

**Reason for exclusion:****Alcohol****Company**

Alliance Global Group Inc  
Ambev SA  
Anadolu Efes Biracilik Ve Malt Sanayii AS  
Anheuser-Busch Cos LLC / Anheuser-Busch InBev Worldwide Inc  
Anheuser-Busch InBev Finance Inc  
Anheuser-Busch InBev SA/NV  
Anheuser-Busch InBev Worldwide Inc  
Anhui Gujing Distillery Co Ltd  
Anhui Kouzi Distillery Co Ltd  
Anhui Yingjia Distillery Co Ltd  
Anora Group Oyj  
Arcus ASA  
Asahi Group Holdings Ltd  
BJ's Restaurants Inc  
Bacardi Ltd  
Becele SAB de CV  
Beijing Enterprises Holdings Ltd  
Beijing Gas Singapore Capital Corp  
Beijing Shunxin Agriculture Co Ltd  
Beijing Yanjing Brewery Co Ltd  
Boston Beer Co Inc/The  
Brown-Forman Corp  
Budweiser Brewing Co APAC Ltd  
C&C Group PLC  
CK Life Sciences Int'l Holdings Inc  
Carlsberg AS  
Carlsberg Breweries AS  
Carlsberg Brewery Malaysia Bhd  
China Resources Beer Holdings Co Ltd  
Chongqing Brewery Co Ltd  
Cia Cervecerias Unidas SA  
Constellation Brands Inc  
Corby Spirit and Wine Ltd  
Davide Campari-Milano NV  
Diageo Capital BV  
Diageo Capital PLC  
Diageo Finance PLC  
Diageo Investment Corp  
Diageo PLC  
Duckhorn Portfolio Inc/The  
FBG Finance Pty Ltd  
Greene King Finance PLC  
Greene King Ltd  
Heineken Holding NV  
Heineken NV  
Jiangsu King's Luck Brewery JSC Ltd  
Jiangsu Yanghe Brewery Joint-Stock Co Ltd  
JiuGui Liquor Co Ltd  
Kirin Holdings Co Ltd  
Kweichow Moutai Co Ltd  
LVMH Moet Hennessy Louis Vuitton SE  
Luzhou Laojiao Co Ltd  
MGP Ingredients Inc  
Marston's PLC  
Mega Advance Investments Ltd  
Molson Coors Beverage Co  
Molson Coors International LP  
Pernod Ricard International Finance LLC  
Pernod Ricard SA

RCI Hospitality Holdings Inc  
Remy Cointreau SA  
Royal Unibrew A/S  
Sapporo Holdings Ltd  
Shanghai Bairun Investment Holding Group Co Ltd  
Shanxi Xinghuacun Fen Wine Factory Co Ltd  
Sichuan Swellfun Co Ltd  
Stock Spirits Group PLC  
Suntory Holdings Ltd  
Takara Holdings Inc  
Talent Yield Euro Ltd  
Talent Yield European Ltd  
Talent Yield Investments Ltd  
Tejon Ranch Co  
Top Luxury Investment Ltd  
Treasury Wine Estates Ltd  
Tsingtao Brewery Co Ltd  
United Spirits Ltd  
Vintage Wine Estates Inc  
Wuliangye Yibin Co Ltd

**Total number excluded** 79

**Reason for exclusion:**

**Other ethical norms**

**Company**

Adani Enterprises Ltd  
Adani Ports & Special Economic Zone Ltd  
Adani Total Gas Ltd  
Alrosa PJSC  
Alstom SA  
Altice Europe NV  
Aphria Inc  
Ashtrom Group Ltd  
Aurora Cannabis Inc  
Bank Hapoalim BM  
Bank Leumi Le-Israel BM  
Bezeq The Israeli Telecommunication Corp Ltd  
CannTrust Holdings Inc  
Canopy Growth Corp  
Cellcom Israel Ltd  
Cronos Group Inc  
Delek Group Ltd  
Elbit Systems Ltd  
Electra Ltd/Israel  
Energix-Renewable Energies Ltd  
First International Bank Of Israel Ltd/The  
Gazprom PJSC  
Glencore Capital Finance DAC  
Glencore Finance Canada Ltd  
Glencore Finance Europe Ltd  
Glencore Funding LLC  
Glencore PLC  
Green Organic Dutchman Holdings Ltd/The  
HEXO Corp  
HeidelbergCement AG  
HeidelbergCement Finance Luxembourg SA  
Innophos Holdings Inc  
Israel Discount Bank Ltd  
LUKOIL PJSC  
Magnit PJSC  
MediPharm Labs Corp  
Medipharm  
Mizrahi Tefahot Bank Ltd  
Mobile TeleSystems PJSC  
Moscow Exchange MICEX-RTS PJSC  
Motorola Solutions Inc  
Novatek PJSC

SPU

SPU

|                                    |           |
|------------------------------------|-----------|
| Novolipetsk Steel PJSC             |           |
| Organigram Holdings Inc            |           |
| Ozon Holdings PLC                  |           |
| Partner Communications Co Ltd      |           |
| Paz Oil Co Ltd                     |           |
| Petropavlovsk PLC                  |           |
| PhosAgro PJSC                      |           |
| Polymetal International PLC        |           |
| Polyus PJSC                        |           |
| Rosneft Oil Co PJSC                |           |
| San Leon Energy PLC                | SPU       |
| Sberbank of Russia PJSC            |           |
| Surgutneftegas PJSC                |           |
| TCS Group Holding PLC              |           |
| Tilray Brands Inc                  |           |
| United Co RUSAL International PJSC |           |
| VK Co Ltd                          |           |
| VTB Bank PJSC                      |           |
| Village Farms International Inc    |           |
| X5 Retail Group NV                 |           |
| Yandex NV                          |           |
| <b>Total number excluded</b>       | <b>63</b> |

|                              |                 |
|------------------------------|-----------------|
| <b>Reason for exclusion:</b> | <b>Cannabis</b> |
| <b>Company</b>               |                 |
| Columbia Care Inc            |                 |
| <b>Total number excluded</b> | <b>1</b>        |

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|--|-----------------|
| <b>Reason for exclusion:</b>                                       | <b>Gambling</b> |
| <b>Company</b>   |                 |
| 888 Acquisitions Ltd   |                 |
| 888 Holdings PLC   |                 |
| Accel Entertainment Inc  |                 |
| Aristocrat Leisure Ltd   |                 |
| Bally's Corp   |                 |
| Betmakers Technology Group Ltd                                     |                 |
| Betsson AB   |                 |
| Better Collective A/S  |                 |
| Boyd Gaming Corp   |                 |
| Caesars Entertainment Inc  |                 |
| Caesars Holdings Inc   |                 |
| Caesars Resort Collection LLC / CRC Finco Inc                      |                 |
| Catena Media PLC   |                 |
| Cherry AB  |                 |
| Churchill Downs Inc  |                 |
| Crown Resorts Ltd  |                 |
| DraftKings Holdings Inc  |                 |
| Emperor International Holdings Ltd                                 |                 |
| Entain PLC   |                 |
| Everi Holdings Inc   |                 |
| Evolution AB   |                 |
| Fertitta Entertainment LLC / Fertitta Entertainment Finance Co Inc |                 |
| Flutter Entertainment PLC  |                 |
| Full House Resorts Inc   |                 |
| GAN Ltd  |                 |
| Galaxy Entertainment Group Ltd                                     |                 |
| Gamesys Group Ltd  |                 |
| Gaming Innovation Group Inc  |                 |
| Gaming and Leisure Properties Inc                                  |                 |
| Genm Capital Labuan Ltd  |                 |
| Genting Malaysia Bhd   |                 |
| Genting New York LLC / GENNY Capital Inc                           |                 |
| Genting Singapore Ltd  |                 |
| Glory Ltd  |                 |
| Golden Entertainment Inc   |                 |
| Golden Nugget Online Gaming Inc                                    |                 |

Great Canadian Gaming Corp  
Heiwa Corp  
Inspired Entertainment Financing PLC  
International Game Technology PLC  
Intralot Capital Luxembourg SA  
Jumbo Interactive Ltd  
Kambi Group PLC  
Kangwon Land Inc  
Kindred Group PLC  
Konami Group Corp  
LET Group Holdings Ltd  
La Francaise des Jeux SAEM  
Ladbrokes Group Finance PLC  
Landing International Development Ltd  
Las Vegas Sands Corp  
LeoVegas AB (publ)  
Light & Wonder Inc  
Lottery Corp Ltd/The  
Lottomatica SpA/Roma  
MGM China Holdings Ltd  
MGM Growth Properties LLC  
MGM Growth Properties Operating Partnership LP / MGP Finance Co-Issuer Inc  
MGM Resorts International  
Macau Legend Development Ltd  
Mars Group Holdings Corp  
Melco International Development Ltd  
Melco Resorts & Entertainment Ltd  
Melco Resorts & Entertainment Philippines Corp  
Melco Resorts Finance Ltd  
Mohegan Gaming & Entertainment  
Monarch Casino & Resort Inc  
NEOGAMES SA  
NetEnt AB  
Novomatic AG  
Nuvei Corp  
OPAP SA  
PAR Technology Corp  
Paysafe Finance PLC / Paysafe Holdings US Corp  
Peninsula Pacific Entertainment LLC / Peninsula Pacific Entertainment Finance In  
Penn National Gaming Inc  
Playtech Plc  
PointsBet Holdings Ltd  
Pollard Banknote Ltd  
Premier Entertainment Sub LLC / Premier Entertainment Finance Corp  
Rank Group PLC  
Raptor Acquisition Corp / Raptor Co-Issuer LLC  
Red Rock Resorts Inc  
Resorts World Las Vegas LLC / RWLV Capital Inc  
Rush Street Interactive Inc  
SJM Holdings Ltd  
SKYCITY Entertainment Group Ltd  
Sands China Ltd  
Sankyo Co Ltd  
Scientific Games International Inc  
Sega Sammy Holdings Inc  
Sisal SpA/Milano  
Star Entertainment Grp Ltd/The  
Stars Group Inc/The  
Station Casinos LLC  
Studio City Co Ltd  
Studio City Finance Ltd  
Sun Corp  
Tabcorp Holdings Ltd  
Tokyotokeiba Co Ltd  
Universal Entertainment Corp  
William Hill Ltd  
Wynn Las Vegas LLC / Wynn Las Vegas Capital Corp

Wynn Macau Ltd  
Wynn Resorts Finance LLC / Wynn Resorts Capital Corp  
Wynn Resorts Ltd  
Yomiuri Land Co Ltd  
Zeal Network SE  
bet-at-home.com AG

**Total number excluded** 109

**Reason for exclusion: Corruption**

**Company**

|                                     |     |
|-------------------------------------|-----|
| Centrais Eletricas Brasileiras SA   |     |
| China Railway Group Ltd             | SPU |
| China Railway Resources Huitung Ltd | SPU |
| China Railway Xunjie Co Ltd         | SPU |
| JBS SA                              | SPU |
| Leonardo SpA                        |     |
| PetroChina Co Ltd                   |     |
| ZTE Corp                            | SPU |

**Total number excluded** 8

**Reason for exclusion: Coal**

**Company**

|  |     |
|--|-----|
| ACEN Corp  |     |
| AEP Transmission Co LLC  | SPU |
| AES Andes SA   | SPU |
| AES Corp/The   | SPU |
| AES Panama Generation Holdings SRL                                       |     |
| AGL Energy Ltd   |     |
| ALLETE Inc   | SPU |
| Aboitiz Equity Ventures Inc  |     |
| Aboitiz Power Corp   | SPU |
| Adani Electricity Mumbai Ltd   |     |
| Adani Power Ltd  |     |
| Adani Transmission Ltd   |     |
| Adani Transmission Step-One Ltd  |     |
| Adaro Energy Indonesia Tbk PT  |     |
| African Rainbow Minerals Ltd   |     |
| Agritrade Resources Ltd  |     |
| Alabama Power Co   |     |
| Albioma SA   |     |
| Alliance Resource Operating Partners LP / Alliance Resource Finance Corp |     |
| Alliant Energy Corp  | SPU |
| Alliant Energy Finance LLC   | SPU |
| Alpha Metallurgical Resources Inc  |     |
| Ameren Corp  | SPU |
| Ameren Illinois Co   | SPU |
| American Electric Power Co Inc   | SPU |
| Appalachian Power Co   | SPU |
| Arch Resources Inc   |     |
| Arizona Public Service Co  |     |
| Astra International Tbk PT   |     |
| Avista Corp  |     |
| Ayala Corp   |     |
| BKW AG   |     |
| Banpu PCL  |     |
| Berkshire Hathaway Energy Co   |     |
| Black Hills Corp   |     |
| Bukit Asam Tbk PT  |     |
| CESC Ltd   | SPU |
| CEZ AS   | SPU |
| CLP Holdings Ltd   | SPU |
| CLP Power Hong Kong Financing Ltd  | SPU |
| CMS Energy Corp  |     |
| CONSOL Energy Inc  | SPU |
| Capital Power Corp   | SPU |
| Castle Peak Power Co Ltd   |     |

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|--|-----|
| Castle Peak Power Finance Co Ltd             |     |
| CenterPoint Energy Inc                       |     |
| CenterPoint Energy Resources Corp            |     |
| China Coal Energy Co Ltd                     | SPU |
| China Huadian Corp Ltd                       | SPU |
| China Longyuan Power Group Corp Ltd          |     |
| China Power International Development Ltd    | SPU |
| China Resources Power Holdings Co Ltd        | SPU |
| China Shenhua Energy Co Ltd                  | SPU |
| Chubu Electric Power Co Inc                  |     |
| Chugoku Electric Power Co Inc/The            | SPU |
| Coal India Ltd                               | SPU |
| Colbun SA                                    |     |
| Consumers Energy Co                          |     |
| ContourGlobal PLC                            |     |
| ContourGlobal Power Holdings SA              |     |
| Coronado Finance Pty Ltd                     |     |
| Coronado Global Resources Inc                |     |
| DMCI Holdings Inc                            | SPU |
| DPL Inc                                      | SPU |
| DSNL Co Ltd                                  |     |
| DTE Electric Co                              | SPU |
| DTE Energy Co                                | SPU |
| Datang International Power Generation Co Ltd | SPU |
| Dayton Power & Light Co/The                  |     |
| Dominion Energy Inc                          |     |
| Dominion Energy South Carolina Inc           |     |
| Dynegy Inc                                   | SPU |
| EDP - Energias de Portugal SA                |     |
| EDP Finance BV                               |     |
| ETSA Utilities Finance Pty Ltd               |     |
| East Ohio Gas Co/The                         |     |
| Eastern Energy Gas Holdings LLC              |     |
| Eastern Gas Transmission & Storage Inc       |     |
| Electric Power Development Co Ltd            | SPU |
| Electricity Generating PCL                   | SPU |
| Emera Inc                                    | SPU |
| Emera US Finance LP                          | SPU |
| Empresa Electrica Angamos SA                 | SPU |
| Enel Chile SA                                |     |
| Enel Generacion Chile SA                     |     |
| Enel Generacion Chile SA/Cayman Islands      |     |
| Energa Finance AB (publ)                     |     |
| Energa SA                                    |     |
| Eneva SA                                     | SPU |
| Engie Brasil Energia SA                      |     |
| Engie Energia Chile SA                       | SPU |
| Entergy Arkansas LLC                         |     |
| Entergy Corp                                 |     |
| Entergy Gulf States Louisiana LLC            |     |
| Entergy Mississippi LLC                      |     |
| Entergy Texas Inc                            |     |
| Evergy Inc                                   | SPU |
| Evergy Kansas Central Inc                    |     |
| Evergy Metro Inc                             |     |
| Exxaro Resources Ltd                         | SPU |
| Federal International Finance PT             |     |
| Fenix Power Peru SA                          |     |
| First Pacific Co Ltd                         |     |
| FirstEnergy Corp                             | SPU |
| Fortis Inc/Canada                            |     |
| FortisBC Energy Inc                          |     |
| FortisBC Inc                                 |     |
| GD Power Development Co Ltd                  |     |
| GS Holdings Corp                             |     |
| Genesis Energy Ltd                           |     |
| Georgia Power Co                             |     |

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|---|-----|
| Global Power Synergy PCL  |     |
| Glow Energy PCL   |     |
| Great River Energy  | SPU |
| Guangdong Electric Power Development Co Ltd                     | SPU |
| Guangdong Investment Ltd  |     |
| Guanghui Energy Co Ltd  |     |
| Gujarat Mineral Development Corp Ltd                            | SPU |
| Gulf Power Co   |     |
| HK Electric Investments & HK Electric Investments Ltd           | SPU |
| Hero Asia Investment Ltd  |     |
| Hokkaido Electric Power Co Inc                                  | SPU |
| Hokuriku Electric Power Co                                      | SPU |
| Hongkong Electric Finance Ltd                                   |     |
| Huadian Energy Co Ltd   | SPU |
| Huadian Power International Corp Ltd                            | SPU |
| Huaneng Power International Inc                                 | SPU |
| Hubei Energy Group Co Ltd                                       |     |
| IDACORP Inc   | SPU |
| IPALCO Enterprises Inc  | SPU |
| Idaho Power Co  |     |
| Indiana Michigan Power Co                                       | SPU |
| Indianapolis Power & Light Co                                   | SPU |
| Indo Tambangraya Megah Tbk PT                                   |     |
| Inner Mongolia Dian Tou Energy Corp Ltd                         |     |
| Inner Mongolia ERDOS Resources Co Ltd                           |     |
| Inner Mongolia Junzheng Energy & Chemical Industry Group Co Ltd |     |
| Inner Mongolia MengDian HuaNeng Thermal Power Corp Ltd          |     |
| Inner Mongolia Yitai Coal Co Ltd                                | SPU |
| Inter RAO UES PJSC  |     |
| Interstate Power and Light Co                                   | SPU |
| Itochu Enex Co Ltd  |     |
| Jardine Cycle & Carriage Ltd                                    |     |
| Jardine Matheson Holdings Ltd                                   |     |
| Jardine Strategic Holdings Ltd                                  |     |
| Jastrzebska Spolka Weglowa SA                                   | SPU |
| Jindal Steel & Power Ltd  |     |
| Jizhong Energy Resources Co Ltd                                 |     |
| Kansai Electric Power Co Inc/The                                |     |
| Kentucky Utilities Co   |     |
| Korea Electric Power Corp                                       | SPU |
| Kyushu Electric Power Co Inc                                    |     |
| LG&E and KU Energy LLC  |     |
| LLPL Capital Pte Ltd  |     |
| Louisville Gas and Electric Co                                  |     |
| Lubelski Wegiel Bogdanka SA                                     | SPU |
| MGE Energy Inc  | SPU |
| Malakoff Corp Bhd   | SPU |
| Manila Electric Co  |     |
| MidAmerican Energy Co   |     |
| Mississippi Power Co  |     |
| Mitsubishi Corp   |     |
| Mitsui & Co Ltd   |     |
| Monongahela Power Co  | SPU |
| NRG Energy Inc  | SPU |
| NTPC Ltd  | SPU |
| Narragansett Electric Co/The                                    |     |
| New Hope Corp Ltd   | SPU |
| NiSource Finance Corp   |     |
| NiSource Inc  |     |
| NorthWestern Corp   |     |
| Northern Natural Gas Co   |     |
| Northern States Power Co/MN                                     | SPU |
| Nova Scotia Power Inc   |     |
| OCI Co Ltd  |     |
| OGE Energy Corp   |     |
| Okinawa Electric Power Co Inc/The                               | SPU |
| Oklahoma Gas and Electric Co                                    |     |

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| Origin Energy Finance Ltd                             |     |
| Origin Energy Ltd                                     |     |
| Otter Tail Corp                                       | SPU |
| PGE Polska Grupa Energetyczna SA                      | SPU |
| PIC AU Holdings LLC / PIC AU Holdings Corp            |     |
| PNM Resources Inc                                     | SPU |
| PPL Capital Funding Inc                               |     |
| PPL Corp  |     |
| PPL WEM Ltd / Western Power Distribution PLC          |     |
| PacifiCorp  | SPU |
| Peabody Energy Corp                                   | SPU |
| Perennial Energy Holdings Ltd                         |     |
| Pingdingshan Tianan Coal Mining Co Ltd                |     |
| Pinnacle West Capital Corp                            |     |
| Portland General Electric Co                          |     |
| Power Assets Holdings Ltd                             |     |
| Public Power Corp SA                                  | SPU |
| Public Service Co of Colorado                         | SPU |
| Public Service Co of New Mexico                       | SPU |
| Public Service Co of Oklahoma                         |     |
| Puget Energy Inc                                      |     |
| Puget Sound Energy Inc                                |     |
| RH International Singapore Corp Pte Ltd               |     |
| RWE AG  |     |
| Ramaco Resources Inc                                  |     |
| Ratch Group PCL                                       |     |
| Reliance Infrastructure Ltd                           | SPU |
| Reliance Power Ltd                                    | SPU |
| SCANA Corp  |     |
| SDIC Power Holdings Co Ltd                            | SPU |
| Sasol Financing International Ltd                     |     |
| Sasol Financing USA LLC                               |     |
| Sasol Ltd   |     |
| Sembcorp Industries Ltd                               |     |
| Shaanxi Coal Industry Co Ltd                          |     |
| Shan Xi Hua Yang Group New Energy Co Ltd              |     |
| Shanghai Electric Power Co Ltd                        |     |
| Shanghai Electric Power Finance Ltd                   |     |
| Shanxi Coking Coal Energy Group Co Ltd                |     |
| Shanxi Lu'an Environmental Energy Development Co Ltd  |     |
| Shenergy Co Ltd                                       |     |
| Shenzhen Energy Group Co Ltd                          |     |
| Shikoku Electric Power Co Inc                         | SPU |
| Sierra Pacific Power Co                               |     |
| Sinosing Services Pte Ltd                             |     |
| Solar Star Funding LLC                                |     |
| Southern Co Gas Capital Corp                          |     |
| Southern Co/The                                       |     |
| Southern Power Co                                     |     |
| Southwestern Electric Power Co                        | SPU |
| Southwestern Public Service Co                        | SPU |
| TBEA Co Ltd   |     |
| TECO Energy Inc                                       |     |
| Tampa Electric Co                                     |     |
| Tata Power Co Ltd/The                                 | SPU |
| Tauron Polska Energia SA                              |     |
| Tenaga Nasional Bhd                                   | SPU |
| Tian Di Science & Technology Co Ltd                   |     |
| Tohoku Electric Power Co Inc                          |     |
| Topaz Solar Farms LLC                                 |     |
| TransAlta Corp  | SPU |
| TransAlta OCP LP                                      |     |
| Tri-State Generation and Transmission Association Inc | SPU |
| Trinidad Generation UnLtd                             |     |
| Tucson Electric Power Co                              |     |
| Union Electric Co                                     | SPU |
| Uniper SE   |     |



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| United Tractors Tbk PT                 |            |
| Virginia Electric and Power Co         |            |
| Vistra Corp                            |            |
| Vistra Operations Co LLC               |            |
| WEC Energy Group Inc                   | SPU        |
| Washington H Soul Pattinson & Co Ltd   | SPU        |
| Whitehaven Coal Ltd                    | SPU        |
| Wisconsin Electric Power Co            | SPU        |
| Wisconsin Power and Light Co           | SPU        |
| Wisconsin Public Service Corp          | SPU        |
| Xcel Energy Inc                        | SPU        |
| Yankuang Energy Group Co Ltd           | SPU        |
| Zhejiang Zheneng Electric Power Co Ltd |            |
| <b>Total number excluded</b>           | <b>258</b> |

| Reason for exclusion: | Human Rights |
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| Company  |           |
|--|-----------|
| CoreCivic Inc                                    |           |
| Daqo New Energy Corp                             |           |
| Enbridge Energy LP                               |           |
| Enbridge Energy Management LLC                   |           |
| Enbridge Energy Partners LP                      |           |
| Enbridge Gas Inc                                 |           |
| Enbridge Inc                                     |           |
| Enbridge Income Fund                             |           |
| Enbridge Pipelines Inc                           |           |
| Energy Transfer LP                               |           |
| Energy Transfer LP / Regency Energy Finance Corp |           |
| Energy Transfer Operating LP                     |           |
| Evergreen Marine Corp Taiwan Ltd                 | SPU       |
| Formosa Chemicals & Fibre Corp                   | SPU       |
| Formosa Taffeta Co Ltd                           |           |
| G4S Ltd  | SPU       |
| GEO Group Inc/The                                |           |
| Honeys Holdings Co Ltd                           | SPU       |
| Korea Line Corp                                  | SPU       |
| Li Ning Co Ltd                                   | SPU       |
| Lu Thai Textile Co Ltd                           | SPU       |
| Marathon Petroleum Corp                          |           |
| Olam International Ltd                           |           |
| POSCO Holdings Inc                               | SPU       |
| Page Industries Ltd                              |           |
| Phillips 66                                      |           |
| Phillips 66 Partners LP                          |           |
| Posco International Corp                         | SPU       |
| Spectra Energy Capital LLC                       |           |
| Spectra Energy Partners LP                       |           |
| Sunoco Logistics Partners Operations LP          |           |
| Texas Eastern Transmission LP                    |           |
| Thoresen Thai Agencies Co Ltd                    | SPU       |
| Vale Canada Ltd                                  |           |
| Vale Overseas Ltd                                |           |
| Vale SA  |           |
| Westcoast Energy Inc                             |           |
| Xinjiang Goldwind Science & Technology Co Ltd    |           |
| Zuari Agro Chemicals Ltd                         | SPU       |
| <b>Total number excluded</b>                     | <b>39</b> |

| Reason for exclusion: | Environment |
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| Company                                       |     |
|---|-----|
| Barrick Gold Corp                             | SPU |
| Barrick International Barbados Corp           | SPU |
| Barrick North America Finance LLC             | SPU |
| Barrick PD Australia Finance Pty Ltd          | SPU |
| Beijing Tong Ren Tang Chinese Medicine Co Ltd | SPU |
| Bharat Heavy Electricals Ltd                  | SPU |

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| China Traditional Chinese Medicine Holdings Co Ltd | SPU       |
| Duke Energy Carolinas LLC                          | SPU       |
| Duke Energy Corp                                   | SPU       |
| Duke Energy Florida LLC                            | SPU       |
| Duke Energy Florida Project Finance LLC            | SPU       |
| Duke Energy Indiana LLC                            | SPU       |
| Duke Energy Ohio Inc                               | SPU       |
| Duke Energy Progress LLC                           | SPU       |
| EISewedy Electric Co                               | SPU       |
| Freeport-McMoRan Inc                               | SPU       |
| Genting Bhd  | SPU       |
| Genting Plantations Bhd                            |           |
| Gohl Capital Ltd                                   | SPU       |
| Grand Pharmaceutical Group Ltd                     | SPU       |
| Halcyon Agri Corp Ltd                              | SPU       |
| IJM Plantations Bhd                                | SPU       |
| Lingui Development BHD                             |           |
| MMC Norilsk Nickel OJSC Via MMC Finance DAC        | SPU       |
| MMC Norilsk Nickel PJSC                            | SPU       |
| Madras Aluminium Co Ltd/The                        | SPU       |
| NHPC Ltd   | SPU       |
| Noble Group Ltd                                    |           |
| Nordic American Tankers Ltd                        |           |
| Piedmont Natural Gas Co Inc                        | SPU       |
| Progress Energy Inc                                | SPU       |
| Samling Global Ltd                                 |           |
| Ta Ann Holdings Bhd                                | SPU       |
| Tokyo Electric Power Co Holdings Inc               |           |
| Tong Ren Tang Technologies Co Ltd                  | SPU       |
| Vedanta Ltd  | SPU       |
| Vedanta Resources Ltd                              | SPU       |
| Volcan Cia Minera SAA                              | SPU       |
| WTK Holdings Bhd                                   | SPU       |
| Young Poong Corp                                   | SPU       |
| Yunnan Baiyao Group Co Ltd                         | SPU       |
| Zijin International Capital Co Ltd                 | SPU       |
| Zijin Mining Group Co Ltd                          | SPU       |
| <b>Total number excluded</b>                       | <b>43</b> |

|                              |                 |
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| <b>Reason for exclusion:</b> | <b>Oil Sand</b> |
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| <b>Company</b> |
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|                                    |     |
|------------------------------------|-----|
| Athabasca Oil Corp                 |     |
| Canadian Natural Resources Ltd     |     |
| Cenovus Energy Inc                 |     |
| Cenovus Energy Inc/Alberta         |     |
| Cenovus Energy Inc/CA              |     |
| Husky Energy Inc                   |     |
| Imperial Oil Ltd                   |     |
| Japan Petroleum Exploration Co Ltd |     |
| MEG Energy Corp                    | SPU |
| Suncor Energy Inc                  |     |
| Tatneft PJSC                       |     |
| Teck Resources Ltd                 |     |

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|------------------------------|-----------|
| <b>Total number excluded</b> | <b>12</b> |
|------------------------------|-----------|

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| <b>Reason for exclusion:</b> | <b>Pornography</b> |
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| <b>Company</b> |
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| PLBY Group Inc |
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| <b>Total number excluded</b> | <b>1</b> |
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| <b>Reason for exclusion:</b> | <b>Rights in war and conflict</b> |
|------------------------------|-----------------------------------|

|                |
|----------------|
| <b>Company</b> |
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|               |     |
|---------------|-----|
| AFI Group Ltd | SPU |
|---------------|-----|

|                                     |          |
|-------------------------------------|----------|
| Danya Cebus Ltd                     |          |
| Elco Ltd                            | SPU      |
| Mivne Real Estate KD Ltd            | SPU      |
| Oil & Natural Gas Corp Ltd          | SPU      |
| Shapir Engineering and Industry Ltd | SPU      |
| Shikun & Binui Ltd                  | SPU      |
| <b>Total number excluded</b>        | <b>7</b> |

|                              |                |
|------------------------------|----------------|
| <b>Reason for exclusion:</b> | <b>Tobacco</b> |
|------------------------------|----------------|

| <b>Company</b>                             |           |
|--|-----------|
| Al-Eqbal Investment Co PLC                 |           |
| Altria Group Inc                           | SPU       |
| BAT Capital Corp                           | SPU       |
| BAT International Finance PLC              | SPU       |
| BAT Netherlands Finance BV                 |           |
| British American Tobacco Bangladesh Co Ltd |           |
| British American Tobacco Malaysia Bhd      |           |
| British American Tobacco PLC               | SPU       |
| Ceylon Tobacco Co PLC                      |           |
| Eastern Co SAE                             |           |
| Gudang Garam Tbk PT                        | SPU       |
| Hanjaya Mandala Sampoerna Tbk PT           |           |
| Huabao International Holdings Ltd          | SPU       |
| ITC Ltd                                    | SPU       |
| Imperial Brands Finance Netherlands BV     |           |
| Imperial Brands Finance PLC                | SPU       |
| Imperial Brands PLC                        | SPU       |
| JT International Financial Services BV     | SPU       |
| Japan Tobacco Inc                          | SPU       |
| KT&G Corp                                  | SPU       |
| Lorillard LLC                              |           |
| Mativ Holdings Inc                         | SPU       |
| Old Holdco Inc                             |           |
| Philip Morris CR AS                        | SPU       |
| Philip Morris International Inc            | SPU       |
| Pyxus International Inc                    |           |
| RLX Technology Inc                         |           |
| Reinet Investments SCA                     |           |
| Reynolds American Inc                      | SPU       |
| STG Global Finance B.V.                    |           |
| Scandinavian Tobacco Group A/S             |           |
| Shanghai Industrial Holdings Ltd           | SPU       |
| Smoore International Holdings Ltd          |           |
| Souza Cruz Ltda                            | SPU       |
| Swedish Match AB                           | SPU       |
| Turning Point Brands Inc                   |           |
| Universal Corp/VA                          | SPU       |
| Vector Group Ltd                           | SPU       |
| <b>Total number excluded</b>               | <b>38</b> |

|                              |                |
|------------------------------|----------------|
| <b>Reason for exclusion:</b> | <b>Weapons</b> |
|------------------------------|----------------|

| <b>Company</b>                     |     |
|------------------------------------|-----|
| Aerojet Rocketdyne Holdings Inc    | SPU |
| Airbus Finance BV                  |     |
| Airbus SE                          | SPU |
| BAE Systems Finance Inc            | SPU |
| BAE Systems Holdings Inc           | SPU |
| BAE Systems PLC                    | SPU |
| BWX Technologies Inc               | SPU |
| Babcock International Group PLC    |     |
| Boeing Co/The                      | SPU |
| China Shipbuilding Industry Co Ltd |     |
| Dassault Aviation SA               |     |
| Fluor Corp                         | SPU |
| General Dynamics Corp              |     |
| Hanwha Corp                        | SPU |

|   |           |
|---|-----------|
| Honeywell International Inc             | SPU       |
| Huntington Ingalls Industries Inc       | SPU       |
| Jacobs Engineering Group Inc            | SPU       |
| KBR Inc                                 |           |
| L3Harris Technologies Inc               |           |
| Larsen & Toubro Ltd                     |           |
| Leidos Holdings Inc                     |           |
| Leidos Inc                              |           |
| Lockheed Martin Corp                    | SPU       |
| National Presto Industries Inc          |           |
| Northrop Grumman Corp                   | SPU       |
| Northrop Grumman Innovation Systems Inc | SPU       |
| Northrop Grumman Systems Corp           | SPU       |
| Poongsan Corp                           | SPU       |
| Poongsan Holdings Corp                  |           |
| Raytheon Technologies Corp              |           |
| Rolls-Royce Holdings PLC                |           |
| Safran SA                               | SPU       |
| Serco Group PLC                         | SPU       |
| Textron Inc                             | SPU       |
| Thales SA                               |           |
| <b>Total number excluded</b>            | <b>35</b> |