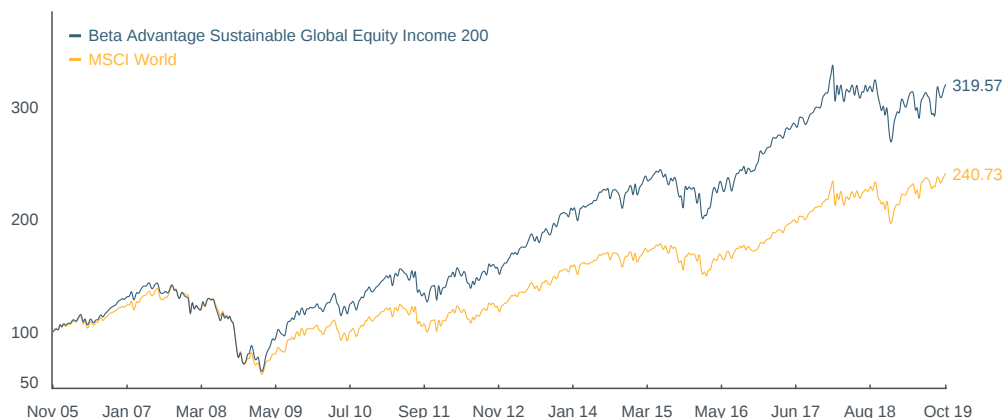


BETA ADVANTAGE SUSTAINABLE GLOBAL EQUITY INCOME 200 INDEX (USD)

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) (NOV 2005 – OCT 2019)



ANNUAL PERFORMANCE (%)

Year	Beta Advantage Sustainable Global Equity Income 200	MSCI World
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
2006	26.19	20.07

INDEX PERFORMANCE — NET RETURNS (%) (OCT 31, 2019)

	1 Mo	3 Mo	1 Yr	YTD	ANNUALIZED			
					3 Yr	5 Yr	10 Yr	Since Nov 30, 2005
Beta Advantage Sustainable Global Equity Income 200	2.57	3.17	7.68	17.38	9.50	7.49	10.74	8.70
MSCI World	2.54	2.58	12.69	20.60	11.86	7.58	9.48	6.51

FUNDAMENTALS (OCT 31, 2019)

Div Yld (%)	P/E	P/E Fwd	P/BV
3.51	11.80	11.17	1.61
2.43	18.85	16.08	2.47

INDEX RISK AND RETURN CHARACTERISTICS (NOV 30, 2005 – OCT 31, 2019)

	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	1.05	4.49	63.07	13.43	13.08	13.40	0.62	0.53	0.78	0.50	57.25	2007-07-13—2009-03-09
MSCI World	1.00	0.00	2.37	11.22	11.66	13.02	0.90	0.59	0.71	0.40	57.82	2007-10-31—2009-03-09

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.

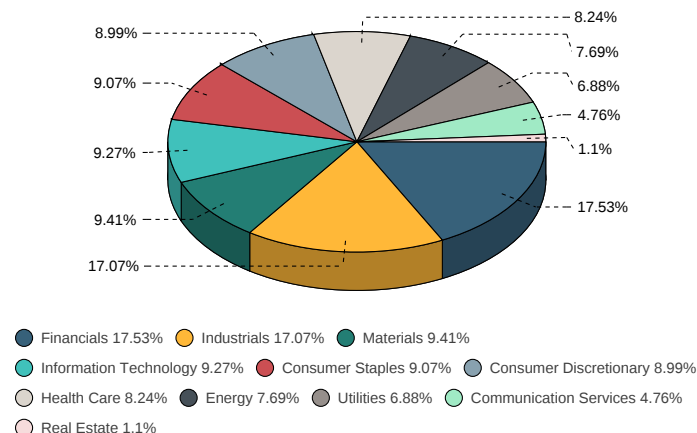
INDEX CHARACTERISTICS

	Beta Advantage Sustainable Global Equity Income 200	MSCI World
Number of Constituents	200	1,651
Weight (%)		
Largest	1.10	2.71
Smallest	0.16	0.00
Average	0.50	0.06
Median	0.46	0.02

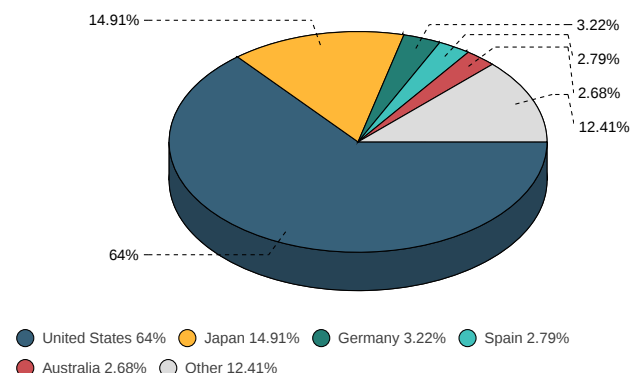
TOP 10 CONSTITUENTS

	Index Wt. (%)	Parent Index Wt. (%)	Sector
NORDSTROM	1.10	0.01	Cons Discr
HARLEY-DAVIDSON	1.04	0.01	Cons Discr
VALERO ENERGY CORP	1.04	0.10	Energy
LAM RESEARCH CORP	1.03	0.10	Info Tech
ABBVIE	1.01	0.28	Health Care
STEEL DYNAMICS	0.99	0.02	Materials
CARDINAL HEALTH	0.97	0.03	Health Care
ZIONS BANCORP	0.93	0.02	Financials
CELANESE CORP	0.91	0.04	Materials
COMERICA	0.89	0.02	Financials
Total	9.91	0.63	

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

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI. The Information may not be used to verify or correct other data, to create indexes, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or any MSCI index is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The Information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI INC. OR ANY OF ITS SUBSIDIARIES OR ITS OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. WITHOUT LIMITING ANY OF THE FOREGOING AND TO THE MAXIMUM EXTENT PERMITTED BY LAW, IN NO EVENT SHALL ANY OF THE MSCI PARTIES HAVE ANY LIABILITY REGARDING ANY OF THE INFORMATION FOR ANY DIRECT, INDIRECT, SPECIAL, PUNITIVE, CONSEQUENTIAL (INCLUDING LOST PROFITS) OR ANY OTHER DAMAGES EVEN IF NOTIFIED OF THE POSSIBILITY OF SUCH DAMAGES. The foregoing shall not exclude or limit any liability that may not be applicable law be excluded or limited.