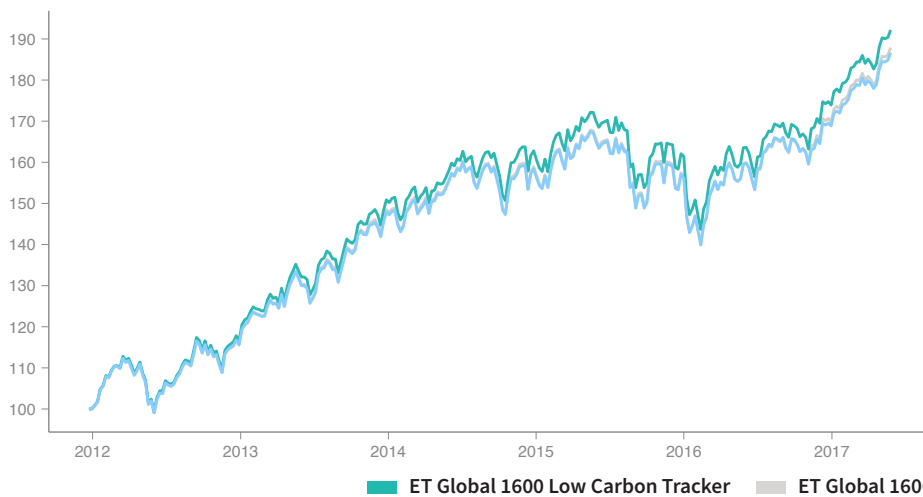


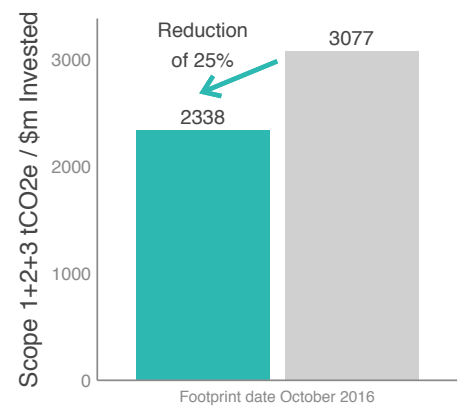
# ET GLOBAL 1600 LOW CARBON TRACKER INDEX

- **Universe:** The ET Global 1600 Index represents the largest 1600 stocks from developed markets countries.
- **Objective:** The index can be used in the creation of index tracking funds, derivatives and as a performance benchmark.
- **Strategy:** Tracks the ET Global 1600 Index as closely as possible while applying the Engaged Tracking (ET) approach to reduce carbon exposure.
- **Engagement:** ET Index Research directly engages with constituent companies on behalf of ET Investors to lower emissions and improve disclosure as part of the public ET Carbon Ranking process.
- **Investability:** Stocks are selected and weighted to ensure that the index is investable.
- **Classification:** Index constituents are assigned to sectors in accordance with the Sustainable Industry Classification System™ (SICS™) from the Sustainability Accounting Standards Board™ (SASB™).

## Performance Chart



## Carbon Emissions Intensity Reduction



Data source: Bloomberg, & ET Index Research

Data source: ET Index Research

## Performance Statistics

	1Y Returns	3Y Returns	5Y Returns	3Y Ann. Returns	5Y Ann. Returns	3Y Ann. StdDev	5Y Ann. StdDev	3Y Return/Risk Ratio	5Y Return/Risk Ratio	Tracking Error	Avg. ET Carbon Rank
<b>ET Global 1600 Low Carbon Tracker</b>	17.52%	21.73%	87.69%	6.77%	13.42%	11.99%	11.51%	0.57	1.17	0.53%	649
<b>ET Global 1600</b>	17.68%	20.77%	84.01%	6.49%	12.97%	11.95%	11.48%	0.54	1.13	-	736
<b>MSCI World</b>	16.97%	20.15%	82.91%	6.31%	12.84%	11.91%	11.46%	0.53	1.12	-	-

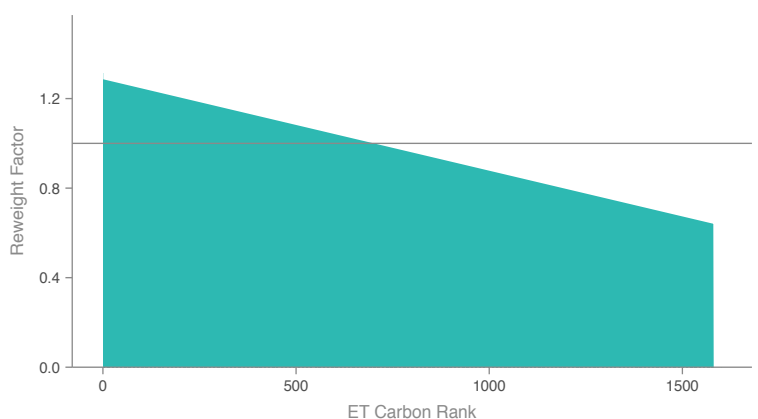
ET Global 1600 indicates the original version of the index or fund prior to optimisation by ET Index Research - unless specified it is market capitalisation weighted. Carbon emissions intensity data comes from ET Index Research. Index performance is based on Total Returns.

## Top 10 Constituent Weights

Name	ET Global 1600	ET Global 1600 Low Carbon Tracker	ET Carbon Rank*
APPLE	1.85%	1.81%	819
ALPHABET	1.64%	1.56%	881
MICROSOFT	1.35%	1.54%	407
LINKEDIN	1.37%	1.30%	880
JOHNSON & JOHNSON	0.96%	1.10%	403
JPMORGAN CHASE	0.89%	1.08%	228
FACEBOOK	1.10%	1.05%	869
WELLS FARGO	0.73%	0.86%	334
AMAZON.COM	0.93%	0.84%	995
BERKSHIRE HATHAWAY	0.69%	0.84%	213

Data source: ET Index Research

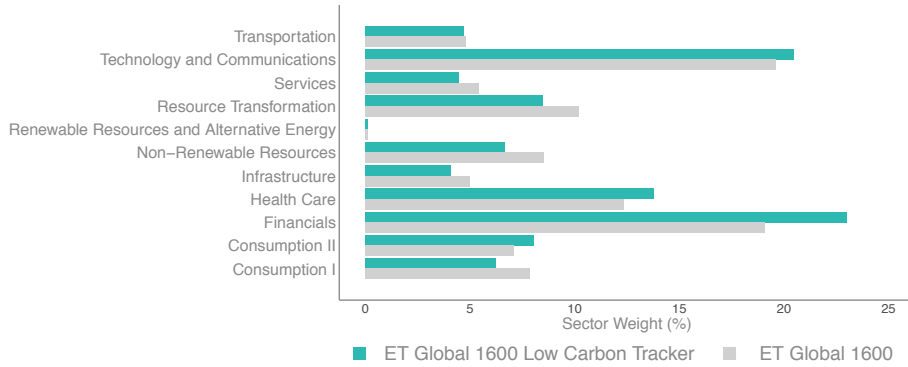
## Constituent Reweights by ET Carbon Rank



Data source: ET Index Research

\*ET Carbon Rank denotes the relative rank specifically calculated for this universe. Depending on the index strategy this may differ from the public ET Carbon Rank.

## Sector Weights



Data source: SASB™ SICs™ & ET Index Research

## Top 10 Country Weights

Country	ET Global 1600	ET Global 1600 Low Carbon Tracker
United States	59.8%	59.3%
Japan	8.0%	7.9%
United Kingdom	5.8%	5.5%
Switzerland	3.9%	4.3%
Canada	3.6%	3.6%
France	3.4%	3.5%
Germany	3.3%	3.4%
Australia	2.4%	2.6%
Hong Kong	1.6%	1.6%
Netherlands	1.5%	1.5%

Data source: Bloomberg & ET Index Research

## Characteristics

Currency	USD
Number of Constituents	1593
Review Dates	Annually in December

## About ET Index Research Investment Strategies

The Engaged Tracking (ET) Index Series incorporates engagement with constituent companies to improve transparency and lower emissions on behalf of ET Investor clients. Constituent weightings within the ET Low Carbon Index Series and the Fossil Free Low Carbon Index Series are based on a company's position in the fully transparent, public ET Carbon Rankings. The ET Index Series includes Scope 3 emissions (which typically account for 75% of emissions) and comes with a variety of tracking error and emissions intensity reduction options to suit the needs of all investors.

## ET Carbon Rankings

Country: 
 Sector:

All disclosure categories	Public, Complete Scope 1 & 2, Third-party Assured	Public, Complete Scope 1 & 2, Not Third-party Assured	Public, Incomplete Scope 1 & 2	No Public Data
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Rank	Company Name	Country	Industry	Reported Scope 1+2 Total (tCO <sub>2</sub> e)	Scope 1+2 Intensity Accepted or Inferred	Reported Scope 3 Total (tCO <sub>2</sub> e)	Scope 3 Intensity Accepted or Inferred	No. S3 Categories Disclosed	Combined Scope 1+2+3 Intensity
1	Oracle Corp	United States	Software and IT Services	387,000	10	919,000	24	15	34
2	Biogen Inc	United States	Biotechnology	58,000	5	376,000	35	15	40
3	Adobe Systems Inc	United States	Software and IT Services	45,000	9	150,000	31	15	41
4	UCB SA	Belgium	Biotechnology	66,000	15	20,000	58	1	73
5	Amgen Inc	United States	Biotechnology	369,000	17	103,000	57	2	74

Visit [etindex.com](https://etindex.com) to view the ET Carbon Rankings online.

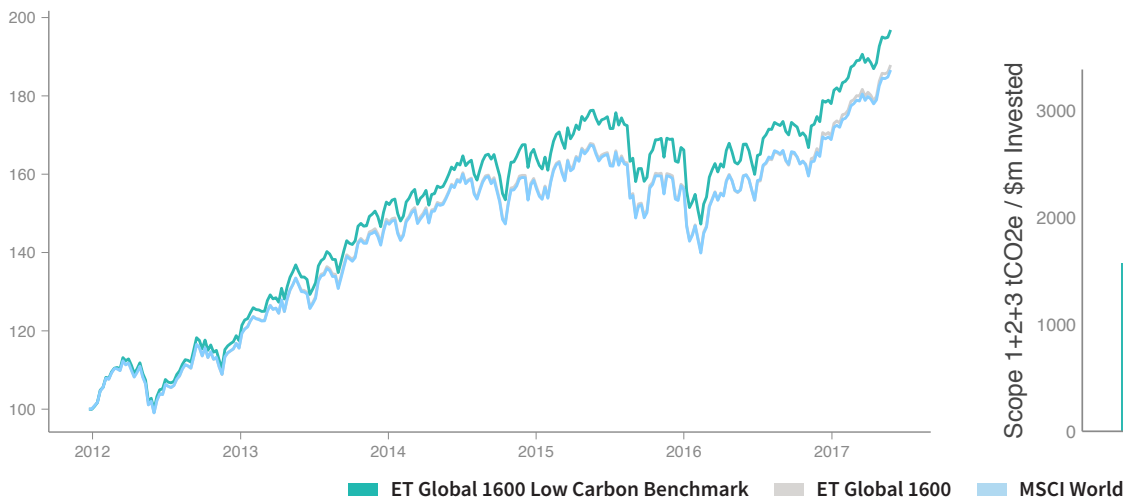
**ET INDEX RESEARCH**

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# ET GLOBAL 1600 LOW CARBON BENCHMARK INDEX

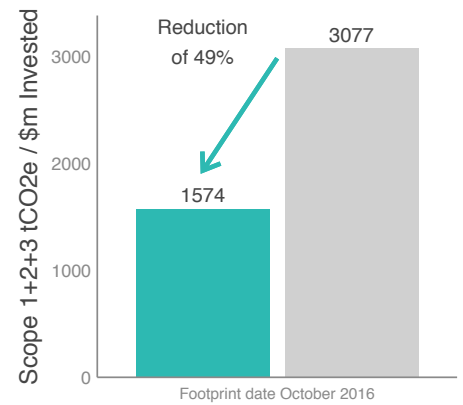
- **Universe:** The ET Global 1600 Index represents the largest 1600 stocks from developed markets countries.
- **Objective:** The index can be used in the creation of index tracking funds, derivatives and as a performance benchmark.
- **Strategy:** A balanced Engaged Tracking (ET) approach with a carbon exposure reduction target equal to the midpoint between the ET Low Carbon Tracker and Transition Indexes.
- **Engagement:** ET Index Research directly engages with constituent companies on behalf of ET Investors to lower emissions and improve disclosure as part of the public ET Carbon Ranking process.
- **Investability:** Stocks are selected and weighted to ensure that the index is investable.
- **Classification:** Index constituents are assigned to sectors in accordance with the Sustainable Industry Classification System™ (SICS™) from the Sustainability Accounting Standards Board™ (SASB™).

### Performance Chart



Data source: Bloomberg & ET Index Research

### Carbon Emissions Intensity Reduction



Data source: ET Index Research

### Performance Statistics

	1Y Returns	3Y Returns	5Y Returns	3Y Ann. Returns	5Y Ann. Returns	3Y Ann. StdDev	5Y Ann. StdDev	3Y Return/Risk Ratio	5Y Return/Risk Ratio	Tracking Error	Avg. ET Carbon Rank
<b>ET Global 1600 Low Carbon Benchmark</b>	17.41%	23.07%	91.49%	7.16%	13.88%	11.99%	11.51%	0.60	1.21	0.99%	649
<b>ET Global 1600</b>	17.68%	20.77%	84.01%	6.49%	12.97%	11.95%	11.48%	0.54	1.13	-	736
<b>MSCI World</b>	16.97%	20.15%	82.91%	6.31%	12.84%	11.91%	11.46%	0.53	1.12	-	-

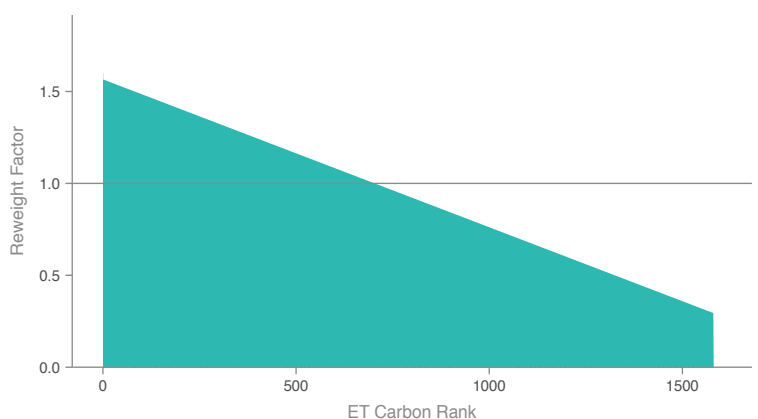
ET Global 1600 indicates the original version of the index or fund prior to optimisation by ET Index Research - unless specified it is market capitalisation weighted. Carbon emissions intensity data comes from ET Index Research. Index performance is based on Total Returns.

### Top 10 Constituent Weights

Name	ET Global 1600	ET Global 1600 Low Carbon Benchmark	ET Carbon Rank*
APPLE	1.85%	1.74%	819
MICROSOFT	1.35%	1.71%	407
ALPHABET	1.64%	1.46%	881
JPMORGAN CHASE	0.89%	1.26%	228
JOHNSON & JOHNSON	0.96%	1.22%	403
LINKEDIN	1.37%	1.22%	880
FACEBOOK	1.10%	0.98%	869
BERKSHIRE HATHAWAY	0.69%	0.98%	213
WELLS FARGO	0.73%	0.97%	334
BANK AMERICA	0.69%	0.94%	288

Data source: ET Index Research

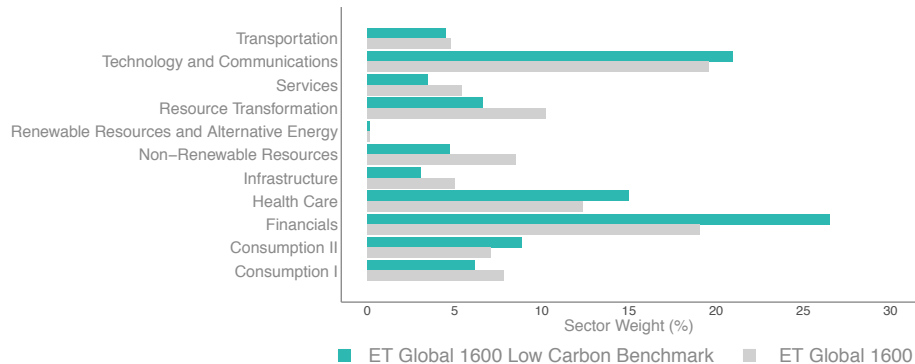
### Constituent Reweights by ET Carbon Rank



Data source: ET Index Research

\*ET Carbon Rank denotes the relative rank specifically calculated for this universe. Depending on the index strategy this may differ from the public ET Carbon Rank.

## Sector Weights



Data source: SASB™ SICs™ & ET Index Research

## Top 10 Country Weights

Country	ET Global 1600	ET Global 1600 Low Carbon Benchmark
United States	59.8%	58.8%
Japan	8.0%	7.9%
United Kingdom	5.8%	5.5%
Switzerland	3.9%	4.5%
Canada	3.6%	3.5%
France	3.4%	3.6%
Germany	3.3%	3.4%
Australia	2.4%	2.7%
Hong Kong	1.6%	1.5%
Netherlands	1.5%	1.5%

Data source: Bloomberg & ET Index Research

## Characteristics

Currency	USD
Number of Constituents	1593
Review Dates	Annually in December

## About ET Index Research Investment Strategies

The Engaged Tracking (ET) Index Series incorporates engagement with constituent companies to improve transparency and lower emissions on behalf of ET Investor clients. Constituent weightings within the ET Low Carbon Index Series and the Fossil Free Low Carbon Index Series are based on a company’s position in the fully transparent, public ET Carbon Rankings. The ET Index Series includes Scope 3 emissions (which typically account for 75% of emissions) and comes with a variety of tracking error and emissions intensity reduction options to suit the needs of all investors.

## ET Carbon Rankings

Country: 
 Sector:

All disclosure categories	Public, Complete Scope 1 & 2, Third-party Assured	Public, Complete Scope 1 & 2, Not Third-party Assured	Public, Incomplete Scope 1 & 2	No Public Data
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Rank	Company Name	Country	Industry	Reported Scope 1+2 Total (tCO <sub>2</sub> e)	Scope 1+2 Intensity Accepted or Inferred	Reported Scope 3 Total (tCO <sub>2</sub> e)	Scope 3 Intensity Accepted or Inferred	No. S3 Categories Disclosed	Combined Scope 1+2+3 Intensity
1	Oracle Corp	United States	Software and IT Services	387,000	10	919,000	24	15	34
2	Biogen Inc	United States	Biotechnology	58,000	5	376,000	35	15	40
3	Adobe Systems Inc	United States	Software and IT Services	45,000	9	150,000	31	15	41
4	UCB SA	Belgium	Biotechnology	66,000	15	20,000	58	1	73
5	Amgen Inc	United States	Biotechnology	369,000	17	103,000	57	2	74

Visit [etindex.com](https://etindex.com) to view the ET Carbon Rankings online.

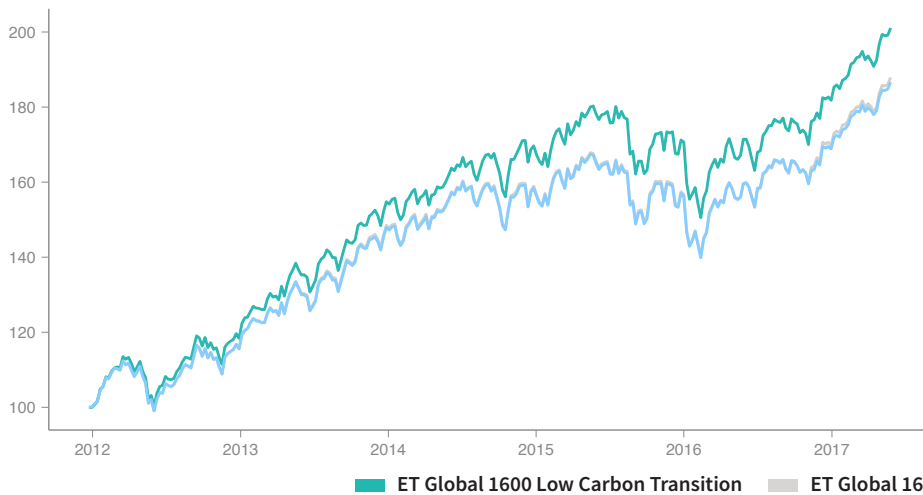
## ET INDEX RESEARCH

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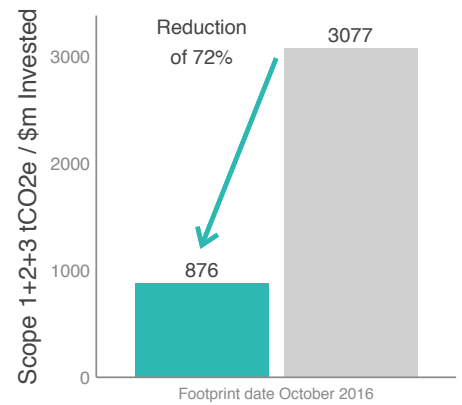
# ET GLOBAL 1600 LOW CARBON TRANSITION INDEX

- **Universe:** The ET Global 1600 Index represents the largest 1600 stocks from developed markets countries.
- **Objective:** The index can be used in the creation of index tracking funds, derivatives and as a performance benchmark.
- **Strategy:** Greatest reduction in carbon exposure within the ET Low Carbon Index Series.
- **Engagement:** ET Index Research directly engages with constituent companies on behalf of ET Investors to lower emissions and improve disclosure as part of the public ET Carbon Ranking process.
- **Investability:** Stocks are selected and weighted to ensure that the index is investable.
- **Classification:** Index constituents are assigned to sectors in accordance with the Sustainable Industry Classification System™ (SICS™) from the Sustainability Accounting Standards Board™ (SASB™).

### Performance Chart



### Carbon Emissions Intensity Reduction



Data source: Bloomberg, & ET Index Research

Data source: ET Index Research

### Performance Statistics

	1Y Returns	3Y Returns	5Y Returns	3Y Ann. Returns	5Y Ann. Returns	3Y Ann. StdDev	5Y Ann. StdDev	3Y Return/Risk Ratio	5Y Return/Risk Ratio	Tracking Error	Avg. ET Carbon Rank
<b>ET Global 1600 Low Carbon Transition</b>	17.29%	24.22%	94.92%	7.50%	14.28%	12.02%	11.52%	0.62	1.24	1.42%	649
<b>ET Global 1600</b>	17.68%	20.77%	84.01%	6.49%	12.97%	11.95%	11.48%	0.54	1.13	-	736
<b>MSCI World</b>	16.97%	20.15%	82.91%	6.31%	12.84%	11.91%	11.46%	0.53	1.12	-	-

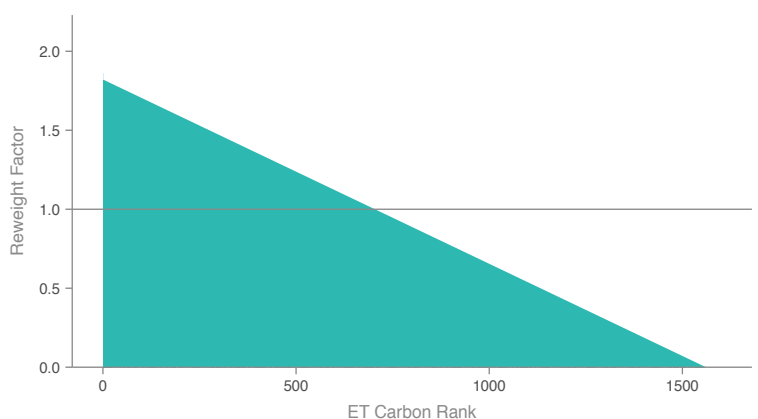
ET Global 1600 indicates the original version of the index or fund prior to optimisation by ET Index Research - unless specified it is market capitalisation weighted. Carbon emissions intensity data comes from ET Index Research. Index performance is based on Total Returns.

### Top 10 Constituent Weights

Name	ET Global 1600	ET Global 1600 Low Carbon Transition	ET Carbon Rank*
MICROSOFT	1.35%	1.87%	407
APPLE	1.85%	1.67%	819
JPMORGAN CHASE	0.89%	1.42%	228
ALPHABET	1.64%	1.36%	881
JOHNSON & JOHNSON	0.96%	1.33%	403
LINKEDIN	1.37%	1.14%	880
BERKSHIRE HATHAWAY	0.69%	1.11%	213
WELLS FARGO	0.73%	1.07%	334
BANK AMERICA	0.69%	1.05%	288
AT&T	0.72%	0.95%	471

Data source: ET Index Research

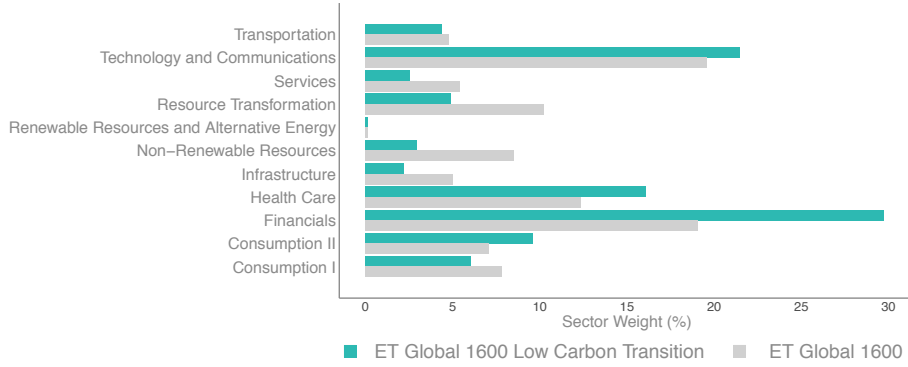
### Constituent Reweights by ET Carbon Rank



Data source: ET Index Research

\*ET Carbon Rank denotes the relative rank specifically calculated for this universe. Depending on the index strategy this may differ from the public ET Carbon Rank.

## Sector Weights



Data source: SASB™ SICs™ & ET Index Research

## Top 10 Country Weights

Country	ET Global 1600	ET Global 1600 Low Carbon Transition
United States	59.8%	58.4%
Japan	8.0%	7.8%
United Kingdom	5.8%	5.5%
Switzerland	3.9%	4.8%
Canada	3.6%	3.5%
France	3.4%	3.7%
Germany	3.3%	3.5%
Australia	2.4%	2.8%
Hong Kong	1.6%	1.4%
Netherlands	1.5%	1.5%

Data source: Bloomberg & ET Index Research

## Characteristics

Currency	USD
Number of Constituents	1592
Review Dates	Annually in December

## About ET Index Research Investment Strategies

The Engaged Tracking (ET) Index Series incorporates engagement with constituent companies to improve transparency and lower emissions on behalf of ET Investor clients. Constituent weightings within the ET Low Carbon Index Series and the Fossil Free Low Carbon Index Series are based on a company's position in the fully transparent, public ET Carbon Rankings. The ET Index Series includes Scope 3 emissions (which typically account for 75% of emissions) and comes with a variety of tracking error and emissions intensity reduction options to suit the needs of all investors.

## ET Carbon Rankings

Country: 
 Sector:

All disclosure categories	Public, Complete Scope 1 & 2, Third-party Assured	Public, Complete Scope 1 & 2, Not Third-party Assured	Public, Incomplete Scope 1 & 2	No Public Data
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Rank	Company Name	Country	Industry	Reported Scope 1+2 Total (tCO <sub>2</sub> e)	Scope 1+2 Intensity Accepted or Inferred	Reported Scope 3 Total (tCO <sub>2</sub> e)	Scope 3 Intensity Accepted or Inferred	No. S3 Categories Disclosed	Combined Scope 1+2+3 Intensity
1	Oracle Corp	United States	Software and IT Services	387,000	10	919,000	24	15	34
2	Biogen Inc	United States	Biotechnology	58,000	5	376,000	35	15	40
3	Adobe Systems Inc	United States	Software and IT Services	45,000	9	150,000	31	15	41
4	UCB SA	Belgium	Biotechnology	66,000	15	20,000	58	1	73
5	Amgen Inc	United States	Biotechnology	369,000	17	103,000	57	2	74

Visit [etindex.com](https://etindex.com) to view the ET Carbon Rankings online.

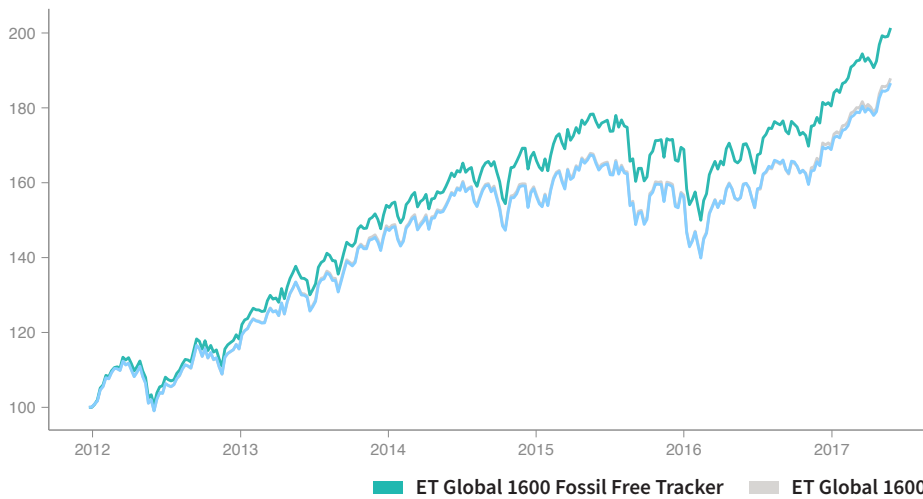
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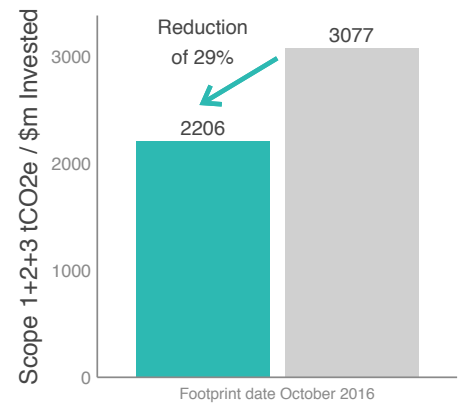
# ET GLOBAL 1600 FOSSIL FREE LOW CARBON TRACKER INDEX

- **Universe:** The ET Global 1600 Index represents the largest 1600 stocks from developed markets countries.
- **Objective:** The index can be used in the creation of index tracking funds, derivatives and as a performance benchmark.
- **Strategy:** Combines divestment with Engaged Tracking (ET) to exclude fossil-fuel stocks and significantly reduce carbon exposure across all remaining constituent companies while tracking the ET Global 1600 Index as closely as possible.
- **Engagement:** ET Index Research directly engages with constituent companies on behalf of ET Investors to lower emissions and improve disclosure as part of the public ET Carbon Ranking process.
- **Investability:** Stocks are selected and weighted to ensure that the index is investable.
- **Classification:** Index constituents are assigned to sectors in accordance with the Sustainable Industry Classification System™ (SICS™) from the Sustainability Accounting Standards Board™ (SASB™).

## Performance Chart



## Carbon Emissions Intensity Reduction



Data source: Bloomberg & ET Index Research

Data source: ET Index Research

## Performance Statistics

	1Y Returns	3Y Returns	5Y Returns	3Y Ann. Returns	5Y Ann. Returns	3Y Ann. StdDev	5Y Ann. StdDev	3Y Return/Risk Ratio	5Y Return/Risk Ratio	Tracking Error	Avg. ET Carbon Rank
<b>ET Global 1600 Fossil Free Tracker</b>	18.26%	25.31%	94.76%	7.81%	14.26%	11.87%	11.41%	0.66	1.25	1.14%	608
<b>ET Global 1600</b>	17.68%	20.77%	84.01%	6.49%	12.97%	11.95%	11.48%	0.54	1.13	-	744
<b>MSCI World</b>	16.97%	20.15%	82.91%	6.31%	12.84%	11.91%	11.46%	0.53	1.12	-	-

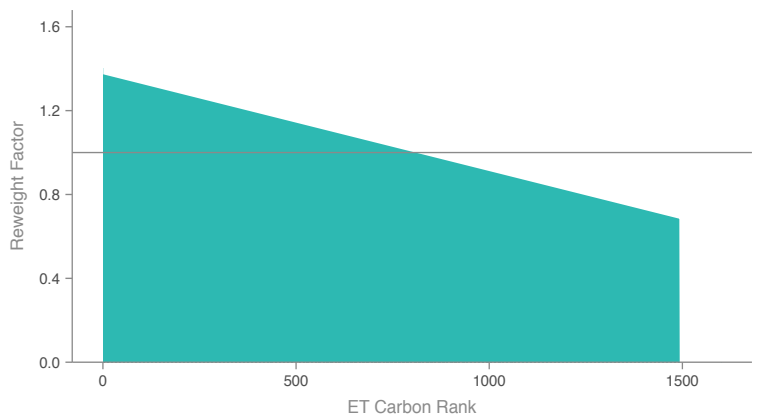
ET Global 1600 indicates the original version of the index or fund prior to optimisation by ET Index Research - unless specified it is market capitalisation weighted. Carbon emissions intensity data comes from ET Index Research. Index performance is based on Total Returns.

## Top 10 Constituent Weights

Name	ET Global 1600	ET Global 1600 Fossil Free Tracker	ET Carbon Rank*
APPLE	1.85%	1.89%	819
MICROSOFT	1.35%	1.63%	407
ALPHABET	1.64%	1.63%	881
LINKEDIN	1.37%	1.36%	880
JOHNSON & JOHNSON	0.96%	1.16%	403
JPMORGAN CHASE	0.89%	1.15%	228
FACEBOOK	1.10%	1.09%	869
WELLS FARGO	0.73%	0.91%	334
BERKSHIRE HATHAWAY	0.69%	0.89%	213
AMAZON.COM	0.93%	0.88%	994

Data source: ET Index Research

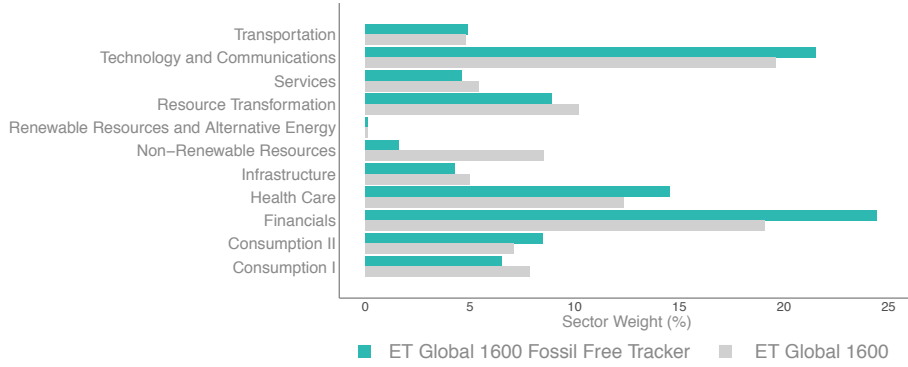
## Constituent Reweights by ET Carbon Rank



Data source: ET Index Research

\*ET Carbon Rank denotes the relative rank specifically calculated for this universe. Depending on the index strategy this may differ from the public ET Carbon Rank.

## Sector Weights



Data source: SASB™ SICs™ & ET Index Research

## Top 10 Country Weights

Country	ET Global 1600	ET Global 1600 Fossil Free Tracker
United States	59.8%	59.3%
Japan	8.0%	8.3%
United Kingdom	5.8%	5.5%
Switzerland	3.9%	4.5%
Canada	3.6%	3.2%
France	3.4%	3.4%
Germany	3.3%	3.6%
Australia	2.4%	2.7%
Hong Kong	1.6%	1.6%
Netherlands	1.5%	1.0%

Data source: Bloomberg & ET Index Research

## Characteristics

Currency	USD
Number of Constituents	1505
Review Dates	Annually in December

## About ET Index Research Investment Strategies

The Engaged Tracking (ET) Index Series incorporates engagement with constituent companies to improve transparency and lower emissions on behalf of ET Investor clients. Constituent weightings within the ET Low Carbon Index Series and the Fossil Free Low Carbon Index Series are based on a company's position in the fully transparent, public ET Carbon Rankings. The ET Index Series includes Scope 3 emissions (which typically account for 75% of emissions) and comes with a variety of tracking error and emissions intensity reduction options to suit the needs of all investors.

## ET Carbon Rankings

Country: 
 Sector:

All disclosure categories	Public, Complete Scope 1 & 2, Third-party Assured	Public, Complete Scope 1 & 2, Not Third-party Assured	Public, Incomplete Scope 1 & 2	No Public Data
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Rank	Company Name	Country	Industry	Reported Scope 1+2 Total (tCO <sub>2</sub> e)	Scope 1+2 Intensity Accepted or Inferred	Reported Scope 3 Total (tCO <sub>2</sub> e)	Scope 3 Intensity Accepted or Inferred	No. S3 Categories Disclosed	Combined Scope 1+2+3 Intensity
1	Oracle Corp	United States	Software and IT Services	387,000	10	919,000	24	15	34
2	Biogen Inc	United States	Biotechnology	58,000	5	376,000	35	15	40
3	Adobe Systems Inc	United States	Software and IT Services	45,000	9	150,000	31	15	41
4	UCB SA	Belgium	Biotechnology	66,000	15	20,000	58	1	73
5	Amgen Inc	United States	Biotechnology	369,000	17	103,000	57	2	74

Visit [etindex.com](https://etindex.com) to view the ET Carbon Rankings online.

**ET INDEX RESEARCH**

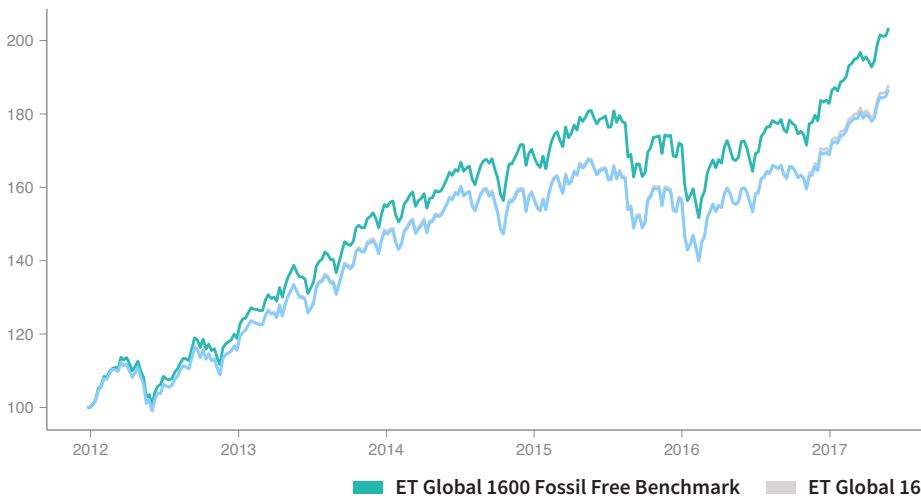
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 Tel: +44 (0)207 460 1001  
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[www.etindex.com](https://www.etindex.com)



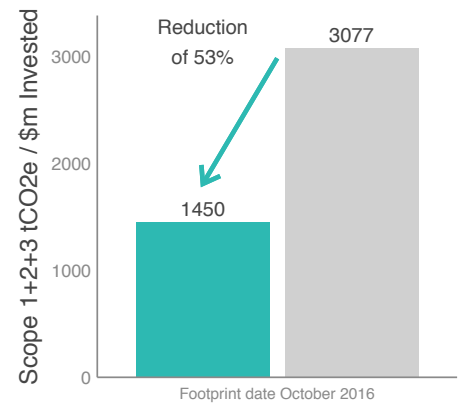
# ET GLOBAL 1600 FOSSIL FREE LOW CARBON BENCHMARK INDEX

- **Universe:** The ET Global 1600 Index represents the largest 1600 stocks from developed markets countries.
- **Objective:** The index can be used in the creation of index tracking funds, derivatives and as a performance benchmark.
- **Strategy:** Combines divestment with Engaged Tracking (ET) to exclude fossil-fuel stocks and significantly reduce carbon exposure across all remaining constituent companies to a midpoint between the ET Fossil Free Low Carbon Tracker and Transition Indexes.
- **Engagement:** ET Index Research directly engages with constituent companies on behalf of ET Investors to lower emissions and improve disclosure as part of the public ET Carbon Ranking process.
- **Investability:** Stocks are selected and weighted to ensure that the index is investable.
- **Classification:** Index constituents are assigned to sectors in accordance with the Sustainable Industry Classification System™ (SICS™) from the Sustainability Accounting Standards Board™ (SASB™).

### Performance Chart



### Carbon Emissions Intensity Reduction



Data source: Bloomberg, & ET Index Research

Data source: ET Index Research

### Performance Statistics

	1Y Returns	3Y Returns	5Y Returns	3Y Ann. Returns	5Y Ann. Returns	3Y Ann. StdDev	5Y Ann. StdDev	3Y Return/Risk Ratio	5Y Return/Risk Ratio	Tracking Error	Avg. ET Carbon Rank
<b>ET Global 1600 Fossil Free Benchmark</b>	17.93%	25.42%	96.53%	7.84%	14.47%	11.94%	11.46%	0.66	1.26	1.37%	608
<b>ET Global 1600</b>	17.68%	20.77%	84.01%	6.49%	12.97%	11.95%	11.48%	0.54	1.13	-	744
<b>MSCI World</b>	16.97%	20.15%	82.91%	6.31%	12.84%	11.91%	11.46%	0.53	1.12	-	-

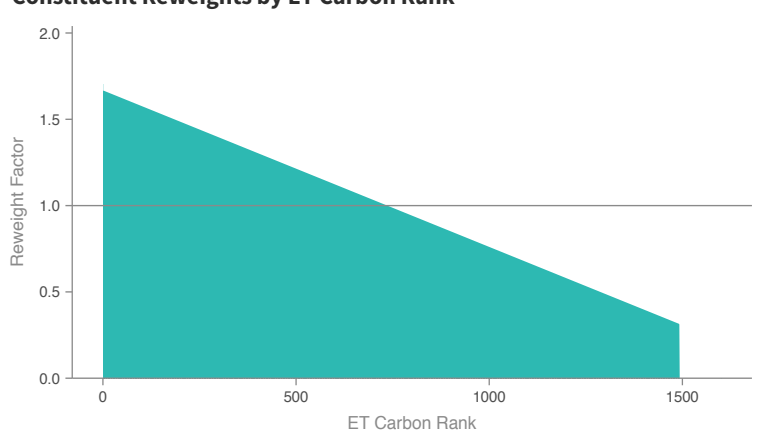
ET Global 1600 indicates the original version of the index or fund prior to optimisation by ET Index Research - unless specified it is market capitalisation weighted. Carbon emissions intensity data comes from ET Index Research. Index performance is based on Total Returns.

### Top 10 Constituent Weights

Name	ET Global 1600	ET Global 1600 Fossil Free Benchmark	ET Carbon Rank*
MICROSOFT	1.35%	1.80%	407
APPLE	1.85%	1.77%	819
ALPHABET	1.64%	1.48%	881
JPMORGAN CHASE	0.89%	1.33%	228
JOHNSON & JOHNSON	0.96%	1.28%	403
LINKEDIN	1.37%	1.24%	880
BERKSHIRE HATHAWAY	0.69%	1.04%	213
WELLS FARGO	0.73%	1.02%	334
FACEBOOK	1.10%	1.00%	869
BANK AMERICA	0.69%	0.99%	288

Data source: ET Index Research

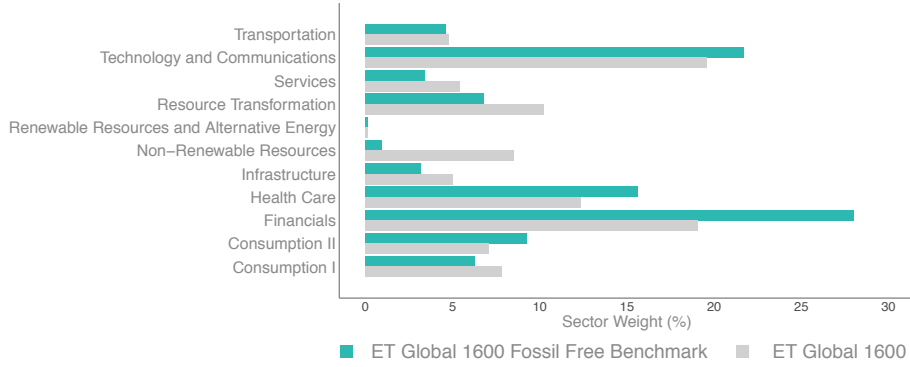
### Constituent Reweights by ET Carbon Rank



Data source: ET Index Research

\*ET Carbon Rank denotes the relative rank specifically calculated for this universe. Depending on the index strategy this may differ from the public ET Carbon Rank.

## Sector Weights



Data source: SASB™ SICs™ & ET Index Research

## Top 10 Country Weights

Country	ET Global 1600	ET Global 1600 Fossil Free Benchmark
United States	59.8%	58.8%
Japan	8.0%	8.1%
United Kingdom	5.8%	5.5%
Switzerland	3.9%	4.7%
Canada	3.6%	3.3%
France	3.4%	3.5%
Germany	3.3%	3.6%
Australia	2.4%	2.8%
Hong Kong	1.6%	1.6%
Netherlands	1.5%	1.0%

Data source: Bloomberg & ET Index Research

## Characteristics

Currency	USD
Number of Constituents	1505
Review Dates	Annually in December

## About ET Index Research Investment Strategies

The Engaged Tracking (ET) Index Series incorporates engagement with constituent companies to improve transparency and lower emissions on behalf of ET Investor clients. Constituent weightings within the ET Low Carbon Index Series and the Fossil Free Low Carbon Index Series are based on a company's position in the fully transparent, public ET Carbon Rankings. The ET Index Series includes Scope 3 emissions (which typically account for 75% of emissions) and comes with a variety of tracking error and emissions intensity reduction options to suit the needs of all investors.

## ET Carbon Rankings

Country: 
 Sector:

All disclosure categories	Public, Complete Scope 1 & 2, Third-party Assured	Public, Complete Scope 1 & 2, Not Third-party Assured	Public, Incomplete Scope 1 & 2	No Public Data
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Rank	Company Name	Country	Industry	Reported Scope 1+2 Total (tCO <sub>2</sub> e)	Scope 1+2 Intensity Accepted or Inferred	Reported Scope 3 Total (tCO <sub>2</sub> e)	Scope 3 Intensity Accepted or Inferred	No. S3 Categories Disclosed	Combined Scope 1+2+3 Intensity
1	Oracle Corp	United States	Software and IT Services	387,000	10	919,000	24	15	34
2	Biogen Inc	United States	Biotechnology	58,000	5	376,000	35	15	40
3	Adobe Systems Inc	United States	Software and IT Services	45,000	9	150,000	31	15	41
4	UCB SA	Belgium	Biotechnology	66,000	15	20,000	58	1	73
5	Amgen Inc	United States	Biotechnology	369,000	17	103,000	57	2	74

Visit [etindex.com](https://etindex.com) to view the ET Carbon Rankings online.

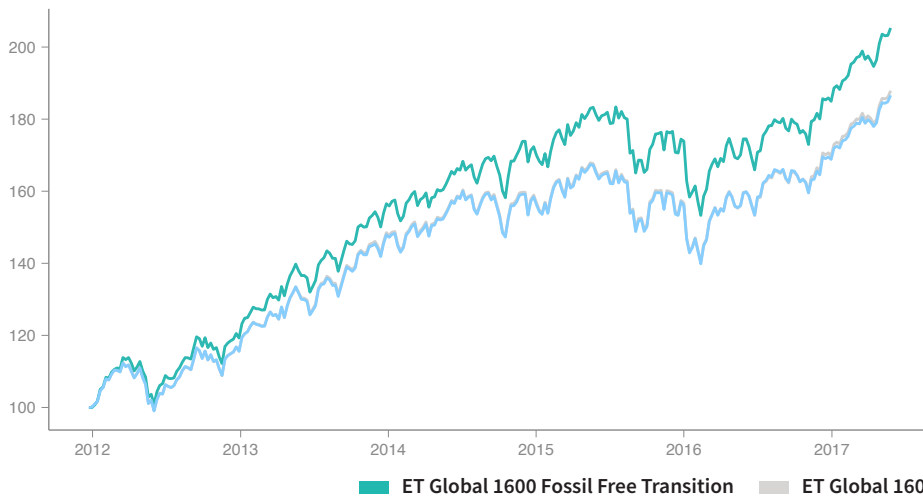
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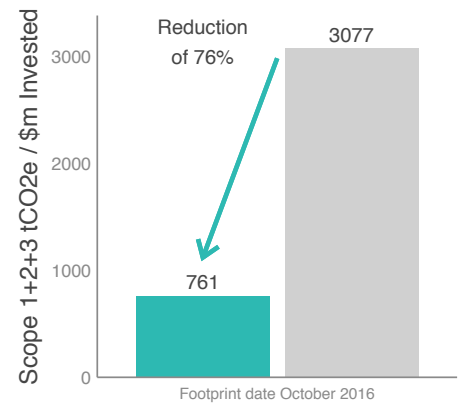
# ET GLOBAL 1600 FOSSIL FREE LOW CARBON TRANSITION INDEX

- **Universe:** The ET Global 1600 Index represents the largest 1600 stocks from developed markets countries.
- **Objective:** The index can be used in the creation of index tracking funds, derivatives and as a performance benchmark.
- **Strategy:** Combines divestment with Engaged Tracking (ET) to exclude fossil-fuel stocks and provide the greatest reduction in carbon exposure across all remaining constituent companies.
- **Engagement:** ET Index Research directly engages with constituent companies on behalf of ET Investors to lower emissions and improve disclosure as part of the public ET Carbon Ranking process.
- **Investability:** Stocks are selected and weighted to ensure that the index is investable.
- **Classification:** Index constituents are assigned to sectors in accordance with the Sustainable Industry Classification System™ (SICS™) from the Sustainability Accounting Standards Board™ (SASB™).

### Performance Chart



### Carbon Emissions Intensity Reduction



Data source: Bloomberg & ET Index Research

Data source: ET Index Research

### Performance Statistics

	1Y Returns	3Y Returns	5Y Returns	3Y Ann. Returns	5Y Ann. Returns	3Y Ann. StdDev	5Y Ann. StdDev	3Y Return/Risk Ratio	5Y Return/Risk Ratio	Tracking Error	Avg. ET Carbon Rank
<b>ET Global 1600 Fossil Free Transition</b>	17.64%	25.47%	98.07%	7.86%	14.65%	12.01%	11.51%	0.65	1.27	1.62%	608
<b>ET Global 1600</b>	17.68%	20.77%	84.01%	6.49%	12.97%	11.95%	11.48%	0.54	1.13	-	744
<b>MSCI World</b>	16.97%	20.15%	82.91%	6.31%	12.84%	11.91%	11.46%	0.53	1.12	-	-

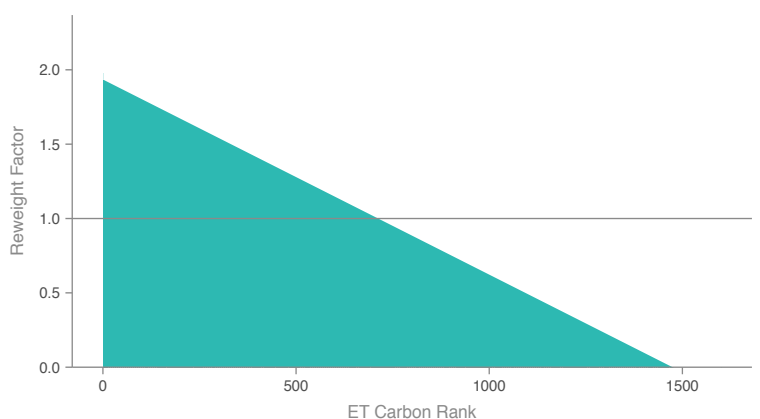
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### Top 10 Constituent Weights

Name	ET Global 1600	ET Global 1600 Fossil Free Transition	ET Carbon Rank*
MICROSOFT	1.35%	1.94%	407
APPLE	1.85%	1.67%	819
JPMORGAN CHASE	0.89%	1.49%	228
JOHNSON & JOHNSON	0.96%	1.39%	403
ALPHABET	1.64%	1.34%	881
BERKSHIRE HATHAWAY	0.69%	1.16%	213
LINKEDIN	1.37%	1.12%	880
WELLS FARGO	0.73%	1.12%	334
BANK AMERICA	0.69%	1.10%	288
AT&T	0.72%	0.98%	471

Data source: ET Index Research

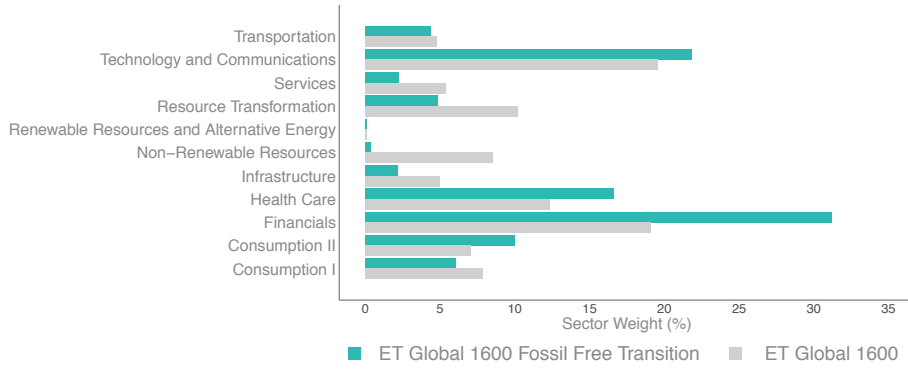
### Constituent Reweights by ET Carbon Rank



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## Sector Weights



Data source: SASB™ SICs™ & ET Index Research

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France	3.4%	3.6%
Germany	3.3%	3.6%
Australia	2.4%	2.9%
Hong Kong	1.6%	1.5%
Netherlands	1.5%	1.1%

Data source: Bloomberg & ET Index Research

## Characteristics

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Number of Constituents	1504
Review Dates	Annually in December

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Country: 
 Sector:

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