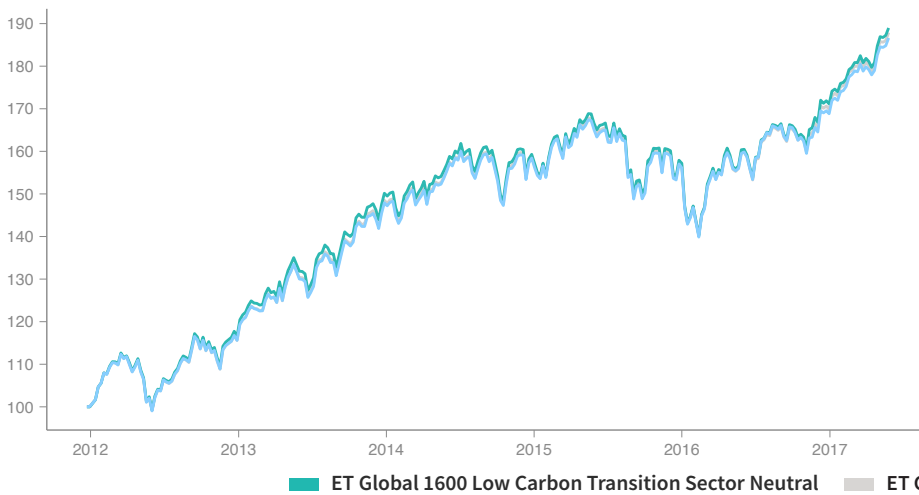


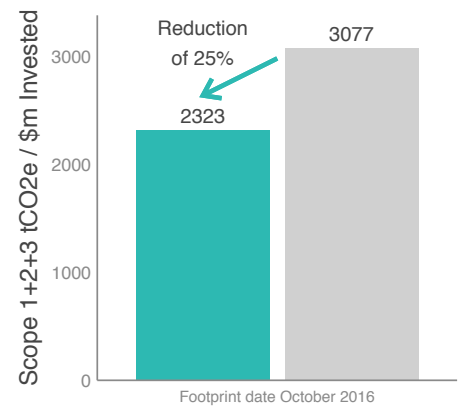
# ET GLOBAL 1600 LOW CARBON TRANSITION INDEX SECTOR NEUTRAL

- **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 in each sector, while keeping sector weights fixed.
- **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 Sector Neutral</b>	17.84%	20.42%	84.59%	6.39%	13.04%	12.09%	11.60%	0.53	1.12	0.46%	703
<b>ET Global 1600</b>	17.68%	20.77%	84.01%	6.49%	12.97%	11.95%	11.48%	0.54	1.13	-	724
<b>MSCI World</b>	16.97%	20.15%	82.91%	6.31%	12.84%	11.91%	11.46%	0.53	1.12	-	-

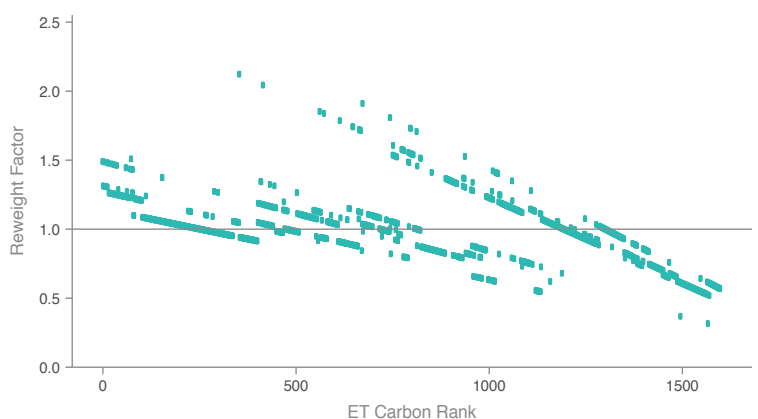
ET Global 1600 indicates the original version of the index or fund prior to optimisation by ET Index Research - unless specified it is market capitalisation weighted. Carbon emissions intensity data comes from ET Index Research. Index performance is based on Total Returns.

### Top 10 Constituent Weights

Name	ET Global 1600	ET Global 1600 Low Carbon Transition Sector Neutral	ET Carbon Rank*
APPLE	1.85%	1.62%	826
MICROSOFT	1.35%	1.60%	407
ALPHABET	1.64%	1.36%	888
LINKEDIN	1.37%	1.14%	887
JOHNSON & JOHNSON	0.96%	1.01%	403
ROYAL DUTCH SHELL PLC	0.61%	0.93%	939
EXXON MOBIL	0.94%	0.92%	1318
FACEBOOK	1.10%	0.92%	876
JPMORGAN CHASE	0.89%	0.90%	228
AT&T	0.72%	0.83%	471

Data source: ET Index Research

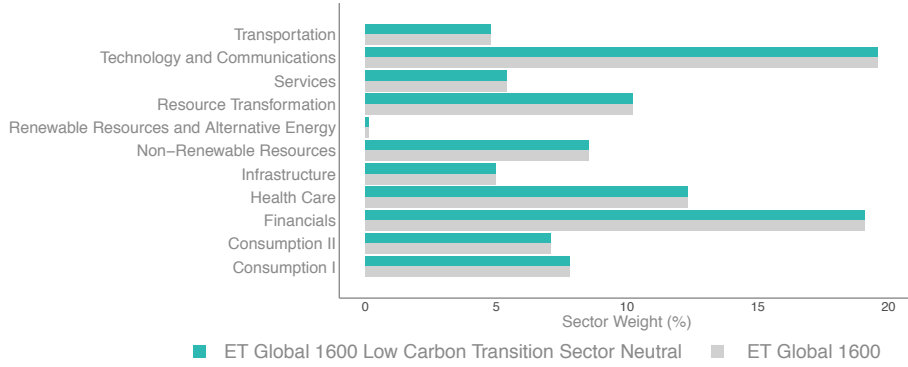
### Constituent Reweights by ET Carbon Rank



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 Sector Neutral
United States	59.8%	58.6%
Japan	8.0%	8.1%
United Kingdom	5.8%	5.9%
Switzerland	3.9%	4.2%
Canada	3.6%	3.5%
France	3.4%	3.9%
Germany	3.3%	3.5%
Australia	2.4%	2.3%
Hong Kong	1.6%	1.5%
Netherlands	1.5%	1.9%

Data source: Bloomberg & ET Index Research

## Characteristics

Currency	USD
Number of Constituents	1600
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.

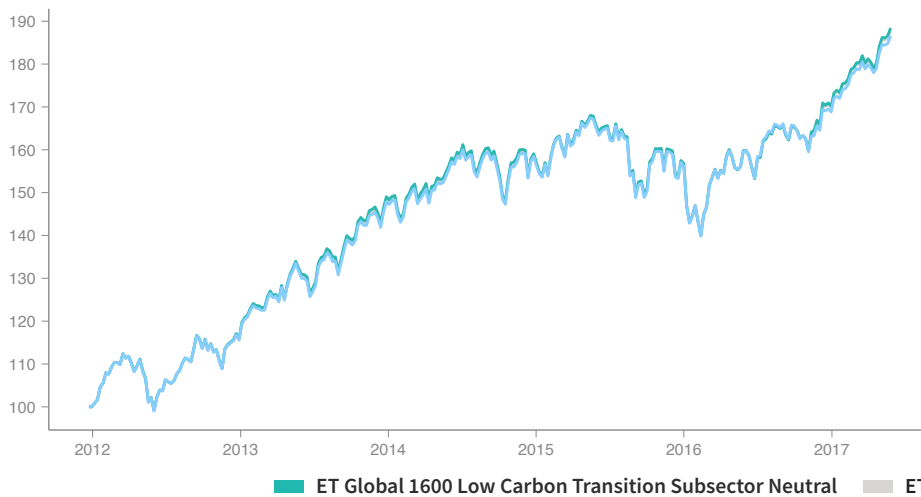
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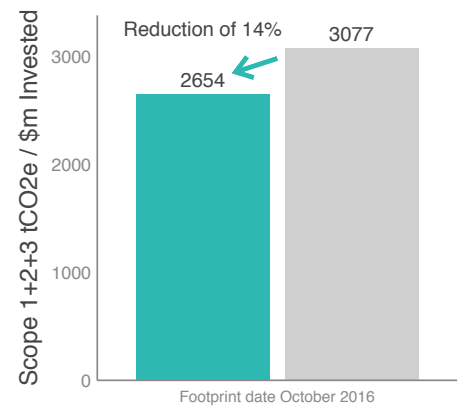
# ET GLOBAL 1600 LOW CARBON TRANSITION INDEX SUBSECTOR NEUTRAL

- **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 in each subsector, while keeping subsector weights fixed.
- **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 Subsector Neutral</b>	17.93%	20.60%	84.44%	6.44%	13.02%	12.04%	11.55%	0.54	1.13	0.30%	709
<b>ET Global 1600</b>	17.68%	20.77%	84.01%	6.49%	12.97%	11.95%	11.48%	0.54	1.13	-	724
<b>MSCI World</b>	16.97%	20.15%	82.91%	6.31%	12.84%	11.91%	11.46%	0.53	1.12	-	-

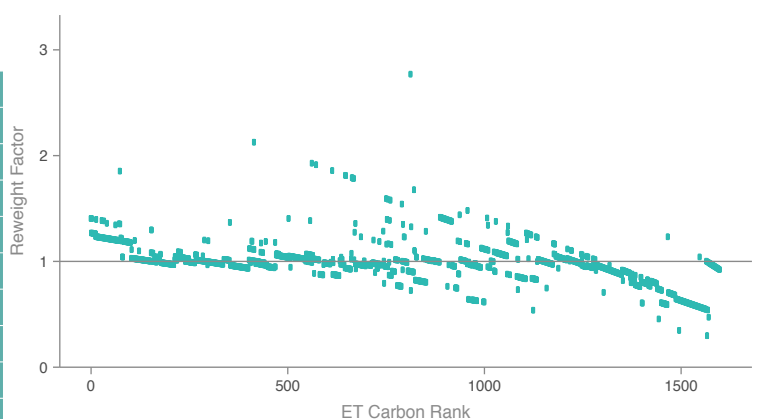
ET Global 1600 indicates the original version of the index or fund prior to optimisation by ET Index Research - unless specified it is market capitalisation weighted. Carbon emissions intensity data comes from ET Index Research. Index performance is based on Total Returns.

### Top 10 Constituent Weights

Name	ET Global 1600	ET Global 1600 Low Carbon Transition Subsector Neutral	ET Carbon Rank*
ALPHABET	1.64%	1.64%	888
APPLE	1.85%	1.53%	826
MICROSOFT	1.35%	1.51%	407
LINKEDIN	1.37%	1.37%	887
FACEBOOK	1.10%	1.10%	876
JOHNSON & JOHNSON	0.96%	0.97%	403
JPMORGAN CHASE	0.89%	0.93%	228
ROYAL DUTCH SHELL PLC	0.61%	0.88%	939
EXXON MOBIL	0.94%	0.87%	1318
GENERAL ELECTRIC CO	0.72%	0.85%	1072

Data source: ET Index Research

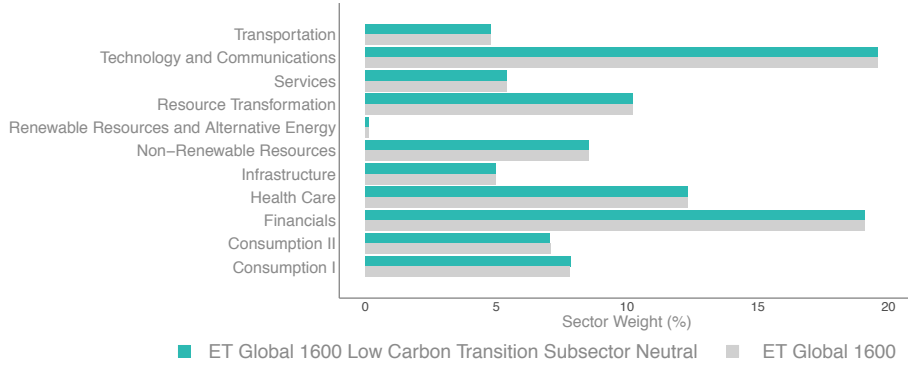
### Constituent Reweights by ET Carbon Rank



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 Subsector Neutral
United States	59.8%	58.9%
Japan	8.0%	8.0%
United Kingdom	5.8%	6.0%
Switzerland	3.9%	4.1%
Canada	3.6%	3.4%
France	3.4%	3.7%
Germany	3.3%	3.5%
Australia	2.4%	2.5%
Hong Kong	1.6%	1.4%
Netherlands	1.5%	1.8%

Data source: Bloomberg & ET Index Research

## Characteristics

Currency	USD
Number of Constituents	1600
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

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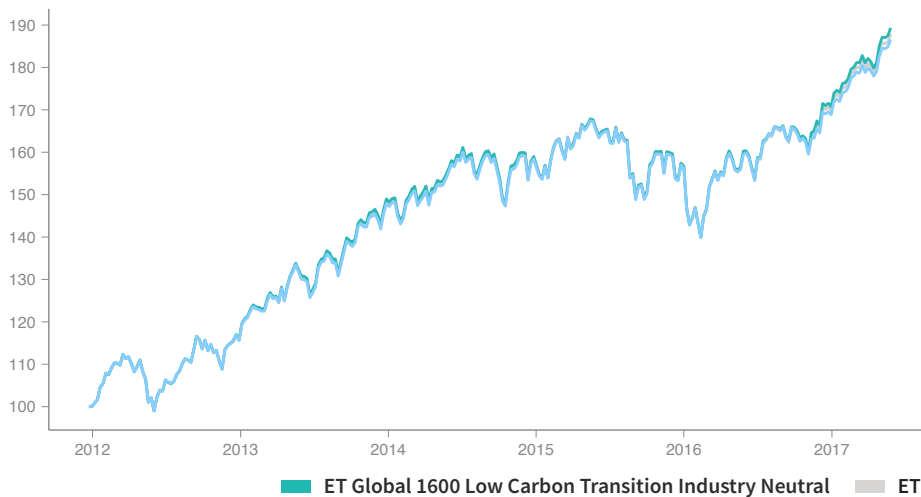
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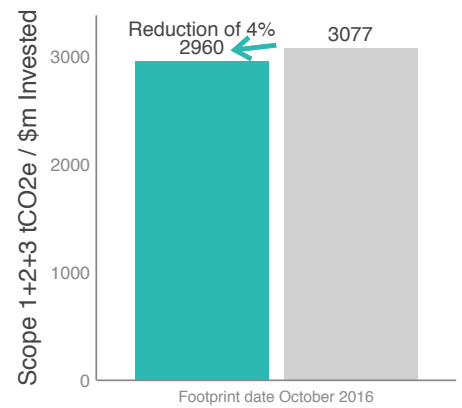
# ET GLOBAL 1600 LOW CARBON TRANSITION INDEX INDUSTRY NEUTRAL

- **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 in each industry, while keeping industry weights fixed.
- **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 Industry Neutral</b>	18.10%	21.25%	85.50%	6.63%	13.15%	12.06%	11.56%	0.55	1.14	0.29%	717
<b>ET Global 1600</b>	17.68%	20.77%	84.01%	6.49%	12.97%	11.95%	11.48%	0.54	1.13	-	724
<b>MSCI World</b>	16.97%	20.15%	82.91%	6.31%	12.84%	11.91%	11.46%	0.53	1.12	-	-

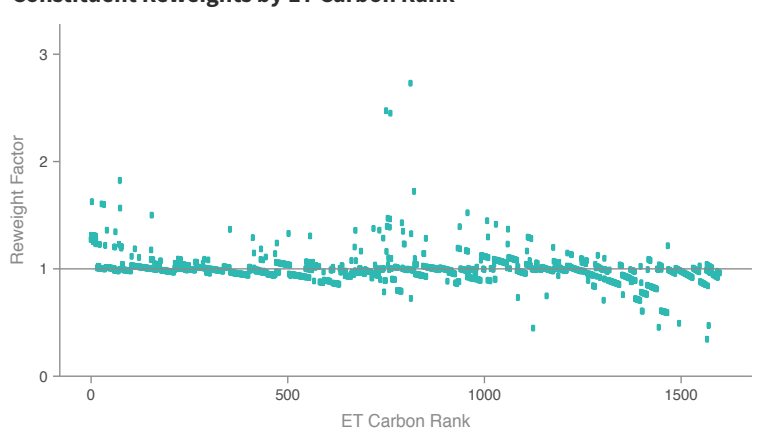
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### Top 10 Constituent Weights

Name	ET Global 1600	ET Global 1600 Low Carbon Transition Industry Neutral	ET Carbon Rank*
APPLE	1.85%	1.77%	826
ALPHABET	1.64%	1.64%	888
MICROSOFT	1.35%	1.37%	407
LINKEDIN	1.37%	1.37%	887
FACEBOOK	1.10%	1.10%	876
JOHNSON & JOHNSON	0.96%	0.96%	403
AMAZON.COM	0.93%	0.93%	1002
JPMORGAN CHASE	0.89%	0.90%	228
ROYAL DUTCH SHELL PLC	0.61%	0.85%	939
EXXON MOBIL	0.94%	0.84%	1318

Data source: ET Index Research

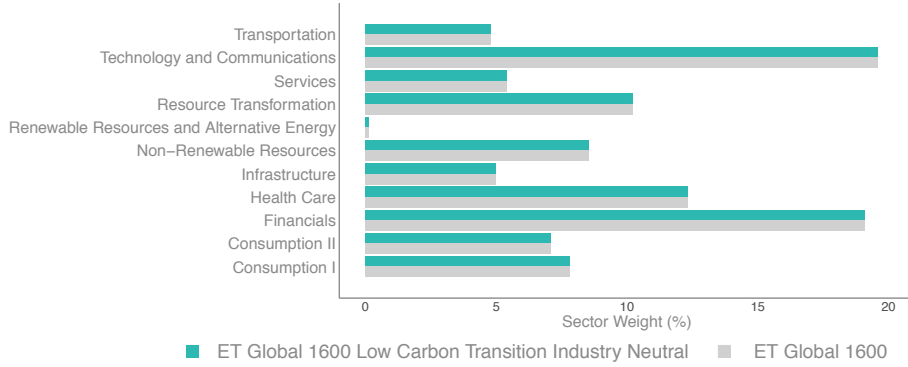
### Constituent Reweights by ET Carbon Rank



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 Industry Neutral
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Germany	3.3%	3.5%
Australia	2.4%	2.4%
Hong Kong	1.6%	1.5%
Netherlands	1.5%	1.8%

Data source: Bloomberg & ET Index Research

## Characteristics

Currency	USD
Number of Constituents	1600
Review Dates	Annually in December

## About ET Index Research Investment Strategies

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Country: 
 Sector:

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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

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