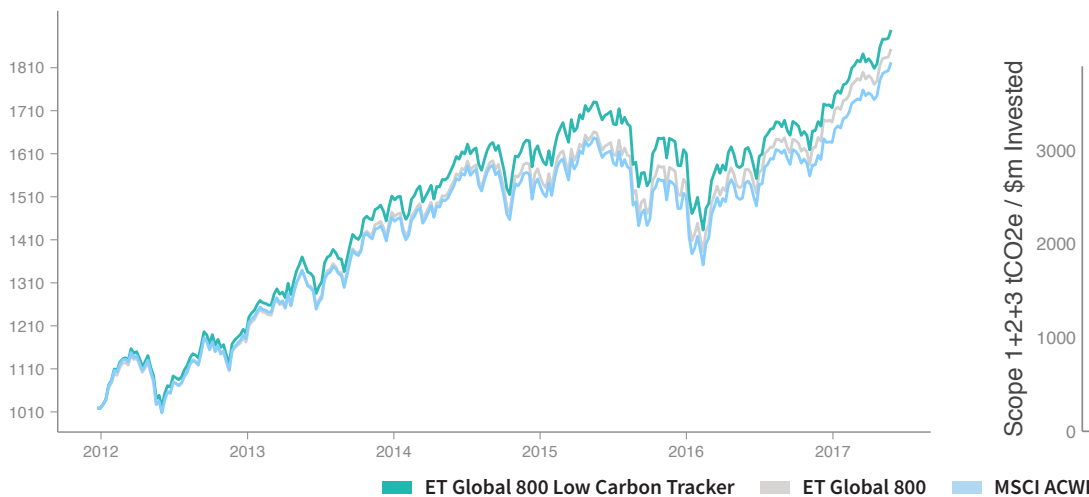


ET GLOBAL 800 LOW CARBON TRACKER INDEX

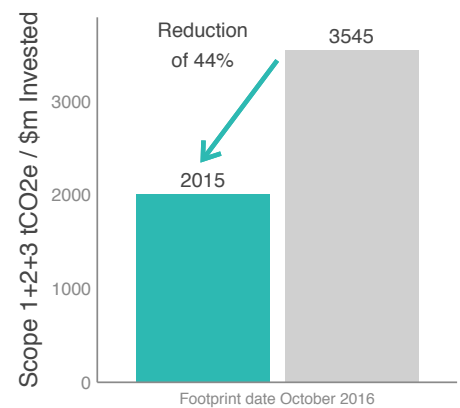
- **Universe:** The ET Global 800 represents the largest 800 stocks globally.
- **Objective:** The index can be used in the creation of index tracking funds, derivatives and as a performance benchmark.
- **Strategy:** Tracks the ET Global 800 Index as closely as possible while applying the Engaged Tracking (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



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
ET Global 800 Low Carbon Tracker	17.10%	19.75%	80.98%	6.19%	12.60%	12.01%	11.41%	0.52	1.10	0.76%	334
ET Global 800	17.85%	19.96%	79.05%	6.26%	12.36%	12.04%	11.44%	0.52	1.08	-	372
MSCI ACWI	18.20%	18.84%	76.09%	5.92%	11.98%	12.09%	11.47%	0.49	1.04	-	-

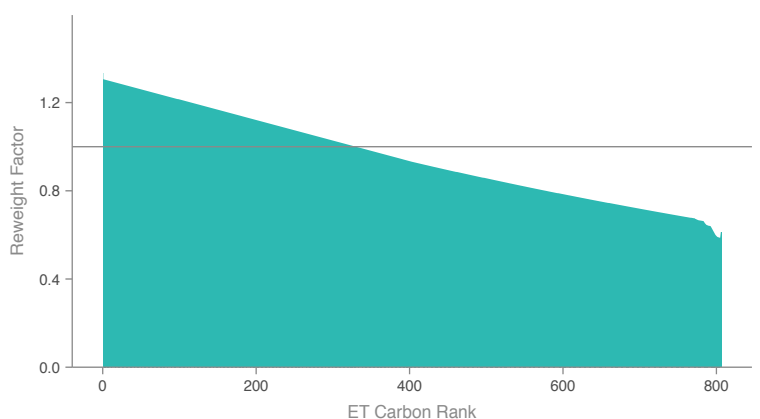
ET Global 800 indicates the original version of the index or fund prior to optimisation by ET Index Research - unless specified it is market capitalisation weighted. Carbon emissions intensity data comes from ET Index Research. Index performance is based on Total Returns.

Top 10 Constituent Weights

Name	ET Global 800	ET Global 800 Low Carbon Tracker	ET Carbon Rank*
APPLE	2.37%	2.20%	439
MICROSOFT	1.57%	1.75%	233
JOHNSON & JOHNSON	1.05%	1.17%	230
JPMORGAN CHASE	0.91%	1.12%	110
AMAZON.COM	1.18%	1.02%	533
FACEBOOK	1.06%	0.97%	455
WELLS FARGO	0.80%	0.93%	169
BANK OF AMERICA	0.69%	0.83%	144
BERKSHIRE HATHAWAY	0.66%	0.82%	99
ALPHABET	0.88%	0.80%	461

Data source: ET Index Research

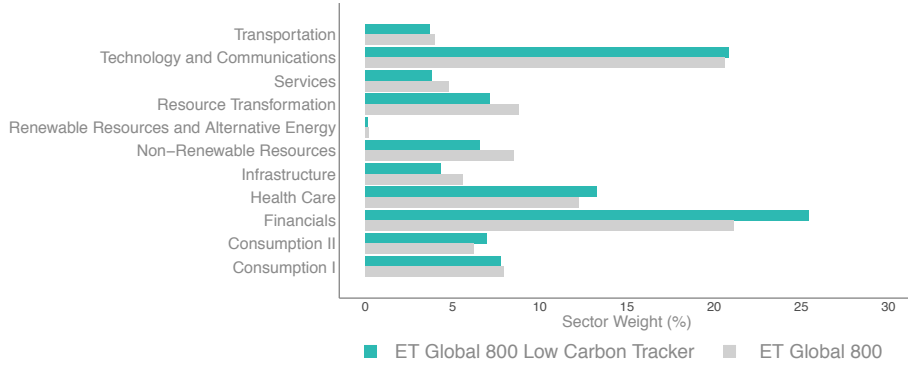
Constituent Reweights by ET Carbon Rank



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 800	ET Global 800 Low Carbon Tracker
United States	59.6%	58.6%
United Kingdom	5.3%	5.4%
Japan	4.9%	5.0%
Switzerland	3.5%	3.8%
France	3.5%	3.5%
Germany	3.3%	3.3%
Canada	3.0%	3.0%
Australia	1.9%	2.1%
China	1.9%	2.0%
Netherlands	1.6%	1.6%

Data source: Bloomberg & ET Index Research

Characteristics

Currency	USD
Number of Constituents	806
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 ₂ e)	Scope 1+2 Intensity Accepted or Inferred	Reported Scope 3 Total (tCO ₂ 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 to view the ET Carbon Rankings online.

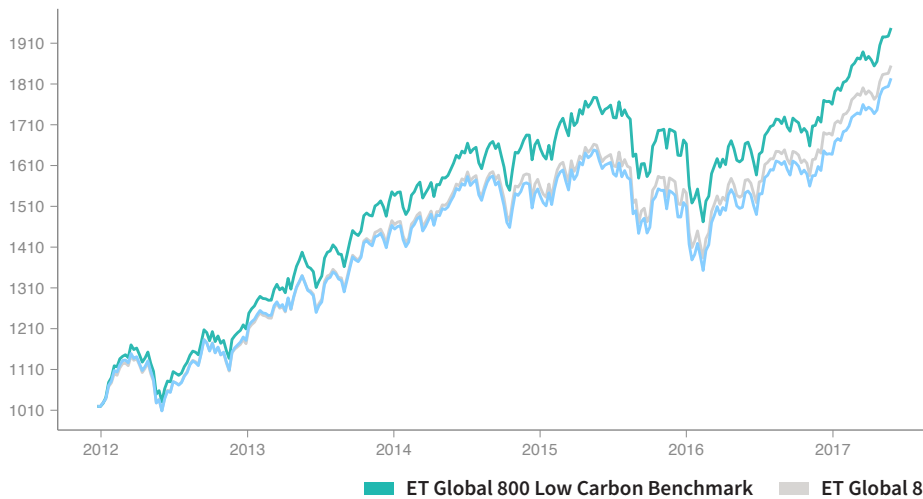
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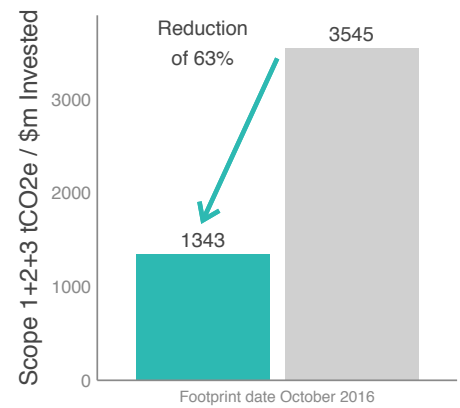
ET GLOBAL 800 LOW CARBON BENCHMARK INDEX

- **Universe:** The ET Global 800 represents the largest 800 stocks globally.
- **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



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
ET Global 800 Low Carbon Benchmark	17.03%	20.53%	84.06%	6.42%	12.98%	12.04%	11.45%	0.53	1.13	1.01%	334
ET Global 800	17.85%	19.96%	79.05%	6.26%	12.36%	12.04%	11.44%	0.52	1.08	-	372
MSCI ACWI	18.20%	18.84%	76.09%	5.92%	11.98%	12.09%	11.47%	0.49	1.04	-	-

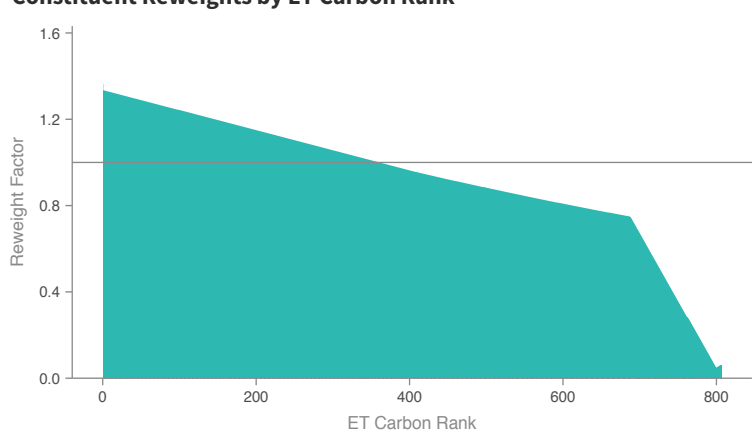
ET Global 800 indicates the original version of the index or fund prior to optimisation by ET Index Research - unless specified it is market capitalisation weighted. Carbon emissions intensity data comes from ET Index Research. Index performance is based on Total Returns.

Top 10 Constituent Weights

Name	ET Global 800	ET Global 800 Low Carbon Benchmark	ET Carbon Rank*
APPLE	2.37%	2.27%	439
MICROSOFT	1.57%	1.80%	233
JOHNSON & JOHNSON	1.05%	1.20%	230
JPMORGAN CHASE	0.91%	1.14%	110
AMAZON.COM	1.18%	1.05%	533
FACEBOOK	1.06%	1.00%	455
WELLS FARGO	0.80%	0.96%	169
BANK OF AMERICA	0.69%	0.85%	144
BERKSHIRE HATHAWAY	0.66%	0.84%	99
ALPHABET	0.88%	0.83%	461

Data source: ET Index Research

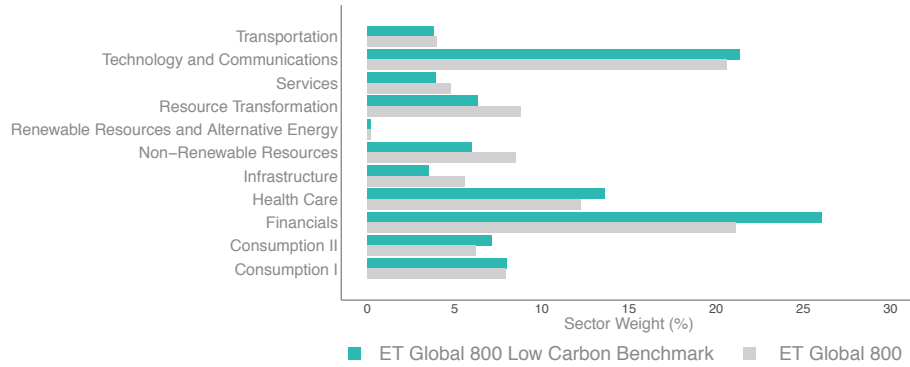
Constituent Reweights by ET Carbon Rank



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 800	ET Global 800 Low Carbon Benchmark
United States	59.6%	58.6%
United Kingdom	5.3%	5.3%
Japan	4.9%	4.9%
Switzerland	3.5%	3.8%
France	3.5%	3.6%
Germany	3.3%	3.4%
Canada	3.0%	3.0%
Australia	1.9%	1.9%
China	1.9%	2.0%
Netherlands	1.6%	1.6%

Data source: Bloomberg & ET Index Research

Characteristics

Currency	USD
Number of Constituents	806
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 ₂ e)	Scope 1+2 Intensity Accepted or Inferred	Reported Scope 3 Total (tCO ₂ 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 to view the ET Carbon Rankings online.

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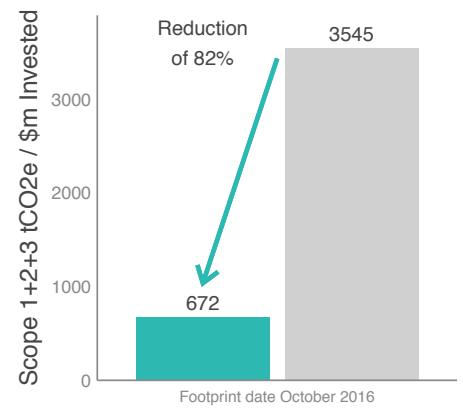
ET GLOBAL 800 LOW CARBON TRANSITION INDEX

- **Universe:** The ET Global 800 represents the largest 800 stocks globally.
- **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
ET Global 800 Low Carbon Transition	17.75%	23.28%	91.70%	7.22%	13.90%	12.06%	11.49%	0.60	1.21	1.51%	334
ET Global 800	17.85%	19.96%	79.05%	6.26%	12.36%	12.04%	11.44%	0.52	1.08	-	372
MSCI ACWI	18.20%	18.84%	76.09%	5.92%	11.98%	12.09%	11.47%	0.49	1.04	-	-

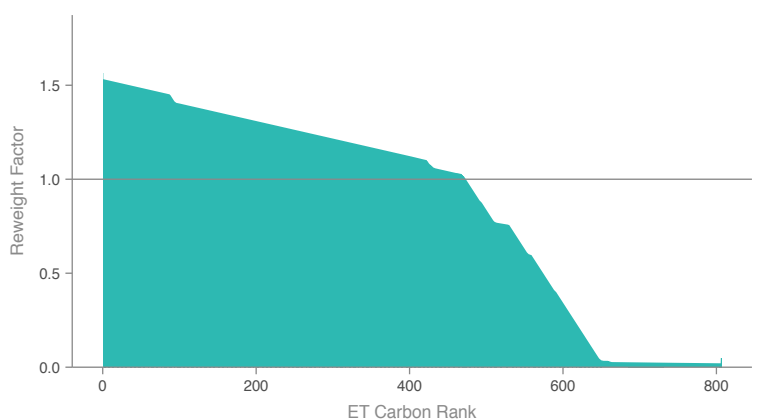
ET Global 800 indicates the original version of the index or fund prior to optimisation by ET Index Research - unless specified it is market capitalisation weighted. Carbon emissions intensity data comes from ET Index Research. Index performance is based on Total Returns.

Top 10 Constituent Weights

Name	ET Global 800	ET Global 800 Low Carbon Transition	ET Carbon Rank*
APPLE	2.37%	2.57%	439
MICROSOFT	1.57%	2.06%	233
JOHNSON & JOHNSON	1.05%	1.38%	230
JPMORGAN CHASE	0.91%	1.29%	110
FACEBOOK	1.06%	1.13%	455
WELLS FARGO	0.80%	1.09%	169
BANK OF AMERICA	0.69%	0.96%	144
BERKSHIRE HATHAWAY	0.66%	0.95%	99
ALPHABET	0.88%	0.94%	461
AMAZON.COM	1.18%	0.93%	533

Data source: ET Index Research

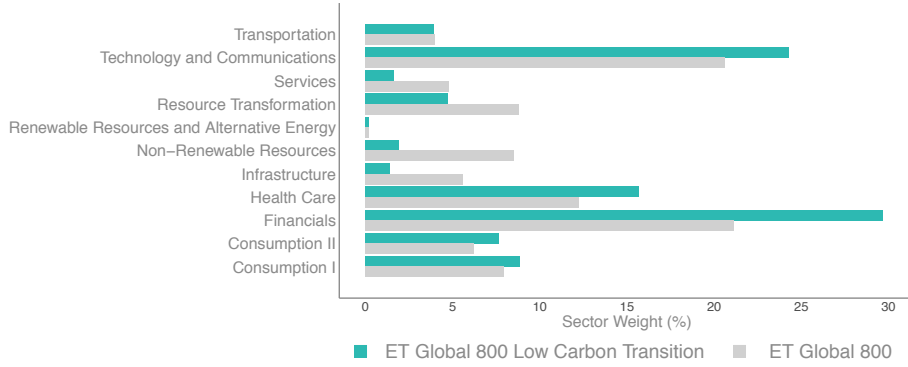
Constituent Reweights by ET Carbon Rank



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 800	ET Global 800 Low Carbon Transition
United States	59.6%	57.8%
United Kingdom	5.3%	5.3%
Japan	4.9%	4.9%
Switzerland	3.5%	4.0%
France	3.5%	3.6%
Germany	3.3%	3.6%
Canada	3.0%	2.7%
Australia	1.9%	2.1%
China	1.9%	2.2%
Netherlands	1.6%	1.7%

Data source: Bloomberg & ET Index Research

Characteristics

Currency	USD
Number of Constituents	806
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 ₂ e)	Scope 1+2 Intensity Accepted or Inferred	Reported Scope 3 Total (tCO ₂ 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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