













SUSTAINABLE INVESTMENTS

Overview Exclusions Companies








September 2021















LEGENDA

Fundamental Investment 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 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 Sustainability Drivers














	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						
																
888 Holdings Public Limited Company	Casinos & Gaming	Europe						●								
Aboitiz Power Corp.	Electric Utilities	Emerging Markets							●							
Acacia Mining Plc	Metals & Mining	Europe	●							●						
Adani Enterprises	Transportation & Logistics	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								●						
Aerjet Rocketdyne Holdings, Inc.	Aerospace & Defense	North America			●											
Aeroteh SA	Aerospace & Defense	Europe			●											
Airbus Group Finance BV	Aerospace & Defense	Europe			●											
Airbus Group SE	Aerospace & Defense	Europe			●											
Al Eqbal Co For Investment PLC	Food Beverage & Tobacco	Emerging Markets						●								
Alliance Global Group, Inc.	Aerospace & Defense	Emerging Markets						●								
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						●				●				
Amerigas Partners Lp	Gas Utilities	North America								●						
Amerigas Partners, L.p.	Gas Utilities	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 Great Wall Military Industry Co.	Aerospace & Defense	Emerging Markets			●											















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						
																
Antero Resources Corporation	Oil, Gas & Consumable Fuels	North America									●					
Appalachian Power Company	Electric Utilities	North America									●					
Arch Coal, Inc.	Metals & Mining	North America								●						
Aristocrat Leisure Limited	Casinos & Gaming	Pacific							●							
Aryt Industries Ltd.	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									●					
AviChina Industry & Technology Company Limited	Aerospace & Defense	Emerging Markets			●											
Babcock International Group PLC	Commercial & Professional Services	Europe			●											
BAE Systems PLC	Aerospace & Defense	Europe			●											
Banco BTG Pactual SA	Banks	Emerging Markets					●	●								
Bank Vtb Pao	Banks	Europe			●											
Banpu Public Company Limited	Metals & Mining	Emerging Markets									●					
Barrick Gold Corporation	Metals & Mining	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 Gas Blue Sky Holdings Limited	Gas Utilities	Pacific									●					
Berjaya Corporation Berhad	Aerospace & Defense	Emerging Markets							●							
Berjaya Sports Toto Berhad	Casinos & Gaming	Emerging Markets							●							
Bet-at-home.com Ag	Casinos & Gaming	Europe							●							
Betsson AB	Casinos & Gaming	Europe							●							
Bharat Heavy Electricals	Aerospace & Defense	Emerging Markets			●											















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Bloomerry Resorts	Casinos & Gaming	Emerging Markets						●								
Blue Cube Spinco Inc	Chemicals	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							●							
British American Tobacco Kenya	Food Beverage & Tobacco	Emerging Markets							●							
British American Tobacco PLC	Food Beverage & Tobacco	Europe							●							
Bukit Asam TBK PT	Metals & Mining	Emerging Markets								●						
BW LPG Limited	Oil, Gas & Consumable Fuels	Pacific								●						
BWX Technologies, Inc.	Aerospace & Defense	North America			●											
Caesars Entertainment Corporation	Casinos & Gaming	North America							●							
Camping World Holdings, Inc.	Retailing	North America			●											
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								●						
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								●		●				
Centerpoint Energy Inc	Electric Distribution & Transmission	North America								●						
Centrais Eletricas Brasileiras SA	Electric Utilities	Emerging Markets	●							●						














Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Century Aluminium Company	Metals & Mining	North America											•			
Century Casinos Inc.	Casinos & Gaming	North America						•								
Ceylon Tobacco Co Plc	Food Beverage & Tobacco	Emerging Markets						•								
Cgn New Energy Holdings Co., Ltd.	Electric Utilities	Pacific							•							
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 Hongqiao Group Limited	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 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							•							
China Resources Power Investment Co Ltd	Electric Utilities	Emerging Markets							•							
China Shenhua Energy Company Limited	Metals & Mining	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 State Shipbuilding Corporation Limited	Automobiles & Components	Emerging Markets			•											















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
China Three Gorges Corporation	Electric Utilities	Emerging Markets										•				
China Yangtze Power Co Ltd	Renewable Energy	Emerging Markets										•				
Chinalco Finance Holdings	Metals & Mining	Emerging Markets								•						
Chubu Electric power Company, Incorporated	Electric Utilities	Pacific								•						
Churchill Downs Inc	Casinos & Gaming	North America								•						
CLP Holdings Limited	Electric Utilities	Pacific								•						
CLP Power Hong Kong Financing Ltd	Electric Utilities	Emerging Markets								•						
Cnpc Global Capital Limited	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 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								•						
Continental Resources	Oil, Gas & Consumable Fuels	North America								•						
Contura Energy, Inc.	Metals & Mining	North America								•						
CoreCivic Inc	Commercial & Professional Services	North America	•													
Cosmax Inc	Household & Personal Products	Emerging Markets										•	•			
Country Garden Holdings Company Limited	Real Estate	Emerging Markets											•	•	•	
Crown Resorts Limited	Casinos & Gaming	Pacific								•						
Cvr Energy, Inc.	Oil, Gas & Consumable Fuels	North America								•						
Cvr Refining, Llc	Oil, Gas & Consumable Fuels	North America								•						
Daesang Corporation	Food Beverage & Tobacco	Emerging Markets									•		•			














Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
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			●											
Dmc Global Inc	Energy Equipment & Services	North America								●						
DMCI Holdings	Aerospace & Defense	Pacific							●							
Dongfang Electric Corp Ltd	Aerospace & Defense	Emerging Markets								●						
Draftkings Inc	Hotels & Travel	North America							●							
DTE Energy Company	Multi-utilities	North America							●							
Duke Energy Indiana, Llc	Electric Utilities	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								●						
Emperor International Holdings Limited	Real Estate	Pacific							●							
ENEA SA	Electric Distribution & Transmission	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								●						















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Eneva S.a.	Electric Utilities	Emerging Markets									●					
Enquest Plc 7% Pik 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								●						
Euronav Nv	Oil, Gas & Consumable Fuels	Europe									●					
Evolution Gaming Group AB (publ)	Casinos & Gaming	Europe							●							
Evrax plc	Metals & Mining	Europe		●												
Exxaro Resources Limited	Metals & Mining	Emerging Markets									●					
Ezcorp Inc	Diversified Financials	North America			●											
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									●					
Ferroglobe PLC	Metals & Mining	Europe										●				
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							●							
Freeport-McMoRan Inc.	Metals & Mining	North America	●							●						
Full House Resorts Inc	Casinos & Gaming	North America							●							
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							●							














Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Gamenet Group Spa	Casinos & Gaming	Europe						•								
Gaming And Leisure Properties, Inc.	Commercial & Professional Services	North America						•								
Gaming Innovation Group Inc.	Software & Services	North America						•								
Gateway Casinos & Entert	Casinos & Gaming	North America						•								
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							•							
GD Power Development Co. Ltd.	Electric Utilities	Emerging Markets								•						
General Dynamics Corporation	Aerospace & Defense	North America			•											
Genting Bhd.	Casinos & Gaming	Emerging Markets							•							
Genting Capital Bhd	Casinos & Gaming	Emerging Markets							•							
Genting Malaysia Berhad	Casinos & Gaming	Emerging Markets							•							
Genting Plantations Berhad	Food Beverage & Tobacco	Emerging Markets							•							
Genting Rmtn Bhd	Casinos & Gaming	Emerging Markets							•							
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	•													
Gldn Entrtnment Reg	Casinos & Gaming	North America							•							
Glp Cap/fin li Inc	Commercial & Professional Services	North America							•							
Gohl Capital Ltd,	Casinos & Gaming	Europe							•							
Gp Wind Jangi Pvt Ltd	Casinos & Gaming	Emerging Markets							•							
GPB Eurobond Finance Plc	Banks	Europe								•						
GPN Capital S.A.	Oil, Gas & Consumable Fuels	Europe								•						















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Gran Tierra Energy Inc.	Oil, Gas & Consumable Fuels	North America								●						
Grand Korea Leisure Co Ltd	Casinos & Gaming	Emerging Markets							●							
Great Canadian Gaming Corp	Casinos & Gaming	North America							●							
Greek Organisation Of Football Prognostics S.A.	Casinos & Gaming	Europe							●							
Grupo México S.A.B. de C.V.	Metals & Mining	Emerging Markets		●												
Guangdong Investment Ltd.	Water Utilities	Pacific								●						
Guanghui Energy Co. Ltd.	Oil, Gas & Consumable Fuels	Emerging Markets								●		●			●	
Guangzhou Tinci Materials	Chemicals	Emerging Markets											●			
Guoco Group	Aerospace & Defense	Emerging Markets							●							
Guocheng Mining Co Ltd	Aerospace & Defense	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			●											
Hanwha Corporation	Aerospace & Defense	Emerging Markets			●											
Hanwha Engineering & Construction Corp	Aerospace & Defense	Emerging Markets			●											
Herbalife Ltd	Household & Personal Products	Emerging Markets							●							
Hlf Financing Sarl, Llc	Household & Personal Products	North America							●							
Honeywell International Inc.	Aerospace & Defense	North America			●											
Hopewell Holdings	Aerospace & Defense	Pacific								●						
Hosken Consolidated Investments Limited	Aerospace & Defense	Emerging Markets							●							
Hpcl-mittal Energy Limited	Oil, Gas & Consumable Fuels	Emerging Markets								●						
Huabao Intl Hldg	Chemicals	Pacific							●							














Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Huadian Power International Corporation Ltd.	Electric Utilities	Emerging Markets								●	●		●			
Huaneng Power International Inc.	Electric Utilities	Emerging Markets								●	●		●			
Huchemsfine Chemical Corporation	Chemicals	Emerging Markets											●			
Humanwell Health A	Pharmaceuticals, Biotechnology	Emerging Markets														●
Huntington Ingalls Industry	Aerospace & Defense	North America			●											
Husky Energy Inc.	Oil, Gas & Consumable Fuels	North America								●						
Hyosung Chemical Corporation	Chemicals	Emerging Markets											●			
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 Tbk PT	Metals & Mining	Emerging Markets								●						
Indo Energy Finance II BV	Metals & Mining	Emerging Markets								●						
Indofood Sukses	Food Beverage & Tobacco	Emerging Markets	●						●							
Indonesia Asahan Aluminium Persero PT	Metals & Mining	Emerging Markets								●						
Ineos Finance Plc	Chemicals	Europe											●			
Ineos Group Holdings S.A.	Chemicals	Europe											●			
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								●					●	●
Inter Rao Yeas Pao	Electric Utilities	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	●							●						














Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Itc Limited	Food Beverage & Tobacco	Emerging Markets						•								
Jacobs Engineering Group Inc.	Building Products	North America			•											
Japan Tobacco Inc.	Food Beverage & Tobacco	Pacific						•								
Japan Tobacco International Financial Services BV	Food Beverage & Tobacco	Europe						•								
Jardine Cycle & Carriage Limited	Transportation & Logistics	Pacific							•							
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					•				•		•			
Jiangxi Copper Co Ltd-H	Metals & Mining	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									•	•				
Jpj Group Plc	Casinos & Gaming	Europe						•								
Joint Stock Company National Company Kazmunaygas	Oil, Gas & Consumable Fuels	Emerging Markets								•						
Jsw Energy Limited	Electric Utilities	Emerging Markets								•						
Kagome Co., Ltd.	Food Beverage & Tobacco	Pacific						•								
Kambi Group Plc	Software & Services	Europe						•								
Kangwon Land Inc	Casinos & Gaming	Emerging Markets						•								
Kazmunaygas National Co	Oil, Gas & Consumable Fuels	Emerging Markets								•						
Kaztransgas Jsc	Gas Utilities	Emerging Markets								•						
Kentucky Utilities Company	Electric Utilities	North America								•						















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Kingston Financial Group LTD	Banks	Pacific						●								
KLX Inc	Aerospace & Defense	Europe			●											
Kobe Steel, Ltd.	Metals & Mining	Pacific								●						
Kolmar Korea Holdings Co.,Ltd	Household & Personal Products	Emerging Markets											●			●
Kolon Glotech Inc	Chemicals	Emerging Markets											●			
Kolon Industries Inc	Chemicals	Emerging Markets											●			
Konami Holdings Corporation	Media	Pacific						●								
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 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						●								
Kuala Lumpur Kepong Berhad	Food Beverage & Tobacco	Emerging Markets	●	●												
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			●											















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Las Vegas Sands Corp.	Casinos & Gaming	North America						•								
Leidos Holdings	Software & Services	North America			•											
Leonardo Finmeccanica SpA	Aerospace & Defense	Europe			•											
Leovegas Ab (publ)	Casinos & Gaming	Europe						•								
Lig Nex1 Co. Ltd.	Aerospace & Defense	Emerging Markets			•											
Llpl Capital Pte Ltd	Casinos & Gaming	Pacific						•								
Lockheed Martin Corporation	Aerospace & Defense	North America			•											
Lorillard Inc	Food Beverage & Tobacco	North America						•								
Lotte Tour Development Co.,ltd	Hotels & Travel	Emerging Markets													•	
Louisville Gas And Electric Company	Electric Utilities	North America							•							
Lynas Corporation Limited	Metals & Mining	Emerging Markets									•					
Maithon Power Ltd	Electric Utilities	Emerging Markets							•							
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						•								
MDU Resources Group, Inc.	Multi-utilities	North America							•							
MEG Energy Corp	Oil, Gas & Consumable Fuels	North America							•							
Melco International Development Ltd	Casinos & Gaming	Pacific						•								
Melco Resorts & Entertainment Limited	Casinos & Gaming	Pacific						•								
Melco Resorts Finance Ltd	Casinos & Gaming	Emerging Markets						•								
Mesaieed Petrochemical Holding Company Q.S.C.	Chemicals	Emerging Markets								•		•			•	
Metro Pacific Investments Corp.	Diversified Financials	Emerging Markets							•						•	
Mexichem SAB de CV	Chemicals	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	●													
Mixi. Inc.	Media	Pacific						●								
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						●								
MPLX LP	Oil, Gas & Consumable Fuels	North America	●													
Murphy Usa Inc.	Retailing	North America								●						
Muyuan Foods Co., Ltd	Food Beverage & Tobacco	Emerging Markets									●					
Nabha Power Ltd	Building Products	Emerging Markets			●											
National Aluminium Co Ltd	Metals & Mining	Emerging Markets								●						
National Energy Group Jiangsu Power Generation Co Ltd	Electric Distribution & Transmission	Emerging Markets								●	●					
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								●						
Nevsun Resources Ltd.	Metals & Mining	North America	●													
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								●						
Nof Corporation	Chemicals	Pacific			●											














Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Norilsk Nickel	Metals & Mining	Europe							•							
NORINCO International Cooperation Ltd.	Building Products	Emerging Markets			•											
Northern Oil And Gas Inc	Oil, Gas & Consumable Fuels	North America									•					
Northrop Grumman Corporation	Aerospace & Defense	North America			•											
Northrop Grumman Systems Corporation	Aerospace & Defense	North America			•											
Novomatic Ag	Casinos & Gaming	Europe						•								
NRG Energy Inc	Electric Utilities	North America								•						
NTPC Ltd.	Electric Utilities	Emerging Markets								•						
Nyrstar N.V.	Metals & Mining	Europe									•					
Oasis Petroleum Inc	Oil, Gas & Consumable Fuels	North America								•						
Oceaneering International, Inc.	Energy Equipment & Services	North America			•											
OCP S.A.	Chemicals	Emerging Markets	•													
Odebrecht Finance, Ltd.	Building Products	Emerging Markets					•									
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								•						
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								•						
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							•							
Parex Resources Inc	Oil, Gas & Consumable Fuels	North America								•						















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Parsley Energy Inc.	Oil, Gas & Consumable Fuels	North America								●						
Parsley Energy LLC / Parsley Finance Corp	Oil, Gas & Consumable Fuels	North America								●						
Pdc Energy Inc	Oil, Gas & Consumable Fuels	North America									●					
Penn National Gaming Inc	Casinos & Gaming	North America							●							
Pertamina Persero Pt	Oil, Gas & Consumable Fuels	Emerging Markets										●				
Perusahaan Perseroan (Persero) Pt Perusahaan Listrik Negara	Electric Utilities	Emerging Markets									●					
Petrobras Distribuidora S.A.	Retailing	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						●								
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									●					
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	●													
Phoenix Lead Ltd	Electric Utilities	Emerging Markets									●					
Pilgrim's Pride Corp	Food Beverage & Tobacco	North America										●		●		
Pinnacle Entertainment, Inc.	Casinos & Gaming	North America							●							















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Plains All American Pipeline, L.P.	Oil, Gas & Consumable Fuels	North America									•					
Plains Gp Holdings Lp	Oil, Gas & Consumable Fuels	North America									•					
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 Adaro Energy Tbk	Metals & Mining	Emerging Markets									•		•			•
PT Astra International Tbk	Automobiles & Components	Emerging Markets									•					
PT Barito Pacific Tbk	Chemicals	Emerging Markets									•					
Pt Cikarang Listrindo Tbk	Electric Distribution & Transmission	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									•					•
Pyxus International, Inc.	Food Beverage & Tobacco	North America								•						
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			•											
Red Rock Resorts Inc	Casinos & Gaming	North America								•						
Reliance Power Limited	Electric Utilities	Emerging Markets									•					















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Resorts World Las Vegas Llc / Rwlv Capital Inc	Casinos & Gaming	North America							●							
Reynolds American Inc.	Food Beverage & Tobacco	North America							●							
Rheinmetall AG	Aerospace & Defense	Europe			●											
Richemont International Holding SA	Consumer Durables & Apparel	Europe			●											
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							●							
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	●													
Rossel'khozbank Ao	Banks	Europe				●										
Russian Agricultural Bank OJSC Via RSHB Capital SA	Banks	Europe				●										
Ruwais Power Company - Pjsc,	Multi-Utilities	Pacific								●						
S Foods Inc	Food Beverage & Tobacco	Pacific									●			●		
S&T Holdings	Automobiles & Components	Emerging Markets			●											
S.T. Corporation	Chemicals	Emerging Markets												●		
Safran SA	Aerospace & Defense	Europe			●											
Samarco Mineracao sa	Metals & Mining	Emerging Markets	●								●					
Sands China Ltd.	Casinos & Gaming	Emerging Markets							●							
Sankyo Co., LTD	Consumer Durables & Apparel	Pacific							●							
Santa Vitoria Do Palmar Holding Sa	Electric Utilities	Emerging Markets	●								●					
Sasol Financing International Ltd.	Chemicals	Emerging Markets									●					
SASOL Financing USA LLC	Chemicals	North America									●					
Sasol Limited	Chemicals	Emerging Markets									●					














Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
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				●										
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			●											
SDG Finance	Metals & Mining	Pacific								●						
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									●					
Serco Group PLC	Commercial & Professional Services	Europe			●											
Shaanxi Coal Industry Company Limited	Metals & Mining	Emerging Markets									●				●	
Shandong Gold Group Co., Ltd.	Metals & Mining	Emerging Markets											●			
Shandong Gold Mining Co Ltd	Metals & Mining	Emerging Markets											●		●	















Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Shanghai Electric Power Company Limited	Electric Utilities	Emerging Markets								●	●					
Shanghai Electric Power Finance Ltd	Electric Utilities	Emerging Markets								●	●					
Shanghai Industrial Holdings Limited	Aerospace & Defense	Pacific						●								
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								●						
Shenzhen Energy Group Co., Ltd	Electric Utilities	Emerging Markets							●							
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	●													
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	●													
Sisal Group S.p.a.	Casinos & Gaming	Europe							●							
Sjm Holdings Limited	Casinos & Gaming	Pacific							●							
Sk Gas Ltd	Oil, Gas & Consumable Fuels	Emerging Markets								●						
Sk Telesys Co Ltd	Chemicals	Emerging Markets											●			
Skc Co., Ltd.	Chemicals	Emerging Markets												●		
Skc Inc	Chemicals	North America												●		
Skycity Entertainment Group Ltd	Casinos & Gaming	Pacific							●							
Smc Global Power Holdings Corp.	Aerospace & Defense	Emerging Markets								●						

Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Smooere International Holdings Ltd	Food Beverage & Tobacco	Emerging Markets						●								
South32 Limited	Metals & Mining	Pacific							●							
Southern Copper Corporation	Metals & Mining	North America	●	●					●							
Southwestern Electric Power Company	Electric Utilities	North America								●						
Southwestern Energy	Oil, Gas & Consumable Fuels	North America								●						
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		●												
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								●						
Suedzucker AG	Food Beverage & Tobacco	Europe						●								
Suedzucker International Finance BV	Food Beverage & Tobacco	Europe						●								
Sumitomo Corporation	Aerospace & Defense	Pacific								●						
Sun International Limited	Casinos & Gaming	Emerging Markets						●								
Suncor Energy Inc.	Oil, Gas & Consumable Fuels	North America										●	●			
Suncor Energy Ventures	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								●						
Swedish Match Ab	Food Beverage & Tobacco	Europe						●								
Tabcorp Holdings Limited	Casinos & Gaming	Pacific						●								
Taq Abu Dhabi National	Multi-utilities	Pacific								●						

Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
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									●					
Tatts Group Limited	Casinos & Gaming	Pacific						●			•					
Tauron Polska Energia	Electric Distribution & Transmission	Europe								●						
Tbea Co Ltd	Aerospace & Defense	Emerging Markets									●					
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			●											
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 National Commercial Bank SJSC	Banks	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										●				
Tiandi Science & Technology Co. Ltd.	Building Products	Emerging Markets									●					
Tokyo Electric P	Electric Utilities	Pacific	●													

Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Tokyo Electric Power Company Holdings, Inc.	Electric Utilities	Pacific	●													
Tokyo Tokei Co Ltd	Hotels & Travel	Pacific						●								
Tongling Nonferrous Metals Group Co Ltd	Metals & Mining	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								●						
Transmissora Sul Brasileira De Energia Sa	Electric Distribution & Transmission	Emerging Markets	●							●						
Transmontaigne Partners	Oil, Gas & Consumable Fuels	North America								●						
Transneft' Pao	Oil, Gas & Consumable Fuels	Emerging Markets	●													
Tsle - Transmissora Sul Litoranea De Energia Sa	Electric Utilities	Emerging Markets	●							●						
Tsogo Sun Holdings Limited	Casinos & Gaming	Emerging Markets							●							
Turning Point Brands, Inc.	Food Beverage & Tobacco	North America							●							
Twin River Worldwide Hld	Casinos & Gaming	North America							●							
Unibet Group Plc	Casinos & Gaming	Europe							●							
Uniper SE	Electric Utilities	Europe								●						
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 Overseas Ltd	Metals & Mining	Emerging Markets	●							●						
Vale S.A.	Metals & Mining	Emerging Markets	●							●						
Vantage Drill Intl	Energy Equipment & Services	North America								●						
Veb.rf Gkr	Banks	Europe			●											
Vector Group Ltd.	Food Beverage & Tobacco	North America							●							
Vectren Corporation	Multi-Utilities	North America								●						
Vedanta Limited	Metals & Mining	Emerging Markets	●							●						

Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
Vedanta Resources PLC	Metals & Mining	Europe	●							●						
Vista Outdoor Inc.	Consumer Durables & Apparel	North America			●											
Vnesheconombank via VEB Finance PLC	Banks	Europe				●										
Volcan Compania Minera	Metals & Mining	Emerging Markets								●						
VTB Bank	Banks	Europe				●										
Vtb Eurasia Designated Activity Company	Banks	Europe				●										
Vtb Leasing Finance Ooo	Banks	Europe				●										
Wal-Mart de Mexico S.A.B. de C.V.	Food & Staples Retailing	Emerging Markets		●				●								
Walmart Inc	Food & Staples Retailing	North America		●	●											
Washington H. Soul Pattinson And Company Limited	Metals & Mining	Pacific								●	●					
Whitehaven Coal	Metals & Mining	Pacific								●						
Whiting Petroleum Corp	Oil, Gas & Consumable Fuels	North America								●						
William Hill Plc	Casinos & Gaming	Europe							●							
WireCard AG	Software & Services	Europe							●							
Wpx Energy Inc	Oil, Gas & Consumable Fuels	North America								●						
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	●													
Xxl Asa	Retailing	Europe			●											
Yalong River Hydropower Development Co Ltd	Electric Utilities	Emerging Markets								●						
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								●						
Yenisei River Shipping Co	Metals & Mining	Europe								●						
Yes Bank	Banks	Emerging Markets														●
Yintai Gold Co.	Metals & Mining	Emerging Markets									●	●				

Company	Sector	Region ¹	Fundamental Investment Principles							Material Sustainability Drivers						
																
YPF Sociedad Anonima	Oil, Gas & Consumable Fuels	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 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								●						
Zhejiang Dahua Technology	Technology Hardware & Equipment	Emerging Markets	●													
Zhejiang Huahai Pharmaceuticals Co. Ltd.	Pharmaceuticals, Biotechnology	Emerging Markets						●								
Zhejiang Zheneng Electric Power Co., Ltd	Electric Utilities	Emerging Markets							●							
Zhongjin Gold Corp., Ltd	Metals & Mining	Emerging Markets									●	●			●	
Zijin International Capital Company Limited	Metals & Mining	Pacific	●						●							
Zijin Mining Group Co. Ltd.	Metals & Mining	Emerging Markets	●						●							