



# FOREWORD: A CAMPAIGN TO MAINSTREAM 1.5°C TARGETS AS THE NEW NORMAL FOR BUSINESS

Climate science is clear. The Intergovernmental Panel on Climate Change (IPCC) Special Report on 1.5°C stated in 2018 that to avoid the worst effects of climate breakdown, global temperature increase must be capped at 1.5°C. To achieve this, emissions must be halved before 2030 and reach net-zero before 2050.

Back then, 2°C scenarios were the backbone of the Science Based Targets initiative's (SBTi) framework. Of the 220+ companies with approved targets, only a handful were consistent with limiting warming to 1.5°C.

We faced an important dilemma. The IPCC report was a stark reminder that every tenth of a degree matters. There was a clear case to ratchet up ambition in corporate target setting, but also warnings that doing so could slow momentum and set the bar at an unattainable level for most companies.

Answering to the urgency, a coalition including pioneer companies, civil society, all major business organizations and United Nations (UN) leaders, bet they could mainstream 1.5°C corporate climate action. A first for a multistakeholder coalition to align on such a bold ask ahead of the UN Secretary General's Climate Action Summit in September 2019, Lise Kingo — then CEO & Executive Director of the UN Global Compact — together with 20 leaders — including Patricia Espinosa, Executive Secretary of UN Climate Change (UNFCCC), Inger Andersen, Executive Director of UN Environment Programme (UNEP), Nigel Topping, then CEO of We Mean Business, and more, signed a call-to-action released as an open letter. They challenged private companies to make their critical contribution to limit the worst impacts of climate change by setting verifiable science-based targets through the SBTi consistent with keeping warming to 1.5°C. Backed by 28 early movers in the corporate sector, the Business Ambition for 1.5°C campaign was born.¹

Despite some critics who deemed the effort too ambitious, we were on a mission to move conversations from what was easy and 'business as usual' to what was needed.

<sup>&</sup>lt;sup>1</sup> The first companies to sign-up to the bold campaign included ACCIONA, AstraZeneca, BT, Dalmia Cement, Enel, Hewlett Packard Enterprises, Iberdrola, KLP, Levi Strauss & Co., Mahindra Group, Natura & Co, Novozymes, Royal DSM, SAP, Signify, Singapore Telecommunications Ltd (Singtel), Smart Phases Inc., Telefonica, Telia, Unilever, Vodafone, Zurich Insurance.

Much has changed since then. The bet paid off and went far above expectations; we have witnessed an unprecedented increase in ambition. Nationally, we have also increased climate ambition across some of the largest economies, including China, the United States, European Union, United Kingdom, India and Japan, among others. Within the corporate sector, 1.5°C-aligned targets are now the most common choice, representing 75% of all submissions to the SBTi so far in 2021. The Business Ambition for 1.5°C campaign has grown from 28 to more than 1000 companies worldwide in just over two years. Today, these companies represent over \$23 trillion in market capitalization, more than the GDP of the United States.

Leading companies are already proving that 1.5°C-compliant business models are possible and these companies will be best-placed to thrive as the global economy undergoes a just transition to net-zero before 2050.

Acknowledging the unprecedented growth in ambition, but also, the still prevailing gap, we announced in July 2021 that we are making 1.5°C the central ambition in our target-setting framework. Targets with lower ambition will soon no longer be accepted. We have also launched the Net-Zero Standard — the world's first trusted verification framework for corporate net-zero targets — to give business leaders confidence that their near- and long-term climate action is aligned with science.

Governments must now respond to the growing movement of credible targets and fill the gaps with supportive policy to create a level playing field for business, incentivizing all companies to take ambitious climate action. Companies must also build trust in their commitments and set immediate, measurable, transparent, verifiable near-term and net-zero targets, and deliver on them. Leading companies must now disclose their 1.5°C-aligned climate action and the progress they are making on their verified targets. This transparency will be key as all companies — across all sectors and geographies — take urgent action in line with the 1.5°C goal and net-zero by joining the movement to secure #OurOnlyFuture.





more than the GDP of the UNITED STATES



BY HEIDI HUUSKO

Co-Founder and Member of the SBTi

Executive Leadership Team and Senior

Manager at UN Global Compact

# BUSINESS AMBITION FOR 1.5°C CAMPAIGN A TIMELINE

OCTOBER 2018 PCC Special Report on Global Warming of 1.5°C

DECEMBER 2018 UN Global Compact calls on all companies to set 1.5°C targets at COP24

MARCH 2019 SBTi publishes new suite of resources for 1.5°C-aligned SBTs

JUNE 2019

22 SEPTEMBER 2019

19 MAY 2020

5 JUNE 2020

Business Ambition for 1.5°C campaign launches in the lead up to the 2019 Climate Action Summit and the open letter is released

BUSINESS 1.5°C \tag{3}

JULY 2019 First group of 28 companies joins the campaign

Business Ambition for 1.5°C campaign is one of the <u>major outcomes</u> of the UN Secretary-General's Climate Action Summit

SBTi companies release <u>statement</u> on Uniting Business and Governments to Recover Better

IRACE TO ZERO

Launch of Race to Zero, with Business Ambition for 1.5°C as the entry point for companies aligning with science

28 OCTOBER 2021 Launch of the SBTi Net-Zero Standard















# **1.5°C AS NEW NORMAL:** ACHIEVEMENTS OF TWO YEARS OF A PIONEERING CAMPAIGN

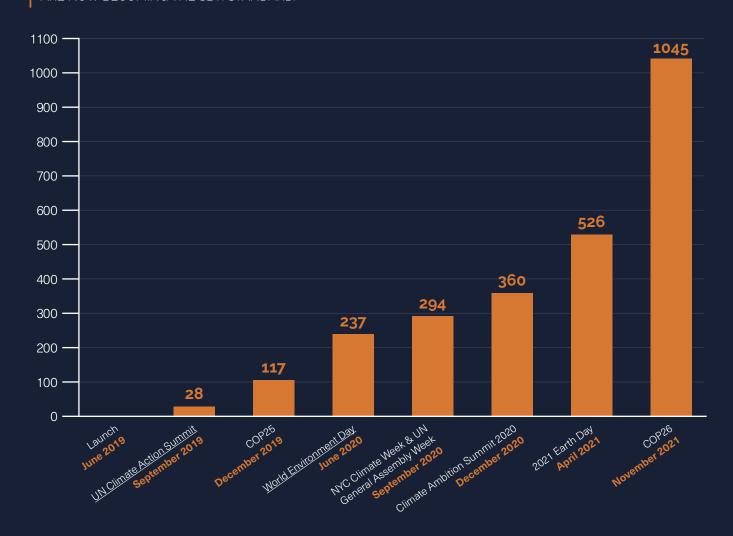
A level of corporate action unimaginable five years ago is becoming the new normal today. Faced with the clear scientific evidence, more companies have understood that the challenge ahead pales in comparison to the risks of inaction, and to the economic opportunities that await those providing the solutions. Accelerating the uptake of bold corporate climate targets was the primary objective of Business Ambition for 1.5°C, the most ambitious SBTi campaign to date. In just over two years, what at one point in time was deemed impossible, was achieved: **Today, 1.5°C aligned targets are mainstream.** 

### **CAMPAIGN GROWTH MILESTONES**

THE BOLD CAMPAIGN COMMITMENTS

### 1.5°C AND NET-ZERO

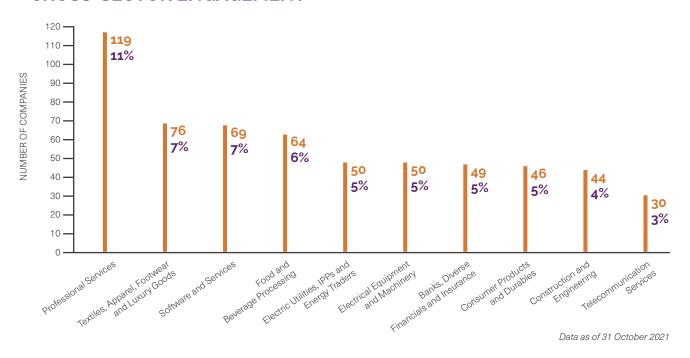
ARE NOW BECOMING THE SBTI STANDARD.



In just over two years, we have mobilized **more than a thousand companies worldwide** to commit to set ambitious 1.5°C and net-zero aligned targets at the pace and scale required by science.

These achievements were made possible by the broad support and contributions the campaign received by partners such as local offices of SBTi partners WWF, WRI and CDP, UN Global Compact Local Networks, We Mean Business, Ceres, Global Citizen, 2Grad and many others. The UNFCCC Race to Zero campaign has also been instrumental in the exponential growth of the campaign globally.

### **CROSS-SECTOR ENGAGEMENT**



"It is encouraging to see global companies setting science-based targets in line with the Paris Agreement. The science is clear: current levels of ambition are insufficient and businesses have a role to play in limiting temperature rise to 1.5°C."

PATRICIA ESPINOSA

**Executive Secretary, UNFCCC** 

### BUSINESS AMBITION FOR 1.5°C COMPANIES IN NUMBERS



This is an interactive map, click it for more information

Data as of 31 October 2021

"Business Ambition for 1.5°C has been a tremendous success in incentivizing a race to the top, signalling the emergence of a new normal in the way businesses are developing their strategies for the future, that is, by aligning their decarbonization plans with climate science and the 1.5°C goal in a robust and credible way."

### GONZALO MUÑOZ

**High-Level Champion for Climate Action, Chile** 

# DELIVERING REAL-WORLD EMISSIONS REDUCTIONS FOR A 1.5°C FUTURE: **THE CHALLENGE AHEAD**

### WHAT HAVE COMPANIES COMMITTED TO?

Business Ambition for 1.5°C is an urgent call to action from a global coalition of UN agencies, businesses and industry leaders, in partnership with the Race to Zero.

From 2019 to 2021, the Business Ambition for 1.5°C Commitment Letter offered two options on how to join, allowing for flexibility and recognizing differences between sectors. Both options enabled companies to commit to science-based, 1.5°C ambition. Many businesses chose the highest level of climate ambition by committing to both options, developing near-term science-based targets aligned with 1.5°C scenarios alongside an explicit net-zero by 2050 commitment.

From November 2021, we ask that companies commit to 1.5°C and net-zero through the <u>Standard Commitment Letter</u>. These companies will also join the Business Ambition for 1.5°C campaign and the Race to Zero.

"The Science Based Targets initiative is a particularly important initiative that can make a tremendous difference and I want to commend the leaders in this industry who have taken that step."

AL GORF

Former Vice President and Founder of the Climate Reality Project

## WHERE DO CAMPAIGN COMPANIES STAND TODAY AND WHAT IS NEXT?

The accountability and credibility of corporate commitments is key to help build trust and delivery of corporate target-setting. Once a company has committed, they must submit science-based targets to the SBTi for validation within 24 months or they are removed from the SBTi website. Once a company's target is approved, it must report company-wide GHG emissions and progress against targets through annual reports, sustainability reports, the company's website, and/or disclosure through CDP's annual questionnaire.

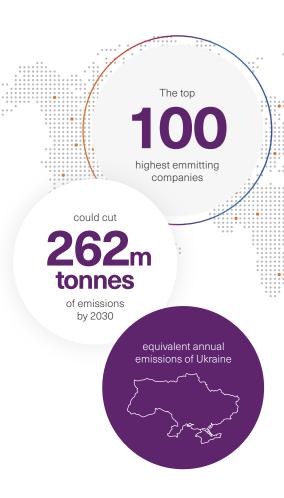
More than 300 Business Ambition for 1.5°C companies are due to turn their bold commitments into action in 2022.

So far, out of 1045 companies that have signed up to the campaign, 348 have a 1.5°C-aligned validated target for their scope 1 and 2 emissions. They are now asked set net-zero targets using the <u>SBTi</u> Net-Zero Standard.

The stakes are high. When the 100 highest emitting companies in the campaign comply with their commitment, they will **collectively cut** more than 262 million tonnes of emissions by 2030 - equivalent to the annual emissions of Ukraine.<sup>2</sup>

This shows the scale of the contribution the private sector can make in the race to drive down emissions and points to the far greater reductions that are possible if more companies join this movement.







199

companies in the campaign are headquartered in developing countries

#### EIGHT TEARS TO TIALVE EIGHSSIONS

The latest IPCC report <u>The Physical Science Basis</u> states that changes to the Earth's climate are now "widespread, rapid, and intensifying" and we are on a course of warming of 2.7°C.<sup>4</sup> As Secretary-General Guterres has said, this is a planetary emergency and a "code red" for humanity. But we can fight back, with immediate and significant emissions reductions.

Companies with science-based targets are on track to halve emissions between 2020 and 2030 — exactly the pace and scale that's required by climate science.<sup>5</sup>

But we cannot celebrate before the job is complete. We need thousands more companies to set science-based targets and urgently deliver on their commitments to halve global emissions by 2030.

Recent SBTi research found that, despite significant progress in science-based target setting, no major G7 index is currently aligned with the Paris goals. Uptake also remains limited among companies in emerging economies as well as in energy intensive sectors.

To respond to this urgency and building on the momentum of Business Ambition for 1.5°C, the SBTi has launched a **bold new strategy to accelerate and mainstream 1.5°C-aligned corporate targets to additional geographies and high-impact sectors.** Acknowledging the unprecedented growth in ambition, but also the still prevailing gap, the SBTi is making 1.5°C the central ambition in our target setting framework. From 15 July 2022, targets with lower ambition will no longer be accepted.

**643 companies** joining Business Ambition for 1.5°C made a **commitment to reach science-based net-zero by 2050,** in addition to setting near-term 1.5°C aligned targets. This groundswell of support has helped us develop the <u>World's First Net-Zero Standard</u> - meaning that, for the first time, companies will be able to turn net-zero commitments into scientifically-sound, verifiable targets. The Standard clarifies the key role of decarbonization in corporate net-zero strategies and will help rebuild much needed trust in net-zero pledges by the private sector. It will enable companies to harness the momentum already achieved and support companies to set robust short- and long-term net-zero targets in line with climate science and the 1.5°C goal.

AMINA J. MOHAMMED

UN Deputy Secretary-General

<sup>&</sup>quot;It is estimated that climate action will yield economic gains of \$26 trillion by 2030 compared with business-as-usual"

<sup>&</sup>lt;sup>3</sup> Companies with emissions higher than 1 million tonnes

<sup>&</sup>lt;sup>4</sup> According to the latest UN Environment Emissions Gap Report. https://www.unep.org/resources/emissions-gap-report-2021

<sup>&</sup>lt;sup>5</sup> https://sciencebasedtargets.org/sbti-progress-report-2020

## CORPORATE TARGET SETTING AND CLIMATE ADVOCACY IN TIMES OF A GLOBAL PANDEMIC

While these past two years have presented unprecedented challenges for businesses, it is a source of great encouragement to see that climate action is at the heart of their future plans — in spite of, or perhaps spurred on by, this pandemic. Indeed, the rate of uptake of the campaign, far from slowing down, has accelerated despite the COVID-19 pandemic.

When companies sign up to the campaign, they also commit to policy advocacy positions consistent with a 1.5°C future. The past two years have also seen important advocacy efforts from Business Ambition for 1.5°C companies, notably the <u>Uniting Business and Governments to Recover Better statement</u>. Endorsed by more than 170 companies representing the largest ever UN-backed CEO-led climate advocacy effort, the statement urges governments around the world to align their COVID-19 recovery efforts with the latest climate science.

Business Ambition for 1.5°C campaign companies such as EDP, Enel, lberdrola and Ørsted were also among the 200 business leaders supporting at least -55% EU emissions reductions by 2030, and many more took part in the advocacy effort through which more than 700 businesses from across the globe called on G20 leaders to go all in to limit global temperature rise to 1.5°C.





"In support of these efforts, I am calling on you, leaders from the private sector and civil society, to challenge your Governments to use this opportunity to make clear their economic development policies that will enable your companies to invest decisively in a net-zero future."

#### ANTÓNIO GUTERRES

**United Nations Secretary-General** 

"We urge businesses and investors to join the Race to Zero, align their portfolios with the goals of the Paris Agreement and set science-based net zero targets of 2050 at the latest."

**G7 Climate and Environment Ministers** 

In partnership with







### **ANNEX**

### FULL LIST OF COMPANIES IN THE CAMPAIGN<sup>6</sup>

Data as of 31 October 2021

| Company Name  | Country        | Sector  | Option 1 | Option 2 |
|---|----------------|---|----------|----------|
| 3B-Fiberglass   | Belgium        | Consumer Durables, Household and Personal Products                          |          | х        |
| A.P. Moller – Maersk  | Denmark        | Air Freight Transportation and Logistics                                    |          | х        |
| AAK AB  | Sweden         | Food and Beverage Processing  | х        |          |
| AB SKF  | Sweden         | Electrical Equipment and Machinery  | х        | х        |
| AB Volvo  | Sweden         | Electrical Equipment and Machinery  |          | х        |
| ABASIC, S.A.  | Spain          | Textiles, Apparel, Footwear and Luxury Goods                                | х        |          |
| ABB   | Switzerland    | Electrical Equipment and Machinery  |          | х        |
| AbbVie  | USA            | Pharmaceuticals, Biotechnology and Life Sciences                            | х        |          |
| Abt Associates Inc.   | USA            | Professional Services   | х        | х        |
| ACC Limited   | India          | Construction Materials  |          | х        |
| Accenture PLC   | Ireland        | Professional Services   |          | х        |
| ACCIONA S.A.  | Spain          | Construction and Engineering  | х        | х        |
| Accor S.A.  | France         | Hotels, Restaurants and Leisure, and Tourism Services                       |          | х        |
| Ace & Tate Holding B.V.   | Netherlands    | Healthcare Equipment and Supplies   |          | х        |
| Aceros AZA S.A.   | Chile          | Mining - Metals (Iron, Aluminium, Other Metals)                             | х        | х        |
| Addo Food Group   | United Kingdom | Food and Beverage Processing  | х        |          |
| ADIENT plc  | USA            | Automobiles and Components  | х        |          |
| Adobe, Inc.   | USA            | Software and Services   | х        | х        |
| Advania Sweden AB   | Sweden         | Software and Services   |          | х        |
| AENA S.M.E. S.A.  | Spain          | Air Transportation - Airport Services                                       |          | х        |
| AES Brasil  | Brazil         | Electric Utilities and IPPs and Energy Traders                              | х        |          |
| AFRY (ÅF Pöyry)   | Sweden         | Professional Services   | х        | x        |
| Agder Energi  | Norway         | Electric Utilities and IPPs and Energy Traders                              |          | х        |
| Agendi Inc  | USA            | Professional Services   | х        | х        |
| Aguas Andinas S.A.  | Chile          | Water Utilities   | х        |          |
| Aigle International SA  | France         | Textiles, Apparel, Footwear and Luxury Goods                                | х        |          |
| AJE GROUP   | Peru           | Food and Beverage Processing  | х        |          |
| Ajinomoto Co., Inc.   | Japan          | Food and Beverage Processing  | х        |          |
| Akamai Technologies INC   | USA            | Software and Services   |          | х        |
| AkzoNobel   | Netherlands    | Chemicals   | х        |          |
| AL-RAHIM TEXTILE INDUSTRIES   | Pakistan       | Textiles, Apparel, Footwear and Luxury Goods                                |          | х        |
| Alaya Consulting Ltd.   | China          | Professional Services   | х        | х        |
| Alchem International Private Limited                                    | India          | Pharmaceuticals, Biotechnology and Life Sciences                            | x        |          |
| Allford Hall Monaghan Morris<br>Limited                                 | United Kingdom | Professional Services   |          | x        |
| Allied Sustainability and<br>Environmental Consultants Group<br>Limited | China          | Professional Services   | х        | х        |
| Altice Portugal   | Portugal       | Telecommunication Services  | х        | х        |
| AMAGGI  | Brazil         | Food Production - Agricultural Production                                   | х        | х        |
| Ambev S.A.  | Brazil         | Food and Beverage Processing  | х        |          |
| Ambu A/S  | Denmark        | Healthcare Equipment and Supplies   | х        |          |
| Ambuja Cements Limited  | India          | Construction Materials  |          | х        |
| America Movil, S.A.B. de C.V.   | Mexico         | Telecommunication Services  | х        | х        |
| American Airlines   | USA            | Air Transportation - Airlines   |          | х        |
| American Express Company  | USA            | Specialized Financial Services, Consumer Finance, Insurance Brokerage Firms | х        |          |
| Amey UK plc   | United Kingdom | Construction and Engineering  | х        | х        |
| An Post   | Ireland        | Air Freight Transportation and Logistics                                    | х        | х        |
| Analog Devices, Inc.  | USA            | Semiconductors and Semiconductors Equipment                                 |          | х        |
| Antea Nederland B.V.  | Netherlands    | Professional Services   | х        |          |
| Apoteket AB   | Sweden         | Retailing   | x        |          |

<sup>&</sup>lt;sup>6</sup> Before November 2021, to commit to the Business Ambition for 1.5°C campaign, companies would sign the campaign commitment letter and select one or two of the following options, ticking both options

Before November 2021, to commit to the Business Ambition for 1.5°C campaign, companies would sign the campaign commitment letter and select one or two of the following options, ticking both options corresponding to the highest level of ambition in the short and long-term:

Option 1: 1.5°C science-based emissions reduction targets: a company commits to set science-based emissions reduction targets across all scopes, in line with 1.5°C emissions scenarios and the criteria and recommendations of the SBTi. In line with the SBTi criteria, scope 3 targets are required when scope 3 emissions represent 40% or more of total emissions generated by the company.

Option 2: Net-zero science-based emissions reduction targets: a company commits to a) set a long-term science-based target to reach net-zero value chain GHGs emissions by no later than 2050 and to b) set interim science-based targets across all relevant scopes and in line with the criteria and recommendations of the SBTi. Currently, near-term science-based targets can be consistent with either of the two levels of ambition accepted by the SBTi: 1.5°C and well-below 2°C. Note that from 15 July 2022 onwards, the SBTi will no longer validate targets in line with well-below 2°C.

| Company Name  | Country            | Sector   | Option 1 | Option 2 |
|---|--------------------|--|----------|----------|
| Apple, Inc.   | USA                | Technology Hardware and Equipment  | x        | option 2 |
| Applied Materials   | USA                | Semiconductors and Semiconductors Equipment  | x        |          |
| Arauco  | Chile              | Forest and Paper Products  | ^        | х        |
| Arc'teryx Equipment Inc.  | Canada             | Textiles, Apparel, Footwear and Luxury Goods   |          | x        |
| Arcadis NV  | Netherlands        | Professional Services  | v        |          |
| Arçelik A.Ş.  | Turkey             | Consumer Durables, Household and Personal Products   | x        | X        |
| , ,   | ,                  | Chemicals  | X        | х        |
| Archroma International Ltd  | Switzerland        |  | X        | Х        |
| Ardagh Group S.A.   | Luxembourg         | Containers and Packaging   | X        |          |
| Artistic Garment Industries (AGI Denim)   | Brazil<br>Pakistan | Textiles, Apparel, Footwear and Luxury Goods  Textiles, Apparel, Footwear and Luxury Goods | x        | x        |
| Artistic Milliners  | Pakistan           | Textiles, Apparel, Footwear and Luxury Goods   |          | x        |
| Arup Group Ltd.   | United Kingdom     | Professional Services  | x        | x        |
| AS&K Group Ltd  | United Kingdom     | Professional Services  | x        | X        |
| Asahi Europe & International  | Czech Republic     | Food and Beverage Processing   | ^        | x        |
| Asahi Group Holdings  | Japan              | Food and Beverage Processing   |          | x        |
| Ashland LLC   | USA                |  |          | ^        |
| ASICS Corporation   |                    | Chemicals Taxtiles Apparel Footwar and Luxury Goods  | x        |          |
| •   | Japan              | Textiles, Apparel, Footwear and Luxury Goods  Patailing                                    | x        | x        |
| ASKUL Corporation   | Japan              | Retailing  Technology Hardware and Equipment   | X        | X        |
| Assa Abloy AB   | Sweden             | Technology Hardware and Equipment  |          | х        |
| AstraZeneca   | United Kingdom     | Pharmaceuticals, Biotechnology and Life Sciences   | X        |          |
| Atlantic Packaging  | USA                | Containers and Packaging   | х        |          |
| Atlas Honda Limited   | Pakistan           | Automobiles and Components   |          | х        |
| Atlassian Corporation Plc   | Australia          | Software and Services  |          | х        |
| Atos SE   | France             | Software and Services  | х        | х        |
| Atria plc   | Finland            | Food and Beverage Processing   | х        |          |
| Auchan Retail Portugal  | Portugal           | Retailing  | х        |          |
| AUGA group, AB  | Lithuania          | Food Production - Agricultural Production  | х        | х        |
| Aurubis AG  | Germany            | Mining - Metals (Iron, Aluminium, Other Metals)  | х        |          |
| Ausgrid   | Australia          | Electric Utilities and IPPs and Energy Traders   | х        | х        |
| Australian Ethical Investment   | Australia          | Banks, Diverse Financials and Insurance  | х        | х        |
| Auto Trader Group Plc   | United Kingdom     | Software and Services  | х        | х        |
| Autodesk, Inc.  | USA                | Software and Services  | х        |          |
| Autoliv Inc   | Sweden             | Automobiles and Components   | х        | х        |
| Autostrade per l'Italia   | Italy              | Pharmaceuticals, Biotechnology and Life Sciences   |          | х        |
| Avanti West Coast   | United Kingdom     | Ground Transportation - Railroads  |          | х        |
| AVEVA   | United Kingdom     | Software and Services  | х        | х        |
| Aviatur S.A.S.  | Colombia           | Hotels, Restaurants and Leisure, and Tourism Services                                      | х        |          |
| Avícola Coliumo   | Chile              | Food Production - Animal Source Food Production  |          | х        |
| Avieco  | United Kingdom     | Professional Services  | х        | х        |
| Avison Young (UK) Limited   | United Kingdom     | Real Estate  | x        | х        |
| Aviva plc   | United Kingdom     | Banks, Diverse Financials and Insurance  | x        | х        |
| Azul S.A  | Brazil             | Air Transportation - Airlines  |          | х        |
| Babcock International Group PLC   | United Kingdom     | Aerospace and Defense  | х        |          |
| BADER GmbH & Co. kG   | Germany            | Textiles, Apparel, Footwear and Luxury Goods   | x        |          |
| BAE Systems PLC   | United Kingdom     | Aerospace and Defense  |          | х        |
| Bain & Company  | USA                | Professional Services  | x        | х        |
| Balfour Beatty Plc  | United Kingdom     | Construction and Engineering   | х        |          |
| Baluarte Cultura  | Brazil             | Professional Services  |          | х        |
| Banco de Crédito Social<br>Cooperativo como cabecera del<br>Grupo Cooperativo Cajamar | Spain              | Banks, Diverse Financials and Insurance  |          | х        |
| Banco do Brasil S.A.  | Brazil             | Banks, Diverse Financials and Insurance  |          | х        |
| BanColombia SA  | Colombia           | Banks, Diverse Financials and Insurance  | x        |          |
| Barco NV  | Belgium            | Technology Hardware and Equipment  | x        |          |
| Baringa Partners LLP  | United Kingdom     | Professional Services  | x        | х        |
| BARRATT DEVELOPMENTS PLC  | United Kingdom     | Homebuilding   | x        | x        |
| BAT   | United Kingdom     | Tobacco  | ^        | x        |
|   |                    |  |          |          |
| Bayer AG  | Germany            | Pharmaceuticals, Biotechnology and Life Sciences   | I        | х        |

| Company Name                            | Country        | Sector  | Option 1 | Option 2 |
|---|----------------|---|----------|----------|
| Bboxx Ltd.                              | United Kingdom | Technology Hardware and Equipment   | х        |          |
| BCE inc.                                | Canada         | Telecommunication Services  | х        |          |
| BD (Becton, Dickinson & Company)        | USA            | Healthcare Equipment and Supplies   | х        |          |
| BearingPoint                            | Netherlands    | Professional Services   | х        |          |
| Beiersdorf AG                           | Germany        | Consumer Durables, Household and Personal Products                          |          | х        |
| Bel S.A.                                | France         | Food and Beverage Processing  |          | х        |
| Bennetts Associates                     | United Kingdom | Construction and Engineering  | х        | х        |
| Berry Global Group, Inc.                | USA            | Containers and Packaging  | x        |          |
| Bharti Airtel Limited                   | India          | Telecommunication Services  | х        | х        |
| BIAL                                    | Portugal       | Pharmaceuticals, Biotechnology and Life Sciences                            | х        |          |
| BIC Services Pty Limited                | Australia      | Trading Companies, Commercial Services and Supplies                         | х        |          |
| Big Yellow Group PLC                    | United Kingdom | Real Estate   | x        | х        |
| Biogen Inc.                             | USA            | Pharmaceuticals, Biotechnology and Life Sciences                            |          | x        |
| BioMar Group                            | Denmark        | Food Production - Animal Source Food Production                             |          | x        |
| BITĖ Group                              | Lithuania      | Telecommunication Services  | х        |          |
| BKUK Group Ltd                          | United Kingdom | Hotels, Restaurants and Leisure, and Tourism Services                       |          | х        |
| Bloomberg LP                            | USA            | Software and Services   |          | x        |
| BMC Software                            | USA            | Software and Services   | x        | x        |
| BMT                                     | United Kingdom | Professional Services   | x        | x        |
| BMW Group                               | Germany        | Automobiles and Components  | ^        | x        |
| Boma Global                             | USA            | Professional Services   | x        | x        |
| Bontaz Group                            | France         | Automobiles and Components  | x        | x        |
| Boohoo Group PLC                        | United Kingdom | Retailing   | x        | ^        |
| Booz Allen Hamilton Holding Corporation | USA            | Professional Services   | ×        | х        |
| Boral Limited                           | Australia      | Construction Materials  |          | x        |
| Boston Consulting Group                 | USA            | Professional Services   |          | x        |
| Boston Scientific Corporation           | USA            | Healthcare Equipment and Supplies   |          | x        |
| Brambles                                | Australia      | Air Freight Transportation and Logistics                                    | х        |          |
| Branston Ltd                            | United Kingdom | Food and Beverage Processing  | x        |          |
| Breitling                               | Switzerland    | Textiles, Apparel, Footwear and Luxury Goods                                | х        |          |
| BRF S.A.                                | Brazil         | Food and Beverage Processing  |          | x        |
| British Business Bank plc               | United Kingdom | Banks. Diverse Financials and Insurance                                     |          | x        |
| Brompton Bicycle Limited                | United Kingdom | Consumer Durables, Household and Personal Products                          |          | x        |
| Brooks Running                          | USA            | Textiles, Apparel, Footwear and Luxury Goods                                | x        | x        |
| Brunswick Group                         | United Kingdom | Professional Services   | x        |          |
| BT plc                                  | United Kingdom | Telecommunication Services  | х        | x        |
| Buckingham Group Contracting<br>Ltd     | United Kingdom | Construction and Engineering  | х        | х        |
| Bufab AB                                | Sweden         | Electrical Equipment and Machinery  | х        |          |
| Bunzi pic                               | United Kingdom | Trading Companies, Commercial Services and Supplies                         |          | х        |
| Burberry Limited                        | United Kingdom | Textiles, Apparel, Footwear and Luxury Goods                                |          | х        |
| BUREAU VERITAS                          | France         | Professional Services   | х        |          |
| Burges Salmon LLP                       | United Kingdom | Professional Services   | х        |          |
| Buro Happold                            | United Kingdom | Professional Services   | х        | х        |
| Bursa Malaysia Berhad                   | Malaysia       | Specialized Financial Services, Consumer Finance, Insurance Brokerage Firms | x        | x        |
| Cabify                                  | Spain          | Software and Services   | х        | х        |
| Caixa Geral de Depósitos                | Portugal       | Banks, Diverse Financials and Insurance                                     | x        |          |
| Canadian National Railway               | Canada         | Ground Transportation - Trucking  |          | x        |
| Capgemini Group                         | France         | Software and Services   | x        | х        |
| Capita Plc                              | United Kingdom | Professional Services   | х        | x        |
| Carbon Intelligence                     | United Kingdom | Professional Services   | x        |          |
| Cargotec                                | Finland        | Commercial Services and Supplies  | x        |          |
| Carlsberg Group                         | Denmark        | Food and Beverage Processing  | x        | x        |
| Carrefour                               | France         | Food and Staples Retailing  | ^        | x        |
| Cartier                                 | Switzerland    | Textiles, Apparel, Footwear and Luxury Goods                                | x        | x        |
| Casa Rica Mercado Gourmet -             |                |   |          |          |
| ALES S.A                                | Paraguay       | Food and Staples Retailing  | ×        | Х        |

| Company Name                               | Country        | Sector   | Option 1 | Option 2 |
|--|----------------|--|----------|----------|
| CASALUKER S.A                              | Colombia       | Food and Beverage Processing                             |          | х        |
| Castrén & Snellman Attorneys Ltd.          | Finland        | Professional Services                                    | х        |          |
| Catalent Pharma Solutions                  | USA            | Pharmaceuticals, Biotechnology and Life Sciences         | x        |          |
| CBRE                                       | USA            | Real Estate  |          | x        |
| CELLNEX TELECOM S.A.                       | Spain          | Telecommunication Services                               | х        |          |
| CEMAsys.com AS                             | Norway         | Software and Services                                    | х        | х        |
| CEMEX, S.A.B de C.V.                       | Mexico         | Construction Materials                                   |          | х        |
| Centrica                                   | United Kingdom | Electric Utilities and IPPs and Energy Traders           | х        |          |
| CEZ Group                                  | Czech Republic | Electric Utilities and IPPs and Energy Traders           |          | х        |
| CGI IT UK LTD                              | Canada         | Software and Services                                    | х        |          |
| Chambers Federation                        | USA            | Banks, Diverse Financials and Insurance                  |          | x        |
| CHANEL                                     | France         | Textiles, Apparel, Footwear and Luxury Goods             | x        | х        |
| Channel 4                                  | United Kingdom | Media  | х        |          |
| Charles River Laboratories, Inc.           | USA            | Pharmaceuticals, Biotechnology and Life Sciences         | х        |          |
| Charoen Pokphand Group Co., Ltd.           | Thailand       | Food and Beverage Processing                             |          | x        |
| Chevron Traffic Management                 | United Kingdom | Construction and Engineering                             | х        |          |
| Chilexpress S.A.                           | Chile          | Ground Transportation - Trucking                         | х        | x        |
| Chime Communications                       | United Kingdom | Media  |          | х        |
| China Shengmu Organic Milk<br>Limited      | China          | Food Production - Animal Source Food Production          | х        | х        |
| Chindata Group                             | China          | Software and Services                                    | х        |          |
| Chocoladefabriken Lindt &<br>Sprüngli AG   | Switzerland    | Food and Beverage Processing                             |          | х        |
| Christie's International plc               | United Kingdom | Specialized Consumer Services                            | х        | х        |
| Cisco Systems, Inc.                        | USA            | Technology Hardware and Equipment                        |          | х        |
| City Developments Limited                  | Singapore      | Real Estate  | х        |          |
| Clarke Telecom                             | United Kingdom | Construction and Engineering                             | x        | x        |
| Clif Bar & Company                         | USA            | Food and Beverage Processing                             | x        | х        |
| Clifford Chance LLP                        | United Kingdom | Professional Services                                    | x        | x        |
| Cloetta AB                                 | Sweden         | Food and Beverage Processing                             | х        |          |
| CLS Holdings PLC                           | United Kingdom | Real Estate  | х        |          |
| CMA CGM S.A.                               | France         | Water Transportation                                     | х        |          |
| CMS Cameron McKenna Nabarro<br>Olswang LLP | United Kingdom | Professional Services                                    | х        |          |
| Coats Group plc                            | United Kingdom | Consumer Durables, Household and Personal Products       | х        | х        |
| Coca Cola European Partners                | United Kingdom | Food and Beverage Processing                             | x        | x        |
| Coca-Cola HBC                              | Switzerland    | Food and Beverage Processing                             | х        | х        |
| Cogeco Inc.                                | Canada         | Telecommunication Services                               |          | x        |
| Cognizant                                  | USA            | Software and Services                                    | x        |          |
| COLAS Ltd                                  | United Kingdom | Construction and Engineering                             | x        |          |
| Colgate Palmolive Company                  | USA            | Consumer Durables, Household and Personal Products       | x        |          |
| ColliCare Logistics AS                     | Norway         | Air Freight Transportation and Logistics                 |          | х        |
| Colliers International                     | Canada         | Real Estate  | x        |          |
| Coloplast A/S                              | Denmark        | Healthcare Equipment and Supplies                        | x        |          |
| Community Services.net Pty Ltd (CSnet)     | Australia      | Professional Services                                    |          | х        |
| Companhia Brasileira de Aluminio           | Brazil         | Mining - Metals (Iron, Aluminium, Other Metals)          | х        |          |
| Companhia Paranaense de<br>Energia - COPEL | Brazil         | Electric Utilities and IPPs and Energy Traders           | х        |          |
| Compass Group Nederland<br>Holding B.V.    | Netherlands    | Hotels, Restaurants and Leisure, and Tourism Services    | х        | х        |
| Compass Group UK&I                         | United Kingdom | Hotels, Restaurants and Leisure, and Tourism Services    | х        | х        |
| Computacenter PLC                          | United Kingdom | Software and Services                                    | х        | х        |
| Condé Nast                                 | USA            | Media  | х        |          |
| Consid AB  Construcciones y Auxiliar de    | Sweden Spain   | Software and Services  Ground Transportation - Railroads |          | x<br>x   |
| Ferrocarriles S.A.                         |                |  |          |          |
| Coolfinity International B.V.              | Netherlands    | Electrical Equipment and Machinery                       | х        | х        |
| Coop Sverige AB                            | Sweden         | Food and Staples Retailing                               | х        |          |
| Coor                                       | Sweden         | Trading Companies, Commercial Services and Supplies      |          | х        |
| Corbion                                    | Netherlands    | Food and Beverage Processing                             |          | х        |

| Company Name                            | Country              | Sector   | Option 1 | Option 2 |
|---|----------------------|--|----------|----------|
| Corteva Agriscience                     | USA                  | Chemicals  | х        |          |
| Countryside Properties                  | United Kingdom       | Homebuilding   | х        |          |
| Credit Suisse Group                     | Switzerland          | Banks, Diverse Financials and Insurance                      |          | х        |
| Crescent Bahuman Limited (CBL)          | Pakistan             | Textiles, Apparel, Footwear and Luxury Goods                 | х        |          |
| Crest Nicholson plc                     | United Kingdom       | Homebuilding   |          | х        |
| Criotec, S.A. de C.V.                   | Mexico               | Electrical Equipment and Machinery                           | х        |          |
| Croda International Plc                 | United Kingdom       | Chemicals  | x        | х        |
| Crown Holdings, Inc.                    | USA                  | Containers and Packaging                                     | х        |          |
| Crystal Claire Cosmetics Inc.           | Canada               | Consumer Durables, Household and Personal Products           | x        |          |
| CTT - Correios de Portugal SA           | Portugal             | Air Freight Transportation and Logistics                     | х        |          |
| Cultivo Land PBC                        | USA                  | Banks, Diverse Financials and Insurance                      | х        |          |
| Cummins                                 | USA                  | Electrical Equipment and Machinery                           | х        |          |
| Cushman & Wakefield                     | USA                  | Real Estate  |          | х        |
| Cybercom Group AB                       | Sweden               | Software and Services  |          | х        |
| DAI Global LLC                          | USA                  | Professional Services  | х        |          |
| Daiwa House Industry Co., Ltd.          | Japan                | Real Estate  | x        |          |
| Dalmia Bharat Limited                   | India                | Construction Materials                                       |          | х        |
| Dana Incorporated                       | USA                  | Automobiles and Components                                   | x        |          |
| Danfoss                                 | Denmark              | Construction and Engineering                                 | x        |          |
| Danieli & C. Officine Meccaniche S.p.A. | Italy                | Electrical Equipment and Machinery                           | х        |          |
| Danone                                  | France               | Food and Beverage Processing                                 | x        |          |
| Dassault Systèmes                       | France               | Software and Services  |          | x        |
| David Brown Santasalo                   | United Kingdom       | Power transmision systems                                    | x        |          |
| dbramante1928                           | Denmark              | Textiles, Apparel, Footwear and Luxury Goods                 |          | x        |
| Decathlon                               | France               | Retailing  | x        | x        |
| Dechra Pharmaceuticals PLC              | United Kingdom       | Pharmaceuticals, Biotechnology and Life Sciences             | x        | x        |
| DEKRA SE                                | Germany              | Professional Services  | x        |          |
| Dell Technologies                       | USA                  | Technology Hardware and Equipment                            |          | х        |
| Deloitte                                | United Kingdom       | Professional Services  | x        | x        |
| Delta Air Lines                         | USA                  | Air Transportation - Airlines                                |          | x        |
| Delta Electronics Inc.                  | China                | Technology Hardware and Equipment                            | x        | x        |
| Demant A/S                              | Denmark              | Healthcare Providers and Services, and Healthcare Technology | x        |          |
| Dentsu International                    | United Kingdom       | Media  | x        | x        |
| Derwent London Plc                      | United Kingdom       | Real Estate  |          | x        |
| Desjardins Group                        | Canada               | Banks, Diverse Financials and Insurance                      |          | x        |
| Deutsche Post DHL Group                 | Germany              | Air Freight transportation and Logistics                     |          | x        |
| Deutsche Telekom AG                     | Germany              | Telecommunication Services                                   |          | x        |
| Dexus                                   | Australia            | Real Estate  | x        | x        |
| Diageo Plc                              | United Kingdom       | Food and Beverage Processing                                 | x        | x        |
| Dialight Plc                            | United Kingdom       | Electrical Equipment and Machinery                           |          | x        |
| DIAM                                    | France               | Retailing  | x        |          |
| DIGITAL GRID Corporation                | Japan                | Electric Utilities and IPPs and Energy Traders               | х        |          |
| Digital Realty                          | USA                  | Real Estate  | x        |          |
| Direct Line Insurance Group plc         | United Kingdom       | Banks, Diverse Financials and Insurance                      | x        |          |
| Ditrolic Energy Holdings Sdn. Bhd       | Malaysia             | Electric Utilities and IPPs and Energy Traders               |          | x        |
| Dixons Carphone plc                     | United Kingdom       | Retailing  |          | х        |
| DLA Piper International                 | United Kingdom       | Professional Services  | x        |          |
| DMG Mori Aktiengesellschaft             | Germany              | Electrical Equipment and Machinery                           | х        | х        |
| DNV AS                                  | Norway               | Professional Services  | x        | х        |
| DocuSign                                | USA                  | Software and Services  | x        | х        |
| Downer EDI Limited                      | Australia            | Construction and Engineering                                 | x        |          |
| DP World                                | United Arab Emirates | Water Transportation - Ports & Services                      |          | x        |
| Dr. Reddy's Laboratories Ltd.           | India                | Pharmaceuticals, Biotechnology and Life Sciences             | х        |          |
| Dr.Martens plc                          | United Kingdom       | Textiles, Apparel, Footwear and Luxury Goods                 | x        | x        |
| Drax Group plc                          | United Kingdom       | Electric Utilities and IPPs and Energy Traders               | x        |          |
| DS Smith                                | United Kingdom       | Containers and Packaging                                     |          | x        |
| Dunelm Group PLC                        | United Kingdom       | Retailing  | x        | x        |
|   | 1                    |  |          |          |

| Company Name   | Country            | Sector  | Option 1 | Option 2 |
|--|--------------------|---|----------|----------|
| Dunlop Protective Footwear B.V.                              | Netherlands        | Textiles, Apparel, Footwear and Luxury Goods                          | x        |          |
| Dürr AG  | Germany            | Construction and Engineering  | ^        | x        |
| Dutch-Bangla Pack Ltd.                                       | Bangladesh         | Containers and Packaging  | x        |          |
| DWF Group PLC  | United Kingdom     | Professional Services   | x        | x        |
| DWS Group GmbH & Co. KGaA                                    | Germany            | Banks, Diverse Financials and Insurance                               | x        | x        |
| Dynapack Asia  | Indonesia          | Containers and Packaging  | x        | ^        |
| E. ON SE   | Germany            | Electric Utilities and IPPs and Energy Traders                        | x        |          |
| E.SUN Financial Holding Co., Ltd.                            | China              | Banks, Diverse Financials and Insurance                               | x        | х        |
| easyJet plc  | United Kingdom     | Air Transportation - Airlines   | ^        | х        |
| Eaton  | Ireland            | Electrical Equipment and Machinery                                    |          | x        |
| Eco Plan Co., Ltd.   | United Kingdom     | Food and Beverage Processing  | x        | ^        |
| ECO WORKS co.,ltd.   | Japan              | Homebuilding  | x        | x        |
| Ecolab   | USA                | Chemicals   | x        | x        |
| ECOM Agroindustrial Corp Ltd                                 | Switzerland        | Food and Beverage Processing  | ^        | x        |
| ECOS   | USA                | Consumer Durables, Household and Personal Products                    | х        | ^        |
| EcoVadis   | France             | Professional Services   | x        |          |
| Edelman  | USA                | Professional Services Professional Services                           |          | v        |
| EDF Group  | France             | Professional Services  Electric Utilities and IPPs and Energy Traders | X        | X        |
|  |                    | Professional Services   | X        | X        |
| Edge Environment Pty Ltd  EDP - Energias de Portugal S.A.    | Australia Portugal |   | X        | x        |
| EDP - Energias de Portugal S.A.  EDP Energias do Brasil S.A. | _                  | Electric Utilities and IPPs and Energy Traders                        | х        | х        |
|  | Brazil             | Electric Utilities and IPPs and Energy Traders                        | X        | v        |
| Efacec Power Solutions, SGPS,<br>S.A.                        | Portugal           | Electrical Equipment and Machinery                                    | х        | х        |
| Eiffage  | France             | Construction and Engineering  | х        | х        |
| Eisai Europe Limited   | United Kingdom     | Pharmaceuticals, Biotechnology and Life Sciences                      | х        | х        |
| Electricity North West Ltd                                   | United Kingdom     | Electric Utilities and IPPs and Energy Traders                        | х        |          |
| Electrocomponents  | United Kingdom     | Electrical Equipment and Machinery                                    | x        |          |
| Electrolux   | Sweden             | Consumer Durables, Household and Personal Products                    |          | х        |
| Element Materials Technology                                 | United Kingdom     | Professional Services   |          | х        |
| Elenia Oy and Elenia Verkko Oyj                              | Finland            | Electric Utilities and IPPs and Energy Traders                        | х        | х        |
| Elevate Textiles, Inc.                                       | USA                | Textiles, Apparel, Footwear and Luxury Goods                          | х        | х        |
| EllisDon Corporation   | Canada             | Construction and Engineering  | х        |          |
| Elopak AS  | Norway             | Containers and Packaging  | х        |          |
| Emmi Group   | Switzerland        | Food and Beverage Processing  |          | х        |
| Empire State Realty Trust, Inc.                              | USA                | Real Estate   | х        |          |
| Empresas CMPC S.A.   | Chile              | Forest and Paper Products   |          | х        |
| En+ Group  | Russian Federation | Mining - Metals (Iron, Aluminium, Other Metals)                       | х        |          |
| Enel SpA   | Italy              | Electric Utilities and IPPs and Energy Traders                        |          | х        |
| ENGIE  | France             | Electric Utilities and IPPs and Energy Traders                        |          | х        |
| Ensinger GmbH, Germany                                       | Germany            | Electrical Equipment and Machinery                                    | х        | х        |
| ENTAIN PLC   | United Kingdom     | Specialized Consumer Services   | х        | х        |
| Envision Group   | China              | Electrical Equipment and Machinery                                    | x        | х        |
| EPAL - Empresa Portugesa das<br>Aguas Livres, S.A.           | Portugal           | Water Utilities   | х        |          |
| EQUIPOS MÓVILES DE CAMPAÑA<br>ARPA                           | Spain              | Technology Hardware and Equipment                                     | х        |          |
| Ericsson Group   | Sweden             | Technology Hardware and Equipment                                     | x        |          |
| Euronext   | The Netherlands    | Specialized Consumer Services   | х        | х        |
| Europa Mundo Vacaciones (EMV)                                | Spain              | Hospitality   |          | х        |
| ERM  | United Kingdom     | Professional Services   | х        |          |
| Esmaltec S.A.  | Brazil             | Consumer Durables, Household and Personal Products                    | x        | x        |
| Essity AB  | Sweden             | Consumer Durables, Household and Personal Products                    |          | х        |
| Etsy, Inc.   | USA                | Retailing   | x        | х        |
| Europear Mobility Group                                      | France             | Hotels, Restaurants and Leisure, and Tourism Services                 | х        |          |
| European Metal Recycling Limited                             | United Kingdom     | Solid Waste Management Utilities                                      |          | х        |
| Eurostar International Ltd                                   | United Kingdom     | Ground Transportation - Railroads                                     | х        | х        |
| Eurovia UK Ltd   | United Kingdom     | Construction and Engineering  |          | х        |
| EV Cargo   | United Kingdom     | Air Freight Transportation and Logistics                              | х        |          |
| Everis Portugal  | Portugal           | Software and Services   | х        | х        |

| Company Name                                   | Country        | Sector  | Option 1 | Option 2 |
|--|----------------|---|----------|----------|
| Everlane                                       | USA            | Textiles, Apparel, Footwear and Luxury Goods                                |          | х        |
| Eversheds Sutherland<br>(International) LLP    | United Kingdom | Professional Services   | х        |          |
| Evotec SE                                      | Germany        | Pharmaceuticals, Biotechnology and Life Sciences                            |          | х        |
| EY   | United Kingdom | Professional Services   | x        | х        |
| Facebook, Inc.                                 | USA            | Software and Services   | х        | х        |
| Fastighets AB Balder                           | Sweden         | Real Estate   | x        | х        |
| Faurecia S.A.                                  | France         | Automobiles and Components  | х        | х        |
| Ferrocarrils de la Generalitat de<br>Catalunya | Spain          | Transport   |          | х        |
| FGV Holdings Berhad                            | Malaysia       | Food Production - Agricultural Production                                   | х        | х        |
| Fidocar  | Uruguay        | Automobiles and Components  | х        | х        |
| Finsbury Glover Hering                         | USA            | Professional Services   | х        | х        |
| Firmenich SA                                   | Switzerland    | Consumer Durables, Household and Personal Products                          | х        |          |
| FirstGroup PLC                                 | United Kingdom | Ground Transportation - Railroads   |          | х        |
| Fiskars Corporation                            | Finland        | Consumer Durables, Household and Personal Products                          |          | x        |
| FL Logistics Management                        | China          | Air Freight Transportation and Logistics                                    | х        | х        |
| FLSmidth                                       | Denmark        | Construction and Engineering  | х        |          |
| Flutter Entertainment plc                      | Ireland        | Hotels, Restaurants and Leisure, and Tourism Services                       | х        |          |
| FM Logistic                                    | France         | Air Freight Transportation and Logistics                                    | ×        | x        |
| FMC Corporation                                | USA            | Chemicals   | x        | x        |
| FNZ Ltd  | United Kingdom | Specialized Financial Services, Consumer Finance, Insurance Brokerage Firms | x        | x        |
| Fogel de Centroamerica, S.A.                   | Guatemala      | Building Products   | x        |          |
| Fokus Zukunft GmbH & Co. KG                    | Germany        | Professional Services   | x        |          |
| Foodmark AB                                    | Sweden         | Food and Beverage Processing  | x        | х        |
| Ford Motor Company                             | USA            | Automobiles and Components  |          | x        |
| Formula E Operations Limited                   | United Kingdom | Specialized Consumer Services   | х        |          |
| FORMULARIOS EUROPEOS, S.A.                     | Spain          | Forest and Paper Products   | x        |          |
| Forterra PLC                                   | United Kingdom | Construction Materials  |          | x        |
| Franke Group                                   | Switzerland    | Consumer Durables, Household and Personal Products                          | x        | ^        |
| Frazer-Nash Consultancy Ltd.                   | United Kingdom | Professional Services   | x        |          |
| FRIGOGLASS S.A.I.C.                            | Greece         | Electrical Equipment and Machinery  | x        |          |
| FSN Capital Partners AS                        | Norway         | Banks, Diverse Financials and Insurance                                     |          |          |
| FullCycle                                      | USA            | Banks, Diverse Financials and Insurance                                     | x        | х        |
|  | Switzerland    |   | ^        | ^        |
| Fyffes   |                | Food and Beverage Processing  | X        |          |
| Galliford Try Holdings Plc                     | United Kingdom | Construction and Engineering  | X        |          |
| Gamko BV                                       | Netherlands    | Electrical Equipment and Machinery  | х        | х        |
| Gap Inc.                                       | USA            | Textiles, Apparel, Footwear and Luxury Goods                                | х        | х        |
| GCC S.A.B de C.V                               | Mexico         | Construction Materials  |          | X        |
| GEA Group                                      | Germany        | Construction and Engineering  |          | X        |
| Geelen Counterflow                             | Netherlands    | Electrical Equipment and Machinery  | х        | х        |
| General Mills Inc.                             | USA            | Food and Beverage Processing  | X        | х        |
| General Motors                                 | USA            | Automobiles and Components  |          | х        |
| Gensler  | USA            | Professional Services   | х        |          |
| Genuit Group plc                               | United Kingdom | Building Products   |          | х        |
| Geotab   | Canada         | Technology Hardware and Equipment   | х        |          |
| Getinge AB                                     | Sweden         | Healthcare Equipment and Supplies   |          | х        |
| Givaudan SA                                    | Switzerland    | Consumer Durables, Household and Personal Products                          |          | х        |
| GlaxoSmithKline                                | United Kingdom | Pharmaceuticals, Biotechnology and Life Sciences                            | х        | х        |
| Gleeds Corporate Services Limited              | United Kingdom | Professional Services   | x        | х        |
| Globant España S.A.                            | Luxembourg     | Software and Services   | х        | х        |
| Globe Telecom, Inc.                            | Philippines    | Telecommunication Services  | х        | х        |
| GlovoApp23                                     | Spain          | Software and Services   | х        |          |
| GN Store Nord A/S                              | Denmark        | Consumer Durables, Household and Personal Products                          | x        | x        |
| Go-Ahead Holdings Limited                      | United Kingdom | Ground Transportation - Trucking  | х        |          |
| GoCardless                                     | United Kingdom | Specialized Financial Services, Consumer Finance, Insurance Brokerage Firms | х        | х        |
| Godrej & Boyce Mfg. Co. Ltd.                   | India          | Consumer Durables, Household and Personal Products                          | х        |          |
| GRAHAM   | United Kingdom | Construction and Engineering  | х        | х        |

| Company Name                           | Country        | Sector   | Option 1 | Option 2 |
|--|----------------|--|----------|----------|
| Grant Thornton UK LLP                  | United Kingdom | Professional Services  | х        | х        |
| Great Portland Estates plc             | United Kingdom | Real Estate  | x        |          |
| Green Element Limited                  | United Kingdom | Professional Services  | х        | х        |
| Greenfish SA                           | Belgium        | Professional Services  |          | х        |
| GreenFlex                              | France         | Professional Services  | х        |          |
| Greenyard NV                           | Belgium        | Food and Beverage Processing                                 | х        |          |
| GRI Renewable Industries               | Spain          | Electrical Equipment and Machinery                           | х        |          |
| Grosvenor Britain & Ireland            | United Kingdom | Real Estate  | х        |          |
| Ground Control Ltd                     | United Kingdom | Professional Services  | х        | х        |
| Groupe iliad                           | France         | Telecommunication Services                                   | х        |          |
| GROUPE RENAULT                         | France         | Automobiles and Components                                   | х        |          |
| Grundfos Holding A/S                   | Denmark        | Electrical Equipment and Machinery                           | х        |          |
| Grupo Bimbo SAB de CV                  | Mexico         | Food and Beverage Processing                                 |          | х        |
| Grupo Cooperativo Cajamar              | Spain          | Banks, Diverse Financials and Insurance                      | х        | х        |
| Grupo Ferrer Internacional SA          | Spain          | Pharmaceuticals, Biotechnology and Life Sciences             |          | х        |
| Grupo Malwee                           | Brazil         | Textiles, Apparel, Footwear and Luxury Goods                 | x        |          |
| Grupo SOMA                             | Brazil         | Retailing  | х        | х        |
| Gruppo Armani                          | Italy          | Textiles, Apparel, Footwear and Luxury Goods                 | x        |          |
| Guardian Media Group plc               | United Kingdom | Media  | x        |          |
| Guess?, Inc.                           | USA            | Textiles, Apparel, Footwear and Luxury Goods                 | x        |          |
| Gul Ahmed Textile Mills Limited        | Pakistan       | Textiles, Apparel, Footwear and Luxury Goods                 | х        | х        |
| H.U. Group Holdings, Inc.              | Japan          | Healthcare Providers and Services, and Healthcare Technology |          | x        |
| H&M Hennes & Mauritz AB                | Sweden         | Retailing  | х        | х        |
| h&z Unternehmensberatung               | Germany        | Professional Services  | x        |          |
| Hachette UK LTD                        | United Kingdom | Media  | x        |          |
| Haier Freezer Overseas KA              | China          | Electrical Equipment and Machinery                           | x        | x        |
| Halfords Group PLC                     | United Kingdom | Retailing  | х        | х        |
| Hannon Armstrong                       | USA            | Banks, Diverse Financials and Insurance                      | х        | х        |
| Harmony Gold Mining Company<br>Limited | South Africa   | Mining - Other (Rare Minerals, Precious Metals and Gems)     |          | х        |
| Hawaiian Electric                      | USA            | Electric Utilities and IPPs and Energy Traders               |          | х        |
| Haworth Inc.                           | USA            | Consumer Durables, Household and Personal Products           | х        | х        |
| Hayleys Fabric PLC                     | Sri Lanka      | Textiles, Apparel, Footwear and Luxury Goods                 | х        | х        |
| Heathrow Airport                       | United Kingdom | Air Transportation - Airport Services                        |          | х        |
| HeidelbergCement AG                    | Germany        | Construction Materials                                       |          | x        |
| HEINEKEN N.V.                          | Netherlands    | Food and Beverage Processing                                 | х        | х        |
| Heinzel Holding GmbH                   | Austria        | Forest and Paper Products                                    |          | х        |
| Hela Clothing                          | Sri Lanka      | Textiles, Apparel, Footwear and Luxury Goods                 |          | х        |
| Helen of Troy Limited                  | Bermuda        | Consumer Durables, Household and Personal Products           | x        |          |
| Helen Oy                               | Finland        | Electric Utilities and IPPs and Energy Traders               | x        |          |
| Hempel A/S                             | Denmark        | Chemicals  | x        |          |
| Henkel AG & Co. KGaA                   | Germany        | Consumer Durables, Household and Personal Products           | x        | х        |
| Henry Schein, Inc.                     | USA            | Healthcare Providers and Services, and Healthcare Technology |          | х        |
| Heraeus Precious Metals                | Germany        | Chemicals  | x        | х        |
| Herbert Smith Freehills                | United Kingdom | Professional Services  | x        |          |
| Hewlett Packard Enterprise<br>Company  | USA            | Technology Hardware and Equipment                            |          | х        |
| HH Global                              | United Kingdom | Media  | х        | х        |
| High Speed Two Ltd.                    | United Kingdom | Construction and Engineering                                 | х        |          |
| Hill & Smith Holdings PLC              | United Kingdom | Construction and Engineering                                 | x        |          |
| Hilton Food Group                      | United Kingdom | Food and Beverage Processing                                 |          | х        |
| Hindustan Zinc Limited                 | India          | Mining - Metals (Iron, Aluminium, Other Metals)              | x        | х        |
| Hitachi, Ltd.                          | Japan          | Technology Hardware and Equipment                            | х        |          |
| Hoare Lea LLP                          | United Kingdom | Construction and Engineering                                 | x        |          |
| Hogan Lovells                          | USA            | Professional Services  | х        | х        |
| Holcim Ltd.                            | Switzerland    | Construction Materials                                       |          | х        |
| Holmen AB                              | Sweden         | Forest and Paper Products                                    |          | x        |
| Hon Hai Precision Inc. Co., Ltd.       | China          | Technology Hardware and Equipment                            |          | x        |
| •                                      |                |  |          |          |

| Company Name                                    | Country               | Sector   | Option 1 | Option 2 |
|---|-----------------------|--|----------|----------|
| HP Inc.   | USA                   | Technology Hardware and Equipment  |          | х        |
| Husqvarna AB                                    | Sweden                | Consumer Durables, Household and Personal Products                                   |          | x        |
| Hydrock   | United Kingdom        | Professional Services  | х        | х        |
| HYUNDAI MOBIS Co.,Ltd.                          | South Korea           | Automobiles and components   |          | х        |
| Iberdrola SA                                    | Spain                 | Electric Utilities and IPPs and Energy Traders                                       |          | х        |
| IBERIA, Líneas Aéreas de España,<br>S.A.        | Spain                 | Air Transportation - Airlines  |          | х        |
| Iberostar Group                                 | Spain                 | Hotels, Restaurants and Leisure, and Tourism Services                                | x        | х        |
| ICA Gruppen                                     | Sweden                | Food and Staples Retailing   |          | х        |
| Iguá Saneamento S.A.                            | Brazil                | Water Utilities  | x        |          |
| IHG Hotels & Resorts                            | United Kingdom        | Hotels, Restaurants and Leisure, and Tourism Services                                | х        |          |
| Illumina, Inc.                                  | USA                   | Pharmaceuticals, Biotechnology and Life Sciences                                     | х        |          |
| Imperial Brands                                 | United Kingdom        | Tobacco  | х        | х        |
| INDITEX   | Spain                 | Textiles, Apparel, Footwear and Luxury Goods   |          | х        |
| Indra   | Spain                 | Software and Services  | х        | х        |
| Informa plc                                     | United Kingdom        | Professional Services  | х        |          |
| Infraestruturas de Portugal, S.A.               | Portugal              | Commercial Services and Supplies   | х        |          |
| Inghams Group Ltd                               | Australia             | Food Production - Animal Source Food Production                                      | х        |          |
| Ingka Group                                     | Sweden                | Consumer Durables, Household and Personal Products                                   | х        |          |
| INNIO Group Holding GmbH                        | Austria               | Electrical Equipment and Machinery   | х        |          |
| innocent drinks                                 | United Kingdom        | Food and Beverage Processing   | х        | х        |
| InQube Global Private Limited                   | Sri Lanka             | Textiles, Apparel, Footwear and Luxury Goods   | х        | х        |
| Inter IKEA Group (IKEA)                         | Netherlands           | Retailing  | х        | х        |
| Interface                                       | USA                   | Consumer Durables, Household and Personal Products                                   | х        |          |
| Interloop Limited                               | Pakistan              | Textiles, Apparel, Footwear and Luxury Goods   | х        |          |
| International Consolidated Airlines Group (IAG) | United Kingdom        | Air Transportation - Airlines  |          | х        |
| International Flavors & Fragrances Inc.         | USA                   | Chemicals  | х        |          |
| Internet Fusion Ltd                             | United Kingdom        | Software and Services  | x        | х        |
| Interpublic Group of Companies, Inc.            | USA                   | Professional Services  | х        |          |
| Intertape Polymer Group Inc.                    | Canada                | Containers and Packaging   | x        |          |
| Intertek Group plc                              | United Kingdom        | Professional Services  | x        |          |
| Intrepid Travel                                 | Australia             | Hotels, Restaurants and Leisure, and Tourism Services                                | х        |          |
| Intuit  | USA                   | Software and Services  | х        |          |
| Ipsen SA  | France                | Pharmaceuticals, Biotechnology and Life Sciences                                     |          | х        |
| ISDIN S.A.                                      | Spain                 | Consumer Durables, Household and Personal Products                                   | х        |          |
| ISKO Denim                                      | Turkey                | Textiles, Apparel, Footwear and Luxury Goods   | x        |          |
| Íslandsbanki                                    | Iceland               | Banks, Diverse Financials and Insurance  | х        | х        |
| ITP Aero  | Spain                 | Aerospace and Defense  |          | х        |
| ITV Pic   | United Kingdom        | Media  |          | х        |
| Ivanhoé Cambridge                               | Canada                | Real Estate  | х        | х        |
| J C Bamford Excavators Ltd (JCB)                | United Kingdom        | Electrical Equipment and Machinery   | х        | х        |
| J Sainsbury plc                                 | United Kingdom        | Food and Staples Retailing   |          | х        |
| Jackson Family Wines                            | USA                   | Food and Beverage Processing   | х        |          |
| Jaguar Land Rover Automotive                    | USA United Kingdom    | Professional Services Automobiles and Components                                     |          | x<br>x   |
| PLC Jan De Nul Group                            | Luxembourg            | Construction and Engineering   |          |          |
| -   | Luxembourg            | Construction and Engineering   | ,,,      | X        |
| JBA Group Limited                               | United Kingdom        | Construction and Engineering   | х        | X        |
| JBS ID Logistics                                | Brazil                | Food and Beverage Processing   |          | X        |
| JD Logistics                                    | China Linited Kingdom | Air Freight Transportation and Logistics  Taxtiles Apparel Feathway and Luxury Goods | x        | Х        |
| JD Sports Fashion PLC                           | United Kingdom USA    | Textiles, Apparel, Footwear and Luxury Goods   | x        |          |
| JLL<br>John Lowis Partnership                   |                       | Real Estate  Food and Stoples Potalling  | х        |          |
| John Lewis Partnership                          | United Kingdom        | Food and Staples Retailing   |          | X        |
| John Menzies plc                                | United Kingdom        | Air Freight Transportation and Logistics   | х        | X        |
| John Sisk & Son                                 | Ireland               | Construction and Engineering  Pharmacouticals, Rictachnology and Life Sciences       | x        | X        |
| Johnson & Johnson                               | USA                   | Pharmaceuticals, Biotechnology and Life Sciences                                     |          | х        |
| Johnson Controls International plc              | Ireland               | Technology Hardware and Equipment  | х        |          |

| Company Name                                | Country        | Sector  | Option 1 | Option 2 |
|---|----------------|---|----------|----------|
| Company Name                                | -              | Chemicals   | Оршон 1  |          |
| Johnson Matthey Plc                         | United Kingdom |   |          | X        |
| JSW Energy Limited                          | India          | Electric Utilities and IPPs and Energy Traders        |          | X        |
| Jungheinrich AG                             | Germany        | Electrical Equipment and Machinery                    |          | х        |
| K-9 Internacional                           | Costa Rica     | Security  | х        |          |
| Kainos Group plc                            | United Kingdom | Software and Services                                 | х        | х        |
| KAO Corporation                             | Japan          | Consumer Durables, Household and Personal Products    | х        | х        |
| Kayama Kogyo Co.,Ltd.                       | Japan          | Professional services                                 |          | Х        |
| Kearney                                     | USA            | Professional Services                                 | х        |          |
| Keepmoat Homes                              | United Kingdom | Homebuilding  |          | х        |
| Keltbray Group                              | United Kingdom | Construction and Engineering                          | х        |          |
| Kenya Electricity Generating<br>Company PLC | Kenya          | Electric Utilities and IPPs and Energy Traders        | х        |          |
| Kesko Corporation                           | Finland        | Food and Staples Retailing                            | х        |          |
| KFC UK & Ireland                            | USA            | Hotels, Restaurants and Leisure, and Tourism Services |          | х        |
| Kier Group plc                              | United Kingdom | Construction and Engineering                          | х        | х        |
| Kier Highways Limited                       | United Kingdom | Construction and Engineering                          | х        | х        |
| Kingfisher                                  | United Kingdom | Retailing   | х        |          |
| Kingspan Group Plc                          | Ireland        | Building Products                                     | х        |          |
| Kirin Holdings Co Ltd                       | Japan          | Food and Beverage Processing                          |          | х        |
| Klabin S.A.                                 | Brazil         | Forest and Paper Products                             | х        | х        |
| Klöckner & Co                               | Germany        | Mining - Metals (Iron, Aluminium, Other Metals)       | х        |          |
| KLP   | Norway         | Banks, Diverse Financials and Insurance               | х        |          |
| KME Germany GmbH                            | Germany        | Mining - Metals (Iron, Aluminium, Other Metals)       | х        | х        |
| Knight Frank LLP (UK)                       | United Kingdom | Professional Services                                 | х        |          |
| Kokusai Kogyo Co., Ltd                      | Japan          | Professional Services                                 | х        |          |
| Koninklijke Ahold Delhaize N.V.             | Netherlands    | Food and Staples Retailing                            |          | х        |
| Koninklijke KPN NV (Royal KPN)              | Netherlands    | Telecommunication Services                            | x        | х        |
| Kordsa Teknik Tekstil A.Ş                   | Turkey         | Textiles, Apparel, Footwear and Luxury Goods          | х        | х        |
| KPMG International Limited                  | United Kingdom | Professional Services                                 | x        |          |
| KPMG Ireland                                | Ireland        | Professional Services                                 | х        | х        |
| KPMG UK                                     | United Kingdom | Professional Services                                 |          | х        |
| KRONES Group                                | Germany        | Electrical Equipment and Machinery                    | х        |          |
| L'Oréal                                     | France         | Consumer Durables, Household and Personal Products    |          | х        |
| L&T Technology Services Limited (LTTS)      | India          | Software and Services                                 | x        | х        |
| La-Z-Boy Incorporated                       | USA            | Consumer Durables, Household and Personal Products    |          | х        |
| Landsec                                     | United Kingdom | Real Estate   | х        | х        |
| Lansinoh Laboratories Inc.                  | USA            | Healthcare Equipment and Supplies                     |          | х        |
| Lars Partners                               | Uruguay        | Textiles, Apparel, Footwear and Luxury Goods          | х        | х        |
| LC Packaging International BV               | Netherlands    | Containers and Packaging                              | x        |          |
| Le Groupe La Poste                          | France         | Air Freight Transportation and Logistics              |          | х        |
| LeasePlan Corporation N.V.                  | Netherlands    | Ground Transportation - Trucking                      |          | х        |
| Legacy Vacation Resorts                     | USA            | Hotels, Restaurants and Leisure, and Tourism Services | х        |          |
| Legal & General Group PLC                   | United Kingdom | Banks, Diverse Financials and Insurance               | x        |          |
| Legrand                                     | France         | Electrical Equipment and Machinery                    | х        | х        |
| Lendlease                                   | Australia      | Real Estate   | x        |          |
| Levi Strauss & Co                           | USA            | Textiles, Apparel, Footwear and Luxury Goods          | х        |          |
| LG Electronics Inc.                         | South Korea    | Consumer Durables, Household and Personal Products    | x        |          |
| Liberty Mills Limited                       | Pakistan       | Textiles, Apparel, Footwear and Luxury Goods          | х        |          |
| Lightsource bp                              | United Kingdom | Electric Utilities and IPPs and Energy Traders        | x        |          |
| Lime (Neutron Holdings dba Lime)            | USA            | Ground Transportation - Trucking                      | х        | х        |
| Lindström Group                             | Finland        | Consumer Durables, Household and Personal Products    | x        | х        |
| Livent                                      | USA            | Chemicals   |          | x        |
| Lloyd's Register                            | United Kingdom | Professional Services                                 |          | х        |
| Lojas Renner S.A.                           | Brazil         | Textiles, Apparel, Footwear and Luxury Goods          | х        | х        |
| London Stock Exchange Group plc             | United Kingdom | Banks, Diverse Financials and Insurance               | x        |          |
| LONGi Green Energy Technology<br>Co., Ltd.  | China          | Semiconductors and Semiconductors Equipment           | х        |          |
| Loxam                                       | France         | Trading Companies, Commercial Services and Supplies   |          | х        |

| Company Name   | Country              | Sector  | Option 1 | Option 2 |
|--|----------------------|---|----------|----------|
| LTP Group A/S  | Denmark              | Textiles, Apparel, Footwear and Luxury Goods          | х        |          |
| LUKER AGRÍCOLA                                       | Colombia             | Food Production - Agricultural Production             |          | х        |
| Lundbeck A/S   | Denmark              | Pharmaceuticals, Biotechnology and Life Sciences      |          | х        |
| Lyft, Inc.   | USA                  | Software and Services                                 | х        |          |
| LYMI, Inc. DBA Reformation                           | USA                  | Retailing   | х        |          |
| M&C Saatchi PLC.                                     | United Kingdom       | Media   | х        |          |
| MAAL Associates, LLC                                 | USA                  | Professional Services                                 |          | х        |
| MacArthur Green                                      | United Kingdom       | Professional Services                                 |          | х        |
| MaCher (USA) Inc.                                    | USA                  | Consumer Durables, Household and Personal Products    | x        | х        |
| Machi Mirai Seisakusyo Co., Ltd.                     | Japan                | Professional Services                                 | x        |          |
| Magyar Telekom Plc.                                  | Hungary              | Telecommunication Services                            | x        |          |
| Mahindra Group                                       | India                | General Industries                                    |          | x        |
| Mahindra Heavy Engines Ltd.                          | India                | Automobiles and Components                            | x        |          |
| Mahmood Group  | Pakistan             | Textiles, Apparel, Footwear and Luxury Goods          | ^        | x        |
| Maintel Holdings Plc                                 | United Kingdom       | Software and Services                                 | v        |          |
| Majid Al Futtaim                                     | United Arab Emirates | Retailing   | х        | X        |
| Mambu  |                      |   |          | X        |
|  | Netherlands          | Software and Services                                 | X        | X        |
| Mammut Sports Group                                  | Switzerland          | Textiles, Apparel, Footwear and Luxury Goods          | х        | х        |
| MAN Truck & Bus SE                                   | Germany              | Electrical Equipment and Machinery                    |          | х        |
| Mannheimer Swartling                                 | Sweden               | Professional Services                                 | х        |          |
| ManpowerGroup Inc.                                   | USA                  | Professional Services                                 |          | х        |
| Manulife Financial Corporation                       | Canada               | Banks, Diverse Financials and Insurance               |          | х        |
| Maple Company Limited                                | Vietnam              | Textiles, Apparel, Footwear and Luxury Goods          | х        |          |
| Marks and Spencer Group plc                          | United Kingdom       | Retailing   | х        | х        |
| Marriott International                               | USA                  | Hotels, Restaurants and Leisure, and Tourism Services | х        | х        |
| Mars, Incorporated                                   | USA                  | Food and Beverage Processing                          |          | х        |
| Marshalls plc  | United Kingdom       | Construction Materials                                |          | х        |
| MARUI GROUP CO.,LTD.                                 | Japan                | Retailing   | х        |          |
| Marvell Technologies                                 | USA                  | Electrical Equipment and Machinery                    | х        | х        |
| MAS Holdings (Pvt) Ltd.                              | Sri Lanka            | Textiles, Apparel, Footwear and Luxury Goods          | х        | х        |
| Mastercard   | USA                  | Software and Services                                 | х        |          |
| Materialise N.V.                                     | Belgium              | Software and Services                                 | х        | х        |
| MATSEN CHEMIE AG                                     | Germany              | Chemicals   | х        |          |
| Mattos Filho   | Brazil               | Professional Services                                 |          | x        |
| Mayr-Melnhof Karton AG                               | Austria              | Forest and Paper Products                             | х        |          |
| Mazars LLP   | United Kingdom       | Professional Services                                 | х        |          |
| McCann Worldgroup                                    | USA                  | Media   | х        |          |
| McDonald's Corporation                               | USA                  | Hotels, Restaurants and Leisure, and Tourism Services | x        | x        |
| McKinsey & Company, Inc.                             | USA                  | Professional Services                                 |          | x        |
| Media6   | France               | Professional Services                                 | x        |          |
| Mediahuis  | Belgium              | Media   |          | х        |
| Meggitt PLC  | United Kingdom       | Aerospace and Defense                                 |          | x        |
| Melia Hotels International SA                        | Spain                | Hotels, Restaurants and Leisure, and Tourism Services | x        | -        |
| Mercer International                                 | Canada               | Forest and Paper Products                             | x        |          |
| Metalfrio Solutions S.A.                             | Brazil               | Electrical Equipment and Machinery                    | x        |          |
| Metrolina Greenhouses Inc                            | USA                  | Food Production - Agricultural Production             | x        |          |
| Metsä Board Corporation                              | Finland              | Forest and Paper Products                             | x        |          |
| Michelin   | France               | Automobiles and Components                            | ^        | x        |
| Microsoft Corporation                                | USA                  | Software and Services                                 |          |          |
| Midwestern Group Ltd.                                | Uganda               | Commercial Services and Supplies                      |          | ×        |
| ·  | _                    |   |          | X        |
| MiljöMatematik Malmö AB                              | Sweden               | Professional Services                                 | X        | X        |
| Mills AS   | Norway               | Food and Beverage Processing                          | х        | х        |
| Minto Apartment REIT                                 | Canada               | Real Estate   | х        |          |
| Minto Properties Inc                                 | Canada               | Real Estate   | х        |          |
| Mishcon de Reya LLP                                  | United Kingdom       | Professional Services                                 | х        | х        |
| MITCON Consultancy &<br>Engineering Services Limited | India                | Professional Services                                 | х        |          |
| Mitie  | United Kingdom       | Professional Services                                 | x        |          |

| Company Name                                  | Country        | Sector   | Option 1 | Option 2 |
|---|----------------|--|----------|----------|
| Moët Hennessy                                 | France         | Food and Beverage Processing                                   | х        |          |
| Montagu Private Equity LLP                    | United Kingdom | Banks, Diverse Financials and Insurance                        | x        |          |
| Moody's Corporation                           | USA            | Professional Services  |          | x        |
| Morgan Sindall Group plc                      | United Kingdom | Construction and Engineering                                   | x        | x        |
| Mott MacDonald Group Limited                  | United Kingdom | Professional Services  |          | x        |
| Movida  | Brazil         | Transport  |          | x        |
| MTD KB  | Sweden         | Ground Transportation - Trucking                               | x        | x        |
| MTN Group Limited                             | South Africa   | Telecommunication services                                     | x        | ^        |
| MTR Nordic Group                              | Sweden         | Transport  | x        | x        |
| Mulberry Group plc                            | United Kingdom | Textiles, Apparel, Footwear and Luxury Goods                   |          | x        |
| Multiplex Construction Europe                 | United Kingdom | Construction and Engineering                                   |          | x        |
| MVV Energie AG                                | Germany        | Electric Utilities and IPPs and Energy Traders                 |          | x        |
| National Grid PLC                             | United Kingdom | Electric Utilities and IPPs and Energy Traders                 |          | x        |
| Nationwide Building Society                   | United Kingdom | Banks, Diverse Financials and Insurance                        | x        | ^        |
| NATS  | United Kingdom | Air Transportation - Airport Services                          | x        | x        |
| Natura & Co                                   | Brazil         | Consumer Durables, Household and Personal Products             | ^        | x        |
| Natwest Group plc                             | United Kingdom | Banks, Diverse Financials and Insurance                        |          |          |
| Natwest Group pic  Ndevr Environmental        | Australia      | Banks, Diverse Financials and Insurance  Professional Services |          | x        |
| NEC Corporation                               |                |  |          |          |
| •   | Japan          | Technology Hardware and Equipment  Software and Services       |          | X        |
| Nechi Group                                   | Spain          |  |          | X        |
| NENT Group                                    |                | Media  | X        | X        |
| Neptuno Pumps                                 | Chile          | Electrical Equipment and Machinery                             | х        | X        |
| Nestlé  | Switzerland    | Food and Beverage Processing                                   |          | х        |
| Netflix                                       | USA            | Media  |          | х        |
| Network Rail plc                              | United Kingdom | Ground Transportation - Railroads                              | х        | х        |
| New Balance Athelics, Inc                     | USA            | Textiles, Apparel, Footwear and Luxury Goods                   | х        |          |
| New World Development<br>Company Limited      | China          | Construction and Engineering                                   | х        |          |
| News Corp                                     | USA            | Media  | х        | х        |
| Nexi SpA                                      | Italy          | Banks, Diverse Financials and Insurance                        | х        |          |
| NG Bailey Group Ltd                           | United Kingdom | Construction and Engineering                                   | х        | х        |
| Nikon Corporation                             | Japan          | Technology Hardware and Equipment                              |          | х        |
| Nissan Motor Co., Ltd.                        | Japan          | Automobiles and Components                                     |          | х        |
| NKT Cables Group A/S                          | Denmark        | Electrical Equipment and Machinery                             |          | х        |
| NOABRANDS                                     | Spain          | Media  | х        |          |
| Nokia Group                                   | Finland        | Technology Hardware and Equipment                              | х        |          |
| Nomad Foods Ltd.                              | United Kingdom | Food and Beverage Processing                                   | х        | х        |
| Nomura Research Institute, Ltd.               | Japan          | Software and Services  | х        | х        |
| Norron Asset Management                       | Sweden         | Banks, Diverse Financials and Insurance                        | х        |          |
| Northern Powergrid                            | United Kingdom | Electric Utilities and IPPs and Energy Traders                 | х        |          |
| Norton Rose Fulbright LLP                     | United Kingdom | Professional Services  |          | х        |
| NOS, SGPS, S.A.                               | Portugal       | Media  | х        |          |
| Novartis Pharma AG                            | Switzerland    | Pharmaceuticals, Biotechnology and Life Sciences               | х        |          |
| Novo Banco, SA                                | Portugal       | Banks, Diverse Financials and Insurance                        | х        |          |
| Novo Nordisk A/S                              | Denmark        | Pharmaceuticals, Biotechnology and Life Sciences               | х        |          |
| Novozymes A/S                                 | Denmark        | Chemicals  |          | x        |
| NR Instant Produce Co., Ltd.                  | Thailand       | Food and Beverage Processing                                   |          | х        |
| NRG Energy Inc                                | USA            | Electric Utilities and IPPs and Energy Traders                 | х        | x        |
| NTT Data Corporation                          | Japan          | Software and Services  |          | х        |
| NTT Ltd.                                      | United Kingdom | Software and Services  | х        |          |
| NV Bekaert SA                                 | Belgium        | Mining - Metals (Iron, Aluminium, Other Metals)                | х        | х        |
| NW Commonwealth, LLC (dba<br>Wyld & Wyld CBD) | USA            | Food and Beverage Processing                                   |          | х        |
| NZ Post                                       | New Zealand    | Air Freight Transportation and Logistics                       | х        |          |
| o9 Solutions, Inc.                            | USA            | Software and Services  | х        | x        |
| Oakland International Ltd.                    | United Kingdom | Food and Staples retailing                                     | х        | х        |
| Octopus Energy Group Limited                  | United Kingdom | Electric Utilities and IPPs and Energy Traders                 |          | x        |
| ODINSA S.A.                                   | Colombia       | Construction and Engineering                                   | х        |          |
|   |                | <u> </u>   |          |          |

| Obtes Ince         USA         Schaums and Services         IX           Obers International Lad         Sergithor Processor From Procedure Agricultural Production         X           Omnicon Group         USA         Professional Envirose         X         X           OND PARAMAGEUTICAL COL, TD.         Inpan         Processional Envirose         X         X           OND PARAMAGEUTICAL COL, TD.         Inpan         Processional Envirose         X         X           OND PARAMAGEUTICAL COL, TD.         Inpan         Processional Envirose         X         X           Ordinal Assames Corporation S.A.M.         Mosco         Chemicals         X         X           Ordinal Assample Controlled         Inpan         Processional Envirose         X         X           Ordinal Assample Controlled         Demants         Electro Utilities and Pharma Caretary Tudens         X         X           Ordinal Assample Controlled         Demants         Electro Utilities and Pharma Caretary Tudens         X         X           Otto Banama Controlled         International Environal Environ  | Company Name                     | Country        | Sector  | Option 1 | Option 2 |
|--|----------------------------------|----------------|---|----------|----------|
| Oblete Group AB         Symptome         Food Production - Agrouptinal Production         x  |                                  |                |   |          |          |
| Observed Group AB  | ,                                |                | Food Production - Agricultural Production             |          |          |
| OND PHARMACEUTICAL CO., LTD. ORANGE Finned F | Oleter Group AB                  |                | _   |          | х        |
| Orbis ANance Corporation S.A.B. Mexica Citiencials x x Citiencials x x Control of the Communication Services x x Citiencials x x Control of the Communication Services x x x X X X X X X X X X X X X X X X X   | Omnicom Group                    | USA            | Professional Services                                 | х        |          |
| Orbins Advance Corporation S.A.B.         Mexico         Chemicals         Chemicals         X         X           Ordina         Nother Infection         Software and Services         X         X           Oritida ASA         Norway         Food and Boerongs Processing         X         X           Oritoded         Demansk         Electric Utilities and IPPs and Energy Traders         X         X           O'RD S.A.A.         Inty         Tool took Approach Processor and Lusury Goods         X         X           Outsour AS         Swadan         Mining - Metals (too, Aluminium, Other Metals)         X         X           OVS SpA         United Kingdom         Becand Utilises and IPPs and Energy Traders         X         X           OVS SpA         Inty         Retailing         Retailing         X         X           Over Mannford Ltd         United Kingdom         Here Braze Elupinent and Supples         X         X           PARKSTAN         United Kingdom         Electrical Eleganisms and Machinery         X         X           Pakistan Services Limited         Policesions Bervices         Bervices Eleganisms and Machinery         X         X           Palled Nine Networks         U.S.A.         Austrial         Electrical Eleganisms and Machinery         X   | ONO PHARMACEUTICAL CO., LTD.     | Japan          | Pharmaceuticals, Biotechnology and Life Sciences      | х        | х        |
| Ordina         Netherlands         Software and Services         x           Orkia ASA         Novwy         Food and Beverage Processing         x           Orsted         Demark         Electric Unifices and IPPs and Energy Traders         x           Obborne Infrastructure Limited         United Kingdom         Construction and Engineering         x           OTB S.D.A.         Inby         Tortice, Appoint, Footware and Luxury Goods         x           Ovako AB         Sweden         Mining- Motals (tron, Aluminium, Other Metals)         x           OVA Energy         United Kingdom         Electric Utilises and IPPs and Energy Traders         x         x           OVE SpAA         Inby         Protein         x         x         x           Over Mumford Ltd         United Kingdom         Hesistran Engignment and Supplies         x         x         x           PA Consulting         United Kingdom         Professional Services         x         x         x           Pakistran Cables Limited         Pakistran Cables Limited         Pakistran Services Limited         Pakistran   | ORANGE                           | France         | Telecommunication Services                            |          | х        |
| Ortica ASA         Novway         Food and Beverage Processing         x           Orsted         Demmark         Electric Utilities and IPPs and Energy Traders         x           Osborne Infrastructure Limited         United Kingdom         Construction and Engineering         x           OTTO TRIS. S.A.         Italy         Treatiles, Apprect, Footwear and Luxury Goods         x           Ovido AB         Swoden         Mining. Metals (tron, Aluminium, Other Metals)         x           OVIS Derry         United Kingdom         Electric Utilities and IPPs and Energy Traders         x           OVS SpA         Italy         Petaling         x           Over Mumford Ltd         United Kingdom         Petaling         x           PA Consulting         United Kingdom         Preferating         x           PA Consulting         United Kingdom         Preferating         x           Pakistan Cables Limited         Pakistan         Electrical Equipment and Machinery         x           Pakistan Services Limited         Pakistan         Hebestan         Hebestan         Hebestan           Pall Talledium Group Holdings Pty Ltd         Australia         Professional Services         x         x           Pall Soll Networks         USA         Software and Services         x<  | Orbia Advance Corporation S.A.B. | Mexico         | Chemicals   | х        |          |
| Orsted         Dermark         Electric Utilities and IPPs and Energy Traders         x         X  | Ordina                           | Netherlands    | Software and Services                                 | x        |          |
| Obsome Infrastructure Limited         United Kingdom         Construction and Engineering         x         x           OTB S.A.         Italy         Texclies, Apparell, Fortowar and Luxury Goods         x         x           Outkourupu Oyj         Firland         Mining - Metalis (tron, Aluminium, Other Metalis)         x         x           OVO Energy         United Kingdom         Electric Utilities and IPPs and Energy Traders         x         x         x           OVS SpA         Italy         Retailing         x         x         x         x         x           PA Consulting         United Kingdom         Petalizing         Electrical Equipment and Supplies         x         x         x           PACE Annual Cables Limited         Pokistan         Electrical Equipment and Machinery         x         x         x           PALETINGER AG         Austria         Electrical Equipment and Machinery         x   | Orkla ASA                        | Norway         | Food and Beverage Processing                          | х        |          |
| OTB S.p.A.         Italy         Textles, Apparel, Footwear and Luxury Goods         x           Outschung Orj         Finland         Minning - Metals (tron, Aluminium, Other Metals)         x           Ovako AB         Sweden         Minning - Metals (tron, Aluminium, Other Metals)         x           OVO Fearry         Unted Kingdom         Bectricu Utilises and IPNs and Energy Traders         x         x           OVS SpA         Italy         Retailing         x         x         x           Owen Mumford Ltd         Unted Kingdom         Healthcare Equipment and Supplies         x         x         x           P AC Consulting         Unted Kingdom         Professional Services         x         x         x           Pakistan Cables Limited         Pakistan         Bectrical Equipment and Machinery         x         x           Palacting Carpet Limited         Pakistan         Hotolia, Restaurants and Lieura, and Tourans Services         x         x           Palacting Carpet Limited         Pakistan         Hotolia, Restaurants and Lieura, and Tourans Services         x         x         x           Palacting Alys         Dermate         Extractional Services         x         x         x         x           Panacra Alys         USA         Hotolia, Restaurants and Lieur   | Ørsted                           | Denmark        | Electric Utilities and IPPs and Energy Traders        | x        |          |
| Outekumpu Oyj         Finland         Mining - Metals (fron, Aluminium, Other Metals)         x           Ovako AB         Sweden         Mining - Metals (fron, Aluminium, Other Metals)         x           OVO Energy         United Kingdom         Electric Utilities and IPPs and Energy Traders         x           Owen Mumford Ltd         United Kingdom         Healthcase Equipment and Supplies         x           PA Consultring         United Kingdom         Professional Services         x           PARSISTAN Cables Limited         Pakistan         Electrical Equipment and Mechinery         x           Palakistan Services Limited         Pakistan         Hotels, Restaurants and Lelsure, and Tourism Services         x           PALEINGER AG         Australia         Electrical Equipment and Mechinery         x           Paladium Group Holdings Pty Ltd         Australia         Professional Services         x           Panasonic Corporation         Japan         Consumer Durables, Household and Personal Products         x           Panadora AI'S         Denmark         Textles, Apparel, Forowear and Luxury Goods         x           Patagonia, Inc.         USA         Hotels, Apparel, Forowear and Luxury Goods         x           Parason PLC         United Kingdom         Education Services         x           Penso   | Osborne Infrastructure Limited   | United Kingdom | Construction and Engineering                          | х        | х        |
| Overling Albert Company         Seweden         Mining - Metals (non, Aluminium, Other Metals)         x   | OTB S.p.A.                       | Italy          | Textiles, Apparel, Footwear and Luxury Goods          | х        |          |
| OVO Energy         United Kingdom         Electric Utilities and IPPs and Energy Traders         x         x           OVS SpA         Italy         Retailing         x         x           Oven Munford Ltd         United Kingdom         Healthcare Equipment and Supplies         x         x           PA Consulting         United Kingdom         Professional Services         x         x           Pakistan Cables Limited         Pakistan         Electrical Equipment and Machinery         x         x           PakIstan Cables Limited         Pakistan         Hotels, Restaurants and Leisure, and Tourism Services         x         x           Paladium Group Holdings Pty Ltd         Austral         Professional Services         x         x         x           Paladium Group Holdings Pty Ltd         USA         Software and Services         x         x         x           Paladium Group Holdings Pty Ltd         USA         Software and Services         x         x         x           Pandora Al/S         Demark         Textles, Apparel, Footwear and Luxury Goods         x         x         x           Patagonia, Inc.         USA         Textles, Apparel, Footwear and Luxury Goods         x         x           Paragora Bread         Ushed Kingdom         Education Services <td>Outokumpu Oyj</td> <td>Finland</td> <td>Mining - Metals (Iron, Aluminium, Other Metals)</td> <td>х</td> <td></td>   | Outokumpu Oyj                    | Finland        | Mining - Metals (Iron, Aluminium, Other Metals)       | х        |          |
| OVS SpA         Italy         Retailing         x           Owen Mumford Ltd         United Kingdom         Healthcare Equipment and Supplies         x         x           PA Consulting         United Kingdom         Healthcare Equipment and Machinery         x         x           Pakistan Calles Limited         Pakistan         Electrical Equipment and Machinery         x         x           Pakistan Services Limited         Pakistan         Electrical Equipment and Machinery         x         x           PALFINGER AG         Austral         Electrical Equipment and Machinery         x         x           Pall addium Group Holdings Pty Ltd         Australa         Electrical Equipment and Machinery         x         x           Pall Alto Networks         USA         Australa         Electrical Equipment and Machinery         x         x           Pall Alto Networks         USA         Australa         Professional Services         x         x         x           Pandor A/S         Demmark         Textiles, Apparell, Footwear and Luxury Goods         x         x         x           Pandora A/S         Demmark         Textiles, Apparell, Footwear and Luxury Goods         x         x         x           Patagoria, Inc.         USA         Software and Services   | Ovako AB                         | Sweden         | Mining - Metals (Iron, Aluminium, Other Metals)       | х        |          |
| Owen Mumford Ltd         United Kingdom         Healthcare Equipment and Supplies         x         x           PA Consulting         United Kingdom         Professional Services         x         x           Pakistan Cables Limited         Pakistan         Electrical Equipment and Machinery         x         x           Pakistan Services Limited         Pakistan Pakistan Pakistan         Electrical Equipment and Machinery         x         x           Pala Atto Networks         Australia         Electrical Equipment and Machinery         x         x           Pala Atto Networks         USA         Ostrowan and Services         x <td>OVO Energy</td> <td>United Kingdom</td> <td>Electric Utilities and IPPs and Energy Traders</td> <td>х</td> <td>х</td>  | OVO Energy                       | United Kingdom | Electric Utilities and IPPs and Energy Traders        | х        | х        |
| PA Consulting         United Kingdom         Professional Services         x           Pakistan Cables Limited         Pakistan         Electrical Equipment and Machinery         x         x           Pakistan Services Limited         Pakistan         Hotels, Restaurants and Leisure, and Tourism Services         x         x           PalaFIRIGER AG         Austrial         Electrical Equipment and Machinery         x         x           Palafaldium Group Holdings Pty Ltd         Australia         Professional Services         x         x         x           Pala Alto Networks         USA         Software and Services         x         x         x           Panadora A/S         Denmark         Toxtiles, Apparel, Footwear and Luxury Goods         x         x         x           Panare Bread         USA         Toxtiles, Apparel, Footwear and Luxury Goods         x         x         x           Payal         USA         Toxtiles, Apparel, Footwear and Luxury Goods         x         x         x           Person DLC         United Kingdom         Mater Usilities         x         x         x         x         x           Pension Damark         Denmark         Barks, Diverse Financials and Insurance         x         x         x         x           <   | OVS SpA                          | Italy          | Retailing   | x        |          |
| Pakistan Cables Limited         Pakistan         Electrical Equipment and Machinery         x         x           Pakistan Services Limited         Pakistan         Hotels, Restaurants and Leisure, and Tourism Services         x         x           PALFINGER AG         Austria         Electrical Equipment and Machinery         x         x           Palladium Group Holdings Pty Ltd         Australia         Electrical Equipment and Machinery         x         x           Pall Alto Networks         USA         Australia         Professional Services         x <th< td=""><td>Owen Mumford Ltd</td><td>United Kingdom</td><td>Healthcare Equipment and Supplies</td><td>х</td><td>х</td></th<>  | Owen Mumford Ltd                 | United Kingdom | Healthcare Equipment and Supplies                     | х        | х        |
| Pakistan Services Limited         Pakistan         Hotels, Restaurants and Leisure, and Tourism Services         x           PALFINGER AG         Austria         Electrical Equipment and Machinery         x           Palladium Group Holdings Pty Ltd         Australia         Professional Services         x         x           Palo Alto Networks         USA         Software and Services         x         x         x           Panasonic Corporation         Japan         Consumer Durables, Household and Personal Products         x         x         x           Pandora A/S         Demmark         Textiles, Apparel, Footwear and Luxury Goods         x         x         x           Pandora Bread         USA         Hotels, Restaurants and Leisure, and Tourism Services         x         x         x           Patagonia, Inc.         USA         Textiles, Apparel, Footwear and Luxury Goods         x         x         x           PayPal         USA         Software and Services         x         x         x         x           Person DLC         United Kingdom         Education Services         x         x         x         x         x         x         x         x         x         x         x         x         x         x         x         x  | PA Consulting                    | United Kingdom | Professional Services                                 | х        |          |
| PALFINGER AG         Austria         Electrical Equipment and Machinery         x           Palladium Group Holdings Pty Ltd         Australia         Professional Services         x         x           Palo Alto Networks         USA         Software and Services         x         x           Panasonic Corporation         Japan         Consumer Durables, Household and Personal Products         x         x           Pandora A/S         Denmark         Textiles, Apparel, Footwear and Luxury Goods         x         x           Pandera Bread         USA         Hotels, Restaurants and Leisure, and Tourism Services         x         x           Patagonia, Inc.         USA         Textiles, Apparel, Footwear and Luxury Goods         x         x           PayPal         USA         Software and Services         x         x           Pearson PLC         United Kingdom         Education Services         x         x           Pennon Group         United Kingdom         Mater Utilities         x         x           PensionDammark         Demmark         Banks, Diverse Financials and Insurance         x         x           Perficit Van Melle         Netherlands         Food and Beverage Processing         x         x           Perfetti Van Melle         Netherlands  | Pakistan Cables Limited          | Pakistan       | Electrical Equipment and Machinery                    |          | х        |
| Palladium Group Holdings Pty Ltd         Australia         Professional Services         x   | Pakistan Services Limited        | Pakistan       | Hotels, Restaurants and Leisure, and Tourism Services | х        |          |
| Palo Alto Networks         USA         Software and Services         x         x           Panasonic Corporation         Japan         Consumer Durables, Household and Personal Products         x           Pandora A/S         Denmark         Textiles, Apparel, Footwear and Luxury Goods         x         x           Panera Bread         USA         Hotels, Restaurants and Leisure, and Tourism Services         x         x           Patagonia, Inc.         USA         Textiles, Apparel, Footwear and Luxury Goods         x         x           PayPal         USA         Software and Services         x         x           Pearson PLC         United Kingdom         Education Services         x         x           Penand Group         United Kingdom         Water Utilities         x         x           PensionDammark         Denmark         Banks, Diverse Financials and Insurance         x         x           PensionDammark         Denmark         Banks, Diverse Financials and Insurance         x         x           Persion & Will UK Ltd.         United Kingdom         Professional Services         x         x         x           Persiman plc         United Kingdom         Professional Services         x         x         x           Prizer Inc.  | PALFINGER AG                     | Austria        | Electrical Equipment and Machinery                    | х        |          |
| Panasonic Corporation         Japan         Consumer Durables, Household and Personal Products         x           Pandora A/S         Denmark         Textiles, Apparel, Footwear and Luxury Goods         x         x           Panera Bread         USA         Hotels, Restaurants and Leisure, and Tourism Services         x         x           Patagonia, Inc.         USA         Textiles, Apparel, Footwear and Luxury Goods         x         x         x           PayPal         USA         Software and Services         x         x         x           Pearson PLC         United Kingdom         Education Services         x         x           Penson Group         United Kingdom         Water Utilities         x         x           PensionDammark         Denmark         Banks, Diverse Financials and Insurance         x         x           PensionDammark         Denmark         Banks, Diverse Financials and Insurance         x         x           Persidit Van Melle         Netherlands         Food and Beverage Processing         x         x           Perfetti Van Melle         Netherlands         Food and Beverage Processing         x         x           Persimen pla         United Kingdom         Professional Services         x         x           Pers at H   | Palladium Group Holdings Pty Ltd | Australia      | Professional Services                                 | х        | х        |
| Pandora A/S         Denmark         Textiles, Apparel, Footwear and Luxury Goods         x         x           Panera Bread         USA         Hotels, Restaurants and Leisure, and Tourism Services         x           Patagonia, Inc.         USA         Textiles, Apparel, Footwear and Luxury Goods         x         x           PayPal         USA         Software and Services         x         x           Pearson PLC         United Kingdom         Education Services         x         x           Penson Group         United Kingdom         Water Utilities         x         x           PensionDanmark         Denmark         Benisk, Diverse Financials and Insurance         x         x           PepsiCo, Inc.         USA         Food and Beverage Processing         x         x           Perfetti Van Melle         Netherlands         Food and Beverage Processing         x         x           Perfixin & Will UK Ltd.         United Kingdom         Professional Services         x         x           Persimmon plc         United Kingdom         Homebuilding         x           Pets at Home Group         United Kingdom         Retailing         x           Pfizer Inc.         USA         Pharmaceuticals, Biotechnology and Life Sciences         x   | Palo Alto Networks               | USA            | Software and Services                                 | х        | х        |
| Panera Bread         USA         Hotels, Restaurants and Leisure, and Tourism Services         x           Patagonia, Inc.         USA         Textiles, Apparel, Footwear and Luxury Goods         x         x           PayPal         USA         Software and Services         x           Pearson PLC         United Kingdom         Education Services         x           Pennon Group         United Kingdom         Water Utilities         x         x           Pension Danmark         Denmark         Banks, Diverse Financials and Insurance         x         x           PepsiCo, Inc.         USA         Food and Beverage Processing         x         x           Perfetti Van Melle         Netherlands         Food and Beverage Processing         x         x           Perfixina & Will UK Ltd.         United Kingdom         Professional Services         x         x           Persider Road         France         Food and Beverage Processing         x         x           Persider Road         France         Food and Beverage Processing         x         x           Persider Road         United Kingdom         Homebuilding         x         x           Pets at Home Group         United Kingdom         Retailing         x         x <t< td=""><td>Panasonic Corporation</td><td>Japan</td><td>Consumer Durables, Household and Personal Products</td><td>х</td><td></td></t<>  | Panasonic Corporation            | Japan          | Consumer Durables, Household and Personal Products    | х        |          |
| Patagonia, Inc.     USA     Textiles, Apparel, Footwear and Luxury Goods     x     x       PayPal     USA     Software and Services     x       Pears on PLC     United Kingdom     Education Services     x       Pennon Group     United Kingdom     Water Utilities     x     x       PensionDanmark     Denmark     Banks, Diverse Financials and Insurance     x     x       PepsiCo, Inc.     USA     Food and Beverage Processing     x       Perfetti Van Melle     Netherlands     Food and Beverage Processing     x     x       Perfetti Van Melle     Netherlands     Food and Beverage Processing     x     x       Persimmon Pic     United Kingdom     Professional Services     x     x       Persimmon pic     United Kingdom     Homebuilding     x       Pets at Home Group     United Kingdom     Retailing     x       Pitzer Inc.     USA     Pharmaceuticals, Biotechnology and Life Sciences     x       Philip Morris International     USA     Tobacco     x       Phoenix Group Holdings plc     United Kingdom     Banks, Diverse Financials and Insurance     x     x       Pictet Group     Switzerland     Banks, Diverse Financials and Insurance     x     x       Pine Tree Company For Textille Manufacturing PSC     Inte  | Pandora A/S                      | Denmark        | Textiles, Apparel, Footwear and Luxury Goods          | х        | х        |
| PayPal       USA       Software and Services       x         Pearson PLC       United Kingdom       Education Services       x         Pennon Group       United Kingdom       Water Utilities       x       x         PensionDanmark       Denmark       Banks, Diverse Financials and Insurance       x       x         PepsiCo, Inc.       USA       Food and Beverage Processing       x       x         Perfetti Van Melle       Netherlands       Food and Beverage Processing       x       x         Perkins & Will UK Ltd.       United Kingdom       Professional Services       x       x         Persimmon plc       United Kingdom       Professional Services       x       x         Pets at Home Group       United Kingdom       Retailing       x         Pfizer Inc.       USA       Pharmaceuticals, Biotechnology and Life Sciences       x         Philip Morris International       USA       Tobacco       x         Phoenix Group Holdings plc       United Kingdom       Banks, Diverse Financials and Insurance       x       x         Picet Group       Switzerland       Banks, Diverse Financials and Insurance       x       x         Pine Tree Company For Textile Manufacturing PSC       Todan       Textiles, Apparel, Footwear and Luxury Good   | Panera Bread                     | USA            | Hotels, Restaurants and Leisure, and Tourism Services | х        |          |
| Pearson PLC     United Kingdom     Education Services     x       Pennon Group     United Kingdom     Water Utilities     x     x       PensionDanmark     Denmark     Banks, Diverse Financials and Insurance     x     x       PepsiCo, Inc.     USA     Food and Beverage Processing     x       Perfetti Van Melle     Netherlands     Food and Beverage Processing     x       Perkins & Will UK Ltd.     United Kingdom     Professional Services     x       Persimmon plc     United Kingdom     Homebuilding     x       Pets at Home Group     United Kingdom     Retailing     x       Pfizer Inc.     USA     Pharmaceuticals, Biotechnology and Life Sciences     x       Phoenix Group Holdings plc     United Kingdom     Banks, Diverse Financials and Insurance     x     x       Phoenix Group Holdings plc     United Kingdom     Banks, Diverse Financials and Insurance     x     x       Picetet Group     Switzerland     Banks, Diverse Financials and Insurance     x     x       Pine Tree Company For Textile Manufacturing PSC     Jordan     Textiles, Apparel, Footwear and Luxury Goods     x       Pinsent Masons LLP     United Kingdom     Professional Services     x       Plastic Omnium SE     France     Automobiles and Components     x       PNZ-Produk  | Patagonia, Inc.                  | USA            | Textiles, Apparel, Footwear and Luxury Goods          | х        | х        |
| Pennon Group       United Kingdom       Water Utilities       x       x         PensionDanmark       Denmark       Banks, Diverse Financials and Insurance       x       x         PepsiCo, Inc.       USA       Food and Beverage Processing       x         Perfetti Van Melle       Netherlands       Food and Beverage Processing       x         Perfixins & Will UK Ltd.       United Kingdom       Professional Services       x       x         Pernod Ricard       France       Food and Beverage Processing       x       x         Persimmon plc       United Kingdom       Homebuilding       x         Pets at Home Group       United Kingdom       Retailing       x         Pets at Home Group       United Kingdom       Retailing       x         Philip Morris International       USA       Pharmaceuticals, Biotechnology and Life Sciences       x         Phoenix Group Holdings plc       United Kingdom       Banks, Diverse Financials and Insurance       x       x         Pictet Group       Switzerland       Banks, Diverse Financials and Insurance       x       x         Pine Tree Company For Textile Manufacturing PSC       Jordan       Textiles, Apparel, Footwear and Luxury Goods       x         Pinsent Masons LLP       United Kingdom       Professional   | PayPal                           | USA            | Software and Services                                 | х        |          |
| PensionDanmark Denmark Banks, Diverse Financials and Insurance x x x PepsiCo, Inc. USA Food and Beverage Processing x x Perfetti Van Melle Netherlands Food and Beverage Processing x x x Perkins & Will UK Ltd. United Kingdom Professional Services x x x Pernod Ricard France Food and Beverage Processing x x x Persimmon plc United Kingdom Homebuilding x x Pets at Home Group United Kingdom Retailing x Pharmaceuticals, Biotechnology and Life Sciences x Philip Morris International USA Pharmaceuticals, Biotechnology and Life Sciences x x Phoenix Group Holdings plc United Kingdom Banks, Diverse Financials and Insurance x x x Pictet Group Switzerland Banks, Diverse Financials and Insurance x x x Pine Tree Company For Textile Manufacturing PSC Pinsent Masons LLP United Kingdom Professional Services X X Phastic Omnium SE France Automobiles and Components x x x Polpaico BSA Chile Construction Materials   | Pearson PLC                      | United Kingdom | Education Services                                    |          | х        |
| PepsiCo, Inc.     USA     Food and Beverage Processing     x       Perfetti Van Melle     Netherlands     Food and Beverage Processing     x       Perkins & Will UK Ltd.     United Kingdom     Professional Services     x     x       Pernod Ricard     France     Food and Beverage Processing     x       Persimmon plc     United Kingdom     Homebuilding     x       Pets at Home Group     United Kingdom     Retailing     x       Pfizer Inc.     USA     Pharmaceuticals, Biotechnology and Life Sciences     x       Philip Morris International     USA     Tobacco     x       Phoenix Group Holdings plc     United Kingdom     Banks, Diverse Financials and Insurance     x     x       Pictet Group     Switzerland     Banks, Diverse Financials and Insurance     x     x       Pire Tree Company For Textile Manufacturing PSC     Jordan     Textiles, Apparel, Footwear and Luxury Goods     x       Pinsent Masons LLP     United Kingdom     Professional Services     x       Pinsent Masons LLP     United Kingdom     Professional Services     x       PNZ-Produkte GmbH     Germany     Consumer Durables, Household and Personal Products     x       Polpaico BSA     Chile     Construction Materials     x  | Pennon Group                     | United Kingdom | Water Utilities                                       | х        | х        |
| Perfetti Van Melle       Netherlands       Food and Beverage Processing       x         Perkins & Will UK Ltd.       United Kingdom       Professional Services       x       x         Pernod Ricard       France       Food and Beverage Processing       x         Persimmon plc       United Kingdom       Homebuilding       x         Pets at Home Group       United Kingdom       Retailing       x         Pfizer Inc.       USA       Pharmaceuticals, Biotechnology and Life Sciences       x         Philip Morris International       USA       Tobacco       x         Phoenix Group Holdings plc       United Kingdom       Banks, Diverse Financials and Insurance       x       x         Picet Group       Switzerland       Banks, Diverse Financials and Insurance       x       x         Pine Tree Company For Textile Manufacturing PSC       Jordan       Textiles, Apparel, Footwear and Luxury Goods       x         Pinsent Masons LLP       United Kingdom       Professional Services       x         Plastic Omnium SE       France       Automobiles and Components       x         PNZ-Produkte GmbH       Germany       Consumer Durables, Household and Personal Products       x         Polpaico BSA       Chile       Construction Materials       x <td>PensionDanmark</td> <td>Denmark</td> <td>Banks, Diverse Financials and Insurance</td> <td>х</td> <td>х</td>  | PensionDanmark                   | Denmark        | Banks, Diverse Financials and Insurance               | х        | х        |
| Perkins & Will UK Ltd.       United Kingdom       Professional Services       x       x         Pernod Ricard       France       Food and Beverage Processing       x       x         Persimmon plc       United Kingdom       Homebuilding       x         Pets at Home Group       United Kingdom       Retailing       x         Pfizer Inc.       USA       Pharmaceuticals, Biotechnology and Life Sciences       x         Philip Morris International       USA       Tobacco       x         Phoenix Group Holdings plc       United Kingdom       Banks, Diverse Financials and Insurance       x       x         Pictet Group       Switzerland       Banks, Diverse Financials and Insurance       x       x         Pine Tree Company For Textile Manufacturing PSC       Jordan       Textiles, Apparel, Footwear and Luxury Goods       x         Pinsent Masons LLP       United Kingdom       Professional Services       x         Plastic Omnium SE       France       Automobiles and Components       x         PNZ-Produkte GmbH       Germany       Consumer Durables, Household and Personal Products       x         Polpaico BSA       Chile       Construction Materials       x   | PepsiCo, Inc.                    | USA            | Food and Beverage Processing                          |          | х        |
| Pernod Ricard France Food and Beverage Processing x  Persimmon plc United Kingdom Homebuilding x  Pets at Home Group United Kingdom Retailing x  Pfizer Inc. USA Pharmaceuticals, Biotechnology and Life Sciences x  Phillip Morris International USA Tobacco x  Phoenix Group Holdings plc United Kingdom Banks, Diverse Financials and Insurance x x  Pictet Group Switzerland Banks, Diverse Financials and Insurance x x  Pine Tree Company For Textile Manufacturing PSC Insurance Textiles, Apparel, Footwear and Luxury Goods x  Plastic Omnium SE France Automobiles and Components x  PNZ-Produkte GmbH Germany Consumer Durables, Household and Personal Products x  Construction Materials x  | Perfetti Van Melle               | Netherlands    | Food and Beverage Processing                          | х        |          |
| Persimmon plc       United Kingdom       Homebuilding       x         Pets at Home Group       United Kingdom       Retailing       x         Pfizer Inc.       USA       Pharmaceuticals, Biotechnology and Life Sciences       x         Philip Morris International       USA       Tobacco       x         Phoenix Group Holdings plc       United Kingdom       Banks, Diverse Financials and Insurance       x       x         Pictet Group       Switzerland       Banks, Diverse Financials and Insurance       x       x         Pine Tree Company For Textile Manufacturing PSC       Jordan       Textiles, Apparel, Footwear and Luxury Goods       x         Pinsent Masons LLP       United Kingdom       Professional Services       x         Plastic Omnium SE       France       Automobiles and Components       x         PNZ-Produkte GmbH       Germany       Consumer Durables, Household and Personal Products       x         Polpaico BSA       Chile       Construction Materials       x   | Perkins & Will UK Ltd.           | United Kingdom | Professional Services                                 | х        | х        |
| Pets at Home Group       United Kingdom       Retailing       x         Pfizer Inc.       USA       Pharmaceuticals, Biotechnology and Life Sciences       x         Philip Morris International       USA       Tobacco       x         Phoenix Group Holdings plc       United Kingdom       Banks, Diverse Financials and Insurance       x       x         Pictet Group       Switzerland       Banks, Diverse Financials and Insurance       x       x         Pine Tree Company For Textile Manufacturing PSC       Jordan       Textiles, Apparel, Footwear and Luxury Goods       x         Pinsent Masons LLP       United Kingdom       Professional Services       x         Plastic Omnium SE       France       Automobiles and Components       x         PNZ-Produkte GmbH       Germany       Consumer Durables, Household and Personal Products       x         Polpaico BSA       Chile       Construction Materials       x   | Pernod Ricard                    | France         | Food and Beverage Processing                          |          | х        |
| Pfizer Inc.       USA       Pharmaceuticals, Biotechnology and Life Sciences       x         Philip Morris International       USA       Tobacco       x         Phoenix Group Holdings plc       United Kingdom       Banks, Diverse Financials and Insurance       x       x         Pictet Group       Switzerland       Banks, Diverse Financials and Insurance       x       x         Pine Tree Company For Textile Manufacturing PSC       Jordan       Textiles, Apparel, Footwear and Luxury Goods       x         Pinsent Masons LLP       United Kingdom       Professional Services       x         Plastic Omnium SE       France       Automobiles and Components       x         PNZ-Produkte GmbH       Germany       Consumer Durables, Household and Personal Products       x         Polpaico BSA       Chile       Construction Materials       x   | Persimmon plc                    | United Kingdom | Homebuilding  | х        |          |
| Philip Morris International       USA       Tobacco       x         Phoenix Group Holdings plc       United Kingdom       Banks, Diverse Financials and Insurance       x       x         Pictet Group       Switzerland       Banks, Diverse Financials and Insurance       x       x         Pine Tree Company For Textile Manufacturing PSC       Jordan       Textiles, Apparel, Footwear and Luxury Goods       x         Pinsent Masons LLP       United Kingdom       Professional Services       x         Plastic Omnium SE       France       Automobiles and Components       x         PNZ-Produkte GmbH       Germany       Consumer Durables, Household and Personal Products       x         Polpaico BSA       Chile       Construction Materials       x  | Pets at Home Group               |                | Retailing   |          | х        |
| Phoenix Group Holdings plc       United Kingdom       Banks, Diverse Financials and Insurance       x       x         Pictet Group       Switzerland       Banks, Diverse Financials and Insurance       x       x         Pine Tree Company For Textile Manufacturing PSC       Jordan       Textiles, Apparel, Footwear and Luxury Goods       x         Pinsent Masons LLP       United Kingdom       Professional Services       x         Plastic Omnium SE       France       Automobiles and Components       x         PNZ-Produkte GmbH       Germany       Consumer Durables, Household and Personal Products       x         Polpaico BSA       Chile       Construction Materials       x  |                                  |                |   | х        |          |
| Pictet Group       Switzerland       Banks, Diverse Financials and Insurance       x       x         Pine Tree Company For Textile Manufacturing PSC       Jordan       Textiles, Apparel, Footwear and Luxury Goods       x         Pinsent Masons LLP       United Kingdom       Professional Services       x         Plastic Omnium SE       France       Automobiles and Components       x         PNZ-Produkte GmbH       Germany       Consumer Durables, Household and Personal Products       x         Polpaico BSA       Chile       Construction Materials       x  |                                  |                |   | х        |          |
| Pine Tree Company For Textile Manufacturing PSC       Jordan       Textiles, Apparel, Footwear and Luxury Goods       x         Pinsent Masons LLP       United Kingdom       Professional Services       x         Plastic Omnium SE       France       Automobiles and Components       x         PNZ-Produkte GmbH       Germany       Consumer Durables, Household and Personal Products       x         Polpaico BSA       Chile       Construction Materials       x   |                                  | Ü              |   | х        | х        |
| Manufacturing PSC       Pinsent Masons LLP     United Kingdom     Professional Services     x       Plastic Omnium SE     France     Automobiles and Components     x       PNZ-Produkte GmbH     Germany     Consumer Durables, Household and Personal Products     x       Polpaico BSA     Chile     Construction Materials     x   | •                                |                |   |          | х        |
| Plastic Omnium SE     France     Automobiles and Components     x       PNZ-Produkte GmbH     Germany     Consumer Durables, Household and Personal Products     x       Polpaico BSA     Chile     Construction Materials     x   | Manufacturing PSC                |                | · · · ·   |          |          |
| PNZ-Produkte GmbH     Germany     Consumer Durables, Household and Personal Products     x       Polpaico BSA     Chile     Construction Materials     x   |                                  | -              |   |          | х        |
| Polpaico BSA     Chile     Construction Materials     x  |                                  |                | ·   |          | х        |
|  |                                  | -              |   |          | х        |
| Poste Italiane S.p.A. Italy Air Freight Transportation and Logistics x x   |                                  |                |   |          |          |
|  | •                                | -              |   |          |          |
| Posti Group Ltd.     Finland     Air Freight Transportation and Logistics     x     x  |                                  |                |   |          | х        |
| PostNL         Netherlands         Air Freight Transportation and Logistics         x  |                                  |                |   |          |          |
| Prada Group     Italy     Textiles, Apparel, Footwear and Luxury Goods     x     x   |                                  | -              | -   | х        |          |
| Premier Foods PLC         United Kingdom         Food and Beverage Processing         x  |                                  |                |   |          |          |
| PricewaterhouseCoopers International Limited (PwC IL)  United Kingdom Professional Services  x   |                                  | United Kingdom | Professional Services                                 |          | х        |
| Primark Limited         Ireland         Textiles, Apparel, Footwear and Luxury Goods         x   | Primark Limited                  | Ireland        | Textiles, Apparel, Footwear and Luxury Goods          | х        |          |
| Procter & Gamble Company         USA         Consumer Durables, Household and Personal Products         x  | Procter & Gamble Company         | USA            | Consumer Durables, Household and Personal Products    |          | х        |
| Profile Security Services Ltd         United Kingdom         Trading Companies, Commercial Services and Supplies         x         x   | Profile Security Services Ltd    | United Kingdom | Trading Companies, Commercial Services and Supplies   | х        | х        |
| Provident Financial plc         United Kingdom         Banks, Diverse Financials and Insurance         x   | Provident Financial plc          | United Kingdom | Banks, Diverse Financials and Insurance               | х        |          |
| Proximus   Belgium   Telecommunication Services   x   x  | Proximus                         | Belgium        | Telecommunication Services                            | х        | х        |

| Company Name                                   | Country                   | Sector   | Option 1 | Option 2 |
|--|---------------------------|--|----------|----------|
| Prysmian Group                                 | Italy                     | Electrical Equipment and Machinery                       |          | х        |
| Public Service Enterprise Group<br>Inc. (PSEG) | USA                       | Electric Utilities and IPPs and Energy Traders           | х        |          |
| Publicis Groupe                                | France                    | Media  | х        |          |
| PVH Corp.                                      | USA                       | Textiles, Apparel, Footwear and Luxury Goods             |          | х        |
| Pyxus International, Inc.                      | USA                       | Food Production - Agricultural Production                | x        |          |
| Qalaa Holdings                                 | Egypt                     | Electric Utilities and IPPs and Energy Traders           | x        |          |
| QIAGEN N.V.                                    | Netherlands               | Pharmaceuticals, Biotechnology and Life Sciences         |          | x        |
| Qontigo GmbH                                   | Germany                   | Specialized Consumer Services                            |          | x        |
| Qualcomm Incorporated                          | USA                       | Semiconductors and Semiconductors Equipment              |          | x        |
| RADNIK EXPORTS                                 | India                     | Textiles, Apparel, Footwear and Luxury Goods             | x        | x        |
| Ralph Lauren Corporation                       | USA                       | Textiles, Apparel, Footwear and Luxury Goods             | ^        | x        |
| Ramboll Group A/S                              | Denmark                   | Professional Services                                    |          | x        |
|  |                           | Banks, Diverse Financials and Insurance                  | u u      |          |
| RATP   | United Kingdom            | ·  | х        | х        |
|  | France                    | Ground Transportation - Railroads                        | х        |          |
| Razer Inc.                                     | China                     | Technology Hardware and Equipment                        | X        |          |
| ReAcción/Alva                                  | Uruguay                   | Professional Services                                    | х        |          |
| Reckitt Benckiser Group plc                    | United Kingdom            | Consumer Durables, Household and Personal Products       | х        |          |
| Red Electrica de España                        | Spain                     | Electric Utilities and IPPs and Energy Traders           | х        |          |
| REDEVCO B.V.                                   | Netherlands               | Real Estate  | х        | х        |
| Redrow plc                                     | United Kingdom            | Homebuilding   | х        | х        |
| Refinitiv                                      | United Kingdom            | Software and Services                                    | х        |          |
| Regent Electron (Chongqing) Co.,Ltd.           | China                     | Technology Hardware and Equipment                        |          | х        |
| Reitan Convenience Sweden AB                   | Sweden                    | Retailing  | x        | х        |
| Reliance Jio Infocomm Limited                  | India                     | Telecommunication Services                               | х        |          |
| Rémy Cointreau                                 | France                    | Food and Beverage Processing                             |          | х        |
| REN - Redes Energéticas<br>Nacionais           | Portugal                  | Electric Utilities and IPPs and Energy Traders           | x        |          |
| Renesas Electronics Corporation                | Japan                     | Technology Hardware and Equipment                        | x        |          |
| ReNew Power Private Limited                    | India                     | Electric Utilities and IPPs and Energy Traders           |          | х        |
| RES Group                                      | United Kingdom            | Electric Utilities and IPPs and Energy Traders           |          | х        |
| Restaurant Brands International Inc.           | Canada                    | Hotels, Restaurants and Leisure, and Tourism Services    | х        | х        |
| RETAL  | Cyprus                    | Containers and Packaging                                 | x        |          |
| Revenga Smart Solutions                        | Spain                     | Telecommunication Services                               | x        |          |
| Revolution Bars Group plc.                     | United Kingdom            | Hotels, Restaurants and Leisure, and Tourism Services    | x        | ×        |
| Ricardo PLC                                    | United Kingdom            | Professional Services                                    | ^        | x        |
|  |                           |  |          |          |
| Ricoh Co., Ltd.                                | Japan                     | Technology Hardware and Equipment  Software and Services |          | x        |
| Rightmove plc                                  | United Kingdom            | Software and Services  Real Estate                       | x        | х        |
| Riksbyggen                                     | Sweden                    |  | X        |          |
| Robert Bird Group                              | Australia                 | Professional Services                                    | х        | x        |
| Rogers & Company Ltd                           | Mauritius  United Kingdom | Banks, Diverse Financials and Insurance                  | X        | х        |
| Rolls-Royce plc                                | United Kingdom            | Electrical Equipment and Machinery                       |          | X        |
| Royal DSM                                      | Netherlands               | Chemicals  |          | х        |
| Royal Schiphol Group                           | Netherlands               | Air Transportation - Airport Services                    | х        | х        |
| RPS Group plc                                  | United Kingdom            | Professional Services                                    | х        |          |
| RT Knits Ltd                                   | Mauritius                 | Textiles, Apparel, Footwear and Luxury Goods             |          | х        |
| RWE AG   | Germany                   | Electric Utilities and IPPs and Energy Traders           |          | х        |
| S&P Global                                     | USA                       | Professional Services                                    |          | х        |
| Saab AB  | Sweden                    | Aerospace and Defense                                    |          | х        |
| Sacyr S.A.                                     | Spain                     | Construction Materials                                   | х        |          |
| Sage   | United Kingdom            | Software and Services                                    | х        | х        |
| Saint-Gobain                                   | France                    | Building products  |          | х        |
| Salesforce.com, Inc.                           | USA                       | Software and Services                                    | х        |          |
| Salvatore Ferragamo Group                      | Italy                     | Textiles, Apparel, Footwear and Luxury Goods             | х        |          |
| Samskip B.V.                                   | Netherlands               | Water Transportation                                     |          | x        |
| SANDEN Group                                   | Thailand                  | Building Products  | х        |          |
| SANDEN GIOUP                                   |                           |  |          |          |

| Company Name  | Country            | Sector   | Option 1 | Option 2 |
|---|--------------------|--|----------|----------|
| SAP SE  | Germany            | Software and Services  | х        |          |
| Sapphire Finishing Mills Limited                                  | Pakistan           | Textiles, Apparel, Footwear and Luxury Goods   | x        |          |
| Sapphire Textile Mills Limited                                    | Pakistan           | Textiles, Apparel, Footwear and Luxury Goods   | х        |          |
| Sarawak Energy Berhad   | Malaysia           | Electric Utilities and IPPs and Energy Traders   | x        |          |
| Sarena Textile Industries (Pvt.)<br>Ltd.                          | Pakistan           | Textiles, Apparel, Footwear and Luxury Goods   |          | х        |
| SAS Institute Inc.  | USA                | Software and Services  | x        | х        |
| Saudi Telecom Company   | Saudi Arabia       | Telecommunication Services   |          | х        |
| Scan Global Logistics A/S   | Denmark            | Air Freight Transportation and Logistics   | x        | х        |
| Scandi Standard AB  | Sweden             | Food and Beverage Processing   | х        |          |
| SCANIA CV   | Sweden             | Electrical Equipment and Machinery   | х        |          |
| Scatec ASA  | Norway             | Electric Utilities and IPPs and Energy Traders   | х        | х        |
| Schindler Group   | Switzerland        | Electrical Equipment and Machinery   | x        | х        |
| Schneider Electric  | France             | Electrical Equipment and Machinery   | x        | х        |
| Schreiber Foods, Inc.   | USA                | Food and Beverage Processing   | х        |          |
| Schroders   | United Kingdom     | Banks, Diverse Financials and Insurance  |          | х        |
| Schüco International KG   | Germany            | Building Products  | x        | х        |
| Scottish Hydro Electric Transmission Plc                          | United Kingdom     | Electric Utilities and IPPs and Energy Traders   | x        | ^        |
| Scottish Leather Group  | United Kingdom     | Textiles, Apparel, Footwear and Luxury Goods   |          | х        |
| SECOM Co., Ltd.   | Japan              | Trading Companies, Commercial Services and Supplies  | x        | X        |
| SecuriGroup Limited   | United Kingdom     | Trading Companies, Commercial Services and Supplies  Trading Companies, Commercial Services and Supplies | x        | x        |
| Sekisui House, Ltd.   | Japan              | Homebuilding   |          |          |
|   |                    |  | х        | х        |
| Semcon AB   | Sweden             | Professional Services  | х        |          |
| Senior Plc  | United Kingdom     | Aerospace and Defense  | Х        |          |
| ServiceNow Inc.   | USA                | Software and Services  | х        |          |
| Seventh Generation, Inc.  | USA                | Consumer Durables, Household and Personal Products   | х        |          |
| Severfield plc  | United Kingdom     | Construction and Engineering   | х        | х        |
| Severn Trent  | United Kingdom     | Water Utilities  | х        |          |
| SGS   | Switzerland        | Professional Services  | х        | х        |
| Shanying International Holdings<br>Co., Ltd.                      | China              | Forest and Paper Products  | х        |          |
| Shoosmiths LLP  | United Kingdom     | Professional Services  | х        | х        |
| Sichuan Zhongguang Lightning<br>Protection Technologies Co., Ltd. | China              | Electrical Equipment and Machinery   | х        | х        |
| Siddiqsons Limited  | Pakistan           | Textiles, Apparel, Footwear and Luxury Goods   | х        | х        |
| Siemens AG  | Germany            | Electrical Equipment and Machinery   |          | х        |
| Siemens Gamesa Renewable<br>Energy, S.A.                          | Spain              | Electric Utilities and IPPs and Energy Traders   | х        | х        |
| Sierra Nevada Brewing Co.   | USA                | Food and Beverage Processing   | х        |          |
| SIG Combibloc   | Switzerland        | Containers and Packaging   | х        | х        |
| Signify   | Netherlands        | Electrical Equipment and Machinery   | х        | х        |
| Silentnight Group Limited   | United Kingdom     | Consumer Durables, Household and Personal Products   | x        |          |
| Singapore Exchange Limited  | Singapore          | Specialized Financial Services, Consumer Finance, Insurance Brokerage Firms                              | х        |          |
| Singapore Telecommunications<br>Limited (Singtel)                 | Singapore          | Telecommunication Services   |          | х        |
| Sino Land Company Limited   | China              | Real Estate  |          | х        |
| Sinyi Realty Inc.   | China              | Real Estate  | x        |          |
| Sipsmith  | United Kingdom     | Food and Beverage Processing   | x        | х        |
| Sir Robert McAlpine   | United Kingdom     | Construction and Engineering   |          | x        |
| Skidmore, Owings and Merrill LLP                                  | USA                | Professional Services  | х        |          |
| Sky Group   | United Kingdom     | Media  | x        | х        |
| SkyPower Global   | Canada             | Electric Utilities and IPPs and Energy Traders   | x        | х        |
| Slaughter and May   | United Kingdom     | Professional Services  | x        | х        |
| SLR Global Ltd  | United Kingdom     | Professional Services  | x        | х        |
| Smart Phases Inc. (DBA Novacab)                                   | USA                | Electrical Equipment and Machinery   | x        | x        |
| SMEC ANZ  | Australia          | Professional Services  | x        |          |
| Smithfield Foods  | USA                | Food Production - Animal Source Food Production  | x        |          |
| Smiths Group PLC  | United Kingdom     | Electrical Equipment and Machinery   |          | v        |
|   | I OHILEU KIHUUUIII | Libertical Equipment and ividentifiery   | Х        | X        |

| Company Name                                      | Country        | Sector  | Option 1 | Option 2 |
|---|----------------|---|----------|----------|
| Sodexo  | France         | Hotels, Restaurants and Leisure, and Tourism Services | х        |          |
| Sodexo Limited                                    | United Kingdom | Hotels, Restaurants and Leisure, and Tourism Services | x        | x        |
| Sodimac S.A.                                      | Chile          | Consumer Durables, Household and Personal Products    | х        |          |
| Södra Skogsägarna ekonomisk                       | Sweden         | Forest and Paper Products                             |          | x        |
| förening  |                | ·   |          |          |
| Softcat plc                                       | United Kingdom | Software and Services                                 | х        |          |
| Solita Oy   | Finland        | Software and Services                                 | х        |          |
| Sony Corporation                                  | Japan          | Consumer Durables, Household and Personal Products    | х        |          |
| Soorty Enterprises (Pvt) Ltd.                     | Pakistan       | Textiles, Apparel, Footwear and Luxury Goods          | х        | х        |
| Sopra Steria Group                                | France         | Software and Services                                 | х        |          |
| South East Water                                  | Australia      | Water Utilities                                       |          | х        |
| South Pole  | Switzerland    | Professional Services                                 | х        | х        |
| Spectris plc                                      | United Kingdom | Technology Hardware and Equipment                     | х        |          |
| SPIE  | France         | Trading Companies, Commercial Services and Supplies   | х        |          |
| Spirax-Sarco Engineering plc                      | United Kingdom | Electrical Equipment and Machinery                    |          | х        |
| SPL Powerlines UK Ltd                             | United Kingdom | Construction and Engineering                          | х        |          |
| Splunk Inc.                                       | USA            | Software and Services                                 | х        | х        |
| Springer Nature                                   | Germany        | Media   |          | x        |
| SQM   | Chile          | Chemicals   | x        |          |
| SSAB  | Sweden         | Mining - Metals (Iron, Aluminium, Other Metals)       |          | х        |
| SSE PIc   | United Kingdom | Electric Utilities and IPPs and Energy Traders        |          | х        |
| SSEN Distribution                                 | United Kingdom | Electric Utilities and IPPs and Energy Traders        | х        |          |
| St. James's Place                                 | United Kingdom | Banks, Diverse Financials and Insurance               | x        | x        |
| St. Modwen Properties PLC                         | United Kingdom | Real Estate   | x        | x        |
| Stagecoach Group plc                              | United Kingdom | Ground Transportation - Trucking                      | x        | x        |
| Stanley Black and Decker                          | USA            | Electrical Equipment and Machinery                    | x        | ^        |
| Stantec Inc.                                      | Canada         | Professional Services                                 | x        | x        |
| Starbucks Corporation                             | USA            | Food and Beverage Processing                          | x        | ^        |
| STARK Group                                       | Denmark        | Retailing   | ^        |          |
| Steelcase Inc.                                    | USA            | Consumer Durables, Household and Personal Products    |          | X        |
|   |                |   | u u      | X        |
| Stella McCartney                                  | United Kingdom | Textiles, Apparel, Footwear and Luxury Goods          | X        | X        |
| Stena Recycling AB                                | Sweden         | Solid Waste Management Utilities                      | X        | х        |
| STMicroelectronics NV                             | Switzerland    | Semiconductors and Semiconductors Equipment           | х        |          |
| Stockland Corporation Limited and Stockland Trust | Australia      | Real Estate   | х        | X        |
| Stockmann Oyj Abp                                 | Finland        | Retailing   | х        |          |
| Storebrand ASA                                    | Norway         | Banks, Diverse Financials and Insurance               | х        | х        |
| Storskogen Group                                  | Sweden         | Banks, Diverse Financials and Insurance               | х        | x        |
| Story Contracting Ltd                             | United Kingdom | Construction and Engineering                          | х        |          |
| Stryhns AS  | Denmark        | Food and Beverage Processing                          | х        | x        |
| Stylers International Limited                     | Pakistan       | Textiles, Apparel, Footwear and Luxury Goods          | x        |          |
| Suez Environnement                                | France         | Water Utilities                                       |          | x        |
| Sumitomo Forestry Co., Ltd                        | Japan          | Homebuilding  |          | x        |
| Suntory Beverage & Food Limited                   | Japan          | Food and Beverage Processing                          |          | x        |
| Suntory Holdings Limited                          | Japan          | Food and Beverage Processing                          |          | x        |
| Super Micro Computer, Inc.                        | USA            | Technology Hardware and Equipment                     | x        |          |
| Suzano S/A  | Brazil         | Forest and Paper Products                             | x        |          |
| Svenska Handelsbanken publ.                       | Sweden         | Banks, Diverse Financials and Insurance               | ^        | x        |
| SVOLT Energy Technology                           | China          | Automobiles and Components                            | x        |          |
| Sweco   | Sweden         | Professional Services                                 |          |          |
| Swedbank AB                                       |                |   | X        |          |
|   | Sweden         | Banks, Diverse Financials and Insurance               | X        | Х        |
| Swire Coca-Cola Limited                           | China          | Food and Beverage Processing                          | х        |          |
| Swire Properties Limited                          | China          | Real Estate   |          | х        |
| Swiss Post  | Switzerland    | Air Freight Transportation and Logistics              |          | х        |
| Swiss Re  | Switzerland    | Banks, Diverse Financials and Insurance               |          | х        |
| SwissChem AG                                      | Switzerland    | Construction Materials                                | х        |          |
| Swisscom  | Switzerland    | Telecommunication Services                            | х        |          |
| Switch Mobility Limited                           | United Kingdom | Ground Transportation - Trucking                      | х        |          |
|   |                | Consumer Durables, Household and Personal Products    |          |          |

| Company Name                             | Country        | Sector  | Option 1 | Option 2 |
|--|----------------|---|----------|----------|
| Synlait Milk Limited                     | New Zealand    | Food and Beverage Processing                                      | х        |          |
| Tai Wah Garment Industry Sdn.<br>Bhd.    | Malaysia       | Textiles, Apparel, Footwear and Luxury Goods                      | х        |          |
| Taiga Apparel (Pvt.) Limited             | Pakistan       | Textiles, Apparel, Footwear and Luxury Goods                      | х        |          |
| Takeda Pharmaceutical Company<br>Limited | Japan          | Pharmaceuticals, Biotechnology and Life Sciences                  |          | х        |
| TALAWAKELLE TEA ESTATES PLC              | Sri Lanka      | Food Production - Agricultural Production                         | x        | x        |
| TalkTalk                                 | United Kingdom | Telecommunication Services  | x        |          |
| Tapestry, Inc.                           | USA            | Textiles, Apparel, Footwear and Luxury Goods                      | x        | x        |
| Target Corporation                       | USA            | Retailing   |          | x        |
| Taylor Wines                             | Australia      | Food and Beverage Processing                                      | x        | x        |
| TCE Jeans Co., Ltd                       | Vietnam        | Textiles, Apparel, Footwear and Luxury Goods                      | x        | ^        |
| TCE Vina Denim Joint Stock               | Vietnam        | Textiles, Apparel, Footwear and Luxury Goods                      |          | x        |
| Company                                  |                |   | х        |          |
| Tchibo GmbH                              | Germany        | Retailing   |          | Х        |
| TCI Co., Ltd                             | China          | Pharmaceuticals, Biotechnology and Life Sciences                  | х        | х        |
| TD SYNNEX                                | USA            | Technology Hardware and Equipment                                 | х        | х        |
| TDC A/S                                  | Denmark        | Telecommunication Services  |          | х        |
| Tech Mahindra                            | India          | Software and Services   | x        |          |
| Teknikum Group Ltd.                      | Finland        | Chemicals   | х        |          |
| Telefónica                               | Spain          | Telecommunication Services  | х        | х        |
| Telia Company AB                         | Sweden         | Telecommunication Services  | x        | х        |
| Telstra                                  | Australia      | Telecommunication Services  | x        | х        |
| TELUS Communications Inc.                | Canada         | Telecommunication Services  | x        |          |
| Tendam Retail S.A.                       | Spain          | Textiles, Apparel, Footwear and Luxury Goods                      | х        |          |
| TenneT Holding B.V.                      | Netherlands    | Electric Utilities and IPPs and Energy Traders                    | х        | х        |
| Terra Alpha Investments LLC              | USA            | Banks, Diverse Financials and Insurance                           | х        | х        |
| Tesco                                    | United Kingdom | Food and Staples Retailing  |          | х        |
| Tesla Inc.                               | USA            | Automobiles and Components  | х        |          |
| Tetra Pak                                | Sweden         | Containers and Packaging  | х        | х        |
| The Berkeley Group Holdings plc          | United Kingdom | Real Estate   |          | х        |
| The British Land Company                 | United Kingdom | Real Estate   | х        |          |
| The British Standards Institution (BSI)  | United Kingdom | Professional Services   | x        | х        |
| The Clorox Company                       | USA            | Consumer Durables, Household and Personal Products                |          | x        |
| The Co-operative Group Ltd.              | United Kingdom | Food and Staples Retailing  |          | х        |
| The Economist                            | United Kingdom | Media   | x        |          |
| The Financial Times Limited              | United Kingdom | Media   | x        | x        |
| The Lux Collective Ltd                   | Singapore      | Hotels, Restaurants and Leisure, and Tourism Services             | x        | x        |
| The Macerich Company                     | USA            | Real Estate   | x        |          |
| The Midcounties Co-operative             | United Kingdom | Retailing   | x        | x        |
| The Southern Co-operative Ltd            | United Kingdom | Food and Staples Retailing  |          | x        |
| The VELUX Group                          | Denmark        | Consumer Durables, Household and Personal Products                | x        |          |
| The Wendy's Company                      | USA            | Hotels, Restaurants and Leisure, and Tourism Services             | x        |          |
| Thermo Fisher Scientific Inc.            | USA            | Pharmaceuticals, Biotechnology and Life Sciences                  |          | x        |
| THG PLC                                  | United Kingdom | Retailing   | x        | x        |
| thinkstep-anz                            | New Zealand    | Professional Services   | x        | x        |
| Thor Industries, Inc.                    | USA            | Automobiles and Components  |          | x        |
| thyssenkrupp Steel Europe AG             | Germany        | Mining - Metals (Iron, Aluminium, Other Metals)                   |          | x        |
| TIER Mobility GmbH                       | Germany        | Ground Transportation - Trucking                                  | x        | x        |
| TietoEVRY                                | Finland        | Software and Services   | x        | ^        |
|  | France         | Banks, Diverse Financials and Insurance                           |          |          |
| Tikehau Capital                          |                | ·   | x        |          |
| TIM Group                                | Italy          | Software and Services  Toytiles Apparel Factures and Lynnin Coods | X        |          |
| Tintex Textiles, S.A.                    | Portugal       | Textiles, Apparel, Footwear and Luxury Goods                      | х        | х        |
| TITAN Cement Group                       | Belgium        | Construction Materials  |          | х        |
| TK Elevator GmbH                         | Germany        | Electrical Equipment and Machinery                                |          | х        |
| TMG Automotive                           | Portugal       | Automobiles and Components  | х        | х        |
| Toitū Envirocare                         | New Zealand    | Professional Services   | х        |          |
| Tokmanni Oy                              | Finland        | Retailing   | x        | 1        |

| Company Name                          | Country        | Sector   | Option 1 | Option 2 |
|---------------------------------------|----------------|--|----------|----------|
| Tokyu Fudosan Holdings<br>Corporation | Japan          | Banks, Diverse Financials and Insurance                    | х        | х        |
| Toyota Material Handling Europe       | Sweden         | Electrical Equipment and Machinery                         | х        | х        |
| TPG Telecom Limited                   | Australia      | Telecommunication Services                                 |          | х        |
| Trainline plc                         | United Kingdom | Software and Services                                      |          | х        |
| Trane Technologies plc                | Ireland        | Electrical Equipment and Machinery                         | х        |          |
| Translink                             | Ireland        | Ground Transportation - Trucking                           | х        |          |
| Transpennine Express                  | United Kingdom | Ground Transportation - Trucking                           |          | х        |
| Transtema Group AB                    | Sweden         | Telecommunication Services                                 | x        |          |
| Transurban Group                      | Australia      | Pharmaceuticals, Biotechnology and Life Sciences           | х        |          |
| Trelleborg AB                         | Sweden         | Construction and Engineering                               | х        | х        |
| Triciclos                             | Chile          | Solid Waste Management Utilities                           | х        | х        |
| Trina Solar Co., Ltd.                 | China          | Semiconductors and Semiconductors Equipment                | х        |          |
| Trivium Packaging B.V.                | Netherlands    | Containers and Packaging                                   | х        |          |
| Troup Bywaters + Anders               | United Kingdom | Professional Services                                      | х        |          |
| Tubacex, S.A.                         | Spain          | Electrical Equipment and Machinery                         | х        |          |
| Turner & Townsend Ltd                 | United Kingdom | Professional Services                                      |          | х        |
| Tvilum A/S                            | Denmark        | Consumer Durables, Household and Personal Products         | х        |          |
| Twitter Inc                           | USA            | Software and Services                                      | x        | х        |
| UAB Ignitis Grupe                     | Lithuania      | Electric Utilities and IPPs and Energy Traders             | x        | x        |
| Ubisoft Entertainment                 | France         | Software and Services                                      | x        |          |
| Ugur Cooling Inc. Co.                 | Turkey         | Consumer Durables, Household and Personal Products         | x        |          |
| UK Power Networks Holdings            | United Kingdom | Electric Utilities and IPPs and Energy Traders             |          | x        |
| Limited                               |                |  |          |          |
| Uludağ İçecek A.Ş.                    | Turkey         | Food and Beverage Processing                               | х        |          |
| Under Armour, Inc.                    | USA            | Textiles, Apparel, Footwear and Luxury Goods               |          | х        |
| Unibail-Rodamco-Westfield SE          | France         | Real Estate  | х        |          |
| Unidas S/A                            | Brazil         | Ground Transportation - Trucking                           | х        |          |
| Unilever plc                          | United Kingdom | Consumer Durables, Household and Personal Products         | х        | х        |
| Unipart Group Limited                 | United Kingdom | Air Freight Transportation and Logistics                   | х        | х        |
| Uniserve                              | United Kingdom | Pharmaceuticals, Biotechnology and Life Sciences           |          | х        |
| United Airlines, Inc.                 | USA            | Air Transportation - Airlines                              |          | х        |
| United Utilities Group PLC            | United Kingdom | Water Utilities  | х        | х        |
| Unity Software Inc                    | USA            | Software and Services                                      | х        | х        |
| Univar Solutions                      | USA            | Chemicals  |          | х        |
| UPM-Kymmene Corporation               | Finland        | Forest and Paper Products                                  | х        |          |
| Uponor Corporation                    | Finland        | Construction Materials                                     | х        |          |
| USM U.Schaerer Sons Itd.              | Switzerland    | Consumer Durables, Household and Personal Products         | х        |          |
| Vakrangee Limited                     | India          | Software and Services                                      |          | х        |
| VALEO                                 | France         | Automobiles and Components                                 |          | х        |
| Valio Ltd.                            | Finland        | Food and Beverage Processing                               | х        |          |
| VALORA Sustainability & Innovation    | Spain          | Professional Services                                      | х        |          |
| Van Oord                              | Netherlands    | Water Transportation                                       |          | х        |
| Vattenfall AB                         | Sweden         | Electric Utilities and IPPs and Energy Traders             | х        | х        |
| VAUDE Sport GmbH & Co. KG             | Germany        | Textiles, Apparel, Footwear and Luxury Goods               | x        | х        |
| VEOLIA                                | France         | Water Utilities  |          | х        |
| Vestas Wind Systems                   | Denmark        | Electrical Equipment and Machinery                         |          | х        |
| VF Corporation                        | USA            | Textiles, Apparel, Footwear and Luxury Goods               |          | x        |
| ViacomCBS                             | USA            | Media  |          | x        |
| Victrex plc                           | United Kingdom | Chemicals  | х        | x        |
| Vidrala                               | Spain          | Containers and Packaging                                   |          | x        |
| Viessmann Group GmbH & Co. KG         | Germany        | Building Products  | x        | x        |
| Viña Concha y Toro                    | Chile          | Food and Beverage Processing                               | x        | x        |
| Viña Polkura SA                       | Chile          | Food and Beverage Processing  Food and Beverage Processing |          |          |
|                                       |                |  | х        | X        |
| VINCI UK Dayslanmanta Ltd             | United Kingdom | Construction and Engineering                               |          | X        |
| VINCI UK Developments Ltd             | United Kingdom | Real Estate  |          | х        |
| Viridor                               | United Kingdom | Solid Waste Management Utilities                           | х        | х        |
| Visa Inc.                             | USA            | Software and Services                                      | х        | х        |

| Company Name                                    | Country        | Sector  | Option 1 | Option 2 |
|---|----------------|---|----------|----------|
| VISTEON CORPORATION                             | USA            | Automobiles and Components                            | х        |          |
| Vistra Corp.                                    | USA            | Electric Utilities and IPPs and Energy Traders        | x        |          |
| Vistry Group                                    | United Kingdom | Homebuilding  | х        | х        |
| Vivendi SE                                      | France         | Media   | х        |          |
| Vodafone Group PLC                              | United Kingdom | Telecommunication Services                            | х        |          |
| VodafoneZiggo                                   | Netherlands    | Professional Services                                 | х        |          |
| Voi Technology AB                               | Sweden         | Specialized Consumer Services                         | х        |          |
| VolkerWessels UK                                | United Kingdom | Construction and Engineering                          | х        | х        |
| Volvo Cars                                      | Sweden         | Automobiles and Components                            |          | х        |
| Votorantim Cimentos                             | Brazil         | Construction Materials                                |          | х        |
| Vp plc  | United Kingdom | Professional Services                                 | х        | х        |
| Wacker Chemie AG                                | Germany        | Chemicals   |          | х        |
| Walmart Inc.                                    | USA            | Food and Staples Retailing                            |          | х        |
| WasteBox, Inc.                                  | Japan          | Professional Services                                 | x        |          |
| Wealmoor Ltd.                                   | United Kingdom | Food Production - Agricultural Production             |          | х        |
| Western Power Distribution plc                  | United Kingdom | Electric Utilities and IPPs and Energy Traders        | х        |          |
| Weyerhaeuser                                    | USA            | Real Estate   |          | х        |
| WH Smith PLC                                    | United Kingdom | Retailing   | х        |          |
| Whitbread PLC                                   | United Kingdom | Hotels, Restaurants and Leisure, and Tourism Services | х        | х        |
| White house                                     | India          | Textiles, Apparel, Footwear and Luxury Goods          | х        |          |
| Wieland Group                                   | Germany        | Mining - Metals (Iron, Aluminium, Other Metals)       | х        | х        |
| William Hare Ltd                                | United Kingdom | Construction and Engineering                          | x        |          |
| Willmott Dixon Holdings Limited                 | United Kingdom | Construction and Engineering                          | х        | х        |
| Wilo Group                                      | Germany        | Electrical Equipment and Machinery                    | х        |          |
| Winnebago Industries                            | USA            | Consumer Durables, Household and Personal Products    |          | х        |
| Wipro   | India          | Software and Services                                 | х        |          |
| Woori Financial Group                           | South Korea    | Banks, Diverse Financials and Insurance               | x        | х        |
| Workday   | USA            | Software and Services                                 | x        |          |
| Workspace Group PLC                             | United Kingdom | Real Estate   | X        | х        |
| Worley Ltd                                      | Australia      | Construction and Engineering                          | ~        | x        |
| WPP plc   | United Kingdom | Media   | х        | x        |
| WS Audiology                                    | Denmark        | Healthcare Equipment and Supplies                     | x        | ^        |
| WSH UK & Ireland Limited                        | United Kingdom | Hotels, Restaurants and Leisure, and Tourism Services | x        | X        |
| WSP Global Inc.                                 | Canada         | Professional Services                                 | ^        | x        |
| Wuhu Sanqi Interactive                          | China          | Software and Services                                 | x        | ^        |
| Entertainment Network Technology Group Co. Ltd. | Offina         | Continued and Continues                               | ^        |          |
| Xerox Corporation                               | USA            | Technology Hardware and Equipment                     |          | х        |
| Yapı ve Kredi Bankası A.Ş.                      | Turkey         | Banks, Diverse Financials and Insurance               | х        |          |
| Yarra Valley Water                              | Australia      | Banks, Diverse Financials and Insurance               | х        | х        |
| Ypsomed AG                                      | Switzerland    | Healthcare Equipment and Supplies                     | х        | х        |
| Yum China Holdings, Inc.                        | China          | Hotels, Restaurants and Leisure, and Tourism Services |          | х        |
| Yum! Brands, Inc.                               | USA            | Hotels, Restaurants and Leisure, and Tourism Services |          | х        |
| Yutong Bus Co., Ltd.                            | China          | Automobiles and Components                            |          | х        |
| Żabka Polska Sp. z o. o.                        | Poland         | Food and Staples Retailing                            | х        |          |
| Zebra A/S (Flying Tiger<br>Copenhagen)          | Denmark        | Retailing   | х        |          |
| Zenith Automotive Holdings Ltd                  | United Kingdom | Ground Transportation - Trucking                      | х        | х        |
| ZF Friedrichshafen AG                           | Germany        | Automobiles and Components                            |          | х        |
| Zimmermann                                      | Australia      | Textiles, Apparel, Footwear and Luxury Goods          |          | х        |
| Zurich  | Switzerland    | Banks, Diverse Financials and Insurance               | х        |          |