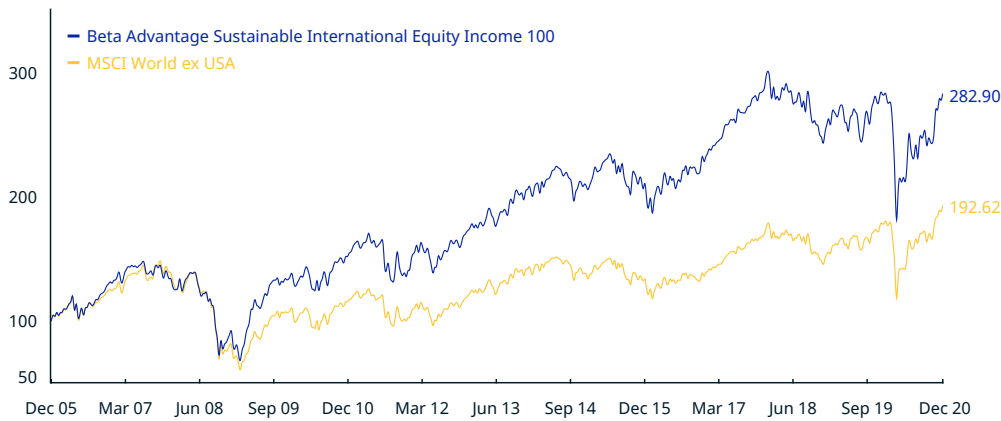


Beta Advantage Sustainable International Equity Income 100 Index (USD)

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) (DEC 2005 – DEC 2020)



ANNUAL PERFORMANCE (%)

Year	Beta Advantage Sustainable International Equity Income 100	MSCI World ex USA
2020	-0.44	7.59
2019	16.21	22.49
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

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

	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	4.72	17.17	-0.44	-0.44	-0.64	6.19	6.30	7.49
MSCI World ex USA	4.55	15.85	7.59	7.59	4.22	7.64	5.19	4.75

FUNDAMENTALS (DEC 31, 2020)

Div Yld (%)	P/E	P/E Fwd	P/BV
4.14	13.37	11.44	1.04
2.43	23.11	17.36	1.77

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 International Equity Income 100	1.02	4.85	99.77	20.03	17.05	16.07	-0.01	0.36	0.41	0.41	40.44	2018-01-25–2020-03-23
MSCI World ex USA	1.00	0.00	3.29	18.37	15.46	15.08	0.23	0.47	0.36	0.27	60.37	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 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.

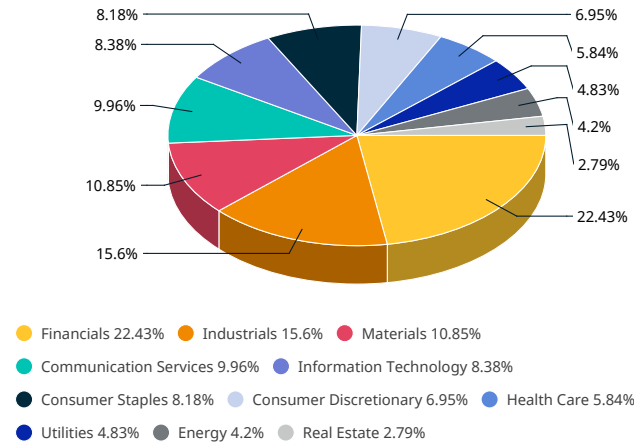
INDEX CHARACTERISTICS

	Beta Advantage Sustainable International Equity Income 100	MSCI World ex USA
Number of Constituents	100	964
Weight (%)		
Largest	1.97	1.95
Smallest	0.45	0.01
Average	1.00	0.10
Median	0.99	0.05

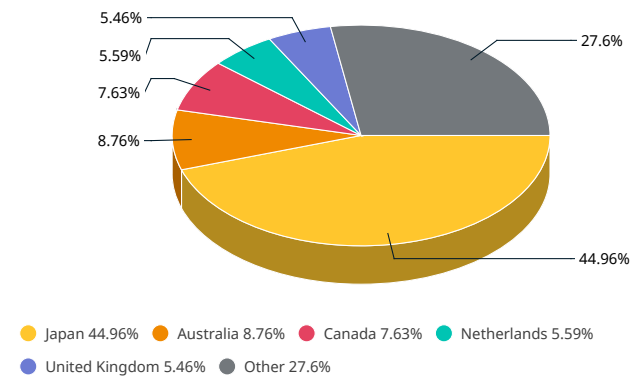
TOP 10 CONSTITUENTS

	Country	Index Wt. (%)	Parent Index Wt. (%)	Sector
FORTECUE METALS GROUP	AU	1.97	0.18	Materials
MARUBENI CORP	JP	1.61	0.06	Industrials
COMPUTERSHARE	AU	1.56	0.03	Info Tech
BROTHER INDUSTRIES	JP	1.51	0.03	Info Tech
RIO TINTO LTD (AU)	AU	1.51	0.19	Materials
TOYOTA TSUSHO	JP	1.50	0.05	Industrials
HOCHTIEF	DE	1.50	0.01	Industrials
TELECOM ITALIA RNC	IT	1.49	0.02	Comm Srvcs
AHOLD DELHAIZE	NL	1.42	0.18	Cons Staples
SEKISUI HOUSE	JP	1.40	0.07	Cons Discr
Total		15.47	0.82	

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

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