

ESGN | COLUMBIA SUSTAINABLE INTERNATIONAL EQUITY INCOME ETF



Overview

Target income with an ETF that invests in quality international companies with high environmental, social and governance (ESG) standards.

Aims to outperform the equity market

Pursues higher quality international companies that have historically outperformed the broader equity market with lower volatility

Focuses on reliable income

Uses a multi-factor approach to identify companies with the financial stability and consistent cash flow to support future dividend payouts

Screens for high ESG standards

Incorporates environmental, social and governance screening to help mitigate possible risks

Overall Morningstar Rating



The Morningstar rating is as of 03/31/22. Among 325 Foreign Large Value (ETF) Funds. Morningstar Ratings are based on a Morningstar Risk-Adjusted Return measure.

Fund Objective

Columbia Sustainable International Equity Income ETF seeks investment results that, before fees and expenses, closely correspond to the performance of the Beta Advantage® Sustainable International Equity Income 100 Index.

Index Description

The Beta Advantage® Sustainable International Equity Income 100 Index is designed to reflect the performance of the top 100 (developed markets) foreign large- and mid-cap companies (excluding real estate investment trusts) using a subset of the MSCI World ex USA Index, ranked and weighted according to a composite factor score determined through the application of a systematic, rules-based methodology applied by MSCI.

Fund Facts

ETF Ticker (NYSE Arca): **ESGN**

Bloomberg Index Ticker: **M1CXCTB**

Fund inception: **06/13/2016**

Number of holdings: **100**

Expense ratio (gross): **0.45**

Expense ratio (net): **0.45**

Average Annual Total Returns (%)

	3-Month (cum.)	YTD (cum.)	1-Year	3-Year	5-Year	Since Inception
Total Returns (Net Asset Value)	1.49	1.49	2.76	5.77	4.57	6.53
Total Returns (Market Price)	0.85	0.85	1.84	5.70	4.87	7.32
Beta Advantage Sustainable Intl Equity Income 100 Index	1.65	1.65	3.47	6.47	5.19	7.17

Beta Advantage® Sustainable International Equity Income 100 Index Stock Selection Criteria

Starting Universe	All securities belonging to the MSCI World ex USA Index, excluding : <ul style="list-style-type: none"> REITs, Securities with a current annualized dividend yield of <1% Securities with an MSCI ESG Rating of BB or below
Constituent Selection	Each eligible security is given a composite factor score based on four factors on a sector-relative basis: <ol style="list-style-type: none"> Dividend Yield (30% weight) 1-Year Dividend per Share growth (20% weight) Cash-based Dividend Coverage Ratio (25% weight) 3-Year Average Cash-based Dividend Coverage Ratio (25% weight) The top 100 securities with the highest composite score are selected
Constituent Weighting	The top 100 securities are ranked by the average of their composite factor and dividend yield scores. <ul style="list-style-type: none"> These names are then weighted according to their rank and distributed linearly from 1.5% for the first ranked security and 0.5% for the 100th name.
Rebalancing Frequency	The index is reconstituted and rebalanced quarterly

Performance data quoted represents past performance. Past performance does not guarantee future results. Investment return and principal value of an investment will fluctuate so that an investor's shares, when sold or redeemed, may be worth more or less than the original cost. Current performance data may be higher or lower than actual data quoted. For the most current month-end performance data, please call 888.800.4347.

Total Returns (Net Asset Value) are calculated using the daily 4:00 pm ET net asset value (NAV). Through July 31, 2020, Market Price returns are based on the midpoint of the bid/ask spread for fund shares at market close (typically 4:00 pm ET). Beginning with August 31, 2020 month-end performance, Market Price returns are based on closing prices reported by the fund's primary listing exchange (typically 4:00 pm ET close). Performance results shown reflect expense reimbursements (if any), without which the results would have been lower. Shares may trade at a premium or discount to the NAV. Returns over one year are annualized. *ETF shares are bought and sold at market price (not NAV) and are not individually redeemed from the fund. Investors buy and sell shares on a secondary market. Only market or "authorized participants" may trade directly with the Fund(s), typically in blocks of 50,000 shares.*

Sector Breakdown (%)

	Columbia Sustainable International Equity Income ETF	MSCI World ex USA Value Index Net
Industrials		18.8
Financials		14.8
Materials		11.2
Consumer Staples		8.7
Information Technology		8.4
Communication Services		8.2
Utilities		7.7
Real Estate		7.3
Health Care		6.3
Energy		4.5
Consumer Discretionary		4.0

Top Holdings (%)

Marubeni	1.7
Carrefour	1.6
Sumitomo	1.6
Koninklijke	1.6
Newcrest Mining	1.6
BHP Billiton	1.5
ITOCHU	1.5
Telefonica	1.5
Snam SpA	1.5
Eneos Holdings	1.4

Portfolio Management

Christopher Lo, CFA	24 years of experience
Michael Barclay, CFA	31 years of experience

To find out more, call 888.800.4347
or visit www.columbiathreadneedleus.com/etf

Investing involves risks, including the risk of loss of principal. **Market** risk may affect a single issuer, sector of the economy, industry or the market as a whole. The fund is **passively managed** and seeks to track the performance of an index. The fund may not sell a poorly performing security unless it was removed from the **index**. There is no guarantee that the index will achieve positive returns. Risk exists that the index provider may not follow its **methodology** for index construction. Errors may result in a negative fund performance. The fund's **net value** will generally decline when the market value of its targeted index declines. **International** investing involves certain risks and volatility due to potential political, economic or currency instabilities and different financial and accounting standards. Investments in **mid-cap** companies involve risks and volatility greater than investments in larger, more established companies. **ESG** factors may cause the fund to forgo certain investment opportunities and/or exposures to certain industries, sectors or regions. Additional information regarding the risks of this investment is available in the prospectus. Although the Fund's shares are listed on an **exchange**, there can be no assurance that an active, liquid or otherwise orderly trading market for shares will be established or maintained. The fund may have **portfolio turnover**, which may cause an adverse cost impact. There may be additional **portfolio turnover risk** as active market trading of the fund's shares may cause more frequent creation or redemption activities that could, in certain circumstances, increase the number of portfolio transactions as well as tracking error to the Index and as high levels of transactions increase brokerage and other transaction costs and may result in increased taxable capital gains.

The **30-day SEC Yield**: is an estimate of the fund's rate of investment income reflecting an estimated yield to maturity (assuming all current portfolio holdings are held to maturity), and it may not equal the fund's actual income distribution rate or the income paid to a shareholder's account. The yield shown reflects fee waivers in effect, if any. In the absence of such waivers, yields would be reduced. The yield will reflect an inflation adjustment that is attributable to any inflation-protected securities owned by the fund. This adjustment and the resulting yield can be positive (in the case of inflation) or negative (in the case of deflation).

Dividend Yield is a financial ratio that shows how much a company pays out in dividends each year relative to its share price. **Market Capitalization** is the total dollar value of all outstanding shares, calculated by multiplying shares times current market price. **Price/Book Ratio** is a stock's price divided by its book value, and may help determine if it is valued fairly. **P/E Ratio (Trailing)** is a stock's price divided by after-tax earnings over a trailing 12-month period, which serves as an indicator of value based on earnings. **Total Constituent Daily Traded Value** is the sum of the six-month average daily traded value (in USD) of a fund's individual holdings.

The **MSCI World ex USA Value Index - Net** captures large and mid cap securities exhibiting overall value style characteristics across 22 of 23 Developed Markets countries.

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For each exchange-traded fund ("ETF") with at least a three-year history, Morningstar calculates a Morningstar Rating™ used to rank the fund against other funds in the same category. It is calculated based on a Morningstar Risk-Adjusted Return measure that accounts for variation in a fund's monthly excess performance, without any adjustments for loads (front-end, deferred, or redemption fees), placing more emphasis on downward variations and rewarding consistent performance. Exchange-traded funds and open-ended mutual funds are considered a single population for comparative purposes. The top 10% of ETFs in each category receive 5 stars, the next 22.5% receive 4 stars, the next 35% receive 3 stars, the next 22.5% receive 2 stars and the bottom 10% receive 1 star. The overall rating for an ETF is based on a weighted average of the time-period ratings (e.g., the ETF's 3, 5, and 10 year rating). **The Morningstar ratings for the overall, three- and five-year periods for the ETFs are 3 stars, 3 stars and 3 stars among 325, 325 and 289 Foreign Large Value (ETF) funds, respectively, and are based on a Morningstar Risk-Adjusted Return measure.** The Overall Morningstar Rating for a fund is derived from a weighted average of the performance figures associated with its three-, five- and ten-year (if applicable) Morningstar Rating metrics.

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Carefully consider the fund's investment objectives, risk factors and charges and expenses before investing. This and other information can be found in the fund's prospectus, which may be obtained by calling 888.800.4347 or by visiting the fund's website www.columbiathreadneedleus.com/etf to view or download a prospectus. Read the prospectus carefully before investing. Investing involves risks, including possible loss of principal.

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Top Countries (%)

	Columbia Sustainable International Equity Income ETF	MSCI World ex USA Value Index Net
Japan		40.3
Australia		10.8
United Kingdom		8.6
Canada		7.6
France		6.5
Hong Kong		5.9
Italy		4.0
Sweden		3.7
Netherlands		3.4
Spain		3.4

Key statistics

	ESGN	MSCI Wld ex US Val Idx Net*
Market Cap (weighted average, \$b)	24.50	72.51
Market Cap (weighted median, \$b)	15.58	47.77
Total Constituent Daily Traded Value (\$b)	11.65	76.16
P/E ratio (wtd harmonic avg, trailing)	10.50	10.47
Price/book ratio (weighted average)	1.12	1.22
Index Dividend Yield (%)	3.89	3.94
30-day SEC yield (%)	9.57	—

Top holdings are as of the date given, are subject to change at any time and are not recommendations to buy or sell any security.

Percentages may not add up to 100 due to rounding.

