

2024 INCOME EARNED BY STATE INFORMATION

This information is being provided to assist in your tax preparations.

If you own shares of Columbia Multi-Sector Municipal Income ETF, this information can help you calculate the amount of income that is reportable to your state and local tax authorities. This information may also help you if you are subject to the alternative minimum tax (AMT). In many instances, interest from municipal bonds is tax-exempt only in the state from which the bonds were issued, but not in other states. Interest from obligations issued by Guam, Puerto Rico and the U.S. Virgin Islands is also tax-exempt in most states. Therefore, you may not have to pay state or local taxes on the interest income from municipal bonds issued by your state of residence or U.S. territories. Corporate shareholders may be subject to different state income tax requirements, and all shareholders should consult their tax advisors regarding specific state tax treatments of the excludible percentage of tax-exempt dividends.

How to use this table

Municipal bond income earned by state

The following table shows the earnings from each state's municipal bonds as a percentage of the total tax-exempt distributions paid by the fund. The states and U.S. territories are listed in alphabetical order. If your state does not have a percentage listed, the entire amount in Box 12 (Exempt-Interest dividends) of your Form 1099-DIV may be reportable.

Some states allow you to claim only a certain percentage of exempt-interest dividends as tax-exempt. That percentage is tied to the fund's investment in that state. In such a state, multiply that state's percentage (shown in the following table) by the amount shown in Box 12 of Form 1099-DIV. Do the same with the figures shown for Guam, Puerto Rico and the Virgin Islands, as appropriate. The total of all the calculations is the amount that may be excluded from that state's state and local taxes.

Since special limitations may apply in certain states, please consult your tax advisor or your state tax authority for advice on reporting tax-exempt income on your federal and state tax returns. Columbia Threadneedle Investments does not provide tax or legal advice. Please consult a tax advisor or tax attorney for specific tax or legal advice.

Alternative Minimum Tax (AMT)

The AMT is a separate tax calculation that modifies a taxpayer's deductions, exemptions, losses and credits otherwise allowable in computing a taxpayer's regular tax liability to calculate the AMT. For federal tax purposes, the interest earned from certain private activity bonds is exempt from taxes under the regular tax system; however, it is not exempt under the AMT system. The total dollar amount, if any, of a fund's exempt-interest distributions received by a shareholder that came from private activity bond interest and which may be subject to the AMT, is reported in Box 12 of Form 1099-DIV. For your convenience, we have also included in the following table the percentage of total tax-exempt distributions paid by Columbia Multi-Sector Municipal Income ETF that may be subject to the AMT. You should consult with your tax advisor or use IRS Form 6251, Alternative Minimum Tax – Individuals to determine if you are subject to the AMT.

State/territory	Columbia Multi-Sector Municipal Income ETF
Alabama	0.54%
Alaska	0.04%
Arizona	1.68%
Arkansas	0.02%
California	0.01%
Colorado	5.06%
Connecticut	3.96%
Delaware	0.70%
District of Columbia	1.44%
Florida	6.03%
Georgia	2.43%
Guam	0.00%
Hawaii	0.31%
Idaho	0.00%
Illinois*	9.42%
Indiana	0.12%
Iowa	0.17%
Kansas	0.22%
Kentucky	0.64%
Louisiana	0.38%
Maine	0.36%
Maryland	1.25%
Massachusetts	2.14%
Michigan	3.05%
Minnesota**	0.68%
Mississippi	0.03%
Missouri	1.84%
Montana	0.01%
Nebraska	0.50%
Nevada	0.39%
New Hampshire	0.00%
New Jersey	9.50%
New Mexico	0.40%
New York	17.25%
North Carolina	0.52%
North Dakota	0.30%
Ohio	2.58%
Oklahoma	0.27%
Oregon	0.41%
Pennsylvania	6.95%
Puerto Rico	0.00%
Rhode Island	0.24%
South Carolina	1.88%
South Dakota	0.38%
Tennessee	0.85%
Texas	10.01%
U.S. Virgin Islands	0.00%
Utah	1.24%
Vermont	0.00%
Virginia	0.27%
Washington	1.22%
West Virginia	0.00%
Wisconsin	2.00%
Wyoming	0.12%
Other tax-exempt	0.19%
Total	100.00%
AMT	13.83%

Investors should carefully consider the investment objectives, risks, charges and expenses of the Fund before investing. To obtain a prospectus containing this and other important information, please call 888 800 4347 or visit columbiathreadneedleus.com/etf to view or download a prospectus. Read the prospectus carefully before investing.

*Interest on municipal obligations is generally subject to Illinois income tax. Interest on municipal obligations held indirectly through a mutual fund is subject to Illinois income tax.

**Minnesota has investment threshold requirements order for funds to pass through exempt income from state obligations. The state holdings of the fund did not meet the minimum investment requirements.

Columbia Threadneedle Investments and its affiliates do not offer tax or legal advice. Customers should consult with their tax advisor or attorney regarding their specific situation.

ETF shares are bought and sold at market price (not NAV) and are not individually redeemable. Investors buy and sell shares on a secondary market. Shares may trade at a premium or discount to the NAV. Only market makers or "authorized participants" may trade directly with the Fund(s), typically in blocks of 50,000 shares. Although the Fund's shares are listed on the Exchange, there can be no assurance that an active, liquid or otherwise orderly trading market for shares will be established or maintained.

Investing involves risks, including the risk of loss of principal. **Market** risk may affect a single issuer, sector of the economy, industry or the market as a whole. Fixed-income securities present **credit** risk, which includes **issuer** default risk. The fund is subject to **municipal securities** risk, which includes the risk that the value of such securities may be affected by state tax, legislative, regulatory, demographic or political conditions/factors, as well as a state's financial, economic or other conditions/factors. The fund may invest materially in a single issuer and, therefore, be more exposed to the risk of loss than a fund that invests more broadly. **Prepayment and extension** risk exists because the timing of payments on a loan, bond or other investment may accelerate when interest rates fall or decelerate when interest rates rise which may reduce investment opportunities and potential returns. A rise in **interest rates** may result in a price decline of fixed-income instruments held by the fund, negatively impacting its performance and NAV. Falling rates may result in the fund investing in lower yielding debt instruments, lowering the fund's income and yield. These risks may be heightened for longer maturity and duration securities. **Non-investment-grade** (high-yield or junk) securities present greater price volatility and more risk to principal and income than higher rated securities. The fund is **passively managed** and seeks to track the performance of an index. The fund's use of a "**representative sampling**" approach in seeking to track the performance of its index (investing in only some of the components of the index that collectively are believed to have an investment profile similar to that of the index) may not allow the fund to track its index with the same degree of accuracy as would an investment vehicle replicating the entire Index. The fund may not sell a poorly performing security unless it was removed from the **index**. There is no guarantee that the index and, correspondingly, the fund will achieve positive returns. Risk exists that the index provider may not follow its **methodology** for index construction. Errors may result in a negative fund performance. The fund's **net asset value** will generally decline when the market value of its targeted index declines. Although the fund's shares are listed on an **exchange**, there can be no assurance that an active, liquid or otherwise orderly trading market for shares will be established or maintained. The fund's **portfolio turnover**, as it seeks to track its index, may cause an adverse expense impact, decreasing the fund's returns relative to the index, which does not bear transactions expenses. There may be additional portfolio turnover risk as active market trading of the fund's shares may cause more frequent creation or redemption activities that could, in certain circumstances, including if creation and redemptions units are not affected on an in-kind basis, increase the number of portfolio transactions as well as tracking error to the index and as high levels of transactions increase brokerage and other transaction costs and may result in increased taxable capital gains. Market or other (e.g., interest rate) environments may adversely affect the **liquidity** of fund investments, negatively impacting their price. Generally, the less liquid the market at the time the fund sells a holding, the greater the risk of loss or decline of value to the fund.

Columbia Management Investment Advisers, LLC serves as the investment manager to the ETFs. The ETFs are distributed by **ALPS Distributors, Inc.**, member FINRA, which is not affiliated with Columbia Management Investment Advisers, LLC

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