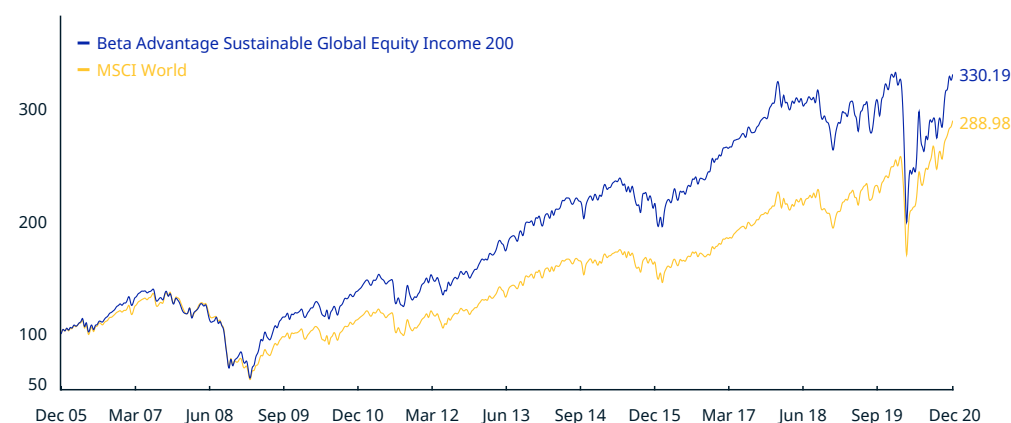


Beta Advantage Sustainable Global Equity Income 200 Index (USD)

The Beta Advantage Sustainable Global Equity Income 200 Index is based on the MSCI World ex REITs Index, its parent index, which includes large and mid-cap stocks (excluding REITs) across Developed Markets*. The Beta Advantage Sustainable Global Equity Income 200 Index is designed to reflect the performance of a Columbia Management Investment Advisers, LLC. investment approach, which seeks to provide exposure to companies that have historically demonstrated relatively higher as well as sustainable levels of income within the Parent Index universe of securities.

CUMULATIVE INDEX PERFORMANCE – NET RETURNS (USD) (DEC 2005 – DEC 2020)



ANNUAL PERFORMANCE (%)

Year	Beta Advantage Sustainable Global Equity Income 200	MSCI World
2020	-0.17	15.90
2019	24.77	27.67
2018	-13.42	-8.71
2017	21.83	22.40
2016	17.33	7.51
2015	-3.66	-0.87
2014	8.36	4.94
2013	30.24	26.68
2012	17.09	15.83
2011	-2.83	-5.54
2010	17.12	11.76
2009	43.23	29.99
2008	-35.73	-40.71
2007	1.76	9.04

INDEX PERFORMANCE – NET RETURNS (%) (DEC 31, 2020)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED				Since Nov 30, 2005
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2005	
Beta Advantage Sustainable Global Equity Income 200	3.77	18.47	-0.17	-0.17	2.55	9.04	9.08	8.43	
MSCI World	4.24	13.96	15.90	15.90	10.54	12.19	9.87	7.44	

FUNDAMENTALS (DEC 31, 2020)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.40	16.50	12.93	1.58
1.78	28.38	20.97	2.92

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2005 – DEC 31, 2020)

	Beta	Tracking Error (%)	Turnover (%) ¹	ANNUALIZED STD DEV (%) ²			SHARPE RATIO ^{2,3}			Since Nov 30, 2005	MAXIMUM DRAWDOWN	
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr		(%)	Period YYYY-MM-DD
Beta Advantage Sustainable Global Equity Income 200	1.06	4.90	85.03	21.89	17.85	15.44	0.15	0.50	0.59	0.47	40.39	2020-01-20–2020-03-23
MSCI World	1.00	0.00	3.20	18.53	15.14	13.97	0.54	0.75	0.69	0.44	34.03	2020-02-12–2020-03-23

¹ Last 12 months

² Based on monthly net returns data

³ Based on ICE LIBOR 1M

* DM countries include: Australia, Austria, Belgium, Canada, Denmark, Finland, France, Germany, Hong Kong, Ireland, Israel, Italy, Japan, Netherlands, New Zealand, Norway, Portugal, Singapore, Spain, Sweden, Switzerland, the UK and the US.

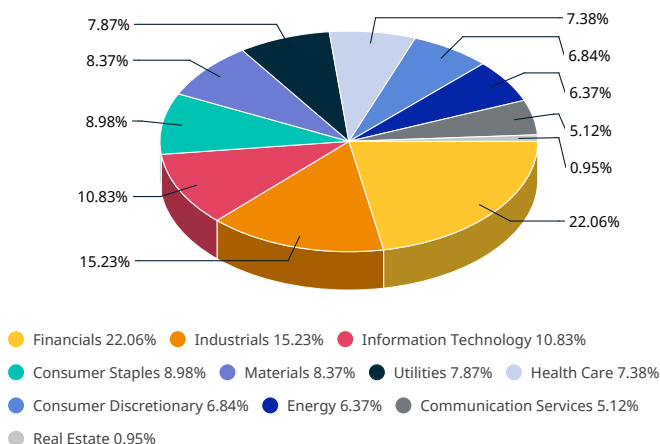
INDEX CHARACTERISTICS

	Beta Advantage Sustainable Global Equity Income 200	MSCI World
Number of Constituents	200	1,585
Weight (%)		
Largest	1.14	4.42
Smallest	0.16	0.00
Average	0.50	0.06
Median	0.45	0.03

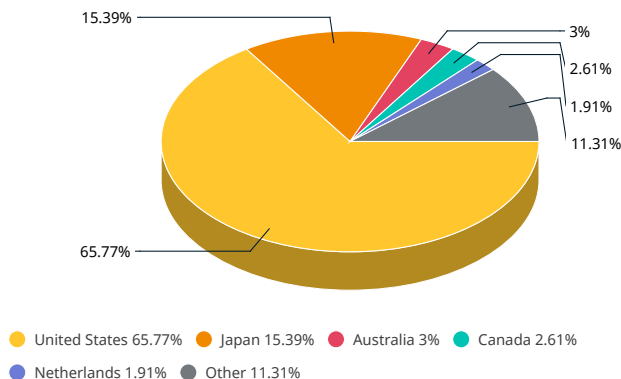
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NETAPP	1.14	0.03	Info Tech
HP	1.10	0.07	Info Tech
VALERO ENERGY CORP	1.02	0.04	Energy
CITIGROUP	0.99	0.25	Financials
WALGREENS BOOTS ALLIANCE	0.98	0.06	Cons Staples
OMNICOM GROUP	0.98	0.03	Comm Svcs
STEEL DYNAMICS	0.96	0.02	Materials
HUNTINGTON INGALLS IND	0.94	0.01	Industrials
ORACLE CORP	0.94	0.25	Info Tech
BANK NEW YORK MELLON	0.92	0.07	Financials
Total	9.98	0.82	

SECTOR WEIGHTS



COUNTRY WEIGHTS



INDEX METHODOLOGY

The Beta Advantage Sustainable Global Equity Income 200 Index constituents are selected from the MSCI World Index universe. It is designed to reflect the performance of top 200 large and mid-cap equities (excluding REITs) across all Developed Markets. It is a weighted combination of the Beta Advantage Sustainable U.S. Equity Income 100 Index and the Beta Advantage Sustainable International Equity Income 100 Index in a single composite index. At each rebalancing, Beta Advantage Sustainable U.S. Equity Income 100 Index is assigned weight equivalent to total weight of all the securities belonging to the MSCI USA Index in the MSCI World Value Index and Beta Advantage Sustainable International Equity Income 100 Index the total weight of all securities belonging to the MSCI World ex USA Index in the MSCI World Value Index. Coinciding with the quarterly and semi-annual index reviews of the MSCI Global Investable Market Indexes, the Index is rebalanced on the last business day of February, May, August and November.

ABOUT MSCI

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