

cardano

Sustainable Investments











Overview Exclusions Companies










cardano















Glossary

Sustainability Principles















Theme	For companies	For sovereigns
	Principles related to humans & humanity	
  	<ol style="list-style-type: none"> 1. Compliance with basic human rights 2. Compliance with basic labour rights 3. No involvement in controversial weapons, no production and sale of civilian firearms, no production and sale of conventional weapons and no provision of military equipment to military regimes 	<ol style="list-style-type: none"> a. Compliance with basic human rights b. Compliance with basic political rights & civil liberties c. No involvement in controversial arms trade
	Principles related to society	
  	<ol style="list-style-type: none"> 4. Compliance with international sanctions 5. No systematic involvement in fraud, corruption and tax evasion 6. No significant involvement in products or businesses doing harm to human (mental) health or animal welfare 	<ol style="list-style-type: none"> d. Compliance with international sanctions e. Exhibit good governance
	Principles related to the environment	
	<ol style="list-style-type: none"> 7. No systematic involvement in severe environmental damage 	<ol style="list-style-type: none"> f. No systematic involvement in severe environmental damage















Material Levers of Change















	Drivers	
	Fossil fuel use	Management of the use of fossil fuels, impacting among other things on climate change, air pollution, energy availability and human health
	Water use	Management of fresh water use in water-scarce areas, impacting among other things on water availability, water quality, health and food production
	Land use	Land conversion management especially for agricultural purposes, impacting on climate change, biodiversity loss, and water flows but also local communities and inequalities.
	Chemicals and waste management	Management of toxic and long-lived chemical substances and waste and plastics, impacting on the environment and human health.
	Social capital management	Actions to maintain the licence to operate on which companies and countries depend, impacting on human rights, community relations, social equity and access and affordability of, for instance, healthcare and finance.
	Human capital management	Activities related to labour and union rights, employee health & safety and labour practices, impacting on educational opportunities and on income and gender inequality.
	Organisational behaviour and integrity	Actions to create an ethical business environment, impacting on community networks, justice and work conditions. For companies, this refers to their own business model, but also to how they treat companies upstream and downstream in their value chain. For countries this refers to how they govern human, civic and political rights.















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
361 Degrees International Limited	Consumer Durables & Apparel	Emerging Markets											●			
888 Acquisitions Limited	Casinos & Gaming	North America						●								
888 Holdings Public Limited Company	Casinos & Gaming	Europe						●								
Aboitiz Power Corp.	Electric Utilities	Emerging Markets							●							
Acacia Mining Plc	Metals & Mining	Europe	●						●							
Academy Ltd	Casinos & Gaming	Emerging Markets			●											
Academy Sports and Outdoors, Inc.	Retailing	North America			●											
Accel Entertainment, Inc.	Casinos & Gaming	North America						●								
ACWA Power Company	Electric Utilities	Emerging Markets								●						
ACWA Power Management and Investments One Ltd	Electric Utilities	Emerging Markets								●						
Adani Enterprises	Transportation & Logistics	Emerging Markets							●							
Adani Green Energy Limited	Renewable Energy	Emerging Markets							●							
Adani Ports and Special Economic Zone	Transportation & Logistics	Emerging Markets							●							
Adani Power Limited	Electric Utilities	Emerging Markets								●						
Adani Total Gas	Transportation & Logistics	Emerging Markets							●							
Adani Transmission	Transportation & Logistics	Emerging Markets							●							
Adaro Indonesia PT	Metals & Mining	Emerging Markets							●							
Advantage Oil & Gas Ltd.	Oil, Gas & Consumable Fuels	North America								●						
AECC Aviation Power Co., Ltd.	Aerospace & Defense	Emerging Markets			●											
Aerjet Rocketdyne Holdings, Inc.	Aerospace & Defense	North America			●											
Aerospace Industrial Development Corporation	Aerospace & Defense	Emerging Markets			●											
Aeroteh SA	Aerospace & Defense	Europe			●											
AeroVironment Inc.	Aerospace & Defense	North America			●											















¹ The following countries are included in the Asia-Pacific region: Australia, Hong Kong, Japan, New-Zealand and Singapore.















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
AES Gener Sa	Electric Utilities	Emerging Markets								•						
AgriTrade Resources Ltd	Metals & Mining	Pacific								•						
Ainsworth Game Technology Ltd	Casinos & Gaming	Australia						•								
Airbus Group Finance BV	Aerospace & Defense	Europe			•											
Airbus Group SE	Aerospace & Defense	Europe			•											
Aldrees Petroleum and Transport Services	Oil, Gas & Consumable Fuels	Emerging Markets								•						
Al Eqlal Co For Investment PLC	Food Beverage & Tobacco	Emerging Markets						•								
Allete, Inc.	Electric Utilities	North America								•						
Alliance Global Group, Inc.	Aerospace & Defense	Emerging Markets						•								
Alliance Oil Company Ltd	Oil, Gas & Consumable Fuels	Emerging Markets								•						
Allwyn International as	Casinos & Gaming	Europe						•								
Alpha Metallurgical Resources Inc	Metals & Mining	North America								•						
Alrosa PAO AK	Metals & Mining	Europe				•										
Altadis Emisiones Financieras Sau	Food Beverage & Tobacco	Europe						•								
Altria Group	Food Beverage & Tobacco	North America						•								
Aluminum Corporation of China Ltd.	Metals & Mining	Emerging Markets							•							
American Outdoor Brands Corporation	Consumer Durables & Apparel	North America			•											
American Vanguard Corporation	Chemicals	North America						•					•			
Andeavor	Oil, Gas & Consumable Fuels	North America	•													
Andeavor LLC	Oil, Gas & Consumable Fuels	North America	•													
Anhui Conch Cement Company Limited	Construction Materials	Emerging Markets								•						
Anhui Genuine New Material	Food, Beverage & Tobacco	Emerging Markets						•								
Anhui Great Wall Military Industry Co.	Aerospace & Defense	Emerging Markets			•											
An Hui Wenergy Co Ltd	Electric Utilities	Emerging Markets	•													















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Appalachian Power Company	Electric Utilities	North America								•						
Aprogen Kic Inc.	Building Products	Emerging Markets											•		•	•
Arch Coal, Inc.	Metals & Mining	North America							•							
Aristocrat Leisure Limited	Casinos & Gaming	Pacific						•								
Aryt Industries Ltd.	Aerospace & Defense	Emerging Markets			•											
Aselsan Elektronik Sanayi Ve Ticaret Anonim Sirketi	Aerospace & Defense	Emerging Markets			•											
Ashot Ashkelon Industries Ltd.	Aerospace & Defense	Emerging Markets			•											
Asia Cement (China) Holdings Corporation	Construction Materials	Emerging Markets								•						
Athabasca Oil Co	Oil, Gas & Consumable Fuels	North America								•						
Austal Ltd	Aerospace & Defense	Pacific			•											
Avary Holding Shenzhen Co Ltd	Technology Hardware & Equipment	Emerging Markets	•													
AVICOPTER PLC	Aerospace & Defense	Emerging Markets			•											
AVIC Shenyang Aircraft Company Limited	Aerospace & Defense	Emerging Markets			•											
AviChina Industry & Technology Company Limited	Aerospace & Defense	Emerging Markets			•											
AVIC XiAn Aircraft Industry Group Co Ltd	Aerospace & Defense	Emerging Markets			•											
Babcock International Group PLC	Commercial & Professional Services	Europe			•											
BAE Systems Finance Inc	Aerospace & Defense	Europe			•											
BAE Systems Holdings Inc	Aerospace & Defense	Europe			•											
BAE Systems PLC	Aerospace & Defense	Europe			•											
Baidu, Inc	Media	Emerging Markets	•													
Bajaj Hindusthan Sugar Ltd	Food Beverage & Tobacco	Emerging Markets								•						
Banco BTG Pactual SA	Banks	Emerging Markets					•	•								
Bangchak Sriracha PCL	Oil, Gas & Consumable Fuels	Emerging Markets								•			•			
Bangkok Bank Public Company Limited	Banks	Emerging Markets								•						















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Bank Hapoalim B.M.	Banks	Europe	•													
Bank Hapoalim B.M. /New York	Banks	North America	•													
Bank Leumi Le Israel B.M.	Banks	Europe	•													
Bank Leumi USA	Banks	North America	•													
Bank Otkritie Financial Corp PJSC	Banks	Europe				•										
Bank Vtb Pao	Banks	Europe				•										
Banpu Public Company Limited	Metals & Mining	Emerging Markets								•						
Barrick Gold Corporation	Metals & Mining	North America							•							
Barrick International Barbados Corp	Metals & Mining	North America							•							
Barrick North America Finance LLC	Metals & Mining	North America							•							
Barrick PD Australia Finance Pty Ltd	Metals & Mining	North America							•							
Basin Electric Power Cooperative	Electric Utilities	North America								•						
BAT Capital Corp	Food Beverage & Tobacco	North America						•								
BAT Intl Finance Plc	Food Beverage & Tobacco	Europe						•								
BAT Netherlands Finance Bv	Food Beverage & Tobacco	Europe						•								
Baytex Energy Corp	Oil, Gas & Consumable Fuels	North America								•						
Beach Energy Limited	Oil, Gas & Consumable Fuels	Pacific								•						
Beijing Capital International Airport Company	Transportation & Logistics	Emerging Markets					•									
Beijing Easpring Material Technology	Chemicals	Emerging Markets											•			
Beijing Gas Blue Sky Holdings Limited	Gas Utilities	Pacific								•						
Belle Corp	Real Estate	Emerging Markets						•								
BEML Limited	Building Products	Emerging Markets			•											
Berjaya Corporation Berhad	Aerospace & Defense	Emerging Markets						•								















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Berjaya Sports Toto Berhad	Casinos & Gaming	Emerging Markets						•								
Berry Petroleum Corporation	Oil, Gas & Consumable Fuels	North America								•						
BEST WORLD INTERNATIONAL LTD	Household & Personal Products	Emerging Markets										•	•			
Bet-at-home.com Ag	Casinos & Gaming	Europe						•								
Betsson AB	Casinos & Gaming	Europe						•								
Better Collective A/S	Media	Europe						•								
Bharat Dynamics Ltd	Aerospace & Defense	Emerging Markets			•											
Bharat Heavy Electricals	Aerospace & Defense	Emerging Markets			•											
BHP Biliton Ltd	Metals & Mining	Pacific	•	•					•							
BHP Biliton PLC	Metals & Mining	Pacific	•	•					•							
BHP Biliton Finance	Metals & Mining	Pacific	•	•					•							
BHP Biliton Finance Ltd	Metals & Mining	Pacific	•	•					•							
Bizim Toptan Satis Magazalari AS	Food & Staples Retailing	Emerging Markets						•								
Bloomberry Resorts	Casinos & Gaming	Emerging Markets						•								
Blue Cube Spinco Inc	Chemicals	North America			•											
BOE Technology Group Co	Technology Hardware & Equipment	Emerging Markets	•													
Borr Drilling Limited	Energy Equipment & Services	North America								•						
Boyd Gaming Corp	Casinos & Gaming	North America						•								
Bradespar Pn	Metals & Mining	Emerging Markets	•						•							
Braskem Finance Limited	Chemicals	Emerging Markets					•									
Braskem Netherlands Finance B.V.	Chemicals	Europe					•									
Braskem S.A.	Chemicals	Emerging Markets					•									
British American Tobacco (Malaysia) Berhad	Food Beverage & Tobacco	Emerging Markets						•								
British American Tobacco Bangladesh	Food Beverage & Tobacco	Emerging Markets						•								















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
British American Tobacco Kenya	Food Beverage & Tobacco	Emerging Markets						•								
British American Tobacco PLC	Food Beverage & Tobacco	Europe						•								
Brookfield Asset Management Inc	Banks	North America			•											
Brookfield Asset Management Ltd	Banks	North America			•											
Brookfield Asset Management Reinsurance Partners Ltd	Banks	North America			•											
Brookfield Finance Inc	Banks	North America			•											
Brookfield Renewable Partners L.P.	Renewable Energy	North America			•											
Brookfield Renewable Corp	Renewable Energy	North America			•											
Buena Vista Gaming Authority	Media	North America						•								
Bukit Asam TBK PT	Metals & Mining	Emerging Markets							•							
Bukit Makmur Mandiri Utama PT	Metals & Mining	Emerging Markets								•						
Bumi Armada Berhad	Energy Equipment & Services	Emerging Markets								•						
BW LPG Limited	Oil, Gas & Consumable Fuels	Pacific								•						
BW Offshore Ltd	Energy Equipment & Services	Emerging Markets								•						
BWX Technologies, Inc.	Aerospace & Defense	North America			•											
Caesars Entertainment Corporation	Casinos & Gaming	North America						•								
Caesars Resort Collection LLC	Casinos & Gaming	North America						•								
Caesars Resort Collection LLC / CRC Finco Inc	Casinos & Gaming	North America						•								
Callon Petroleum Company	Oil, Gas & Consumable Fuels	North America								•		•				
Calumet Specialty Products Partners	Oil, Gas & Consumable Fuels	North America											•			
Cameco Corp	Metals & Mining	North America			•											
Can2 Termik AS	Electric Utilities	Emerging Markets								•						















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Canadian Natural Resources Limited	Oil, Gas & Consumable Fuels	North America								•		•				
Canadian Oil Sands Ltd	Oil, Gas & Consumable Fuels	North America										•	•			
Canadian Tire Corp	Retailing	North America			•											
Capex S.a.	Electric Utilities	Emerging Markets								•						
Capital Power Corp	Electric Utilities	North America								•						
Capital Power L.P.	Electric Utilities	North America								•						
Cardinal Energy Ltd	Oil, Gas & Consumable Fuels	North America								•						
Castle Peak Power Finance Company Limited	Electric Utilities	Emerging Markets								•						
Catena Media p.l.c.	Media	Europe						•								
CCM Merger Inc	Media	North America						•								
CCTI 2017 Ltd	Diversified Financials	Emerging Markets					•									
Celanese Corp	Chemicals	North America						•								
Celanese US Holding LLC	Chemicals	North America						•								
Cenovus Energy Inc.	Oil, Gas & Consumable Fuels	North America								•		•				
Centrais Eletricas Brasileiras SA	Electric Utilities	Emerging Markets	•						•							
Century Aluminium Company	Metals & Mining	North America											•			
Century Casinos Inc.	Casinos & Gaming	North America						•								
CEOC LLC	Casinos & Gaming	North America						•								
CES Energy Solutions Corp.	Energy Equipment & Services	North America								•						
CESC Ltd	Electric Utilities	Emerging Markets								•						
Cettire Ltd.	Retailing	Pacific													•	
Ceylon Tobacco Co Plc	Food Beverage & Tobacco	Emerging Markets						•								















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Cgn New Energy Holdings Co., Ltd.	Electric Utilities	Pacific								•						
Champion Path Holdings Ltd	Casinos & Gaming	Emerging Markets						•								
Chargeurs S.A.	Consumer Durables & Apparel	Europe											•			
Chengdu Hongqi Chain Co Ltd	Food & Staples Retailing	Emerging Markets						•								
Cherry Ab (publ)	Casinos & Gaming	Europe						•								
China Aerospace International Holdings	Aerospace & Defense	Emerging Markets			•											
China Aerospace Science & Technologies	Aerospace & Defense	Emerging Markets			•											
China Aerospace Times Electronics	Aerospace & Defense	Emerging Markets			•											
China Avionics Systems Co., Ltd.	Aerospace & Defense	Emerging Markets			•											
China Coal Energy Company Limited	Metals & Mining	Emerging Markets								•					•	
China Energy Engineering Cor	Building Products	Emerging Markets								•						
China Hongqiao Group Limited	Metals & Mining	Emerging Markets								•						
China Minmetals Rare Earth Co Ltd	Metals & Mining	Emerging Markets										•	•			
China Mobile Limited	Telecommunication Services	Emerging Markets	•				•									
China Modern Dairy Holdings Ltd.	Food Beverage & Tobacco	Emerging Markets										•				
China National Petroleum Corporation	Oil, Gas & Consumable Fuels	Emerging Markets					•									
China Northern Rare Earth Group High-Tech Co Ltd	Metals & Mining	Emerging Markets							•							
China Petroleum & Chemical Corporation (SINOPEC)	Oil, Gas & Consumable Fuels	Emerging Markets	•													
China Petroleum Engineering Co	Energy Equipment & Services	Emerging Markets								•						
China Power International Development	Electric Utilities	Pacific								•						
China Railway Construction Investment Group	Building Products	Emerging Markets					•									
China Resources Cement Holdings Limited	Construction Materials	Pacific								•			•			
China Resources Power Holdings	Electric Utilities	Pacific								•						















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
China Resources Power Investment Co Ltd	Electric Utilities	Emerging Markets								•						
China Satellite Communications Co Ltd	Media	Emerging Markets			•											
China Shenhua Energy Company Limited	Metals & Mining	Emerging Markets								•						
China Shipbuilding Industry Company Limited	Building Products	Emerging Markets			•											
China Southern Power Grid International Finance BVI 2018 Co Ltd	Electric Distribution & Transmission	Emerging Markets	•						•							
China Southern Power Grid International Finance BVI Co Ltd	Electric Utilities	Emerging Markets	•						•							
China Spacesat Co., Ltd.	Aerospace & Defense	Emerging Markets			•											
China Sports Industry Group Co Ltd	Real Estate	Emerging Markets						•								
China State Shipbuilding Corporation Limited	Automobiles & Components	Emerging Markets			•											
China Telecom Corp Ltd	Telecommunication Services	Emerging Markets	•													
China Three Gorges Corporation	Electric Utilities	Emerging Markets										•				
China Three Gorges Renewables	Renewable Energy	Emerging Markets										•				•
China Tobacco International HK Co Ltd	Transportation & Logistics	Emerging Markets						•								
China United Network Communications Limited	Telecommunication Services	Emerging Markets	•													
China XLX Fertiliser Ltd	Chemicals	Emerging Markets								•						
China Yangtze Power Co Ltd	Renewable Energy	Emerging Markets										•				
Chinalco Finance Holdings	Metals & Mining	Emerging Markets							•							
Chlitina Holding Ltd	Household & Personal Products	Emerging Markets										•	•			
Chord Energy Corporation	Oil, Gas & Consumable Fuels	North America								•		•				
Chubu Electric power Company, Incorporated	Electric Utilities	Pacific								•						
Chunbo Co Ltd	Chemicals	Emerging Markets											•			
Churchill Downs Inc	Casinos & Gaming	North America						•								
Cirsa Finance International Sarl	Diversified Consumer Services	Europe						•								
Cirsa Funding Luxembourg Sa	Consumer Durables & Apparel	Europe						•								















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Clarus Corporation	Consumer Durables & Apparel	North America			•											
CLP Holdings Limited	Electric Utilities	Pacific								•						
CLP Power Hong Kong Financing Ltd	Electric Utilities	Emerging Markets								•						
CLP Wind Farms (India) Private Limited	Electric Utilities	Emerging Markets								•						
CNPC General Capital Limited	Oil, Gas & Consumable Fuels	Emerging Markets					•									
Cnpc Global Capital Limited	Oil, Gas & Consumable Fuels	Emerging Markets					•									
CNPC HK Overseas Capital Ltd	Oil, Gas & Consumable Fuels	Emerging Markets					•									
CNX Resources Corp	Oil, Gas & Consumable Fuels	North America								•		•				
Coal India	Metals & Mining	Emerging Markets	•						•	•						
Coastal Gujarat Power Ltd	Electric Utilities	Emerging Markets								•						
Codere Sa	Casinos & Gaming	Europe						•								
Compagnie Financière Richemont SA	Consumer Durables & Apparel	Europe			•											
Compagnie Pétrolière Impériale LTEE (Imperial Oil)	Oil, Gas & Consumable Fuels	North America								•						
Compania de Distribucion Integral Logista Holdings, S.A.	Transportation & Logistics	Europe						•								
Compania de Minas Buenaventura S.A.A.	Metals & Mining	Emerging Markets										•				
Compania General De Combustibles S.a.	Oil, Gas & Consumable Fuels	Emerging Markets								•						
CONSOL Energy Inc.	Metals & Mining	North America							•							
Constellation Energy Corp	Electric Utilities	North America								•						
Continental Resources	Oil, Gas & Consumable Fuels	North America								•		•				
CoreCivic Inc	Commercial & Professional Services	North America	•													
Cosmax Inc	Household & Personal Products	Emerging Markets										•	•			
Cosmo Advanced Materials Ltd	Technology Hardware & Equipment	Emerging Markets											•			
Country Garden Holdings Company Limited	Real Estate	Emerging Markets												•	•	•
CPI Yuanda Environmental-Protection Co	Commercial & Professional Services	Emerging Markets								•						















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Crescent Energy Company	Oil, Gas & Consumable Fuels	North America										•				
Crown Resorts Limited	Casinos & Gaming	Pacific						•								
CSBC Corp Taiwan	Building Products	Emerging Markets			•											
CSSC Offshore and Marine Engineering Group Co Ltd	Building Products	Emerging Markets			•											
Cvr Energy, Inc.	Oil, Gas & Consumable Fuels	North America								•						
CVR Partners, LP	Chemicals	North America											•			
CVR Partners, LP / CVR Nitrogen Finance Corp	Chemicals	North America											•			
Cvr Refining, LLC	Oil, Gas & Consumable Fuels	North America								•						
Daesang Corporation	Food Beverage & Tobacco	Emerging Markets									•		•			
Daesung Holdings Co Ltd	Gas Utilities	Pacific								•						
Daewoo Engineering & Construction Co. Ltd.	Building Products	Emerging Markets								•						
Daicel Corporation	Chemicals	Pacific			•											
Dassault Aviation SA	Aerospace & Defense	Europe			•											
Datang International Power Generation Co., Ltd.	Electric Utilities	Emerging Markets								•	•					
Devon Energy Co	Oil, Gas & Consumable Fuels	North America								•						
DICK's Sporting Goods, Inc.	Retailing	North America			•											
Discount Manpikim Ltd	Banks	Europe	•													
Diversified Gas & Oil Plc	Oil, Gas & Consumable Fuels	North America								•						
Dmc Global Inc	Energy Equipment & Services	North America								•						
DMCI Holdings	Aerospace & Defense	Pacific							•							
Dorian LPG Ltd.	Oil, Gas & Consumable Fuels	North America								•						
Downstream Development Authority (Oklahoma)	Media	North America						•								
Draftkings Inc	Hotels & Travel	North America						•								















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
DTE Electric Co	Electric Utilities	North America								•						
DTE Energy Company	Multi-utilities	North America							•							
Ducommun Inc	Aerospace & Defense	North America			•											
Dubai Electricity & Water Authority PJSC	Electric Utilities	Emerging Markets								•						
Dufry AG	Retailing	Europe						•								
Dufry Finance Sca	Retailing	Europe						•								
Dufry One B.v.	Retailing	Europe						•								
Duke Energy Indiana, LLC	Electric Utilities	North America								•						
Duk San Neolux Co Ltd	Chemicals	Emerging Markets											•			
Earthstone Energy Holdings LLC	Oil, Gas & Consumable Fuels	North America								•		•				
Eastern Co SAE	Food Beverage & Tobacco	Emerging Markets						•								
Ecopetrol S.A.	Oil, Gas & Consumable Fuels	Emerging Markets							•							
Elbit Systems Limited	Aerospace & Defense	Emerging Markets			•											
Eldorado Resorts Inc	Casinos & Gaming	North America						•								
Eldorado Resorts LLC	Casinos & Gaming	North America						•								
Electric Power Development Co., Ltd.	Electric Utilities	Pacific								•						
Embraer Netherlands Finance B.v.	Aerospace & Defense	Emerging Markets			•											
Embraer Overseas limited	Aerospace & Defense	Emerging Markets			•											
Embraer s.a.	Aerospace & Defense	Emerging Markets			•											
Emperor International Holdings Limited	Real Estate	Pacific						•								
Empire Resorts Inc	Casinos & Gaming	North America						•								
Empresa Electrica Guacolda SA	Electric Utilities	Emerging Markets								•						
ENEA SA	Electric Distribution & Transmission	Europe								•						















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Enerflex Ltd	Energy Equipment & Services	North America								•						
Energean Oil & Gas Plc	Oil, Gas & Consumable Fuels	Europe								•						
Energy Transfer LP	Oil, Gas & Consumable Fuels	North America	•													
Energy Transfer LP / Regency Energy Finance Corp	Oil, Gas & Consumable Fuels	North America	•													
Energy Transfer Operating LP	Oil, Gas & Consumable Fuels	North America	•													
Energy Transfer Partners	Oil, Gas & Consumable Fuels	North America	•													
Energy Transfer Partners LP	Oil, Gas & Consumable Fuels	North America	•													
Enerplus Corp	Oil, Gas & Consumable Fuels	North America								•						
Eneva S.a.	Electric Utilities	Emerging Markets								•						
Engie Energia Chile SA	Electric Utilities	Emerging Markets								•						
Enquest Plc 7% Plk 15/04/2023 Usd1'regs	Oil, Gas & Consumable Fuels	Europe								•						
Enven Energy Corporation	Oil, Gas & Consumable Fuels	North America								•						
Eskom Holdings SOC Limited	Electric Utilities	Emerging Markets								•						
Essentra PLC	Chemicals	Europe						•								
Eurocash Spolka Akcyjna	Food & Staples Retailing	Europe						•								
Euronav Nv	Oil, Gas & Consumable Fuels	Europe								•						
Evergy Metro Inc	Electric Utilities	North America								•						
Everi Holdings Inc	Casinos & Gaming	North America						•								
Everi Payments Inc	Casinos & Gaming	North America						•								
Evolution Gaming Group AB (publ)	Casinos & Gaming	Europe						•								
Evraz plc	Metals & Mining	Europe		•												•
Exmar N.V.	Oil, Gas & Consumable Fuels	Europe								•						
Exxaro Resources Limited	Metals & Mining	Emerging Markets								•						
Ezcorp Inc	Diversified Financials	North America			•											















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Federal International Finance PT	Automobiles & Components	Emerging Markets							•							
Federal State Unitary Enterprise SPLAV State Research & Production Association	Gas Utilities	Emerging Markets			•											
Ferrellgas Partners Lp	Gas Utilities	North America								•						
Ferrellgas Partners, L.p.	Gas Utilities	North America								•						
Ferrellgas, L.p.	Oil, Gas & Consumable Fuels	North America								•						
Ferrocarril Mexicano Sa De Cv	Transportation & Logistics	Emerging Markets								•						
Fincantieri SpA	Building Products	Europe			•											
FIRSTCASH HOLDINGS, INC.	Diversified Financials	North America			•											
First International Bank Of Israel Ltd	Banks	Emerging Markets	•													
First Majestic Silver Corp.	Metals & Mining	North America									•	•				•
Firstcash Inc	Diversified Financials	North America			•											
Flex Lng Ltd.	Oil, Gas & Consumable Fuels	Pacific								•						
Fluor Corporation	Building Products	North America			•											
Flutter Entertainment PLC	Casinos & Gaming	Europe						•								
Foosung Co Ltd	Chemicals	Emerging Markets											•			
Freeport-McMoRan Inc.	Metals & Mining	North America	•						•							
Frontline Ltd	Oil, Gas & Consumable Fuels	Europe								•						
Full House Resorts Inc	Casinos & Gaming	North America						•								
Fujicco Co., Ltd.	Food Beverage & Tobacco	Pacific						•								
Furnas Centrais Eletricas Sa	Electric Utilities	Emerging Markets	•						•							
G4S International Finance PLC	Commercial & Professional Services	Europe	•													
G4S PLC	Commercial & Professional Services	Europe	•													
Galaxy Entertainment Group Ltd	Casinos & Gaming	Pacific						•								
Gaming And Leisure Properties, Inc.	Commercial & Professional Services	North America						•								
Gaming Innovation Group Inc.	Software & Services	North America						•								















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Gansu Province Electric Power Investment Group Co Ltd	Diversified Financials	Emerging Markets								•						
Gateway Casinos & Entert	Casinos & Gaming	North America						•								
Gayatri Projects Limited	Building Products	Emerging Markets								•						
Gazprom Neft' Pao	Oil, Gas & Consumable Fuels	Europe							•							
Gazprom OAO Via Gaz Capital SA	Oil, Gas & Consumable Fuels	Europe							•							
Gazprom PAO	Oil, Gas & Consumable Fuels	Europe							•							
Gazprom PJSC via Gaz Finance PLC	Diversified Financials	Europe							•							
Gazprombank AO	Banks	Europe							•							
GB Group PLC	Software & Services	Europe								•						
GCL Technology Holdings Ltd	Semiconductors & Semiconductor Equipment	Emerging Markets	•													
GCL Technology Suzhou Co Ltd	Semiconductors & Semiconductor Equipment	Emerging Markets	•													
GD Power Development Co. Ltd.	Electric Utilities	Emerging Markets								•						
Generacion Mediterranea SA	Electric Utilities	Emerging Markets								•						
General Dynamics Corporation	Aerospace & Defense	North America			•											
Genesis Energy Finance Corp	Oil, Gas & Consumable Fuels	North America								•						
Genesis Energy LP	Oil, Gas & Consumable Fuels	North America								•						
GENM Capital Labuan Ltd	Casinos & Gaming	Emerging Markets						•								
Genting Bhd.	Casinos & Gaming	Emerging Markets						•								
Genting Capital Bhd	Casinos & Gaming	Emerging Markets						•								
Genting Malaysia Berhad	Casinos & Gaming	Emerging Markets						•								
Genting New York LLC	Casinos & Gaming	Emerging Markets						•								
Genting Plantations Berhad	Food Beverage & Tobacco	Emerging Markets						•								
Genting Rmtn Bhd	Casinos & Gaming	Emerging Markets						•								















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Genting Singapore Plc	Casinos & Gaming	Pacific						•								
Geo Coal International	Metals & Mining	Pacific								•						
Geo Energy Resources Limited	Metals & Mining	Pacific								•						
Geo Group Inc/the	Commercial & Professional Services	North America	•													
Giant Biogene Holding Co Ltd	Consumer Durables & Apparel	Emerging Markets						•								
Gldn Entrtnment Reg	Casinos & Gaming	North America						•								
Glencore Canada Financial Corp	Metals & Mining	Europe	•						•							
Glencore Capital Finance DAC	Metals & Mining	Europe	•						•							
Glencore Finance (Canada) Limited	Metals & Mining	Europe	•						•							
Glencore Finance (Dubai) Limited	Metals & Mining	Europe	•						•							
Glencore Finance (Europe) Limited	Metals & Mining	Europe	•						•							
Glencore Funding LLC	Metals & Mining	Europe	•						•							
Glencore Plc	Metals & Mining	Europe	•						•							
Glp Cap/fin li Inc	Commercial & Professional Services	North America						•								
GMR Airports Infrastructure Ltd	Transportation & Logistics	Emerging Markets								•						
Gohl Capital Ltd,	Casinos & Gaming	Europe						•								
Golden Nugget Inc	Restaurants	North America						•								
Gp Wind Jangi Pvt Ltd	Casinos & Gaming	Emerging Markets						•								
GPB Eurobond Finance Plc	Banks	Europe							•							
GPN Capital S.A.	Oil, Gas & Consumable Fuels	Europe							•							
Gran Tierra Energy Inc.	Oil, Gas & Consumable Fuels	North America								•						
Grand Korea Leisure Co Ltd	Casinos & Gaming	Emerging Markets						•								
Granite Ridge Resources, Inc.	Oil, Gas & Consumable Fuels	North America								•		•				















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Great Canadian Gaming Corp	Casinos & Gaming	North America						•								
Great River Energy	Electric Distribution & Transmission	North America								•						
Greek Organisation Of Football Prognostics S.A.	Casinos & Gaming	Europe						•								
Grupo México S.A.B. de C.V.	Metals & Mining	Emerging Markets		•												
Gtech Spa	Casinos & Gaming	Europe						•								
Guacolda Energia SA	Electric Utilities	Emerging Markets								•						
Guangdong Baolihua New Energy Stock Co Ltd	Electric Utilities	Emerging Markets								•						
Guangdong Electric Power Development Co. Ltd.	Electric Utilities	Emerging Markets								•						
Guanghui Energy Co. Ltd.	Oil, Gas & Consumable Fuels	Emerging Markets								•		•			•	
Guangxi Guiguan Electric Power Co. Ltd.	Electric Utilities	Emerging Markets								•						
Guangzhou Tinci Materials	Chemicals	Emerging Markets											•			
Guara Norte Sarl	Energy Equipment & Services	Emerging Markets								•						
Guizhou Panjian Refined Coal Co. Ltd.	Metals & Mining	Emerging Markets								•						
Gulf Keystone Petroleum Limited	Oil, Gas & Consumable Fuels	Europe								•						
Guoco Group	Aerospace & Defense	Emerging Markets						•								
Guocheng Mining Co Ltd	Aerospace & Defense	Emerging Markets										•				
Guodian Changyuan Electric Power Co Ltd	Electric Utilities	Emerging Markets								•						
GVC Holdings	Casinos & Gaming	Europe						•								
Hanil Cement Co., Ltd	Construction Materials	Emerging Markets								•						
Hangzhou Hikvision Digital	Technology Hardware & Equipment	Emerging Markets	•													
Hanjin Transportation Co.,Ltd	Transportation & Logistics	Emerging Markets		•												
Hansol Chemical Co., Ltd	Chemicals	Emerging Markets											•			
Hanwha Aerospace Co Ltd	Aerospace & Defense	Emerging Markets			•											















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Hanwha Corporation	Aerospace & Defense	Emerging Markets			•											
Hanwha Engineering & Construction Corp	Aerospace & Defense	Emerging Markets			•											
Hapoalim Hanpakot Ltd	Banks	Europe	•													
Hawaiian Electric Company, Inc.	Electric Utilities	North America	•													
Hawaiian Electric Industries, Inc.	Electric Utilities	North America	•													
Heilongjiang Agriculture Co Ltd	Food Beverage & Tobacco	Emerging Markets										•				
Heiwa Corp	Consumer Durables & Apparel	Pacific						•								
Henan Shenhua	Metals & Mining	Emerging Markets								•						
Herbalife Ltd	Household & Personal Products	Emerging Markets						•								
Herbalife Nutrition Ltd	Household & Personal Products	North America						•								
Hindustan Aeronautics Limited	Aerospace & Defense	Emerging Markets			•											
Hlf Financing Sarl, Llc	Household & Personal Products	North America						•								
Hokuriku Electric Power Co	Electric Utilities	Pacific								•						
Honeywell International Inc.	Aerospace & Defense	North America			•											
Hopewell Holdings	Aerospace & Defense	Pacific							•							
Hoshine Silicon Industry Co., Ltd.	Automobiles & Components	Emerging Markets	•													
Hosken Consolidated Investments Limited	Aerospace & Defense	Emerging Markets						•								
Hpcl-mittal Energy Limited	Oil, Gas & Consumable Fuels	Emerging Markets								•						
Huabao Flavours & Fragrances	Chemicals	Emerging Markets						•								
Huabao Intl Hldg	Chemicals	Pacific						•								
Huadian Energy Co Ltd	Electric Utilities	Emerging Markets								•						















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Huadian Fuxin Energy Corporation Limited	Electric Utilities	Emerging Markets								•						
Huadian Power International Corporation Ltd.	Electric Utilities	Emerging Markets								•	•		•			
Huaibei Mining Holdings Co Ltd	Metals & Mining	Emerging Markets								•						
Huaneng Power International Inc.	Electric Utilities	Emerging Markets								•	•		•			
Hub Power Co Ltd./The	Electric Utilities	Emerging Markets								•						
Hubei Energy Group Co., Ltd	Electric Utilities	Emerging Markets								•						
Hubei Felihua Quartz Glass Co Ltd	Chemicals	Emerging Markets											•			
Huchemsfine Chemical Corporation	Chemicals	Emerging Markets											•			
Humanwell Health A	Pharmaceuticals, Biotechnology	Emerging Markets														•
Hunan Changyuan Lico Co Ltd	Chemicals	Emerging Markets														•
Huntington Ingalls Industry	Aerospace & Defense	North America			•											
Husky Energy Inc.	Oil, Gas & Consumable Fuels	North America								•						
Hyundai Rotem Co Ltd	Building Products	Emerging Markets			•											
Icahn Enterprises LP	Aerospace & Defense	North America								•						
iFlyTek Co Ltd	Software & Services	North America	•													
Imperial Brands Finance PLC	Food Beverage & Tobacco	Europe						•								
Imperial Brands PLC	Food Beverage & Tobacco	Europe						•								
Indika Energy Capital II Pte Ltd	Metals & Mining	Pacific								•						
Indika Energy Capital III Pte Ltd	Metals & Mining	Pacific								•						
Indika Energy Capital IV Pte Ltd	Metals & Mining	Pacific								•						
Indika Energy Tbk PT	Metals & Mining	Emerging Markets								•						
Indo Energy Finance II BV	Metals & Mining	Emerging Markets								•						
Indofood Sukses	Food Beverage & Tobacco	Emerging Markets	•						•							















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Indonesia Asahan Aluminium Persero PT	Metals & Mining	Emerging Markets							•							
Ineos Finance Plc	Chemicals	Europe											•			
Ineos Group Holdings S.A.	Chemicals	Europe											•			
Inner Mongolia Dian Tou Energy Co Ltd	Metals & Mining	Emerging Markets								•						
Inner Mongolia Junzheng Energy & Chemical Industry Group Co Ltd	Chemicals	Emerging Markets							•							
Inner Mongolia Mengdian Huaneng Thermal Power Corporation Limited	Electric Utilities	Emerging Markets								•	•		•			
Inner Mongolia Yitai Coal Co., Ltd.	Metals & Mining	Emerging Markets								•					•	•
Inner Mongolia Yuan Xing Energy Co Ltd	Chemicals	Emerging Markets											•			
Inspired Entertainment Inc	Casinos & Gaming	Europe						•								
Inspired Entertainment Financing PLC	Casinos & Gaming	Europe						•								
Inter Rao Yees Pao	Electric Utilities	Europe								•						
International Game Technology PLC	Casinos & Gaming	Europe						•								
International Seaways Inc	Oil, Gas & Consumable Fuels	North America								•						
Intralot S.a. - Integrated Lottery Systems & Services	Casinos & Gaming	Europe						•								
IOI Corporation Berhad	Food Beverage & Tobacco	Emerging Markets	•						•							
IOI Investment L Berhad	Food Beverage & Tobacco	Emerging Markets	•						•							
Israel Discount Bank Limited	Banks	Europe	•													
Israel Discount Bank of New York	Banks	North America	•													
Itc Limited	Food Beverage & Tobacco	Emerging Markets						•								
Jacobs Engineering Group Inc.	Building Products	North America			•											
Jacobs Entertainment Inc	Media	North America						•								
Jacobs Solutions, Inc.	Commercial & Professional Services	North America			•											
Jaiprakash Power Ventures Ltd	Electric Utilities	Emerging Markets								•						















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Japan Tobacco Inc.	Food Beverage & Tobacco	Pacific						•								
Japan Tobacco International Financial Services BV	Food Beverage & Tobacco	Europe						•								
Jardine Cycle & Carriage Limited	Transportation & Logistics	Pacific								•						
Jardine Matheson Holdings Ltd	Aerospace & Defense	Europe								•						
Jastrzebska Spolka Weglowa Spolka Akcyjna	Metals & Mining	Emerging Markets							•							
JBS Investments GmbH	Food Beverage & Tobacco	Europe					•					•		•		
JBS Investments II GmbH	Food Beverage & Tobacco	Europe					•					•		•		
Jbs S.A.	Food Beverage & Tobacco	Emerging Markets					•					•		•		
JBS USA LUX SA / JBS USA Finance Inc	Food Beverage & Tobacco	Europe					•					•		•		
JBS USA LUX SA / JBS USA Food Co / JBS USA Finance Inc	Food Beverage & Tobacco	Europe					•					•		•		
Jenkem Technology Co Ltd	Pharmaceuticals, Biotechnology	Emerging Markets						•								
Jg Summit Holdings Inc.	Aerospace & Defense	Emerging Markets								•						
JGSH Philippines Ltd	Aerospace & Defense	Emerging Markets								•						
Jhajjar Power Limited	Electric Utilities	Emerging Markets								•						
Jiangsu Yoke	Chemicals	Emerging Markets											•			
Jiangxi Copper Co Ltd-H	Metals & Mining	Emerging Markets							•							
Jiangxi Ganneng Co Ltd	Electric Utilities	Emerging Markets								•						
Jiangxi Hongdu Aviation Industry Co Ltd	Aerospace & Defense	Emerging Markets			•											
Jimah East Power Sdn Bhd	Electric Utilities	Emerging Markets								•						
Jindal Power Ltd	Metals & Mining	Emerging Markets								•						
Jindal Steel And Power Limited	Metals & Mining	Emerging Markets								•						
Jinduicheng Molybdenum Co. Ltd.	Metals & Mining	Emerging Markets									•	•				
JinkoSolar Co Ltd	Semiconductors & Semiconductor Equipment	Emerging Markets	•													















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
JinkoSolar Holding Co., Ltd.	Semiconductors & Semiconductor Equipment	Emerging Markets	●													
Jinneng Holding Shanxi Electric Power Co. Ltd.	Electric Utilities	Emerging Markets								●						
Jizhong Energy Resources Co. Ltd.	Metals & Mining	Emerging Markets								●						
Joint Stock Company National Company Kazmunaygas	Oil, Gas & Consumable Fuels	Emerging Markets								●						
Jolywood Suzhou Sunwatt Co Ltd	Semiconductors & Semiconductor Equipment	Emerging Markets								●						
Jpj Group Plc	Casinos & Gaming	Europe						●								
Jsw Energy Limited	Electric Utilities	Emerging Markets								●						
Jumbo Interactive Ltd	Casinos & Gaming	Pacific						●								
Kagome Co., Ltd.	Food Beverage & Tobacco	Pacific						●								
Kambi Group Plc	Software & Services	Europe						●								
Kangwon Land Inc	Casinos & Gaming	Emerging Markets						●								
Kapar Energy Ventures Sdn Bhd	Electric Utilities	Emerging Markets								●	●					
Kazmunaygas National Co	Oil, Gas & Consumable Fuels	Emerging Markets								●						
Kaztransgas Jsc	Gas Utilities	Emerging Markets								●						
Kbr, Inc.	Software & Services	North America			●											
Kelt Exploration Ltd.	Oil, Gas, & Consumable Fuels	North America								●						
Kentucky Utilities Company	Electric Utilities	North America								●						
KIMBELL ROYALTY PARTNERS, LP	Oil, Gas & Consumable Fuels	North America										●				
Kingston Financial Group LTD	Banks	Pacific						●								
KLX Inc	Aerospace & Defense	Europe			●											
Kobe Steel, Ltd.	Metals & Mining	Pacific							●							















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Kolmar Korea Holdings Co.,Ltd	Household & Personal Products	Emerging Markets											•			•
Konami Holdings Corporation	Media	Pacific						•								
Kongsbergen Gruppen	Aerospace & Defense	Europe			•											
Korea Aerospace Industries, Ltd.	Aerospace & Defense	Emerging Markets			•											
Korea East-west Power Co Ltd	Electric Utilities	Emerging Markets								•						
Korea Electric Power Coporation	Electric Utilities	Emerging Markets								•						•
Korea Midland Power Co Ltd	Electric Utilities	Emerging Markets								•						
Korea National Oil Corp	Oil, Gas & Consumable Fuels	Emerging Markets								•						
Korea South-East Power Co., Ltd	Electric Utilities	Emerging Markets								•						•
Korea Southern Power Co., Ltd	Electric Utilities	Emerging Markets								•						•
Korea Western Power	Electric Utilities	Emerging Markets								•						•
Kt&G Corporation	Food Beverage & Tobacco	Emerging Markets						•								
Kuk-il Paper Manufacturing Co Ltd	Paper & Forest Products+ Containers & Packaging	Emerging Markes						•								
Kumiai Chem Ind Co	Chemicals	Pacific						•								
Kyushu Electric Power Company, Incorporated	Electric Utilities	Pacific								•						
L&t Finance	Commercial & Professional Services	Emerging Markets			•											
L3-Harris Technology Inc	Aerospace & Defense	North America			•											
La Francaise des Jeux SAEM	Casinos & Gaming	Europe						•								
Ladbrokes Group Fin Plc	Casinos & Gaming	Europe						•								
Larsen & Toubro Infotech Ltd	Software & Services	Emerging Markets			•											
Larsen & Toubro Ltd.	Building Products	Emerging Markets			•											
Las Vegas Sands Corp.	Casinos & Gaming	North America						•								















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Lawson Inc	Food & Staples Retailing	Pacific						•								
Leidos Holdings	Software & Services	North America			•											
Lens Technology Co Ltd	Technology Hardware & Equipment	Emerging Markets	•													
Leonardo Finmeccanica SpA	Aerospace & Defense	Europe			•											
Leonardo US Holding Inc	Aerospace & Defense	Europe			•											
Leovegas Ab (publ)	Casinos & Gaming	Europe						•								
Lig Nex1 Co. Ltd.	Aerospace & Defense	Emerging Markets			•											
Light & Wonder Inc.	Casinos & Gaming	North America						•								
Llpl Capital Pte Ltd	Casinos & Gaming	Pacific						•								
Lockheed Martin Corporation	Aerospace & Defense	North America			•											
Lorillard Inc	Food Beverage & Tobacco	North America						•								
Lottomatica SPA	Casinos & Gaming	Europe						•								
Lotte Tour Development Co.,ltd	Hotels & Travel	Emerging Markets						•								•
LOTTOMATICA GROUP S.P.A.	Casinos & Gaming	Europe						•								
Louisville Gas And Electric Company	Electric Utilities	North America								•						
LT Group Inc.	Aerospace & Defense	Emerging Markets						•								
Luxshare Precision Industry Co Ltd	Technology Hardware & Equipment	Emerging Markets	•													
Lynas Rare Earths Limited	Metals & Mining	Emerging Markets										•				
Madison Gas and Electric Co	Electric Utilities	North America								•						
MAG Silver Corp	Metals & Mining	North America										•				
Magnolia Oil & Gas Corp	Oil, Gas & Consumable Fuels	North America										•				
Magnolia Oil & Gas Operating LLC	Oil, Gas & Consumable Fuels	North America										•				
Magnum Bhd.	Casinos & Gaming	Emerging Markets						•								
Maithon Power Ltd	Electric Utilities	Emerging Markets								•						















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Malakoff Corporation Berhad	Electric Utilities	Emerging Markets								•						
Malakoff Power Berhad	Electric Utilities	Emerging Markets								•						
Manila Electric Co.	Electric Distribution & Transmission	Emerging Markets								•						
Marathon Petroleum Corp.	Oil, Gas & Consumable Fuels	North America	•													
Marubeni Corporation	Aerospace & Defense	Pacific								•						
Maruha Corp	Food Beverage & Tobacco	Pacific						•								
Matador Resources Co	Oil, Gas & Consumable Fuels	North America								•						
McColl's Retail Group Plc	Food & Staples Retailing	Europe						•								
Mechel PJSC	Metals & Mining	Emerging Markets								•						
Medco Energi Internasional Tbk PT	Oil, Gas & Consumable Fuels	Emerging Markets								•						
Medco Platinum Road Pte. Ltd.	Oil, Gas & Consumable Fuels	Emerging Markets								•						
Medco Power Indonesia PT	Oil, Gas & Consumable Fuels	Emerging Markets								•						
Medco Power Internasionl PT	Oil, Gas & Consumable Fuels	Emerging Markets								•						
Medco Strait Services Pte. Ltd.	Oil, Gas & Consumable Fuels	Emerging Markets								•						
MEG Energy Corp	Oil, Gas & Consumable Fuels	North America								•		•				
MGE Energy Inc	Electric Utilities	North America								•						
Melco International Development Ltd	Casinos & Gaming	Pacific						•								
Melco Resorts & Entertainment Limited	Casinos & Gaming	Pacific						•								
Melco Resorts Finance Ltd	Casinos & Gaming	Emerging Markets						•								
Melrose Industries Plc	Aerospace & Defense	Europe			•											
Mercantile Hanpakot Ltd	Banks	Europe	•													
Mesaieed Petrochemical Holding Company Q.S.C.	Chemicals	Emerging Markets									•		•			•
Metro Pacific Investments Corp.	Diversified Financials	Emerging Markets								•						•
Mexico Generadora De Energia S De RL	Metals & Mining	Emerging Markets		•												















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Mgm China Holdings Limited	Casinos & Gaming	Emerging Markets						•								
Mgm Growth Properties Llc	Real Estate	North America						•								
Mgm Growth Properties Oper Partnership Lp / Mgp Fin Co Issuer Inc	Real Estate	North America						•								
Mgm Growth Properties Reit	Real Estate	North America						•								
Mgm Resorts International	Casinos & Gaming	North America						•								
Midwest Connector Capital Company LLC	Oil, Gas & Consumable Fuels	North America	•													
Mindtree	Software & Services	Emerging Markets			•											
Minera Mexico, S.A. de C.V.	Metals & Mining	Emerging Markets										•				
Miquel y Costas & Miquel SA	Paper & Forest Products+ Containers & Packaging	Europe						•								
Mitsubishi Corp	Aerospace & Defense	Pacific							•							
Mixi. Inc.	Media	Pacific						•								
Mizrahi Tefahot Bank Ltd	Banks	Europe	•													
Mizrahi Tefahot Bank Ltd/ Los Angeles CA	Banks	North America	•													
Mizrahi Tefahot Issue Co Ltd	Banks	Europe	•													
MMC Norilsk Nickel OJSC Via MMC Finance DAC	Metals & Mining	Europe							•							
Mohegan Gaming & Entertainment	Casinos & Gaming	North America						•								
Monarch Casino & Resort, Inc.	Casinos & Gaming	North America						•								
Mong Duong Finance Holdings BV	Electric Utilities	North America								•						
Mosenergo PAO	Electric Utilities	Europe								•						
MPC Container Ships ASA	Transportation & Logistics	Europe								•						
MPLX LP	Oil, Gas & Consumable Fuels	North America	•													















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
MTU Aero Engines AG	Aerospace & Defense	Europe			•											
Murphy Usa Inc.	Retailing	North America								•						
Muyuan Foods Co., Ltd	Food Beverage & Tobacco	Emerging Markets										•				
Nabha Power Ltd	Building Products	Emerging Markets			•											
Nagacorp Ltd.	Casinos & Gaming	Emerging Markets						•								
National Aluminium Co Ltd	Metals & Mining	Emerging Markets								•						
National Energy Group Jiangsu Power Generation Co Ltd	Electric Distribution & Transmission	Emerging Markets								•	•					
National Fuel Gas Company	Gas Utilities	North America								•						
National Presto Industries, Inc.	Aerospace & Defense	North America			•											
Navios Maritime Acq Corp	Oil, Gas & Consumable Fuels	Europe								•						
Navios Maritime Acquisition Corporation	Oil, Gas & Consumable Fuels	Europe								•						
NeoGames S.A.	Casinos & Gaming	Europe						•								
Net Entertainment Ab	Software & Services	Europe						•								
Net Holding AS	Hotels & Travel	Emerging Markets						•								
New Fortress Energy Inc	Oil, Gas & Consumable Fuels	North America								•						
New Hope Corp Ltd	Metals & Mining	Pacific								•						
Nevsun Resources Ltd.	Metals & Mining	North America	•													
Ningbo Ronbay New Energy	Technology Hardware & Equipment	Emerging Markets											•			
Ningxia Baofeng Energy Group Co., Ltd.	Chemicals	Emerging Markets											•			
Nippon Flour Mills Co Ltd	Food Beverage & Tobacco	Pacific						•								
Nippon Paper Industries Co Ltd	Paper & Forest Products+ Containers & Packaging	Pacific						•								
Nk Rosneft' Pao	Oil, Gas & Consumable Fuels	Europe	•													
Noble Corp Plc	Energy Equipment & Services	Europe								•						
Noble Holding Internationl Ltd	Energy Equipment & Services	Europe								•						















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Nof Corporation	Chemicals	Pacific			●											
Norilsk Nickel	Metals & Mining	Europe							●							
NORINCO International Cooperation Ltd.	Building Products	Emerging Markets			●											
North Industries Group Red Arrow Co., Ltd.	Building Products	Emerging Markets			●											
Northern Drilling	Energy Equipment & Services	North America								●						
Northern Oil And Gas Inc	Oil, Gas & Consumable Fuels	North America										●				
Northern Region Cement Company	Construction Materials	Emerging Markets								●						
Northrop Grumman Corporation	Aerospace & Defense	North America			●											
Northrop Grumman Innovation Systems	Aerospace & Defense	North America			●											
Northrop Grumman Systems Corporation	Aerospace & Defense	North America			●											
Nova Scotia Power Inc	Electric Utilities	North America								●						
Novatek Finance Limited	Oil, Gas & Consumable Fuels	Europe								●						
Novatek Pao	Oil, Gas & Consumable Fuels	Europe								●						
Novomatic Ag	Casinos & Gaming	Europe						●								
Novorossiysk Sea Trade Port J.S.C.	Transportation & Logistics	Europe	●													
NRG Energy Inc	Electric Utilities	North America								●						
NTPC Ltd.	Electric Utilities	Emerging Markets							●	●						
Nuvei Corporation	Software & Services	North America						●								
NuVista Energy Ltd	Oil, Gas & Consumable Fuels	North America								●						
Nyrstar N.V.	Metals & Mining	Europe										●				
Oceaneering International, Inc.	Energy Equipment & Services	North America			●											
OCP S.A.	Chemicals	Emerging Markets	●													
Odebrecht Finance, Ltd.	Building Products	Emerging Markets					●									
OFILM Group Co., Ltd.	Technology Hardware & Equipment	Emerging Markets	●													















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Ogk-2 Pao	Electric Utilities	Emerging Markets							•							
Oil and Natural Gas Corporation	Oil, Gas & Consumable Fuels	Emerging Markets	•	•					•							
Oil Refineries Ltd.	Oil, Gas & Consumable Fuels	Emerging Markets								•						
Okinawa Electric Power Co Inc (The)	Electric Utilities	Pacific								•						
Old Holdco INC	Food Beverage & Tobacco	North America						•								
Oleoducto Central SA	Oil, Gas & Consumable Fuels	Emerging Markets							•							
Olin Corp	Chemicals	North America			•											
ONGC Videsh Ltd.	Oil, Gas & Consumable Fuels	Emerging Markets	•	•					•							
ONGC Videsh Vankorneft Pte. Ltd.	Oil, Gas & Consumable Fuels	Emerging Markets								•						
OPC Energy Ltd.	Electric Utilities	Emerging Markets								•						
Orbia Advance Corporation S.A.B. de CV	Chemicals	Emerging Markets											•			
Otokar Otomotiv Ve Savunma Sanayi A.S.	Building Products	Emerging Markets			•											
Pacific Gas & Electric Company	Electric Utilities	North America	•													
Pakistan Oilfields Ltd	Oil, Gas & Consumable Fuels	Emerging Markets								•						
Pan American Silver Corp	Metals & Mining	North America	•						•							
PAO Severstal	Metals & Mining	Europe		•												
Par Pacific Holding Inc	Oil, Gas & Consumable Fuels	North America								•						
Par Petro Llc / Fin Corp	Oil, Gas & Consumable Fuels	North America								•						
Paradise Company Limited	Casinos & Gaming	Emerging Markets						•								
Paramount Resources Ltd.	Oil, Gas & Consumable Fuels	North America								•						
Parex Resources Inc	Oil, Gas & Consumable Fuels	North America								•						
Pdc Energy Inc	Oil, Gas & Consumable Fuels	North America								•						
Pembangunan Perumahan (persero) Tbk PT	Building Products	Emerging Markets								•						















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Penn National Gaming Inc	Casinos & Gaming	North America						●								
Penn Virginia Corporation	Oil, Gas & Consumable Fuels	North America										●				
Performance Food Group Company	Food & Staples Retailing	North America						●								
Performance Food Group, Inc.	Food & Staples Retailing	North America						●								
Pertamina Persero Pt	Oil, Gas & Consumable Fuels	Emerging Markets										●				
Perusahaan Perseroan (Persero) Pt Perusahaan Listrik Negara	Electric Utilities	Emerging Markets								●						
Petrobras Global Finance BV	Oil, Gas & Consumable Fuels	Europe					●									
PetroChina Company Ltd.	Oil, Gas & Consumable Fuels	Emerging Markets	●				●		●							
Petróleo Brasileiro S.A. - Petrobras	Oil, Gas & Consumable Fuels	Emerging Markets					●									
Petroleos Del Peru (PetroPeru) S.A.	Oil, Gas & Consumable Fuels	Emerging Markets	●						●							
Petróleos Mexicanos	Oil, Gas & Consumable Fuels	Emerging Markets		●												
Petroliam Nasional Berhad (Petronas)	Oil, Gas & Consumable Fuels	Emerging Markets								●						
Petronas Capital Ltd	Oil, Gas & Consumable Fuels	Emerging Markets								●						
Petronas Energy Canada Ltd	Oil, Gas & Consumable Fuels	North America								●						
Petronas Gas Bhd	Oil, Gas & Consumable Fuels	Emerging Markets								●						
Petronas Global Sukuk Ltd	Oil, Gas & Consumable Fuels	Emerging Markets								●						
Petrorio Luxembourg Trading S.a.r.l	Oil, Gas & Consumable Fuels	Europe								●						
Peyto Expl & Dev	Oil, Gas & Consumable Fuels	North America								●						
Pacific Gas and Electric Company	Electric Utilities	North America	●													
PGE Polska Grupa Energetyczna SA	Electric Utilities	Europe								●						
PGE Sweden Ab	Electric Utilities	Europe							●							
Philip Morris International Inc.	Food Beverage & Tobacco	North America						●								
Phillips 66	Oil, Gas & Consumable Fuels	North America	●													
Phillips 66 Partners LP	Oil, Gas & Consumable Fuels	North America	●													















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Phoenix Lead Ltd	Electric Utilities	Emerging Markets								•						
PI Advanced Materials Co Ltd	Chemicals	Emerging Markets											•			
Pilgrim's Pride Corp	Food Beverage & Tobacco	North America										•		•		
Pingdingshan Tianan Coal Mining Co. Ltd.	Metals & Mining	Emerging Markets								•						
Pinnacle Entertainment, Inc.	Casinos & Gaming	North America						•								
Plains All American Pipeline, L.P.	Oil, Gas & Consumable Fuels	North America								•						
Plains Gp Holdings Lp	Oil, Gas & Consumable Fuels	North America								•						
Playags Inc	Casinos & Gaming	North America						•								
Playtech Plc	Software & Services	Europe						•								
Pollard Banknote Limited	Casinos & Gaming	North America						•								
Polyus PJSC	Metals & Mining	Europe								•						
Poongsan Corporation	Metals & Mining	Emerging Markets			•											
Posco	Metals & Mining	Emerging Markets	•						•							
Posco Chemtech Company Ltd.	Construction Materials	Emerging Markets		•												
Posco Daewoo	Aerospace & Defense	Emerging Markets	•						•							
Posco Energy Co Ltd	Metals & Mining	Emerging Markets								•						
Power Construction Corporation of China, Ltd.	Building Products	Emerging Markets								•						
Power Finance	Diversified Financials	Emerging Markets								•						
Probi Aktiebolag	Pharmaceuticals, Biotechnology	Europe						•								
Prosegur Compania De Seguridad S.A.	Commercial & Professional Services	Europe		•												
PT ABM Investama Tbk	Metals & Mining	Emerging Markets								•						
PT Adaro Energy Tbk	Metals & Mining	Emerging Markets								•		•				•
Pt Akr Corporindo Tbk	Aerospace & Defense	Emerging Markets								•						















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
PT Astra Agro Lestari Tbk	Food Beverage & Tobacco	Emerging Markets										•				
PT Astra International Tbk	Automobiles & Components	Emerging Markets								•						
PT Barito Pacific Tbk	Chemicals	Emerging Markets								•						
Pt Cikarang Litrindo Tbk	Electric Distribution & Transmission	Emerging Markets								•						
PT Delta Dunia Makmur Tbk	Metals & Mining	Emerging Markets								•						
PT Freeport Indonesia	Metals & Mining	Emerging Markets	•						•							
PT Gudang Garam Tbk	Food Beverage & Tobacco	Emerging Markets						•								
PT Hanjaya Mandala Sampoerna Tbk	Food Beverage & Tobacco	Emerging Markets						•								
Pt Perusahaan Perkebunan London Sumatra Indonesia Tbk	Food Beverage & Tobacco	Emerging Markets										•				
PT Semen Indonesia (Persero) Tbk	Construction Materials	Emerging Markets								•						
PT United Tractors Tbk	Metals & Mining	Emerging Markets								•						•
Qassim Cement Company SJSC	Construction Materials	Emerging Markets								•						
QinetiQ Group Plc	Aerospace & Defense	Europe			•											
Rabigh Refining and Petrochemical Company SJSC	Oil, Gas & Consumable Fuels	Emerging Markets								•						
Ratch Group Public Company Limited	Electric Utilities	Emerging Markets							•							
Raytheon Company	Aerospace & Defense	North America			•											
RCI Hospitality Holdings, Inc.	Restaurants	North America						•								
Red Rock Resorts Inc	Casinos & Gaming	North America						•								
Reliance Power Limited	Electric Utilities	Emerging Markets								•						
Resorts World Las Vegas Llc / Rwlv Capital Inc	Casinos & Gaming	North America						•								
Reynolds American Inc.	Food Beverage & Tobacco	North America						•								
Reysas Tasimacilik Ve Lojistik Ticaret Anonim Sirketi	Transportation & Logistics	Europe						•								















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Rheinmetall AG	Aerospace & Defense	Europe			•											
Richemont International Holding SA	Consumer Durables & Apparel	Europe			•											
Riley Exploration Permian, Inc.	Oil, Gas & Consumable Fuels	North America										•				
Rio Tinto Finance PLC	Metals & Mining	Europe	•						•							
Rio Tinto Ltd.	Metals & Mining	Pacific	•						•							
Rio Tinto PLC	Metals & Mining	Europe	•						•							
RLX Technologie Inc	Food Beverage & Tobacco	Pacific						•								
Road Management Consolidated PLC	Software & Services	North America			•											
Robinsons Bank Corp	Aerospace & Defense	Emerging Markets								•						
ROCC Holdings LLC	Oil, Gas & Consumable Fuels	North America										•				
Rolls-Royce Holdings PLC	Aerospace & Defense	Europe			•											
Rolls-Royce PLC	Aerospace & Defense	Europe			•											
Rongshi International Finance Limited	Diversified Financials	Emerging Markets					•									
Rosneft Finance SA	Oil, Gas & Consumable Fuels	Europe	•													
Rosneft International Finance	Oil, Gas & Consumable Fuels	Europe	•													
Rosel'khozbank Ao	Banks	Europe				•										
RusHydro PJSC	Electric Utilities	Emerging Markets	•													
Russian Agricultural Bank OJSC Via RSHB Capital SA	Banks	Europe				•										
Russian Railways	Transportation & Logistics	Europe				•										
Ruwais Power Company - Pjsc,	Multi-Utilities	Pacific								•						
RZD Capital	Transportation & Logistics	Europe				•										
S Foods Inc	Food Beverage & Tobacco	Pacific									•		•			
S&T Dynamics Co., Ltd.	Aerospace & Defense	Emerging Markets			•											
S&T Holdings	Automobiles & Components	Emerging Markets			•											















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
S.T. Corporation	Chemicals	Emerging Markets											●			
Saab AB	Aerospace & Defense	Europe			●											
Safran SA	Aerospace & Defense	Europe			●											
Samarco Mineracao sa	Metals & Mining	Emerging Markets	●						●							
Sandridge Energy, Inc.	Oil, Gas & Consumable Fuels	North America								●		●				
Sands China Ltd.	Casinos & Gaming	Emerging Markets						●								
Sankyo Co., LTD	Consumer Durables & Apparel	Pacific						●								
Santa Vitoria Do Palmar Holding Sa	Electric Utilities	Emerging Markets	●						●							
Santos Limited	Oil, Gas & Consumable Fuels	Pacific								●						
Sasol Financing International Ltd.	Chemicals	Emerging Markets							●							
SASOL Financing USA LLC	Chemicals	North America							●							
Sasol Limited	Chemicals	Emerging Markets								●						
Saudi Arabian Oil Co (ARAMCO)	Oil, Gas & Consumable Fuels	Emerging Markets								●						●
Saudi Cement Company SJSC	Construction Materials	Emerging Markets								●	●		●			
Saudi Elec Glb Sukuk	Electric Utilities	Emerging Markets								●						
Saudi Electricity Company SJSC	Electric Utilities	Emerging Markets								●						
Saudi Electricity Global Sukuk Company	Electric Utilities	Emerging Markets								●						
Saudi Industrial Investment Group	Chemicals	Emerging Markets							●				●			
Saudi National Petrochem	Electric Utilities	Emerging Markets								●						
Sawit Sumbermas Sarana Tbk PT	Food Beverage & Tobacco	Emerging Markets										●				
Sb Sberbank Jsc	Banks	Emerging Markets				●										
Sberbank Cz As	Banks	Europe				●										
Sberbank of Russia Via SB Capital SA	Banks	Europe				●										















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Sberbank Rossii Pao	Banks	Europe				•										
Sbm Offshore Nv	Energy Equipment & Services	Europe								•						
Scandinavian Tobacco Group As	Food Beverage & Tobacco	Europe						•								
SCF Capital Designated Activity Company	Oil, Gas & Consumable Fuels	Europe								•						
Schahin II Finance Co SPV Ltd	Oil, Gas & Consumable Fuels	North America					•									
Schweitzer-mauduit International, Inc	Paper & Forest Products+ Containers & Packaging	North America						•								
Science Applications Intl-glob	Software & Services	North America			•											
Scientific Games Holdings LP	Casinos & Gaming	North America						•								
Scientific Games International Inc	Casinos & Gaming	North America						•								
SDG Finance	Metals & Mining	Pacific							•							
SDIC Capital Co Ltd	Banks	Emerging Markets														•
SDIC Power Holdings Co., Ltd.	Electric Utilities	Emerging Markets								•						
Sega Sammy Holdings Inc.	Consumer Durables & Apparel	Pacific						•								
Segari Energy Ventures Sdn. Bhd.	Electric Distribution & Transmission	Emerging Markets								•						
Semirara Mining and Power Corporation	Metals & Mining	Emerging Markets								•						
Seplat Petroleum Development Company Plc	Oil, Gas & Consumable Fuels	Emerging Markets								•						
Serica Energy Plc	Oil, Gas & Consumable Fuels	Europe								•						
Shaanxi Coal Industry Company Limited	Metals & Mining	Emerging Markets								•					•	
Shaanxi Construction Machinery Co Ltd	Building Products	Emerging Markets								•						
Shandong Gold Group Co., Ltd.	Metals & Mining	Emerging Markets										•				
Shandong Gold Mining Co Ltd	Metals & Mining	Emerging Markets											•		•	
Shanghai Datun Energy Resources Co Ltd	Metals & Mining	Emerging Markets								•						
Shanghai Electric Power Company Limited	Electric Utilities	Emerging Markets								•	•					















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Shanghai Electric Power Finance Ltd	Electric Utilities	Emerging Markets								•	•					
Shanghai Industrial Holdings Limited	Aerospace & Defense	Pacific						•								
Shanxi Coal International Energy Group Co Ltd	Aerospace & Defense	Emerging Markets								•						
Shanxi Lu'an Environmental Energy Dev. Co. Ltd.	Metals & Mining	Emerging Markets								•		•			•	
Shanxi Xishan Coal and Electricity Power Co., Ltd.	Metals & Mining	Emerging Markets								•					•	
Shenergy Company Limited	Electric Utilities	Emerging Markets								•						
Shenghe Resources Holding Co., Ltd.	Metals & Mining	Emerging Markets										•				•
Shenhua Overseas Capital	Metals & Mining	Emerging Markets								•						
Shenyang Jinshan Energy Co Ltd	Electric Utilities	Emerging Markets								•						
Shenzhen Energy Group Co., Ltd	Electric Utilities	Emerging Markets								•						
Shenzhen Jinjia Group Co Ltd	Paper & Forest Products+ Containers & Packaging	Emerging Markets						•								
Shenzhen Senior Technology Material Co Ltd	Chemicals	Emerging Markets											•			
Shikoku Electric Power Co Inc	Electric Utilities	Emerging Markets								•						
Shree Cement Ltd	Construction Materials	Emerging Markets								•						
Siam City Cement PCL	Construction Materials	Emerging Markets								•						
Silverbow Resources, Inc.	Oil, Gas & Consumable Fuels	North America								•		•				
Silver Lake Resources Limited	Metals & Mining	Pacific									•	•				
Sinopec Engineering Group Co Ltd	Building Products	Emerging Markets	•													
Sinopec Group Overseas Development 2012 Ltd.	Oil, Gas & Consumable Fuels	Emerging Markets	•													
Sinopec Group Overseas Development 2013 Ltd.	Oil, Gas & Consumable Fuels	Emerging Markets	•													
Sinopec Group Overseas Development 2014 Ltd.	Oil, Gas & Consumable Fuels	Emerging Markets	•													
Sinopec Group Overseas Development 2015 Ltd.	Oil, Gas & Consumable Fuels	Emerging Markets	•													
Sinopec Group Overseas Development 2016 Ltd.	Oil, Gas & Consumable Fuels	Emerging Markets	•													















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Sinopec Group Overseas Development 2017 Ltd.	Oil, Gas & Consumable Fuels	Emerging Markets	●													
Sinopec Group Overseas Development 2018 Ltd.	Oil, Gas & Consumable Fuels	Emerging Markets	●													
Sinopec Shanghai Petrochemical Co Ltd	Chemicals	Emerging Markets	●													
Sinosing Services Pte Ltd	Electric Utilities	Emerging Markets								●	●		●			
Sisal Group S.p.a.	Casinos & Gaming	Europe						●								
Sjm Holdings Limited	Casinos & Gaming	Pacific						●								
SJVN Ltd	Electric Utilities	Emerging Markets								●						
Sk Gas Ltd	Oil, Gas & Consumable Fuels	Emerging Markets								●						
Skycity Entertainment Group Ltd	Casinos & Gaming	Pacific						●								
Smc Global Power Holdings Corp.	Aerospace & Defense	Emerging Markets								●						
Smoores International Holdings Ltd	Food Beverage & Tobacco	Emerging Markets						●								
Snaitech Spa	Casinos & Gaming	Europe						●								
Solar Industries India Ltd	Chemicals	Emerging Markets			●											
South32 Limited	Metals & Mining	Pacific							●							
Southern Copper Corporation	Metals & Mining	North America	●	●					●							
Southern Power Generation Sdn Bhd	Electric Utilities	Emerging Markets								●	●					
Southern Province Cement Company SJSC	Construction Materials	Emerging Markets								●						
Southwestern Electric Power Company	Electric Utilities	North America								●						
Southwestern Energy	Oil, Gas & Consumable Fuels	North America								●						
Sovkomflot PAO	Oil, Gas & Consumable Fuels	Europe								●						●
Spartan Delta Corp.	Oil, Gas & Consumable Fuels	North America								●		●				
SPIC Dongfang New Energy Corporation	Multi-Utilities	Emerging Markets								●						
SPIC Luxembourg Latin America Renewable Energy Investment Co Sarl	Electric Utilities	Europe	●													
SPIC MTN Co Ltd	Electric Utilities	North America	●													
Spirit AeroSystems Holdings Inc	Aerospace & Defense	North America			●											















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Sportech Plc	Casinos & Gaming	Europe						●								
SSMS Plantation Holdings Pte Ltd	Food Beverage & Tobacco	Pacific										●				
Star Group, L.p.	Gas Utilities	North America								●						
Stars Group Holdings Bv Stars Group Us Co Borrower	Casinos & Gaming	Europe						●								
Station Casinos LLC	Casinos & Gaming	North America						●								
Steel Capital (Severstal)	Metals & Mining	Europe		●												
STG Global Finance BV	Food Beverage & Tobacco	Europe						●								
Studio City Company Limited	Casinos & Gaming	Emerging Markets						●								
Studio City Finance Ltd	Casinos & Gaming	Emerging Markets						●								
Sturm Ruger & Co Inc	Consumer Durables & Apparel	North America			●											
Suburban Propane Partners	Gas Utilities	North America								●						
Suburban Propane Partners, L.p.	Gas Utilities	North America								●						
SugarHouse HSP Gaming Prop. Mezz LP	Casinos & Gaming	Europe						●								
Sumitomo Corporation	Aerospace & Defense	Pacific								●						
Summit Midstream Holdings LLC	Oil, Gas & Consumable Fuels	North America								●						
Summit Midstream Partners Lp	Oil, Gas & Consumable Fuels	North America								●						
Sun International Limited	Casinos & Gaming	Emerging Markets						●								
Suncoke Energy Inc	Metals & Mining	North America								●			●			
Suncor Energy Inc.	Oil, Gas & Consumable Fuels	North America										●	●			
Suncor Energy Ventures	Oil, Gas & Consumable Fuels	North America										●	●			
Sunoco LP	Oil, Gas & Consumable Fuels	North America								●						
Sunoco LP / Sunoco Finance Corp	Oil, Gas & Consumable Fuels	North America								●						
Sunoco Logistics Partners Operations L.P.	Oil, Gas & Consumable Fuels	North America	●													
Superior Plus Corp.	Gas Utilities	North America								●						
Superior Plus/gen Prtnr	Gas Utilities	North America								●						














Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Surge Energy Inc	Oil, Gas & Consumable Fuels	North America								●						
Swedish Match Ab	Food Beverage & Tobacco	Europe						●								
Tabcorp Holdings Limited	Casinos & Gaming	Pacific						●								
Taekwang Industrial Co Ltd	Chemicals	Emerging Markets											●			
Taiwan Cogeneration Corporation	Electric Utilities	Emerging Markets								●						
Tangshan Jidong Cement Co. Ltd.	Construction Materials	Emerging Markets								●						
Tanjung Bin Energy Issuer Berhad	Electric Utilities	Emerging Markets								●						
Tanjung Bin Energy Sdn. Bhd.	Electric Utilities	Emerging Markets								●						
Tanjung Bin O&M Berhad	Electric Utilities	Emerging Markets								●						
Tanjung Bin Power Sdn. Bhd.	Electric Utilities	Emerging Markets								●						
Taq Abu Dhabi National	Multi-utilities	Pacific								●						
TAQA Morocco SA	Electric Utilities	Emerging Markets								●						
Targa Resources Corp	Oil, Gas & Consumable Fuels	North America								●						
Tatneft' Pao	Oil, Gas & Consumable Fuels	Europe								●						
Tatts Group Limited	Casinos & Gaming	Pacific						●								
Taurus Armas S.A.	Aerospace & Defense	Emerging Markets			●											
Tbea Co Ltd	Aerospace & Defense	Emerging Markets	●							●						
Tecpetrol S.A.	Oil, Gas & Consumable Fuels	Emerging Markets								●						
Teekay Corporation	Oil, Gas & Consumable Fuels	North America								●						
Tellurian Inc.	Oil, Gas & Consumable Fuels	North America										●				
Tenaga Nasional Berhad	Electric Utilities	Emerging Markets								●	●					
Tepco Power Grid Inc	Electric Utilities	Pacific	●													
Textron Financial Corp	Aerospace & Defense	North America			●											
Textron Inc.	Aerospace & Defense	North America			●											
Thales SA	Aerospace & Defense	Europe			●											















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
The Electricity Generating Public Company Limited	Electric Utilities	Emerging Markets								•						
The Export-Import Bank Of China	Diversified Financials	Emerging Markets					•									
The Boeing Company	Aerospace & Defense	North America			•											
The Chugoku Electric Power Company, Incorporated	Electric Utilities	Pacific								•						
The Great Eastern Shipping Company Limited	Oil, Gas & Consumable Fuels	Emerging Markets								•						
The Kansai Electric Power Company, Incorporated	Electric Utilities	Pacific								•						
The Lottery Corporation	Casinos & Gaming	Pacific						•								
The National Commercial Bank SJSC	Banks	Emerging Markets						•								
The Ramco Cements Limited	Construction Materials	Emerging Markets								•						
The Rank Group Plc	Casinos & Gaming	Europe						•								
The Star Entertainment Group Limited	Casinos & Gaming	Pacific						•								
The Stars Group	Casinos & Gaming	North America						•								
The Tata Power Company Limited	Electric Utilities	Emerging Markets								•						
Three Gorges Finance I Cayman Islands Ltd	Electric Utilities	Emerging Markets										•				
Three Gorges Finance II Cayman Islands Ltd	Electric Utilities	Emerging Markets										•				
Thungela Resources Ltd	Metals & Mining	Emerging Markets								•						
Tiandi Science & Technology Co. Ltd.	Building Products	Emerging Markets								•						
TKG Huchems Co. Ltd	Chemicals	Emerging Markets											•			
TNB Global Ventures Capital Bhd	Electric Utilities	Emerging Markets								•	•					
TNB Northern Energy Bhd	Electric Utilities	Emerging Markets								•	•					
TNB Southern Energy Bhd	Electric Utilities	Emerging Markets								•	•					
Tokyo Electric P	Electric Utilities	Pacific	•													
Tokyo Electric Power Company Holdings, Inc.	Electric Utilities	Pacific	•													
Tokyotokeiba Co Ltd	Hotels & Travel	Pacific						•								
Tongling Nonferrous Metals Group Co Ltd	Metals & Mining	Emerging Markets											•			

Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Torm Plc	Oil, Gas & Consumable Fuels	Europe								●						
Tornado Solarfarms Limited	Electric Utilities	Emerging Markets								●						
Tourmaline Oil Corp.	Oil, Gas & Consumable Fuels	North America							●							
Trafigura	Oil, Gas & Consumable Fuels	Europe														●
Transalta Corp	Electric Utilities	North America								●						
Transalta Ocp Lp	Electric Utilities	North America								●						
Transdigm Group Inc	Aerospace & Defense	North America			●											
Transdigm Inc.	Aerospace & Defense	North America			●											
Transmissora Sul Brasileira De Energia Sa	Electric Distribution & Transmission	Emerging Markets	●						●							
Transmontaige Partners	Oil, Gas & Consumable Fuels	North America								●						
Transneft' Pao	Oil, Gas & Consumable Fuels	Emerging Markets	●													
Transocean Inc.	Energy Equipment & Services	Europe								●						
Transocean Ltd.	Energy Equipment & Services	Europe								●						
Transportadora de Gas del Sur S.A.	Oil, Gas & Consumable Fuels	Emerging Markets								●						
Trina Solar Co Ltd	Semiconductors & Semiconductor Equipment	Emerging Markets	●													
Tri-State Generation and Transmission Association	Electric Utilities	North America								●						
Tsle - Transmissora Sul Litoranea De Energia Sa	Electric Utilities	Emerging Markets	●						●							
Tsogo Sun Holdings Limited	Casinos & Gaming	Emerging Markets						●								
Tsuburaya Fields Holdings Inc.	Consumer Durables & Apparel	Pacific						●								
Tucson Electric Power Co	Electric Utilities	North America								●						
Tullow Oil Plc	Oil, Gas & Consumable Fuels	Europe								●						
Tullow Oil (Jersey) Limited	Oil, Gas & Consumable Fuels	Europe								●						
Turning Point Brands, Inc.	Food Beverage & Tobacco	North America						●								
Twin River Worldwide Hld	Casinos & Gaming	North America						●								
Unibet Group Plc	Casinos & Gaming	Europe						●								

Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
United Energy Group Ltd	Oil, Gas & Consumable Fuels	Emerging Markets								•						
United Technologies Corp	Aerospace & Defense	North America			•											
Universal Corp	Food Beverage & Tobacco	North America						•								
Universal Entertainment Corporation	Consumer Durables & Apparel	Pacific						•								
Ute Parnaiba Ii Geracao De Energia Sa	Electric Utilities	Emerging Markets								•						
Vadodara Bharuch Tollway Ltd	Building Products	Emerging Markets			•											
Vale Canada Ltd	Metals & Mining	Emerging Markets	•						•							
Vale Overseas Ltd	Metals & Mining	Emerging Markets	•						•							
Vale S.A.	Metals & Mining	Emerging Markets	•						•							
Valora Holding AG	Retailing	Europe						•								
Vantage Drill Intl	Energy Equipment & Services	North America								•						
Veb.rf Gkr	Banks	Europe				•										
Vector Group Ltd.	Food Beverage & Tobacco	North America						•								
Vedanta Limited	Metals & Mining	Emerging Markets	•						•							
Vedanta Resources PLC	Metals & Mining	Europe	•						•							
Vibra Energia S/A	Retailing	Emerging Markets					•									
VICI Properties Inc.	Real Estate	North America						•								
VICI Properties L.P.	Real Estate	North America														
Viper Energy Partners L.P.	Oil, Gas & Consumable Fuels	North America								•						
Vista Outdoor Inc.	Consumer Durables & Apparel	North America			•											
Vital Energy Inc	Oil, Gas & Consumable Fuels	North America										•				
Vitesse Energy Inc.	Oil, Gas & Consumable Fuels	North America								•		•				
Vistra Energy Corp	Electric Utilities	North America								•						
Vnesheconombank via VEB Finance PLC	Banks	Europe				•										

Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Volcan Compania Minera	Metals & Mining	Emerging Markets							●							
VTB Bank	Banks	Europe				●										
Vtb Eurasia Designated Activity Company	Banks	Europe				●										
Vtb Leasing Finance Ooo	Banks	Europe				●										
Walmart Inc	Food & Staples Retailing	North America		●	●											
Washington H. Soul Pattinson And Company Limited	Metals & Mining	Pacific							●	●						
Weibo Corporation	Media	Emerging Markets	●													
Western Superconducting Technologies Co Ltd	Metals & Mining	Emerging Markets											●			
Whitecap Resources Inc	Oil, Gas & Consumable Fuels	North America								●						
Whitehaven Coal	Metals & Mining	Pacific								●						
Whiting Petroleum Corp	Oil, Gas & Consumable Fuels	North America							●							
William Hill Plc	Casinos & Gaming	Europe						●								
Wintime Energy Group Co Ltd	Electric Utilities	Emerging Markets								●						
WireCard AG	Software & Services	Europe						●								
Woodward Inc	Building Products	North America			●											
Wpx Energy Inc	Oil, Gas & Consumable Fuels	North America								●						
Wuestenrot Bausparkasse Aktiengesellschaft	Insurance	Europe												●		
Wynn Las Vegas Llc	Casinos & Gaming	North America						●								
Wynn Macau, Limited	Casinos & Gaming	Emerging Markets						●								
Wynn Resorts Finance Llc	Casinos & Gaming	North America						●								
Wynn Resorts, Limited	Casinos & Gaming	North America						●								
Xiamen Meiya Pico Information	Technology Hardware & Equipment	Emerging Markets	●													
Xinjiang Zhongtai Chemical Co., Ltd.	Chemicals	Emerging Markets	●													
Xinte Energy Co Ltd	Building Products	Emerging Markets	●													
Xxl Asa	Retailing	Europe			●											

Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Yalong River Hydropower Development Co Ltd	Electric Utilities	Emerging Markets								•						
Yamama Cement Co	Construction Materials	Emerging Markets									•		•			
Yancoal Australia Ltd.	Metals & Mining	Pacific								•						
Yancoal International Resources Development Co. Limited	Metals & Mining	Pacific								•						
Yang Quan Coal Industry (group) Co., Ltd.	Metals & Mining	Emerging Markets								•						
Yanzhou Coal Mining Company Ltd.	Metals & Mining	Emerging Markets								•						
Yatsen Holding Ltd	Household & Personal Products	Emerging Markets											•			
Yenisei River Shipping Co	Metals & Mining	Europe							•							
Yes Bank	Banks	Emerging Markets														•
Yintai Gold Co.	Metals & Mining	Emerging Markets									•	•				
Youngor Group Co., Ltd	Real Estate	Emerging Markets	•													
YPF Energia Electrica SA	Oil, Gas & Consumable Fuels	Emerging Markets							•							
YPF Sociedad Anonima	Oil, Gas & Consumable Fuels	Emerging Markets							•							
Ytl Corporation Berhad	Multi-utilities	Emerging Markets								•						
Ytl Power Intl	Multi-utilities	Pacific								•						
Yuan Longping High-Tech Agriculture Co Ltd Company	Food Beverage & Tobacco	Emerging Markets										•				
Yungjin Pharmaceutical Co Ltd	Pharmaceuticals, Biotechnology	Emerging Markets						•								
Yunnan Botanee Bio-Technology Group Co Ltd	Consumer Durables & Apparel	Emerging Markets											•			
Yunnan Energy Material Co Ltd	Paper & Forest Products+ Containers & Packaging	Emerging Markets						•								
Yunnan Provincial Investment Holdings Group Co.,Ltd.	Diversified Financials	Emerging Markets								•						
Yura S.a.	Construction Materials	Emerging Markets								•						
Zhaojin Mining Industry Company Limited	Metals & Mining	Emerging Markets										•				
Zhejiang Dahua Technology	Technology Hardware & Equipment	Emerging Markets	•													
Zhejiang Huahai Pharmaceuticals Co. Ltd.	Pharmaceuticals, Biotechnology	Emerging Markets						•								

Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Zhejiang Zheneng Electric Power Co., Ltd	Electric Utilities	Emerging Markets								•						
Zhongjin Gold Corp., Ltd	Metals & Mining	Emerging Markets										•	•		•	
Zibo Qixiang Tengda Chemical Co Ltd	Chemicals	Emerging Markets											•			
Zijin International Capital Company Limited	Metals & Mining	Pacific	•						•							
Zijin Mining Group Co. Ltd.	Metals & Mining	Emerging Markets	•						•							

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