are beginning to bring offerings to CRH – this is a marked change from recent years. We will continue to engage with CRH on CCS, as it is material to its long-term net zero strategy. We praised **Smurfit Kappa** – which is also among the top contributors to the Funds' carbon footprint – for enhancing its net zero transition disclosures, and highlighted a couple of areas for improvement, particularly around the process to identify strategic decarbonisation projects and the evaluation of the impact of physical risks on its suppliers.

We also recorded multiple Milestones[3] related to climate change. Examples include **Smurfit Kappa** improving its decarbonisation strategy disclosures and **Hoya** improving its emissions reduction target.

[3] Improvements in issuers' ESG policy, management systems or practices against the engagement Objectives that we set.

Sustainability metrics: environmental stewardship

Discover how the Funds' waste and water intensity compares with their composite benchmarks.

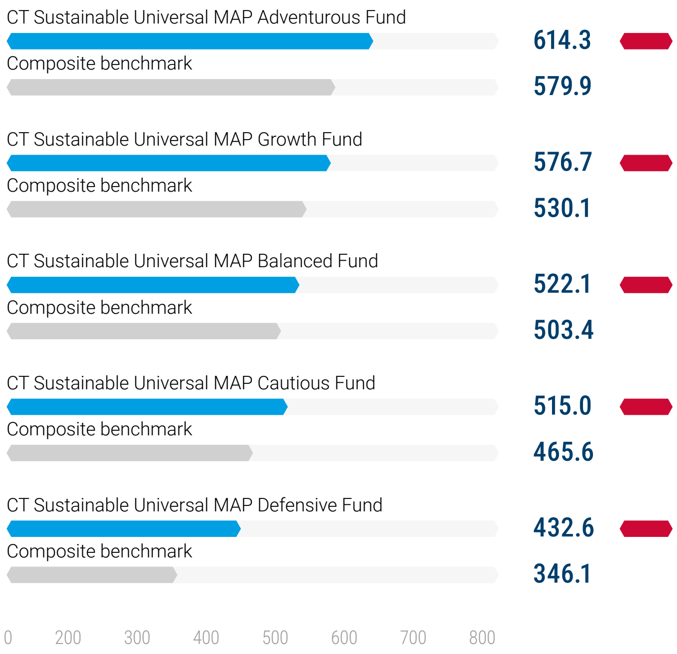
The Funds are more waste intensive but less water intensive than their composite benchmarks.

Two mining companies, **Antofagasta** and **Lundin Mining Corporation**, remain the largest contributors to the waste intensity of the Funds, owing to tailings and waste rock generation. We continue to believe that these companies play an important role within the energy transition through copper mining, thus making them a sustainable investment. Antofagasta has reported its generation of mining waste increased by 1% in 2023 versus 2022, owing to the increase in tailings and waste, the depth at which extraction has reached, and the low copper grades, which means that a more significant amount of material has been processed. However, both companies have credible waste management practices in place, reducing or recycling waste where possible. During 2023, we engaged the CEO of **Antofagasta** on a range of ESG themes. We discussed two leakage incidents, both of which are in the process of being remediated.

Although the Funds continue to be less water-intensive than their composite benchmarks, their water intensity has, in general, increased from last year. Energy company **SSE** is among the largest contributors to the Funds' water intensity. SSE operates 91 hydro dams in north Scotland, accounting for the majority of water extracted by the company. Water is taken from rivers and lochs and returned almost immediately, after being run through the turbines to generate electricity.

Waste intensity

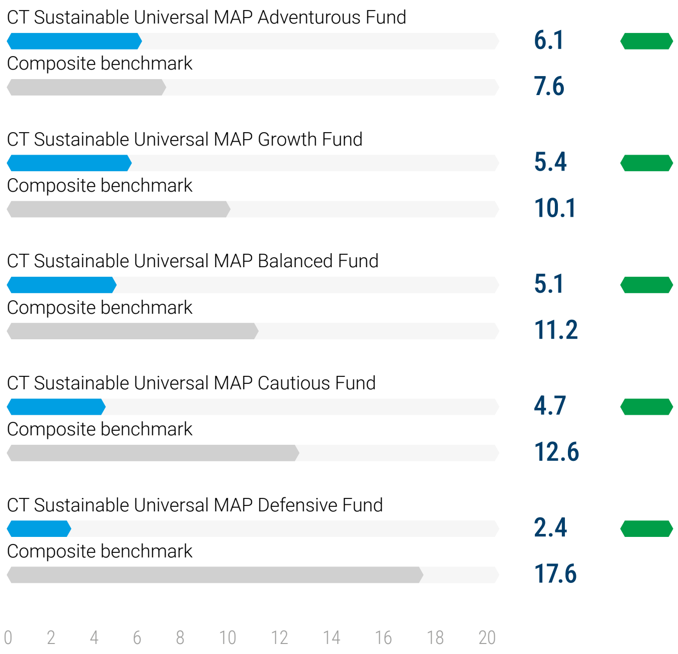
Tonnes of solid waste generated to create $1m revenue



Source: Impact Cubed, as at 31 December 2023

Water intensity

Thousands of cubic metres of fresh water used per $1m revenue



Source: Impact Cubed, as at 31 December 2023

Better than benchmark Neutral Worse than benchmark

Sustainability metrics: fairness and equality

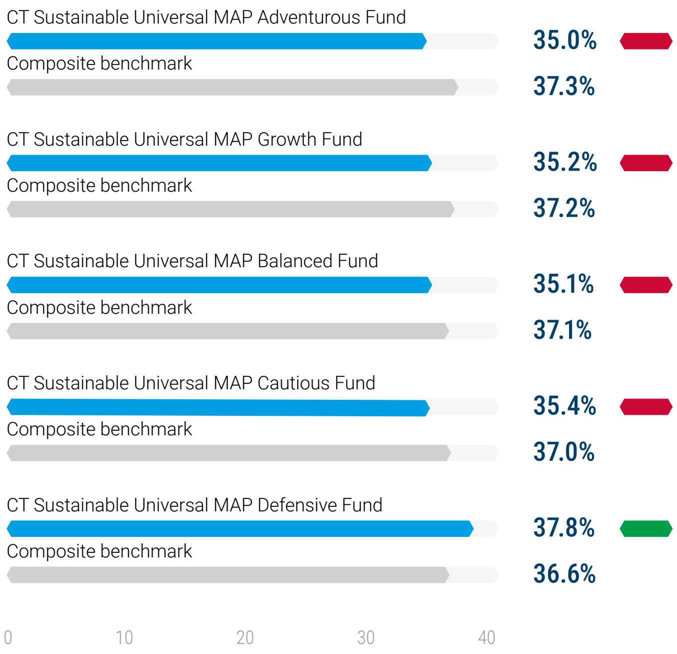
Here we provide two metrics to give an indication of the Funds' performance versus their composite benchmarks on gender equality at board level, and the ratio of the CEO to the average employee's salary.

On gender diversity at the board level, the Funds vary in terms of performance compared to their composite benchmarks. Similar to last year, we are encouraged to see that several issuers within the Funds have boards with at least 50% female representation, and many have at least one-third female representation. Issuers with a more than 50% female board include **Wolters Kluwer** and **DNB**. Other issuers, such as **AstraZeneca** and **CVS**, have more than one-third female representation on their boards, but not quite 50%. Laggards with less than one-third female board representation include several Asian companies – such as **TSMC** and **Keyence** – where gender disparity is a relatively pronounced issue.

The Funds continue to demonstrate lower executive to average employee pay ratios compared with their benchmark. **Microsoft** and **eBay** have particularly high executive pay ratios, while financials companies such as **Santander** and **HSBC** are also relatively high. During the year, following significant opposition to the remuneration report at the AGM, **Unilever** paused salary increases for the new CEO over the next two years to bring the level back to market expectations. We abstained from voting on the remuneration report as the new CEO was receiving a salary level significantly higher than his predecessor. This will ensure that remuneration levels are not excessive given he has only recently taken on the role.

Gender

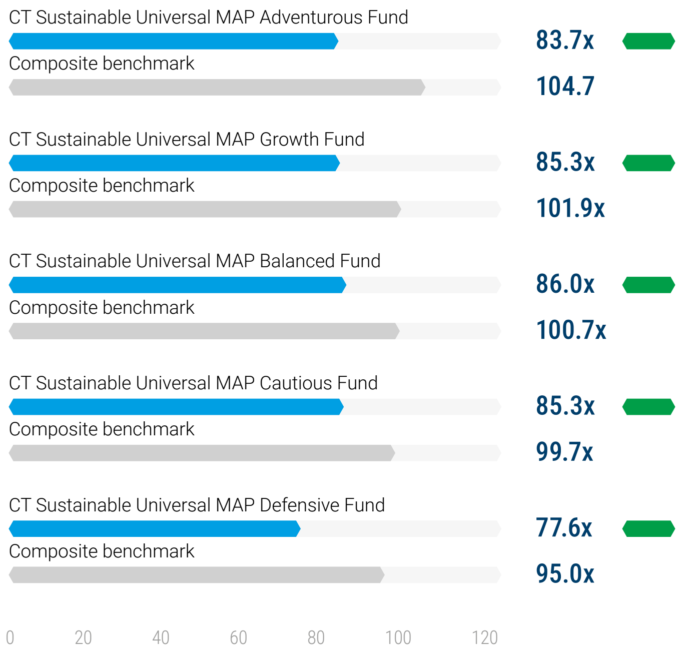
% female directors on company board



Source: MSCI ESG, as at 31 December 2023

Executive pay

CEO pay relative to average employee compensation



Source: Impact Cubed, as at 31 December 2023

Better than benchmark | Neutral | Worse than benchmark

Stewardship in 2023

We undertake active, targeted engagement with issuers, using the SDGs as a framework. We also exercise our shareholder right to vote on company management resolutions to encourage further improvement of the management of ESG issues.

Our high percentage of votes in line with management reflects the Funds' exposure to sustainable companies with more progressive boards.

Stewardship overview

Fund	Companies engaged	Milestones achieved	Total meetings voted	% votes against management
CT Sustainable Universal MAP Adventurous Fund	54	14	123	5%
CT Sustainable Universal MAP Growth Fund	78	26	122	5%
CT Sustainable Universal MAP Balanced Fund	79	26	122	5%
CT Sustainable Universal MAP Cautious Fund	78	25	121	5%
CT Sustainable Universal MAP Defensive Fund	38	10	98	3%

Engagements by theme

Fund	Climate change	Environmental stewardship	Human rights	Labour standards	Public health	Business conduct	Corporate governance
CT Sustainable Universal MAP Adventurous Fund	20%	12%	11%	19%	13%	4%	22%
CT Sustainable Universal MAP Growth Fund	23%	10%	12%	21%	10%	4%	21%
CT Sustainable Universal MAP Balanced Fund	23%	10%	12%	20%	10%	4%	21%
CT Sustainable Universal MAP Cautious Fund	22%	10%	12%	21%	10%	4%	21%
CT Sustainable Universal MAP Defensive Fund	21%	15%	10%	18%	13%	4%	19%

Source for both tables: Columbia Threadneedle Investments, as at 31 December 2023. Rounding may result in figures not equalling 100%.

We measure and report on the success of our engagement through the assignment of Milestones, which recognise improvements in issuers' ESG policy, management systems or practices against the engagement Objectives that we set. We align Milestones to the SDGs to demonstrate how these outcomes can contribute towards a better, more sustainable future.

Across the Funds, SDG 8 (Decent work and economic growth), SDG 12 (Responsible consumption and production) and SDG 13 (Climate action) were typically the top SDGs by alignment to Milestones.

Milestones are ascribed using a three-star rating system, with three stars indicating the most significant impact of change and one star reflecting smaller, incremental change along a pathway for the issuer, or across a broader context, for the relevant industry as a whole.

Milestones by theme

Fund	Climate change	Environmental stewardship	Human rights	Labour standards	Public health	Business conduct	Corporate governance
CT Sustainable Universal MAP Adventurous Fund	21%	14%	14%	29%	14%	0%	7%
CT Sustainable Universal MAP Growth Fund	27%	12%	15%	35%	8%	0%	4%
CT Sustainable Universal MAP Balanced Fund	27%	12%	15%	35%	8%	0%	4%
CT Sustainable Universal MAP Cautious Fund	24%	12%	16%	36%	8%	0%	4%
CT Sustainable Universal MAP Defensive Fund	20%	10%	10%	30%	20%	0%	10%

Milestones achieved by rating

Fund	One star	Two stars	Three stars
CT Sustainable Universal MAP Adventurous Fund	50%	29%	21%
CT Sustainable Universal MAP Growth Fund	54%	31%	15%
CT Sustainable Universal MAP Balanced Fund	54%	31%	15%
CT Sustainable Universal MAP Cautious Fund	52%	32%	16%
CT Sustainable Universal MAP Defensive Fund	50%	40%	10%

Source for both tables: Columbia Threadneedle Investments, as at 31 December 2023. Rounding may result in figures not totalling 100%.

Engagement case studies

Discover 2023 engagement case studies, along with their SDG alignment and outcomes achieved.

GSK

Upcoming US regulatory requirements will push the pharmaceutical industry to include diversity planning in trial protocol or justify why not. Under-preparedness might result in drugs and therapies not being approved by the FDA, which poses a material risk to drug manufacturers and Contract Research Organisations (CROs). We engaged GSK's Senior Vice President of Global Clinical Operations to discuss the upcoming regulatory requirements and how GSK is preparing for compliance. GSK has a team dedicated to diversity in clinical trials, ultimately reporting to the Chief Scientific Officer. While work on trial diversity costs time and effort, GSK considers this a learning curve and stressed that this is the right thing to do for patients and communities and that financially, the cost of getting it wrong will be more substantial. They also consider it crucial to their ambition to reach 2.5 billion patients by the end-2030. GSK shared case studies, for instance on how it works with patient advocacy groups to assess and understand patient needs, and increasing the availability of Decentralised Clinical Trials (DCT). Finally, GSK discussed how they collaborate with CROs, that they expect these to adhere to GSK's third-party vendor rules, and that GSK doesn't work with CROs who don't work on improving diversity in clinical trials.

Our view: Diversity in clinical trials is increasingly embedded in GSK's company-wide strategy. GSK feels confident about their preparedness for regulatory requirements, having made efforts to increase diversity in clinical trials for over 15 years. This is evidenced by progress on their target to have 100% of 2023 phase III trials contain a proactive strategy to enroll appropriately diverse trial participants, consistent with the disease epidemiology. We consider GSK a leader here and will monitor further developments.

Prologis

We engaged Prologis, a real estate investment trust that invests in logistics facilities, on climate change and its resilience strategy. The company is aiming to be carbon neutral across its supply chain by 2040, and as part of this has committed to carbon-neutral construction by 2025. However, access to carbon-neutral materials is still a challenge and thus the company relies on carbon offsetting as part of its strategy, which has been questioned by several investors and customers. The company is aiming for rigour in its strategy, including third-party verification, choosing projects located near its sites and prioritising projects that can provide co-benefit (positive impacts other than emissions reduction that result from carbon offset projects). We followed up this discussion by providing Prologis with a viewpoint we have written on offsetting best practice, and encouraged the company to disclose the cost of offsets and the percentage of offsets by storage. On physical risk, Prologis discussed that there is more work to be done on modelling and monitoring physical risks, particularly through a forward-looking lens. Overall, the company is not exposed to any singular points of failure due to its largely diversified portfolio, so its physical risk exposure is lower compared with other REITs. We followed up with peer-leading examples of forward-looking physical risks.

Our view: Overall, we found the management approachable and knowledgeable, and look forward to further engagements with the company on its offsetting and risk strategies.

This does not constitute a recommendation to buy or sell any particular security.

Milestones

Discover examples of Milestones achieved during 2023 across a range of ESG issues.

E.ON

★

Target 15.1 – Ensure sustainable usage of terrestrial freshwater ecosystems

Enhanced biodiversity management

In its latest annual report, E.ON provided additional details on how it assesses its operational and supply chain impacts on biodiversity. It has also assessed the dependencies of its operations and supply chain on key ecosystem services, in line with Taskforce for Nature-related Financial Disclosures (TNFD) and the Science-based Targets for Nature guidance. We have engaged with E.ON on this several times in recent years, encouraging the company to align its assessments with these industry initiatives.

Unilever

★★

No SDG

Pause in salary increases for new CEO

Following significant opposition to the remuneration report at the AGM, Unilever has paused salary increases for the new CEO over the next two years to bring the level back to market expectations. We abstained from voting on the remuneration report as the new CEO was receiving a salary level significantly higher than his predecessor. This will ensure that remuneration levels are not excessive given he has only recently taken on the role.

Prudential

★★★

Target 1.1 – Eradicate poverty and ensure a living wage for all

Living Wage employer

Prudential now requires UK suppliers to pay employees the London or United Kingdom Living Wage. We engaged on the topic two and a half years ago, and the company has in its 2022 annual report confirmed its requirement, which goes beyond its own operations. Given the scope, this can be considered a big impact from a fair wage perspective.

Appendix 1: SDG revenue alignment breakdown
Balanced Fund

Positive alignment		76%
SDG 2: Zero Hunger		**2%**
2.1	End hunger and ensure access to safe and nutritious food	2.0%
SDG 3: Good Health and Well-Being		**18%**
3.3	End AIDS, TB, malaria and other water-borne and communicable diseases	2.1%
3.4	Reduce mortality from non-communicable diseases and promote mental health	2.8%
3.8	Access to medicines and health-care	12.3%
3.9	Reduce deaths and illnesses from pollution and contamination	0.7%
SDG 6: Clean Water & Sanitation		**4%**
6.4	Increase water-use efficiency to address water scarcity	0.9%
SDG 7: Affordable and Clean Energy		**3%**
7.2	Substantially increase the global share of renewable energy	2.5%
7.3	Double the global rate of improvement in energy efficiency	0.5%
7.a	Facilitate global access to clean energy research	0.5%
SDG 8: Decent Work and Economic Growth		**18%**
8.2	Achieve greater productivity through innovation	11.2%
8.3	Promote development-oriented policies	0.6%
8.4	Improve resource efficiency and prevent environmental degradation	0.5%
8.10	Increase access to finance	5.1%
SDG 9: Industry, Innovation and Infrastructure		**16%**
9.1	Develop resilient and sustainable infrastructure	9.1%
9.3	Increase access to finance for SME's	2.5%
9.4	Upgrade and retrofit industries to increase sustainability	3.9%
SDG 11: Sustainable Cities and Communities		**7%**
11.1	Ensure universal access to safe and affordable housing	1.2%
11.2	Provide access to safe and affordable transport systems	2.0%
11.c	Support constructing resilient buildings with local materials	2.8%
SDG 12: Responsible Consumption and Production		**5%**
12.2	Sustainably manage and make efficient use of natural resources	1.0%
12.4	Manage chemical usage and waste throughout their life cycle	0.6%
12.5	Reduce waste through prevention, reduction, recycling and reuse	1.8%
12.6	Encourage companies to adopt sustainable practices and enhance ESG reporting	1.2%
SDGs less than 2.0% positively aligned		**5%**

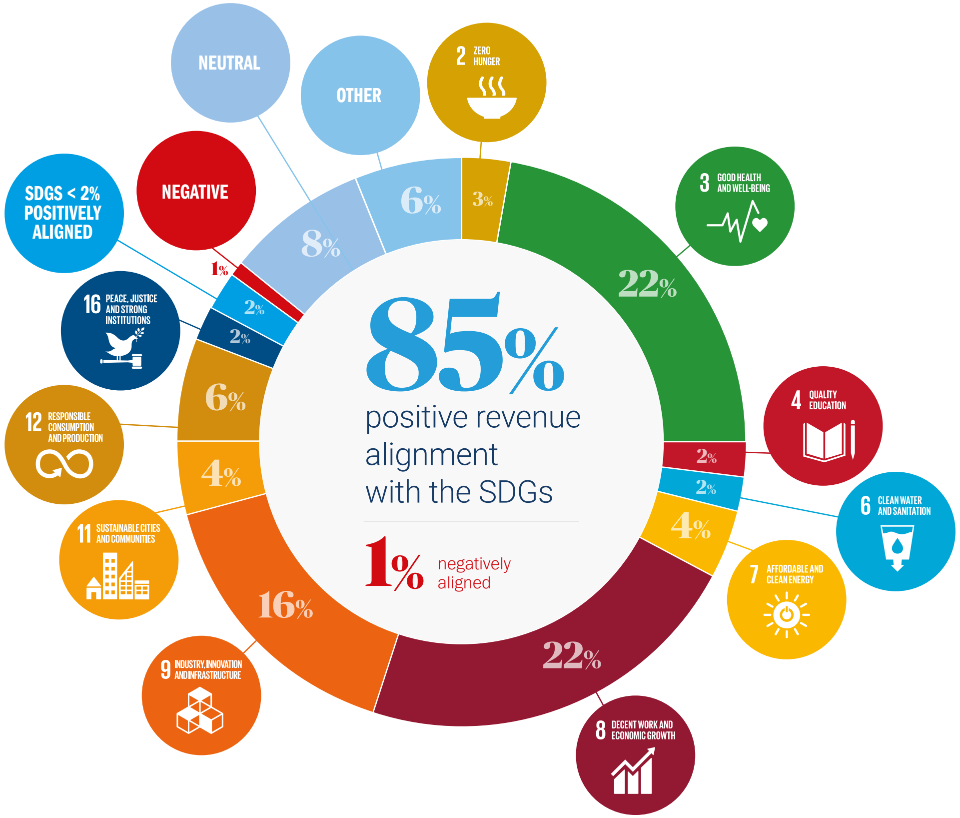
Neutral alignment:	**6%**
Negative alignment:	**1%**
No targets >0.5% aligned	
Other: Cash, non-green sovereigns and other investment instruments[1]:	**17%**

Source: Columbia Threadneedle Investments, as at 31 December 2023, designed for illustrative purposes, subject to change. Only targets more than 0.5% aligned are shown in the table. All figures subject to rounding.

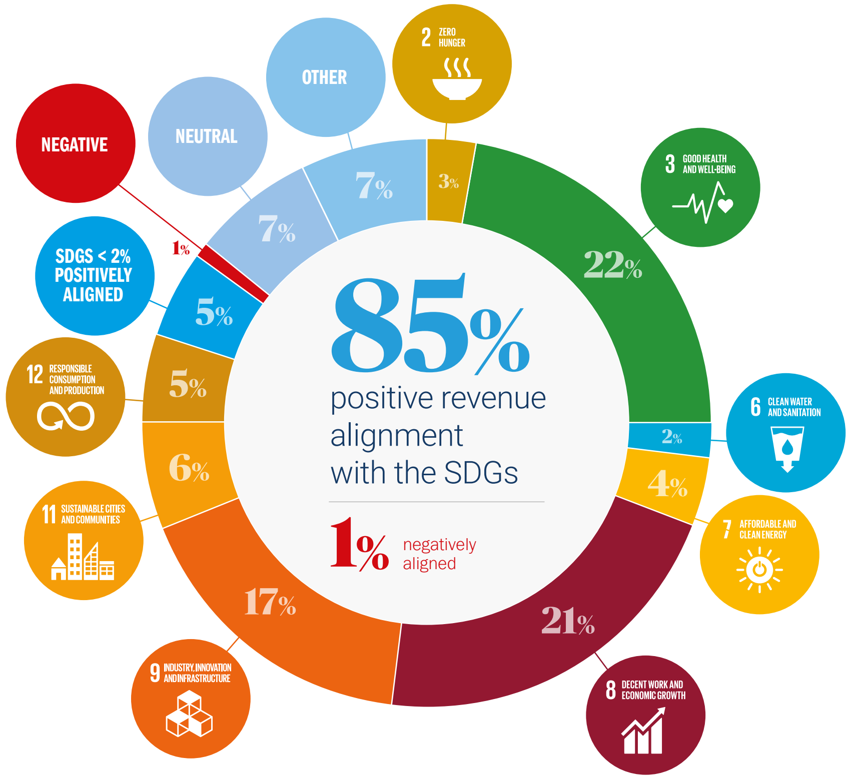
[1] This represents FX, futures and options.

Appendix 2: Additional SDG alignment charts

Sustainable Universal MAP Adventurous Fund



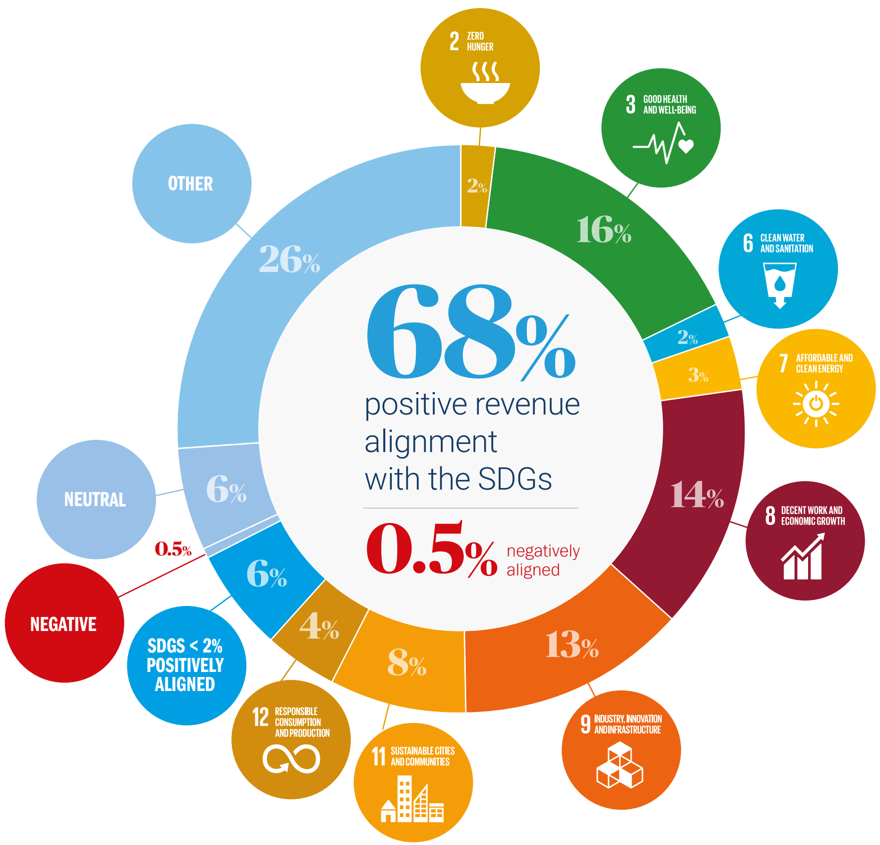
Sustainable Universal MAP Growth Fund



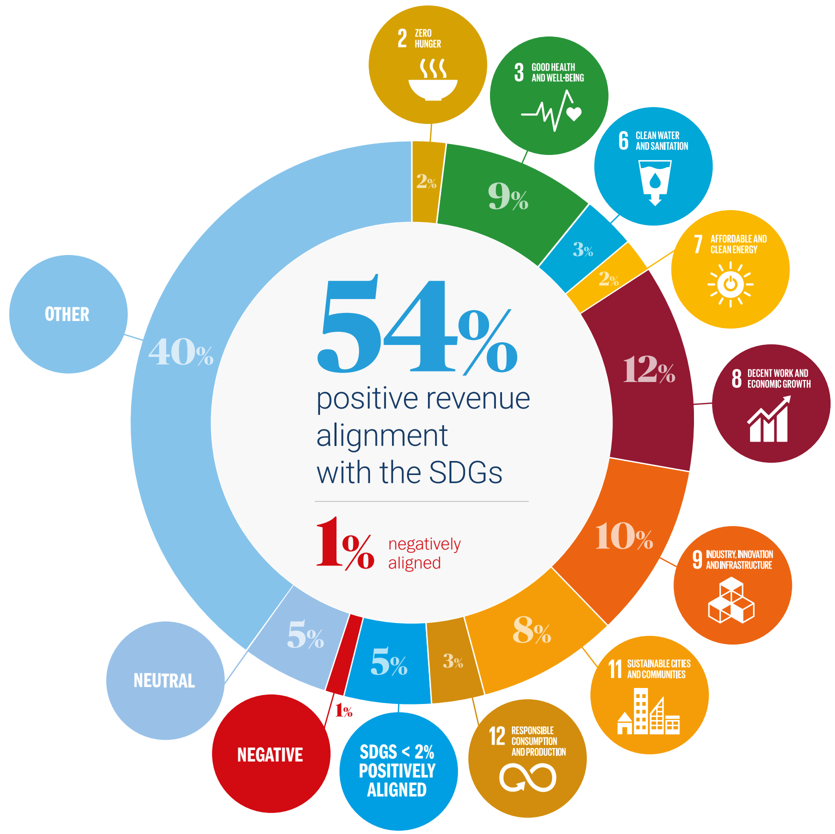
Source: Columbia Threadneedle Investments, as at 31 December 2023, designed for illustrative purposes, subject to change. Only targets more than 0.5% aligned are shown on the charts. Other includes Cash, non-green sovereigns, unmapped and other investment instruments including FX, futures and options. All figures subject to rounding.

Appendix 2: Additional SDG alignment charts

Sustainable Universal MAP Cautious Fund



Sustainable Universal MAP Defensive Fund



Source: Columbia Threadneedle Investments, as at 31 December 2023, designed for illustrative purposes, subject to change. Only targets more than 0.5% aligned are shown on the charts. Other includes Cash, non-green sovereigns, unmapped and other investment instruments including FX, futures and options. All figures subject to rounding.

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