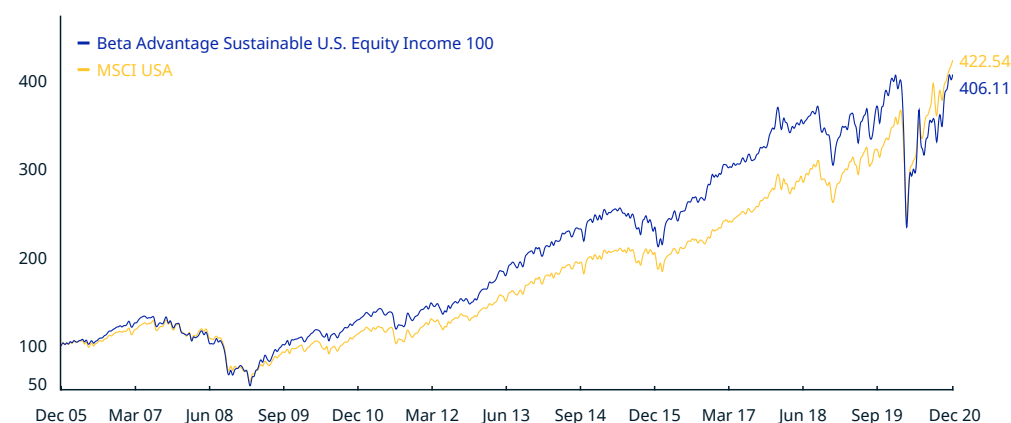


# Beta Advantage Sustainable U.S. Equity Income 100 Index (USD)

The Beta Advantage Sustainable U.S. Equity Income 100 Index is based on the MSCI USA Index, its parent index, which includes large and mid-cap stocks (excluding REITs) of the U.S. equity markets. The Beta Advantage Sustainable U.S. 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 – GROSS RETURNS (USD) (DEC 2005 – DEC 2020)



## ANNUAL PERFORMANCE (%)

| Year | Beta Advantage Sustainable U.S. Equity Income 100 | MSCI USA |
|------|---|----------|
| 2020 | 0.95  | 21.37    |
| 2019 | 31.25   | 31.64    |
| 2018 | -11.34  | -4.50    |
| 2017 | 20.23   | 21.90    |
| 2016 | 23.90   | 11.61    |
| 2015 | -5.69   | 1.32     |
| 2014 | 15.85   | 13.36    |
| 2013 | 39.13   | 32.61    |
| 2012 | 13.12   | 16.13    |
| 2011 | 4.79  | 1.99     |
| 2010 | 19.90   | 15.45    |
| 2009 | 37.51   | 27.14    |
| 2008 | -35.82  | -37.14   |
| 2007 | 0.09  | 6.03     |

## INDEX PERFORMANCE – GROSS 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 U.S. Equity Income 100 | 3.34 | 19.51 | 0.95  | 0.95  | 5.51       | 11.84 | 12.17 | 9.76               |                    |
| MSCI USA  | 4.12 | 13.15 | 21.37 | 21.37 | 15.12      | 15.73 | 14.12 | 10.02              |                    |

## FUNDAMENTALS (DEC 31, 2020)

| Div Yld (%) | P/E   | P/E Fwd | P/BV |
|-------------|-------|---------|------|
| 3.02        | 18.78 | 13.87   | 2.16 |
| 1.45        | 32.14 | 23.46   | 4.39 |

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

|   | 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 |                       |
|---|------|--------------------|---------------------------|-------------------------------------|-------|-------|------------------------------|------|-------|--------------------|------------------|-----------------------|
|   |      |                    |                           | 3 Yr                                | 5 Yr  | 10 Yr | 3 Yr                         | 5 Yr | 10 Yr |                    | (%)              | Period YYYY-MM-DD     |
| Beta Advantage Sustainable U.S. Equity Income 100 | 1.10 | 6.00               | 76.46                     | 23.65                               | 19.24 | 15.84 | 0.28                         | 0.61 | 0.76  | 0.54               | 42.12            | 2020-02-12–2020-03-23 |
| MSCI USA  | 1.00 | 0.00               | 3.13                      | 19.17                               | 15.56 | 13.74 | 0.75                         | 0.94 | 0.98  | 0.61               | 34.12            | 2020-02-19–2020-03-23 |

<sup>1</sup> Last 12 months

<sup>2</sup> Based on monthly gross returns data

<sup>3</sup> Based on ICE LIBOR 1M

The Beta Advantage Sustainable U.S. 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.

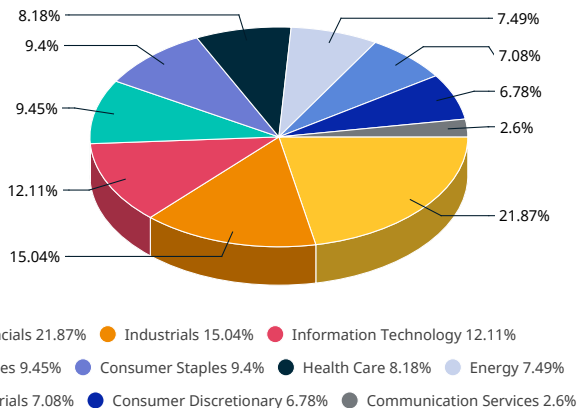
**INDEX CHARACTERISTICS**

|                               | Beta Advantage Sustainable U.S. Equity Income 100 | MSCI USA |
|-------------------------------|---|----------|
| <b>Number of Constituents</b> | 100   | 621      |
|                               | Weight (%)  |          |
| <b>Largest</b>                | 1.74  | 6.69     |
| <b>Smallest</b>               | 0.47  | 0.01     |
| <b>Average</b>                | 1.00  | 0.16     |
| <b>Median</b>                 | 0.99  | 0.06     |

**TOP 10 CONSTITUENTS**

|                          | Index Wt. (%) | Parent Index Wt. (%) | Sector       |
|--------------------------|---------------|----------------------|--------------|
| NETAPP                   | 1.74          | 0.04                 | Info Tech    |
| HP                       | 1.67          | 0.10                 | Info Tech    |
| VALERO ENERGY CORP       | 1.55          | 0.07                 | Energy       |
| CITIGROUP                | 1.51          | 0.38                 | Financials   |
| WALGREENS BOOTS ALLIANCE | 1.49          | 0.09                 | Cons Staples |
| OMNICOM GROUP            | 1.48          | 0.04                 | Comm Svcs    |
| STEEL DYNAMICS           | 1.46          | 0.02                 | Materials    |
| HUNTINGTON INGALLS IND   | 1.44          | 0.02                 | Industrials  |
| ORACLE CORP              | 1.43          | 0.38                 | Info Tech    |
| BANK NEW YORK MELLON     | 1.40          | 0.10                 | Financials   |
| <b>Total</b>             | <b>15.17</b>  | <b>1.24</b>          |              |

**SECTOR WEIGHTS**



**INDEX METHODOLOGY**

The Beta Advantage Sustainable U.S. Equity Income 100 Index is designed to reflect the performance of top US large and mid-cap equities (excluding REITs) 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 sector relative percentile score; it is computed by standardizing the factor descriptor values 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 U.S. 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 weighing 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.

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