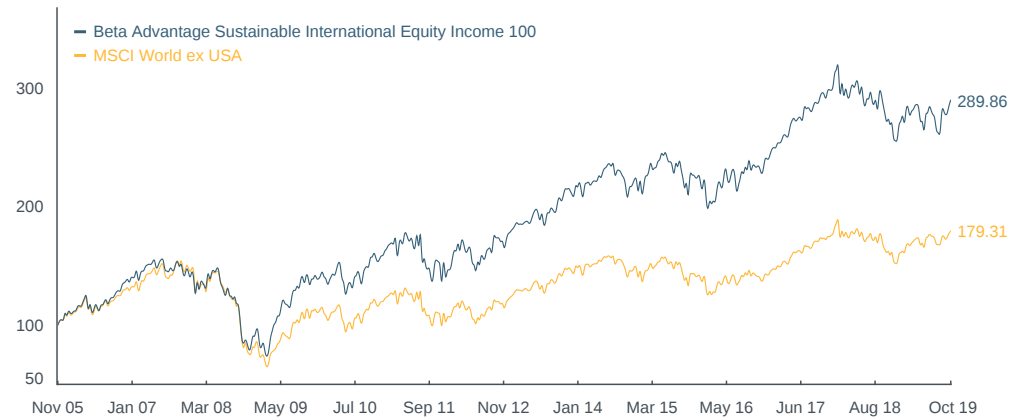


# BETA ADVANTAGE SUSTAINABLE INTERNATIONAL EQUITY INCOME 100 INDEX (USD)

The Beta Advantage Sustainable International Equity Income 100 Index is based on the MSCI World ex USA Index, its parent index, which includes large and mid-cap stocks (excluding REITs) across Developed Markets\*. The Beta Advantage Sustainable International Equity Income 100 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 International Equity Income 100	MSCI World ex USA
2018	-15.21	-14.09
2017	25.54	24.21
2016	9.62	2.75
2015	0.28	-3.04
2014	0.38	-4.32
2013	21.66	21.02
2012	23.00	16.41
2011	-9.41	-12.21
2010	15.48	8.95
2009	50.44	33.67
2008	-35.51	-43.56
2007	4.01	12.44
2006	31.78	25.71

## 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 International Equity Income 100	4.58	5.49	6.49	12.76	7.33	5.86	7.92	7.94
MSCI World ex USA	3.23	3.52	11.08	17.24	8.33	4.05	5.28	4.28

## FUNDAMENTALS (OCT 31, 2019)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.03	10.32	10.25	1.14
3.29	15.60	14.01	1.66

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

	Beta	Tracking Error (%)	Turnover (%) <sup>1</sup>	ANNUALIZED STD DEV (%) <sup>2</sup>			SHARPE RATIO <sup>2,3</sup>			Since Nov 30, 2005 (%)	MAXIMUM DRAWDOWN (%)	Period YYYY-MM-DD
				3 Yr	5 Yr	10 Yr	3 Yr	5 Yr	10 Yr			
Beta Advantage Sustainable International Equity Income 100	1.02	4.72	78.41	12.31	13.34	14.82	0.50	0.41	0.54	0.44	54.62	2007-07-16—2009-03-09
MSCI World ex USA	1.00	0.00	1.95	11.04	12.21	14.37	0.62	0.29	0.38	0.25	60.37	2007-10-31—2009-03-09

<sup>1</sup> Last 12 months      <sup>2</sup> Based on monthly net returns data      <sup>3</sup> 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 and the UK.

The Beta Advantage Sustainable International Equity Income 100 Index was launched on May 03, 2016. Data prior to the launch date is back-tested data (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance -- whether actual or back-tested -- is no indication or guarantee of future performance.

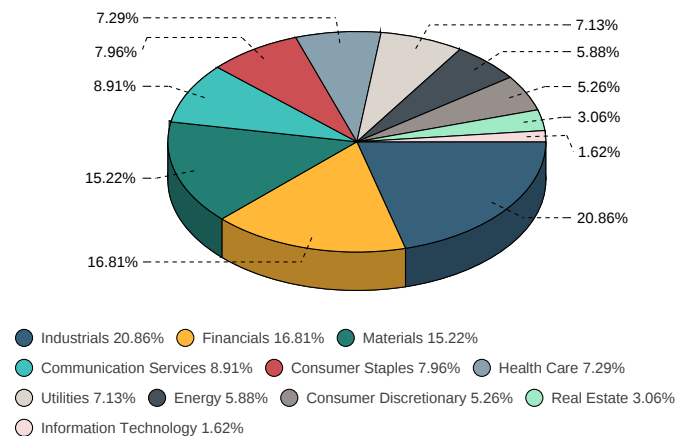
## INDEX CHARACTERISTICS

	Beta Advantage Sustainable International Equity Income 100	MSCI World ex USA
<b>Number of Constituents</b>	<b>100</b>	<b>1,015</b>
<b>Weight (%)</b>		
<b>Largest</b>	<b>1.53</b>	<b>2.08</b>
<b>Smallest</b>	<b>0.44</b>	<b>0.01</b>
<b>Average</b>	<b>1.00</b>	<b>0.10</b>
<b>Median</b>	<b>0.99</b>	<b>0.05</b>

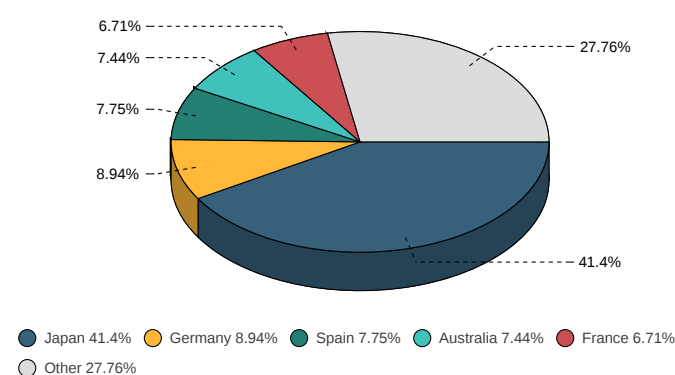
## TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
MITSUBISHI CHEMICAL HLDG	JP	1.53	0.06	Materials
HOCHTIEF	DE	1.52	0.02	Industrials
COVESTRO	DE	1.50	0.05	Materials
ORIX CORP	JP	1.50	0.13	Financials
SHOWA DENKO K.K	JP	1.48	0.02	Materials
ASTELLAS PHARMA	JP	1.47	0.21	Health Care
MITSUBISHI UFJ LEASE FIN	JP	1.46	0.02	Financials
TOYOTA TSUSHO	JP	1.46	0.05	Industrials
IDEMITSU KOSAN CO	JP	1.45	0.04	Energy
ITOCHU CORP	JP	1.42	0.18	Industrials
<b>Total</b>		<b>14.79</b>	<b>0.78</b>	

## SECTOR WEIGHTS



## COUNTRY WEIGHTS



## INDEX METHODOLOGY

The Beta Advantage Sustainable International Equity Income 100 Index is designed to reflect the performance of top large and mid-cap equities (excluding REITs) across Developed Markets excluding US, ranked and weighted according to a composite factor score based on security dividend yield, dividend growth and cash-based dividend coverage ratios. The percentile score for each factor is defined as a sector relative percentile score; it is computed by standardizing the region relative percentile scores within each sector group as per the existing Global Industry Classification Standard (GICS) structure. The composite factor score is computed by custom weighting the sector relative percentile scores for each factor. The index also applies MSCI ESG rating screens to exclude stocks with unfavorable corporate management of environmental and social risk factors. The Beta Advantage Sustainable International Equity Income 100 Index is constructed using a fixed number of securities approach. All the constituents of the eligible universe are ranked based on their composite factor score and the 100 securities with the highest composite factor score are selected. A weighing rank is then computed for selected securities as the average of Composite Factor Score rank and the Dividend Yield Factor Score rank. The top 100 securities are then given weights according to its weighting rank; distributed linearly from 1.495% for weighting rank one to 0.505% for the weighting rank 100 at the time of rebalancing. 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](http://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.