WELLINGTON MANAGEMENT®



2021 Sustainability Report



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Message from leadership

At Wellington, we have long understood that to best serve our many clients, we must evolve our investment and stewardship approach as market conditions change and new information becomes available. It is by maintaining our focus on our clients' objectives and pairing intellectual curiosity with discipline that we can help our clients meet their objectives in a changing world.

Sustainability, in all its forms, is a strategic priority for our firm and an integral part of our long-term mindset and commitment to our clients. To reconfirm this commitment, we recently updated our firmwide mission and purpose statement to better reflect our "true north" priority: We seek to drive excellence for clients to positively impact millions of beneficiaries' lives. This statement reflects our intention to align our investment approach with the people who are ultimately affected by every portfolio and mandate we manage. When we do our jobs well, we hope college students, hospital patients, small-business owners, retirees, and millions of others will benefit from the investment decisions we make and the way we conduct our business.

During 2021, we made significant investments to bolster our sustainable investing and operational effort, including significantly expanding our team of sustainability-focused professionals and strengthening the group's leadership and governance ecosystem. In 2021, we also continued our research on climate change's potential impacts on markets, economies, and the investment portfolios we manage on behalf of our clients. We are increasingly focused on understanding both climate physical risks and transition risks. Our work with Woodwell Climate Research Center (Woodwell) continues, as does our participation as a founding member of the Net Zero Asset Managers (NZAM) initiative, which has US\$57.5 trillion committed from 236 signatories worldwide, at the time of writing.

Across these and other areas, our stewardship engagements have played a vital role. Active ownership is a core part of our work seeking to deliver sustainable, competitive investment returns for our clients. Throughout 2021, while encouraging constructive dialogue with companies and emphasizing management accountability, we tracked and achieved favorable engagement outcomes on major priorities, including strengthening climate resilience, addressing board diversity, and aligning executive compensation with shareholder outcomes. This report outlines how our sustainability efforts align with the requirements of the UK Stewardship Code. We were pleased that the Financial Reporting Council (FRC) confirmed we had met the accepted standards of reporting for 2020, maintaining our signatory status, and we have aimed to incorporate their feedback in this year's report.

Within our corporate operations, we focused on reducing our firm's greenhouse gas (GHG) emissions, signing a first-of-its-kind virtual power purchase agreement (PPA) with Enel Green Power. Through this commitment, we agree to purchase enough renewable energy to match 100% of electricity usage from our US offices and 100% of our US employees' home electricity usage.

In addition, we believe a diverse workforce, equitable opportunities for all colleagues to reach their potential, and an inclusive culture are critical to achieving our mission. Diverse and inclusive teams help us generate differentiated insights, strong long-term investment results, and solutions to complex client problems. As outlined in our first annual Global Diversity, Equity, and Inclusion (GDEI) Report - available on our website - we will be transparent about our progress.

As part of our stewardship efforts, we also seek to promote diversity at the companies in which we invest. We know that we must hold ourselves to the same standards if we are to evolve, grow, and improve. We have become signatories of the Corporate Call to Action and voiced our support for EEO-1 reporting, demonstrating our fundamental belief that increased transparency regarding diversity data creates accountability and allows our firm and our industry to measure progress.

As we continue to grow and learn on our sustainability journey, we are committed to continuing to work in partnership with our clients on their own paths. We believe the momentum and focus on sustainability will transform our society, economy, and financial markets in the years to come. Through deep research and nuanced insights, we aim to help clients navigate the road ahead.



Jean MHynes____

Jean Hynes, CFA Chief Executive Officer



WENDY M CKOMWELL

Wendy Cromwell, CFA Vice Chair and Head of Sustainable Investment

Guide to this report: UK Stewardship Code Principles

The principles cited in subheadings throughout this report reference the Financial Reporting Council's (FRC's) UK Stewardship Code.

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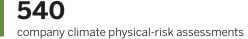
2021 sustainability highlights

17,500

meetings with 4,500 public-market issuers in 97 countries

Signed a PPA to match

100% of US office-based and US employees' home-based electricity use with renewable energy



1,600

meetings with private companies in 29 countries

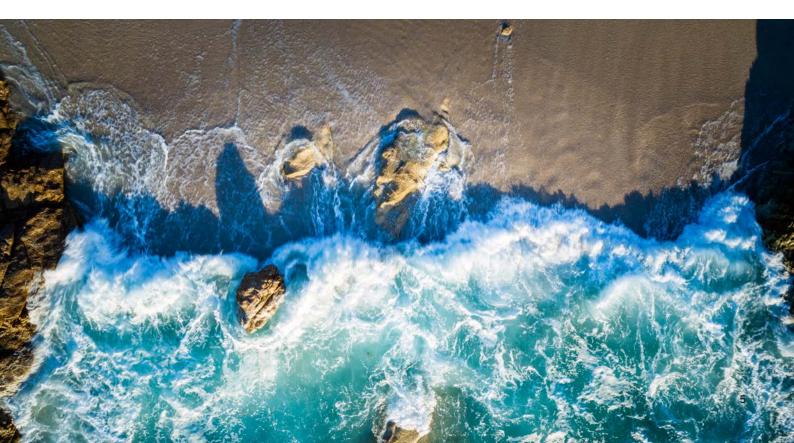
Founding member and advisory group leadership on NZAM:

US\$57.5T committed from 236 signatories (as of this writing)

41 Article 8 & **5** Article 9 funds aligned with EU's Sustainable Finance Disclosure Regulation (SFDR)

ADDITIONAL HIGHLIGHTS

- Developed a climate-adjusted strategic asset allocation framework
- · Head of Sustainable Investment Wendy Cromwell reelected to the UN PRI board
- Multiple colleagues joined working groups within Glasgow Financial Alliance for Net Zero (GFANZ) and Paris Aligned Investment Initiative (PAII)
- Developing a program that aims to connect talent with potential executive, advisory, and board opportunities at our private portfolio companies.
- · Launched proprietary net-zero dashboard, enabling investment teams to analyze climate transition risks



Section 1: About Wellington

PRINCIPLES 1, 2, 6

Wellington's mission is to drive excellence for clients to positively impact millions of beneficiaries' lives.

- Our singular focus is investment management.
- Our investment decisions are informed by in-depth, multidisciplinary research.
- · We are committed to our role as a fiduciary.
- We exist for our clients and are driven by their needs.

We trace our history to 1928, when Walter Morgan, a Philadelphia-based accountant, established the first balanced mutual fund in the United States. Our expertise is investments. We like to describe ourselves as a community of investment boutiques that create solutions for specific client needs. Our most distinctive strength is our proprietary, independent research, which is shared across all areas of the organization and used for the purpose of managing our clients' portfolios.

Wellington is a private partnership, serving as an investment adviser to more than 2,400 institutions in 62 countries. As of 31 December 2021, we managed more than US\$1.4 trillion in client assets. Our clients include central banks and sovereign institutions, consultants, defined benefit and defined contribution plans, endowments and foundations, family offices, insurers, and intermediaries and wealth managers.

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We are guided by the maxim client, firm, self. This translates into an emphasis on investment results, exceptional service, and a fiduciary mindset.



JEAN HYNES, CFA Chief Executive Officer

GUIDING PRINCIPLES AIMED AT EXCELLENCE FOR OUR CLIENTS

PRINCIPLES 1, 6

We are guided by the maxim "client, firm, self." This translates into an emphasis on investment results, exceptional service, and a fiduciary mindset. We believe our private partnership enables us to take a long-term view, better align our interests with those of our clients, and attract and retain outstanding talent. A central concept in our approach to stewardship and sustainable investing is that material environmental, social, and governance (ESG) topics and sustainability-related risks and opportunities are strategic business issues that can affect the long-term value of the securities we may invest in on behalf of our clients. We also believe through informed, active ownership, we can influence corporate behavior and raise awareness of and help build resilience to sustainability risks. Our ability to identify and assess material issues and risks is critical to achieving our clients' financial objectives.

We recognize that building strong, long-term relationships with clients is vital to our success as a firm, and we seek to support our clients across all touchpoints. Evolution of our client reporting has positioned us to be more responsive to clients' desire for information (beyond investment results), including greater understanding of our voting and engagement activities, as well as carbon emissions and ESG metrics. As our clients' focus on the net-zero transition grows, we are prepared to help them meet their ambitions.

Our relationship managers are charged with staying in close contact with their clients at all times, to ensure that any issues are addressed in a timely fashion. Members of the firm's senior management frequently seek opportunities to meet with clients, providing an additional forum to discuss any relationship questions or concerns. We do not set asset or business goals or quotas, and our private partnership form of ownership frees us from pressure for short-term results and from the pressure to measure success in terms of stock price or asset growth. Combining stability with agility, global reach with local depth, and broad multi-asset skills with specialization, we believe we are well positioned to address our clients' challenges.

Our investment approaches span a range of asset classes, from public and private equities to fixed income, currencies, and commodities. Our client base is global and diverse and includes mutual fund and variable insurance sponsors; company, occupational, and public pension funds; defined contribution plan sponsors; government and supranational entities; banks and private banks; insurance entities; endowments, foundations, and religious and health care institutions; investment advisory firms; private investment offices; and high-net-worth individuals.

WELLINGTON'S BUSINESS MODEL: BUILT AROUND COLLABORATION AND SHARED ACCOUNTABILITY



OWNERSHIP MODEL

Long-term perspective of a private partnership structure

Attract and retain investment talent

Independent: No public shareholders, no outside capital Interests aligned with client

0

BUSINESS MODEL

Singular focus on investment management Diversification by asset class, geography, and client type

Commitment to bringing the right resources to each client

0

INVESTMENT MODEL

Comprehensive capabilities Rigorous proprietary research Career analysts Global resources Empowered portfolio teams

0

CULTURE

Open, collaborative Performance driven Professtional/collegial High standards, ethics, and integrity Global diversity and inclusion

Contributors to firm sustainability

STRATEGIC PRIORITIES

Globalization

Sustainable investing and ESG research Investment science and research-data analytics Investment risk management

WELLINGTON IN NUMBERS

All data as of 31 December 2021

BUSINESS OVERVIEW

- US\$1.4+ trillion of client assets under management
- More than 2,400 clients
- Clients in 62 countries

2021 STEWARDSHIP OVERVIEW

- More than 17,500 meetings with more than 4,500 public-market issuers¹
- 1,600 meetings with private companies
- Proxies voted at 6,685 general meetings in 68 markets
- Voted against management on at least one resolution at 39% of general meetings

PEOPLE AND PORTFOLIOS

- 926 investment professionals, with 17 years' experience, on average
- 195 active partners
- 80 professionals dedicated full-time to sustainability across our investment, client, and infrastructure platforms
- 13-member Investment Stewardship Committee (ISC) with representation across functions and regions
- 10-member Sustainable Investment Governance Committee (SIGC), chaired by Wellington CEO Jean Hynes

Asset class (% of total AUM)	Assets (US\$ million)	Account region ²	Assets (US\$ million)
Equity (46%)	656,349	Americas	1,164,789
Fixed income (38%)	537,097	APAC	103,923
Multi-asset (16%)	232,302	EMEA	157,035
Total	1,425,747	Total	1,425,747

- 1 Represents meetings with issuers. Issuers refer to companies and sovereigns. All figures as of 31 December 2021. For the Wellington Management group of companies.
- 2 Regional AUM is counted at the account or fund level.



FOUR DECADES OF FORWARD THINKING

PRINCIPLE 2

Long-term investing is part of Wellington's heritage. Deep research, an appreciation of strategic thinking, and patience are core to our investment culture. Sustainability has also long informed our research investment platform.

For example, for the past 40 years, our professionals have collaborated every five to seven years on a firmwide, interdisciplinary research initiative called Future Themes, exploring provocative investment ideas to address emerging global trends and challenges. This tradition, which continues today, informs our sustainable investing research, has led to the development of new investment approaches, and encourages Wellington to look outside of its own organization for insight and expertise.

1970S TO PRESENT

Future Themes research

1995

Launched Shari'ah-compliant global equity strategy, collaborating with Harvard University and the Islamic Development Bank

2006

Became subadvisor for Domini socially responsible equity investment approach³

2007

Launched climate-focused strategy

2010

Became a signatory of the UK Stewardship Code

2011

Formalized ESG Research Team

2012

Signed the UN Principles for Responsible Investment (PRI)

2014

Became a signatory of the Japan Stewardship Code

2015

Launched impact investing strategy

Launched thematic strategy focused on economic development in emerging markets

2016

Became a signatory of the Hong Kong Principles of Responsible Ownership

Joined the Global Impact Investing Network (GIIN)

2017

Became founding member of the Investment Stewardship Group's Governance and Stewardship Principles

Launched fixed income impact strategy

Launched systematic strategy with low-carbon focus

Signed statement of support for the Task Force on Climate-related Financial Disclosures (TCFD) and published first TCFD report

2018

Became signatory of the FSC Standard 23 (Australia)

Wendy Cromwell elected to UN PRI Board

Began Woodwell Climate Research Center collaboration

2019

Launched two ESG forefront strategies

Began managing ESG forefront fund for Vanguard⁴

Director of Climate Research named to CFTC⁵ Climate-Related Market Risk Subcommittee

2020

Launched climate-resilience strategy

Became a founding member of the Net Zero Asset Managers (NZAM) initiative

Joined Climate Action 100+

Joined the Institutional Investors Group on Climate Change (IIGCC)

2021

Wendy Cromwell reelected to UN PRI Board

Launched climate-focused private equity strategy

Multiple colleagues joined working groups within GFANZ and PAII

Climate transition risk analyst co-leads the PAII's Top-down Target Setting subgroup

Began managing a range of sustainable-focused balanced funds

Developing a program that aims to connect talent with potential executive, advisory, and board opportunities at our private portfolio companies.

3 Wellington Management and Domini are independent and unaffiliated entities, each of which offers its own investment products and services.

Wellington Management and Vanguard are independent unaffiliated entities, each of which offers its own investment products and services.
 Commodity Futures Trading Commission.

Section 2: Approach to sustainability

PRINCIPLES 1, 4, 5, 7, 9, 10, 12

As a firm, we believe sustainable investing (SI) is shifting, and will continue to shift, capital markets. We aim to better serve our clients and lead our industry forward by incorporating sustainability into our investment approach and business operations. Reflective of our firmwide mission, we aim to drive excellence for clients by leveraging what we consider to be our SI edge: a research-based, credible, future-facing approach. We center our approach around four principles:

- Integrated research to help mitigate risk and enhance returns
- Innovative strategies to translate sustainability research into client-oriented outcomes
- Influential engagement to advance sustainable business practices and outcomes
- Impactful industry leadership to foster a more sustainable future

This section provides examples of how we apply those principles and outlines the governance that supports and enables our approach to sustainability.

INTEGRATED RESEARCH

PRINCIPLES 1, 10

To help mitigate risk and enhance returns

We believe incorporating research on sustainable issues informs our investment decisions and enables us to deliver excellent outcomes and service for our clients. To that end, our SI Research Team includes our public and private ESG and Climate Research Teams, as well as researchers focused on policy, strategy, impact measurement, and stewardship.

See Section 6 for details.

We see material ESG issues as strategic business issues that can affect issuer value. Combining our deep sector and industry knowledge with our ESG research helps us develop a holistic understanding of issuer value. We incorporate this research across our investment platform and connect these insights with the insights of our equity, credit, macro, quantitative, and sovereign analysts to enhance our overall fundamental research. By combining these analytical viewpoints and deepening the engagement dialogue with portfolio companies, we aim to unlock value, enhance long-term investment returns, and identify issuer-level risks.

Our ESG Research Team is a global team of sector specialists leading the firm on ESG research and stewardship. Our analysts,

based in Boston, London, and Singapore, drive ESG integration by conducting bottom-up analysis of material issues in their respective coverage areas and raising insights with portfolio managers at our daily Morning Meetings, sector team meetings, and portfolio team discussions.

In 2021, our ESG Research Team conducted a range of company- and issue-specific research and engagement activity. Our analysts continued to assess portfolio companies using their sector materiality frameworks and regularly contributed insights from their bottom-up analysis to the investment dialogue. In addition, the ESG Research Team hosted company conferences and panels on biotechnology, re-commerce, the circular economy, supply-chain management, and board diversity. The team also led engagements with portfolio companies, collaborating with analysts and portfolio managers, and published quarterly updates on a range of research topics, including decarbonization, supply-chain management, the relationship between human rights and controversial weapons, corporate culture, and drug pricing and product quality in the health care sector.

Another integrated function and core component of our research and investment platforms is climate research. Our Climate Research Team collaborates closely with climate scientists at Woodwell studying the physical risks of climate change and their expected financial and market impacts. That research has resulted in a number of practical investor tools used by teams across the firm.

We leverage proprietary data-driven tools and technology, including our Climate Exposure Risk Application tool (CERA), which is an intuitive app Wellington investors can use to view the geospatial relationships between proprietary Woodwell physical climate-risk variables and the assets we consider investing in on behalf of clients. The team applies the information and insights from CERA, along with company disclosures, to issuer analysis.



During 2021, the Climate Research Team reviewed the physical climate-risk exposure of 540 companies (with a total of 1,600 reviewed to date), based on materiality of that exposure.This work facilitates our ability to integrate fundamental investment insights into climate science; to better analyze and question those insights; and to draw practical, action-oriented conclusions.

The Climate Research Team also conducts portfolio reviews and develops investor dashboards to facilitate company- and portfolio-level monitoring and support collaborative research (**Figure 1**). The team makes its insights, projections, and data sets available to all investors at Wellington and works closely with our global industry analysts (GIAs) to analyze sectorspecific climate risks, including climate-change implications for more carbon-intensive industries.

In 2021, our Climate Research Team partnered with our Investment Strategy (iStrat) Team to develop 10-year capital market return assumptions. We evaluated and incorporated a range of climate-transition assumptions and potential physical risk impacts to determine which asset classes are most likely to be affected by climate change over the next decade. We believe these assumptions will be important inputs into asset allocation decisions.

We continue to expand our research on transition risks. For example, in 2021, we began developing quantitively derived transition alignment ratings for corporate securities, consistent with the parameters of the IIGCC's Net Zero Investment Framework, to complement the assessment of environmental risk in our industry-specific ESG ratings frameworks. This rating aims to incorporate several factors that help our investors benchmark a company's starting point on its decarbonization journey — ranging from transparency disclosure to ambition of targets to credibility of achievement of those targets. This can facilitate more targeted engagement questions about the company's current state and enable more incremental tracking of improvements toward desired engagement outcomes.

Also in 2021, our Climate Research Team developed a proprietary net-zero dashboard to provide a one-stop view to monitor progress toward our net-zero milestones. The dashboard shows top-down progress, focused on historical and projected portfolio-level weighted-average carbon intensity (WACI), as well as bottom-up progress, focused on portfolio exposure to companies that have committed to or set sciencebased targets. In addition, the dashboard highlights the top contributors to each portfolio's carbon footprint and suggests priority candidates for engagement on the topic of transition risk based on their contributions to portfolio WACI and their alignment with the Science-Based Targets initiative (SBTi).

Figure 1

Climate research available to all Wellington investors

Our Climate Research Team has developed proprietary dashboards that facilitate company- and portfolio-level monitoring. These tools and data sets are available to all Wellington investment and product management teams.

Company-level data	Portfolio analytics and visualizations		
Historical and current emissions data relative to peers	 Multiple portfolio metrics including: – WACI – Financed emissions 		
	Source data (disclosure vs vendor estimates)		
	Top contributors to portfolio emissions		
	Two-factor attribution of carbon footprint		
Emissions-reduction targets	Projected carbon footprint, presuming buy-and-hold analysis		
 Assessment of alignment based on rigor and comprehensiveness of targets 	• Portfolio exposure to companies with science-based targets		
	 Portfolio-alignment metric; implied temperature rise 		
	Suggested priorities for engagement		

Future emissions reductions matter more than current emissions

While our data set reflects both backward- and forward-looking emissions, we weigh a company's future emissions-reduction commitments more heavily than its current emissions. We aim to assess the credibility and ambition of each decarbonization plan and consider its implications on broader corporate strategy and capital allocation plans.

PARTNERSHIP WITH WOODWELL CLIMATE RESEARCH CENTER

Woodwell Climate Research Center

Since September 2018, we have been collaborating with Woodwell, one of the world's leading independent climate research institutes. Working with the climate scientists at Woodwell, we study the physical effects of climate change on capital markets and asset prices, integrating those findings into our investment processes through geospatial mapping and analysis. Our goals are to:

- · Bridge the gap between climate science and capital markets
- Understand which companies and regions face climatechange risks
- Improve our ability to quantify liabilities and appropriately price securities
- Better assess material business costs and consequences of climate change
- Raise awareness of physical climate risks to promote resilience and adaptation among companies
- Identify opportunities to invest in companies whose goods and services can help society adapt to a changing climate





INNOVATIVE STRATEGIES

To translate sustainability research into client-oriented outcomes

In addition to our efforts to integrate ESG considerations across our entire investment platform, we manage four categories of SI strategies:

- Impact investing
- Climate-change investing
- ESG forefront investing
- Sustainable thematic investing

IMPACT INVESTING

Invests in companies and issuers that we believe are making measurable improvements to major social and environmental problems

We seek to deliver financial returns by intentionally investing in companies whose core goods, services, or projects we believe help solve the world's biggest social or environmental problems. We invest worldwide across three broad impact categories — Life essentials, Human empowerment, and Environment which are further divided into 11 impact themes. All our impact investments must:

- Offer material revenue exposure to at least one of our impact themes
- Have products and services that drive a positive social and/or environmental outcome that may not otherwise have occurred
- · Deliver impact that can be measured and tracked

To ensure a high level of integrity and consistency across our impact investing strategies, Wellington has both an Impact Measurement and Management (IMM) Practice and an Impact Steering Group (ISG). The role of the IMM Practice is to ensure we can measure impact outcomes as thoroughly as financial outcomes through in-depth research. Our process involves rigorous analysis of an investee's contribution (both positive and negative) to crucial social and environmental problems before it is included in our investable universe, and the gathering and monitoring of impact-related key performance indicators (KPIs) after an impact investment is made.

The IMM Practice works across the Wellington sustainability platform, including with the ESG and Climate Research Teams, to leverage the latest insights most relevant to our impact categories. It also helps investors effectively and authentically incorporate the most relevant and practical impact investing frameworks and align with the UN Sustainable Development Goals.

The ISG, established in 2019, includes Wellington's impact investors and members of the SI Research Team. The purpose of the ISG is to bring together key decision makers on Wellington's impact strategies. The group's focus is to:

- Determine which companies or issuers qualify as impact investments; define scope, rules, and policies for inclusion in the opportunity set, which determines eligibility for the portfolios
- Maintain the list of impact themes and identify new ones as they emerge
- Articulate the investment case for impact themes and ensure that each theme has a compelling investment case
- Set policies for calculation of KPIs at the security, issuer, and portfolio level
- Set policies for engagement with companies and issuers held in the portfolios
- Keep members up to date on sustainability research and distribute relevant research more broadly to Wellington colleagues

By bringing key internal stakeholders together, the ISG promotes knowledge sharing, accountability, and collaboration. It is a crucial forum that facilitates decision making and discussions of all issues related to our impact investment process. Our research across our impact themes continues in 2022, with a focus on new opportunities in financial inclusion, the digital divide, and health. We believe solutions in these areas are most needed in the wake of the pandemic, which heightened several fundamental inequities around the world. We also view a number of impact themes through the lens of climate change, given the need to build climate resiliency.

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Our culture of deep research and meaningful two-way dialogue with company management is at the heart of our engagement philosophy.



CAROLINA SAN MARTIN, CFA Director of ESG Research

CLIMATE-CHANGE INVESTING

Invests in companies focused on addressing climate change through adaptation, mitigation, or innovation

Our work with Woodwell confirms that society is vastly unprepared for climate change, and we expect demand for climate innovations to increase significantly. Companies that position themselves to be part of the solutions could gain market share and build competitive advantages, while those that fail to respond to the climate challenge could lag. We believe climate change is one of the most misunderstood capital market risks today.

Climate investing enables investors to supply capital toward solutions that help society adapt to and mitigate the effects of climate change, while gaining access to an inefficient market segment with attractive opportunities. We focus on identifying companies mitigating and/or adapting to the risks and opportunities presented by climate change. We report on KPIs that measure the improvements they are having on the earth's climate. This includes net CO2 emissions avoided, renewable energy produced, and volume of wastewater treated.

ESG FOREFRONT INVESTING

Invests in companies where ESG factors and active engagement are central to the investment philosophy in pursuit of value creation and/or risk management

Some approaches aim to invest in companies or issuers that demonstrate leadership relative to peers in how they incorporate material ESG factors into company management and operations, with a primary focus on stakeholder outcomes. Other approaches focus on undervalued companies the portfolio manager believes demonstrate ESG improvement that could drive competitive advantages and increase relative value.

Our ESG forefront portfolio managers prioritize ESG in their analytical frameworks and investment processes to make better investment decisions and deliver sustained risk-adjusted returns. They believe a focus on the full set of stakeholder considerations helps them better assess a company's management depth, risk controls, and innovation potential.

SUSTAINABLE THEMATIC INVESTING

Invests in economic activities that we believe contribute to a specific positive social or environmental outcome

The dynamics sustaining economic progress are typically more enduring than near-term growth drivers. As such, we believe companies whose products and services contribute to longterm positive outcomes for society or the environment may potentially be market leaders. We believe an active approach to thematic investing is essential for identifying disruptive companies improving societal outcomes through scale, cooperation, and innovation.

INFLUENTIAL ENGAGEMENT

To advance sustainable business practices and outcomes

PRINCIPLE 9

Our culture of deep research and meaningful two-way dialogue with company management is at the heart of our engagement philosophy. Our investment-led approach is an important component of our engagement and escalation process. By engaging with issuers and exercising our voting rights, we aim to enhance the value of our client investments over the long term.

We vote proxies in ways we believe will maximize the economic value of our clients' holdings over the long term, and we encourage companies to hold a high bar for ESG to enhance both their resiliency and profitability. Our voting policy and procedures outline our approach to proxy voting, including how we manage potential conflicts of interest and discharge our responsibilities. Our voting guidelines set out our general stance on material issues that may arise in the context of our voting as engaged owners. On a quarterly basis, we disclose details of our voting decisions to ensure our clients and investors in our funds have transparency into how these guidelines are expressed. We encourage transparency as a means of assessing potential issuer-level risks and identifying improvement opportunities. Our 445 industry analysts and experienced portfolio managers have extensive access to company boards and management teams, enabling ongoing, robust engagement.⁶

2021 STEWARDSHIP MILESTONES

Data as of 31 December 2021

Meetings	Companies for which we voted proxies	General meetings at which we voted against at least one resolution
More than 17.500	6.685	39%

See Section 4 for details.

6 As of 31 December 2021.

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ESG is both a business and investment opportunity, the magnitude of which I believe cannot be overstated. In my view, ESG insights will drive differentiated investment returns for the foreseeable future.



DANIEL POZEN Equity Portfolio Manager



IMPACTFUL INDUSTRY LEADERSHIP

To foster a more sustainable future

We aim to lead our industry on sustainability issues, including climate change; advancing ESG awareness; and advocating for diversity, equity, and inclusion.

LEADING ON NET ZERO

We believe climate change will profoundly affect society, economies, and capital markets. It is our responsibility to ensure the companies in which we invest prioritize climate risks and opportunities as material to their long-term returns. In December 2020, Wellington became a founding member of and signatory to the Net Zero Asset Managers initiative. This commitment is grounded in our primary goal of achieving our clients' investment objectives and enables us to demonstrate continued leadership on climate action. It also helps us deepen company engagements and enhance consultative partnerships with clients and industry leaders. Through NZAM, we commit to the following:

- Partner with asset-owner clients on their decarbonization goals, consistent with achieving net-zero emissions by 2050 or sooner
- Set an interim target for the proportion of assets to be managed in line with that goal
- Review the interim assets-under-management (AUM) target at least every five years with the aim of increasing the proportion of assets covered, until 100% are net zero
- For assets committed to net zero, set an interim 50% emissions-reduction target by 2030

As of November 2021, US\$146 billion of our assets under management have been committed to net-zero-aligned approaches.

As more of our clients make net-zero commitments, and as better data and methodologies become available, we expect committed assets under management to increase over time.

P-ROCC 2.0: CALL FOR DISCLOSING PHYSICAL LOCATION DATA

In 2021, we published a follow-up to our 2019 Physical Risks of Climate Change (P-ROCC) disclosure framework, designed to help companies assess and disclose their exposure to and preparation for physical climate risks. P-ROCC 2.0 calls for disclosing the location of physical assets associated with company operations. We believe this information is crucial for investors to incorporate physical climate-risk considerations into investment decision-making processes. We also emphasized this need in our response to a request from the US Securities and Exchange Commission (SEC) for information on mandatory climate disclosures for issuers. We would like to see public and private companies disclose a complete list of all owned and leased physical assets in 10-K filings, public disclosures aligned with the TCFD, and via third parties, such as CDP. This relatively simple information will provide investors and other stakeholders with greater understanding of a company's physical climate risks and level of resiliency. Ceres, CDP, and the IIGCC also signed up to P-ROCC 2.0 to advocate for enhanced location disclosure.

PARTNERING WITH PRIVATE PORTFOLIO COMPANIES

We aim to support our portfolio company management teams and boards as they navigate the complex and constantly evolving ESG landscape, especially as they prepare for an IPO. Drawing on our firm's broad public and private equity, fixed income, and ESG expertise, we look to offer companies an informed, long-term view and provide valuable market- and company-specific input on these issues.

As an ESG partner to portfolio companies, we can assist by providing a variety of services, including, but not limited to:

- "ESG insights" content series and webinars: Help inform portfolio companies on emerging ESG trends, including evolving investor expectations and developing regulations
- Customized ESG analysis: Highlight ESG strengths and areas for improvement, provide comparisons with public-company peers, and offer specific suggestions for improving corporate ESG profiles over time
- Compensation benchmarking analysis: Leverage data to assess how private portfolio company executive pay programs stack up to public company peers
- Board composition: Help create skills matrices for board evolution to harness our new program that aims to connect talent with potential executive, advisory, and board opportunities at our private portfolio companies.
- Carbon disclosure guidance: Connect private companies with carbon accounting vendors that can help them measure and report their carbon footprints

CORPORATE SUSTAINABILITY EFFORTS

Our approach to sustainability extends to our corporate efforts, which aim to incorporate sustainable behavior into our business practices across environmental, community, and cultural issues.

See Section 7 for details.

PARTNERSHIPS, AFFILIATIONS, AND PARTICIPATION IN INDUSTRY INITIATIVES

PRINCIPLES 4, 7

We cultivate thought partnerships with sustainability-focused organizations within and outside our industry, in pursuit of better investment outcomes.



We have been signatories of the UN PRI since 2012. In December 2021, Head of Sustainable Investment Wendy Cromwell was reelected as one of two asset manager representatives on the 10-person board.



In December 2017, we signed the Statement of Support. We released our first TCFD-aligned report in 2021. Our second report will be released in 2022.



Climate Action 100+: We are members of Climate Action 100+ and support this initiative through company engagements.

See Section 5 for details.



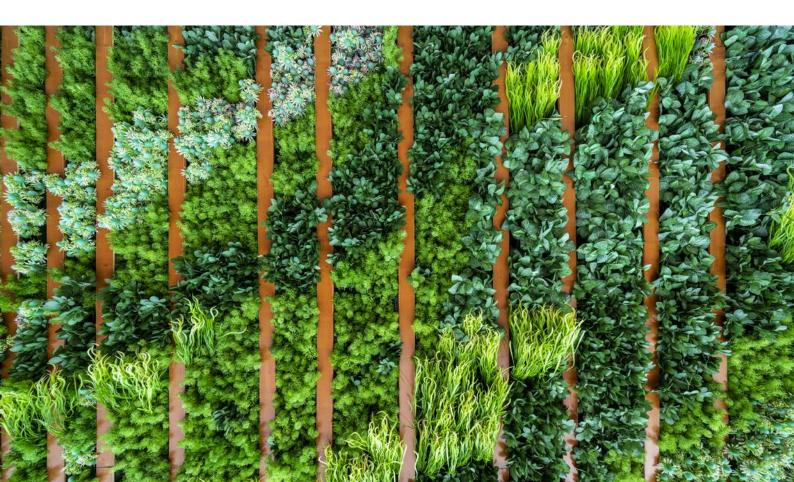


THE INVESTOR FORUM

UN SDGs: For each company or issuer in our impact portfolios, we tag the goal or goals it aligns with, as well as any of the 169 underlying targets supporting the goals outlined by the UN.

We have been members of the GIIN since 2016, and a member of our SI Research Team sits on the GIIN's listed equities working group.

The Investor Forum (UK): We are members of the Investor Forum and support this initiative through company engagements.



2021 initiatives	Role	Date	
Responsible investment			
UN PRI	Signatory	2012	
PRI Statement for Credit Ratings	Signatory	2016	
Focusing Capital on the Long Term (FCLT Global)	Member	2017	
Council of Institutional Investors	Member	2018	
Investor Forum (UK)	Member	2019	
PRI's Venture Capital Network	Member	2021	
Stewardship codes			
UK Stewardship Code	Signatory	2010	
Japan Stewardship Code	Signatory	2014	
Hong Kong Principles of Responsible Ownership	Signatory	2016	
Investor Stewardship Group's Governance and Stewardship Principles	Founding Member	2017	
FSC Standard 23 (Australia)	Signatory	2018	
Corporate governance			
Asia Corporate Governance Association (ACGA)	Member	2007	
International Corporate Governance Network (ICGN)	Member	2012	
Impact and ESG data			
UN SDGs	Supporter	2015	
Global Real Estate Sustainability Benchmark (GRESB)	Member	2015	
GIIN	Member	2016	
Impact Management Project	Practitioner	2019	
Sustainability Accounting Standards Board (SASB) Alliance	Member	2021	
ESG Data Convergence Project	Signatory	2021	
Institutional Limited Partners Association – Diversity in Action	Supporter	2021	
Climate change			
Statement of Support for TCFD	Supporter	2017	
Transition Pathway Initiative (TPI)	Supporter	2018	
CDP (formerly Carbon Disclosure Project)			
Ceres Investor Network on Climate Risk and Sustainability	Member	2019	
	Member Member	2019 2019	
Climate Action 100+			
Climate Action 100+ IIGCC	Member	2019	

ADDITIONAL PARTICIPATION IN INDUSTRY INITIATIVES

Over the past year, we have shared our perspectives on sustainability issues with a number of regulators and other trade organizations. This includes ongoing dialogue with the FRC related to UK Stewardship Code expectations and feedback on last year's submission. Additional examples are provided below.

CLIMATE TRANSITION ADVISORY GROUPS

We embrace the opportunity to partner with clients, engage with companies, and participate in industry initiatives in pursuit of net zero. We believe helping clients prepare portfolios for the low-carbon transition is in their best interests and may build portfolio resiliency to the climate transition and potentially generate alpha over the long term. Through numerous netzero industry initiatives, including NZAM, GFANZ, and the Paris Aligned Investment Initiative (PAII), we collaborate with other signatories to define benchmarking criteria, develop best practices for decarbonization methodologies, and shape industry standards.

We participated in a variety of climate-related advisory groups during 2021 (**Figure 2**):

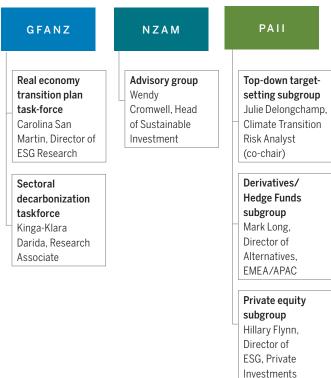
 Our head of Sustainable Investment sits on the NZAM Advisory Group and helps to shape the initiative, working with other asset managers to broaden the signatory group and encourage wider adoption. Since 2020, we have met with more than 20 potential and recent NZAM signatory asset managers to share our journey, offer advice, and answer questions.

- Our director of ESG Research sits on the Real Economy Transition Plans task force for the GFANZ. This task force provides guidance to real-economy companies on financial sector expectations regarding net zero, including publishing transition plans and demonstrating accountability.
- One of our research associates sits on the Sectoral Decarbonization task force for GFANZ. This task force supports the adoption and elaboration of actionable, sectoral net-zero pathways and the development of mechanisms for responsible retirement of carbon-intensive assets.
- Our climate transition risk analyst co-leads the PAII's Topdown Target Setting subgroup. This group has provided robust initial guidance for best practices and directional portfoliolevel target setting.
- Multiple Wellington asset-class experts participate in working groups convened by PAII to develop dedicated methodology guidance for sovereigns, derivatives/hedge funds, and private equity investments.

Other involvement in climate industry initiatives has included submissions to the consultation for SBTi's Net Zero Guidance for Financial Institutions and to the consultation for the Institutional IIGCC Offsetting Principles.

Figure 2

Wellington's participation in key net-zero industry initiatives



SASB AND PRI ADVISORY GROUPS

In 2021, our head of Sustainable Investment and directors of ESG Research and Sustainable Investment became members of the SASB IAG, which brings together global asset owners, asset managers, and investment intermediaries who recognize the need for consistent, comparable, and reliable disclosure of financially material, decision-useful ESG information to investors. In addition to Wendy Cromwell's reelection to the PRI Board in 2021, Wellington's director of Sustainable Investment Policy and climate physical transition risk analyst participated in the UN PRI Sustainable Commodities Practitioners' Group, advising on policy and data, respectively. Wellington is also a participant in the UN PRI deforestation working group.

STANDARD CLIMATE DISCLOSURE FRAMEWORK

During 2021, we liaised with the US Securities and Exchange Commission (SEC) on several sustainability-related topics. This included advocating for climate disclosure standards at the SEC's Asset Management Advisory Committee and responding to a request for comment by providing data to substantiate the benefit to investors of disclosure standards. In our response for input on climate-change disclosures, we shared our views on the importance of considering both physical and transition risks, as well as the need for a standard climate disclosure framework applicable to all issuers. We outlined why this would both alleviate current inconsistencies and ensure that we are not relying on estimated or vendor data for information that can be more accurate and more readily available from the issuers themselves. We also met with SEC commissioners and staff on multiple occasions to explain our perspective.

METHANE PRODUCTION RULES

We recently welcomed the opportunity to comment on the US Environmental Protection Agency's (EPA's) proposed Oil and Natural Gas Emissions Guidelines, which outline new regulations on reducing methane emissions. We joined with a number of other large investors to encourage the EPA to not exempt small oil and natural gas wells, which account for 40% of active wells in the US, from regular monitoring. We argued that the current guidelines do not go far enough in requiring oil and gas companies to take responsibility for the methane pollution from their assets.

SUSTAINABILITY GOVERNANCE AND POLICIES

PRINCIPLES 5, 7, 12

FIRMWIDE GOVERNANCE STRUCTURE

We are experiencing an explosion of client demand and specialized requests, additional layers of risk management, and increased regulation for which we need to account. We are also seeing increased engagement from our employees on sustainability issues.

To continue to deliver for our clients in this dynamic environment, during 2021, we strengthened the governance around our sustainability strategy. This included the creation of several new forums designed to optimize cross-functional decision making. With the creation of our SI Governance Committee and SI Management Team, we have evolved our SI governance model in ways that deepen firmwide SI knowledge, formalize responsibilities, improve communication, ensure continued collaboration, and facilitate efficient decision making.

Our SI Governance Committee includes senior leaders from across our investment, client, and infrastructure plaforms, as well as from the Executive Committee, the Operating Committee, and the Compensation Committee. These leaders support the overall vision and success of Wellington's sustainability efforts. The SI Management Team includes SI leaders who determine and execute the firm's overall SI vision and strategy to meet evolving investment, client, and regulatory imperatives.

In addition to these two groups, SI leadership teams across our three platforms — investment, client, and infrastructure — support the integration of our work across the firm. This governance is further supported by our Investment Stewardship Committee (ISC) and several working groups (**Figure 3**).

SI GOVERNANCE COMMITTEE (SIGC)

Purpose: Oversee and support the vision and success of the firm's sustainability efforts

Membership: Jean Hynes, CEO, and senior leaders from across the firm, including from our Executive Committee, Operating Committee, and Compensation Committee

Sample activities: Establish/renew key external partnerships; approve major industry initiatives; endorse resource recommendations across platforms; approve policy mandates with broad, firmwide consequences

SI MANAGEMENT TEAM (SIMT)

Purpose: Determine and execute the firm's overall SI vision and strategy to meet evolving investment, client, and infrastructure imperatives

Membership: SI leaders from our investment, client, and infrastructure platforms

Sample activities: Recommend and prioritize resource needs; decide on industry-wide working group participation; identify resources for priority SI initiatives; identify and solve for gaps, redundancies, or inconsistencies that arise from our decentralized SI management model

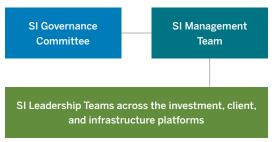
FIRMWIDE STEWARDSHIP AND POLICIES

We partner with our clients to understand their stewardship and investment policies and how we can best adhere to them. We communicate and agree in advance on how we will meet each client's unique requirements and discuss any elements of their policies we cannot adhere to. Once we begin managing assets on their behalf, we strive to manage them in alignment with our mutually agreed approach.

Figure 3

A high-level summary of Wellington's SI governance ecosystem

OVERALL SI STRATEGY GOVERNANCE



EXAMPLES OF SUPPORTING GOVERNANCE

Investment Stewardship Committee

SI Product Integrity Working Group Global Exclusion Working Group Regional DEI Committees

INVESTMENT STEWARDSHIP COMMITTEE (ISC)

Purpose: Set the strategic direction on stewardship across the firm, with a focus on proxy voting, engagement, and exclusions

Membership: Senior-level and experienced professionals from portfolio management, investment research, sustainability, relationship management, and legal and enterprise risk

Sample activities: ISC members engage in dialogue and debate on stewardship policy. They also approve guidelines and practices. The committee is empowered to:

- Set and approve our proxy voting policies and procedures, conflicts of interest policy, and annual voting guidelines
- Oversee proxy votes, with a focus on key stewardship issues and evolving best practice
- Set and approve our engagement policy
- Monitor engagement practices and steer engagement priorities
- Advise firmwide on engagement and stewardship matters including escalation and conflicts
- Confirm we satisfy our stewardship code responsibilities
- Ensure we are accountable and authentic in our stewardship commitments
- Identify tools and information to support investors in their stewardship decisions

SUSTAINABLE INVESTMENT (SI) PRODUCT INTEGRITY WORKING GROUP

Purpose: Ensure that Wellington's sustainable investment products, funds, and client solutions have high integrity and are operationally scalable, in alignment with our overall SI strategy and global standards

Membership: Experienced professionals from our investment, client, and infrastructure platforms, including colleagues focused on legal compliance and guideline monitoring

Sample activities: Evaluate new SI products and recommend whether they should be offered and marketed to clients, considered for incubation, or not pursued in their current form; evaluate custom SI client solutions and evolution of existing products and funds; consider investment integrity, commercial potential, legal implications, and operational complexity in the context of the overall suite of sustainable investment product offerings and capabilities

GLOBAL EXCLUSIONS WORKING GROUP (GEWG)

Purpose: Develop, monitor, and evolve frameworks for exclusions and enhanced engagement protocols related to economic activities commonly incorporated into portfolios. These protocols are informed by Wellington research and are used by select Wellington sponsored funds and Wellington clients who elect to adopt this policy upon request. This group reports to the ISC.

Membership: Experienced professionals from our investment, client, and infrastructure platforms

Sample activities: Assess client and market expectations related to business activities Wellington's clients seek to avoid (e.g., antipersonnel mines) or promote (e.g., carbon transition, responsible business practices); articulate both an internal and external communications plan related to any enhanced engagement protocols, escalation processes, and exclusions; and evaluate new categories for exclusions or enhanced engagement as needed

Additional details: The GEWG formalizes groups of analysts and other subject-matter experts from across the firm to:

- Leverage internal research to assess and document the degree of association any investee company may have with harmful activities or adverse environmental or societal impacts that our investors or clients may seek to avoid, reduce, or discourage
- Evaluate the measures investee companies have adopted to address harmful activities or adverse impacts and develop measures to encourage the implementation of harm reduction or mitigation measures
- Assist with the development and implementation of robust frameworks that ensure consistent application of rules for, as appropriate, engagement and/or exclusion and which support a clear articulation of Wellington's philosophy and process (P&P) related to engaging with companies or placing companies on an exclusions list
- Make recommendations regarding companies to be excluded or engaged with on an enhanced basis

The GEWG reviews and recommends frameworks and their results, in conjunction with subject-matter experts, prior to submitting to the ISC for approval. In addition, it continually reviews and approves exclusions, exemptions, or enhanced engagement lists as recommended by internal subjectmatter experts, in accordance with the approved frameworks. It evaluates new categories for exclusions or enhanced engagement as needed.

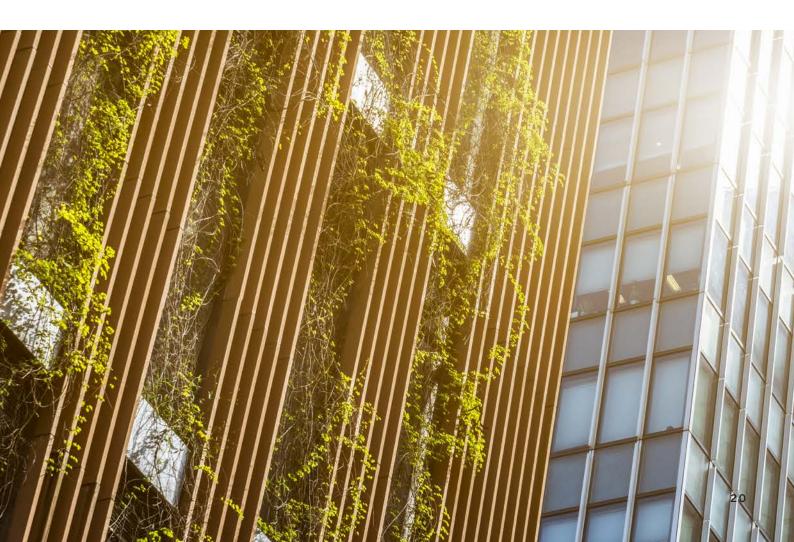
POLICIES

We have a range of policies and guidelines relating to our SI approach. Details about these policies are included throughout this document and are available on our website.

- Global Proxy Voting Disclosure
- Global Proxy Voting Guidelines
- Global Proxy Policy and Procedures
- Engagement Policy
- ESG Integration Philosophy

A NOTE ON THE SUSTAINABLE FINANCE DISCLOSURE REGULATION

SFDR, part of the EU's Action Plan for Financing Sustainable Growth, has been a key focus for Wellington since its release in 2019. Having put in place the requisite product disclosures and policies for March 2021, we are now actively preparing for Level 2 requirements, alongside new requirements in the Asia-Pacific region. Wellington is committed to ESG integration and sustainability with the support of firmwide SI Governance, Management, and Leadership Teams. We have also assembled an SI Regulatory and Third-Party Working Group to focus on sustainability-related regulations globally. Our objective is to extend our partnership with clients to meet both their financial and SI goals.



Section 3: Culture of stewardship

PRINCIPLES 1, 2, 3, 5, 6, 7, 8, 9, 11, 12

Our commitment to active ownership combines deep research and constructive dialogue. This commitment anchors our investment philosophy and stewardship approach across asset classes, including private markets. Stewardship is also integral to our fiduciary responsibility to our clients; we are committed to taking action. By monitoring company behavior and emphasizing accountability on important issues via proxy votes, we aim to support decisions we believe can deliver sustainable, competitive investment returns for our clients.

EMPOWERED INVESTMENT TEAMS

PRINCIPLES 1, 6, 7

Wellington operates as a community of investment boutiques, with each portfolio team acting as a fiduciary for its clients and developing its own P&P to guide investment decisions.

As a result of this intentionally decentralized approach, we integrate stewardship — including engagement and escalation — into the investment process in a variety of ways. Each investment team is accountable for stewardship, drawing on the firm's deep, extensive resources to consider ESG integration and determine engagement priorities. The decision to hold or exit an asset is made through the lens of each team's investment P&P, in line with clients' investment horizons.

We believe this bottom-up, collaborative approach sharpens our focus on material issues, ensures investment integrity, leads to better long-term results, and is in the best overall interest of our clients. It also enriches our culture of collaboration, as investors share their perspectives in a variety of forums, including daily Morning Meetings, open to all investors across our global offices.

Our structure means each portfolio manager has full ownership of and accountability for stewardship. Teams integrate stewardship into the investment process.

RESOLVING CONFLICTS OF INTEREST

PRINCIPLES 3, 5, 11

As a fiduciary, we seek to place the interests of our clients first and avoid conflicts of interest. Some conflicts are inherent in any large, global investment management business, while others are a result of our business model. We have adopted and implemented policies and procedures we believe are reasonably designed to manage conflicts if they occur, including those that arise from our stewardship activities. Annually, the Investment Stewardship Committee sets standards for identifying material conflicts based on client, vendor, and lender relationships, and publishes those standards to individuals involved in the proxy voting process.

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Diversity of thought leads to constructive debate, which we believe is critical when considering securities in which we invest on behalf of clients.



YOLANDA COURTINES, CFA Equity Portfolio Manager

Potential conflicts may be resolved by voting in accordance with our published Global Proxy Voting Guidelines. Alternatively, where the published voting guideline is case by case, where no published guideline exists, or where the proposed voting position is contrary to a published guideline, three disinterested ombudsmen from the ISC are appointed. Their role is to review the recommendations of the SI Research Team, oversee any discussion or debate with respect to the proposed votes, and ensure that votes are executed solely in the best interest of our clients. In practice, these conflicts are few, but the engagement of ombudsmen ensures a robust process and clear documentation of decisions.

While we have a policy and process for how we vote at general meetings of a conflicted company, we are not constrained when engaging on issues outlined in our Engagement Policy. Investment teams work with the SI Research Team, including our Stewardship Team to collaborate on engagement priorities. For issues subject to regulatory scrutiny and industry-wide commitments, the SI Research and Stewardship Teams help develop and communicate the process for focused engagement to relevant investors. Learn more in our Stewardship and Conflicts of Interest Policy on our website.



CONFLICT OF INTEREST CASE STUDY

Boston Properties' annual shareholder meeting was held on 20 May 2021. Because Boston Properties is Wellington's landlord at three locations, including our global headquarters in Boston, Massachusetts, we determined our vote presented a potential material conflict of interest. The ESG analyst responsible for voting at the shareholder meeting recommended a vote aligned with research from our primary proxy advisory firm and with our own voting guidelines. No resolutions presented a situation necessitating input exogenous to our published voting guidelines. Accordingly, we felt we did not need to escalate this voting decision to our ombudsmen process, detailed in our Stewardship and Conflicts of Interest Policy. We instructed the vote (in line with management) through our proxy advisory firm and subsequently informed our ISC before logging the potential conflict of interest into a central database.

TRACKING ISSUER ENGAGEMENTS AND OUTCOMES

PRINCIPLES 7, 9, 12

We believe that, as our clients' fiduciaries, we have a responsibility to give feedback to issuers when we believe they can improve their ESG. This is because we believe our clients will benefit if issuers perform better on ESG issues that are most relevant to financial outcomes. As a large active manager with deep fundamental research resources, we see engagement as one of our competitive advantages. Recognizing that perspectives on engagement outcomes may vary by asset class, geography, or time horizon, we have built a proprietary system for tracking our engagement activity. The result is a rich data set that we believe helps deepen our conversations with companies and enhance our impact over time.

ENGAGEMENT TRACKER

Our engagement tracker (**Figure 4**) is a shared tool that investors across our firm can use to record and collaborate on engagement topics. It also facilitates tracking of engagements that could be highlighted for escalation purposes. We track all engagements to ensure we have the ability to continue conversations over multiple years and see progression and consistency in our messaging. We use our tracking tool as a feedback loop, which informs future engagements and prioritization. Once engagements have been booked, all investors are invited through a central calendar. Bringing asset-class specialists together gives company managements a window on the various investor perspectives, such as balance-sheet leverage, cost of capital, and material ESG issues. We believe this transparency helps ensure that varied client interests on material engagement matters are represented and considered.

Figure 4

Wellington's engagement tracker

ENGAGEMENT TRACKER							
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SI PORTFOLIO DASHBOARD

Our SI Portfolio Dashboard provides investment teams with a single place to evaluate and understand their portfolio's SI/ ESG profile on a benchmark-relative and/or absolute basis. This information informs and deepens the engagements we have with issuers. The dashboard offers more than 20 views, including aggregated views of our proprietary ESG ratings, sovereign ESG ratings, corporate and sovereign carbon footprinting, physical climate-risk analysis, engagement data, and common exclusionary and regulatory screens. Product management teams often use the dashboard to answer clients' portfolio-level ESG and sustainability questions. Throughout 2022, we will work to enhance this dashboard with analytics capabilities to allow for deeper integration of traditional portfolio and risk analysis with SI and ESG data (e.g., incorporation of fixed income risk measures, improved handling of derivatives, and loading of dynamic equity and fixed income sector catalogs). We will also add views for the European Union (EU) Taxonomy, Principal Adverse Indicators, and UN Sustainable Development Goals.

ALIGNMENT WITH CLIENTS' STEWARDSHIP AND INVESTMENT POLICIES

PRINCIPLE 6

We partner with our clients to understand their investment policies and how we can best adhere to them. We communicate on and agree in advance how we will meet each client's unique requirements and discuss any elements of their policies that we cannot adhere to. Once we begin managing assets on their behalf, we manage them in alignment with our mutually agreed approach.

Some client mandates have guidelines or exclusion policies. We have helped several clients develop investment "screens" or holistic approaches that seek to achieve specified investment goals while complying with the restrictions.

These client issues extend across a broad range of environmental and social concerns including coal, tobacco, gambling, alcohol, weapons, pornography, and labor issues, as well as specifically flagged countries. Our internal systems contain the rules applied to each account, and these are tested by our compliance screening processes. Compliance screening can be performed on a pre-trade basis, in an overnight posttrade process, or both. Each client account's guidelines are input into the monitoring systems.

CLIENT COMMUNICATIONS AND REPORTING

We publish an annual ESG and stewardship outlook and provide periodic ESG updates outlining areas of priority for engagement. As part of our standard ESG reporting, we share details about the stewardship activities and voting record for holdings in each client portfolio, delineating portfolio-level engagement topics and showing activity in clear graphs. We include ESG ratings and carbon emissions information and identify all holdings on which we have engaged. As for proxy voting, the report includes the proposal, proponent, management recommendation, and for/against management result. Our stewardship reports can be run monthly or quarterly. Because each client's reporting requirements are distinct, we work within their specific templates to provide the information they require.

Our regular interactions with clients help us understand their needs and respond to their feedback. For example, beyond

proxy voting activity, some clients now require additional detail on broader stewardship and engagement activities. To respond to this, we leverage our proprietary engagement-tracking tool, which allows us to share enhanced portfolio-specific engagement information. Finally, we also monitor regulations in the jurisdictions where our clients operate to stay abreast of impending changes that may impact their requirements for reporting on stewardship and engagement.

OUR APPROACH TO PROXY VOTING

PRINCIPLES 1, 2, 3, 5, 7, 8, 12

Wellington views the informed discharge of voting rights as an essential part of an integrated stewardship approach, which is, in turn, a key component of good corporate governance. The majority of clients delegate proxy voting authority to Wellington given our research expertise, access to management, and the integration of engagement as a core part of our investment process. We welcome dialogue with clients on our voting guidelines and on specific outcomes relevant to their portfolios. When operationally feasible, we work with clients who would prefer to collaborate more closely on specific resolutions.

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Wellington views the informed discharge of voting rights as an essential part of an integrated stewardship approach, which is, in turn, a key component of good corporate governance.



BRAM HOUTENBOS

Governance Policy and Proxy Voting Manager These guidelines are based on Wellington's fiduciary obligation to act in the best interest of its clients as shareholders. Hence, Wellington examines and votes each proposal with the expectation that the long-term effect of the vote will ultimately increase shareholder value for our clients. Because ethical considerations can have an impact on the long-term value of assets, our voting practices are also attentive to these issues, and votes will be cast against unlawful and unethical activity. Further, Wellington's experience in voting proposals has shown that similar proposals can have different consequences for different companies.

We generally vote in meetings at which we are entitled to do so. However, we may refrain from voting when the cost of voting is expected to outweigh the value of the vote. (See Share blocking and reregistration below.) The decisions to vote in these instances are a collaboration between the Stewardship Team and the investor. Soliciting investors' views is important to balance liquidity considerations with stewardship. Portfolio managers may specifically request that their shares be reregistered and/or locked up so they can exercise voting rights on their clients' behalf. The consequences of such requirements — including the potential impact on liquidity — are evaluated on a case-by-case basis when determining whether to vote such proxies.

Our Stewardship Team reports to the chief operating officer of Sustainable Investment, with an explicit mission to focus on our stewardship responsibilities, policy development, and oversight of proxy operations. As part of our annual voting-policy review, this team conducted a proxy voting guideline review in 2021 to ensure evolving market practices and client expectations were met and the evolving views of investors and the SI Research Team were incorporated. This was an opportunity to assess the implementation of the voting policy and guidelines and raise suggestions for policy updates as needed. The review process resulted in the following changes, in effect for the 2022 voting season:

- Greater accountability for directors on lack of progress on Scopes 1 and 2 climate and emissions disclosure
- Enhanced racial, ethnic, and gender-diversity expectations in the boardroom
- Expanded parameters to identify overboarded directors
- Expectations of regular board refreshment
- Expectations around cross shareholding and director and statutory auditor retirement bonuses in Japan

The effective functioning of operational controls in the voting process is also assessed each year after the voting season is complete and may lead to process enhancements where opportunities to strengthen the control environment are identified. For example, in September 2021, we implemented an improved process in collaboration with our primary proxy voting vendor to help identify and address votes that are potentially controversial at an earlier stage, which we believe will lead to better-informed voting decisions and enhanced engagement.

Wellington's internal audit team undertook a further audit of the operational controls around voting in 2021. We have continued dialogue to improve the robustness of internal governance processes and oversight that are intended to ensure the integrity of our stewardship activities and our reporting.

The SI Research Team prepares external reporting of our stewardship and voting, with the voting disclosure and engagement activities prepared for and reported to the ISC. We believe transparency on voting increases accountability. In that spirit, we disclose voting activity on a quarterly basis on our website.

COLLABORATION

In line with our Proxy Voting Guidelines, we evaluate all significant votes through the lens of those Guidelines and the unique circumstances of the issue and the company. This process allows us to deliberate on the vote presented in the context of general best practices and in concert with specific nuances related to the company and issue. Our preference is to vote alongside our Guidelines; however, we believe our clients benefit from the informed views of our SI Research Team and Global Industry Research Team, who may have greater transparency and knowledge of the company's long-term strategy based on their own engagement and analysis. As such, proxy proposals are evaluated on their merits, with the SI Research Team recommending to portfolio managers a specific stance regarding voting for proposals.

The goal of these recommendations is to promote the positive effect on shareholder rights and/or the current or future market value of the company's securities. The SI Research Team provides recommendations to each portfolio manager, who then makes an independent determination for their client portfolios, absent a material conflict of interest. Though rare, portfolio managers occasionally arrive at different voting conclusions for their clients, resulting in a split decision for the same security, consistent with our community-of-boutiques model and philosophy of aligning investment decisions with outcomes they seek to achieve for our clients who invest in their strategies. Our reflection and communication with investors on votes align with our role as active owners and fiduciaries for each client.

Wellington encourages clients to delegate voting authority to benefit from our voting research, sector and issuer expertise, board access, and capacity for engagement. Where proxy voting authority has been delegated to Wellington, we vote proxies based on our policy and procedures, which are developed via research and collaboration with our investment platform. Our Investment Research Group monitors regulatory requirements with respect to proxy voting and works with the firm's Legal and Enterprise Risk Team and the ISC to develop practices that implement those requirements.

MONITORING SERVICE PROVIDERS

Our proxy teams, with policy and guideline oversight from the ISC, have developed frameworks to ensure that we vote proxies received in a timely manner consistent with our stated proxy voting policies. We have contracted with multiple third-party proxy managers. One is a vendor for reconciliation services to ensure that we receive all proxies for which we are entitled to vote, and the others are for research and cross-referencing for accuracy and completeness. These controls and vendor relationships are overseen by our SI Research Team, including our Stewardship and ESG Research Teams.

Every two weeks, Wellington reviews ballot reconciliation reports to ensure that accounts with proxy voting rights are correctly set up and that we are appropriately voting on behalf of our clients. Finally, we review proxy voting reports as generated by the vendor to ensure votes cast are executed and records are kept. On an ongoing basis, Wellington scores our service providers against an established set of KPIs, ranging from service level to timeliness of research delivery.

USE OF PROXY ADVISORS

Wellington uses a third-party voting agent to manage the administrative aspects of proxy voting. The voting agent processes proxies for client accounts, casts votes based on the Guidelines, and maintains records of proxies voted. The ISC establishes a custom voting policy to help us achieve our clients' investment objectives, defining locally contextualized practices that we believe promote long-term shareholder value. On the basis of this custom policy, our voting agent processes proxies for client accounts, casts votes based on our Guidelines, and maintains records of proxies voted. Mapping company practices to our custom policy enables us to identify cases where we need to conduct more in-depth analysis, seek more clarification, and share our feedback directly with the investee company, rather than rely on the vote alone. Wellington complements the research and analysis performed by the SI Research Team and internal investors with the analysis received by its primary voting agent as well as research from another voting agent.

The Stewardship Team hosts regular formal meetings during which it requests feedback on system and process improvements. The team also attends industry events and roundtable discussions hosted by proxy advisors to influence policies and assess our industry peers' views of future policy changes.

Where appropriate, Wellington conducts a due diligence review of new third-party service providers and existing thirdparty service providers when any new services are added. The degree and frequency of due diligence performed will be commensurate with the level of risk and complexity of the relationship (as assessed internally by Wellington's Third-Party Risk Team). Enhanced due diligence is conducted on third-party vendors that are involved in critical activities or have access to nonpublic data.

SHAREHOLDER PROPOSAL CASE STUDY: EXXON MOBIL

In a widely publicized proxy contest in May 2021, Exxon Mobil's board faced a challenge from Engine No.1, a small hedge fund seeking to persuade shareholders to install four new board directors. Exxon has, in our view, lagged its peers in developing a credible climate strategy and engaging on shareholder concerns. Accordingly, we supported all four directors proposed by Engine No.1. We believed the candidates had the experience and skills needed to set Exxon on a better track for the energy transition, with the ability to assess risks and opportunities associated with lower demand for fossil fuels.

Investors supported the election of three of the four proposed directors. We will continue to engage with Exxon to encourage it to make the most of the new perspectives brought to the board to build long-term resilience.



This due diligence may include review of the following: client references, background checks, business experience and reputation, insurance coverage, staff turnover, information and physical security controls and practices, disaster recovery and business continuity, financial solvency, risk management, and compliance governance. In addition, operational site visits may be performed. For our larger providers, consolidated scorecards focusing on performance, systems/technology, and client service may be completed.

SECURITIES LENDING

Clients may operate their own securities lending program, and Wellington may not have insight into which securities have been loaned at a given time. Efforts to recall loaned securities are not always effective, but in certain circumstances, Wellington may determine that a vote is of particular importance. This may lead us to recommend that a client attempt to have its custodian recall the security to permit voting of related proxies.

SHARE BLOCKING AND REREGISTRATION

Certain countries impose trading restrictions or requirements regarding reregistration of securities held in omnibus accounts in order for shareholders to vote a proxy. The potential impact of such requirements is evaluated when determining whether to vote such proxies.

PROXY VOTING GUIDELINES

We are long-term stewards of clients' assets. Our voting guidelines are based on our fiduciary obligation to act in the best interest of our clients as shareholders. We consider differences in local practice, cultures, and law to make informed decisions. We evaluate each proposal on its merits, considering its effects on the specific company in question and on the industry at large. We see these as guidelines, not rigid rules, and we reserve the right in all cases to vote contrary to stated Guidelines when we believe doing so represents the best interest of our clients. Our Guidelines offer specific guidance on our voting biases on a range of issues, including, but not limited to:

 Board compensation and independence, overboarding, role of directors, director elections, diversity representation and disclosure, climate-change disclosure

- Compensation alignment, transparency, structure, and accountability
- Approving equity incentive plans including employee stock purchase plans, nonexecutive director compensation, severance arrangements, and clawback policies
- Audit quality and oversight
- Shareholder rights plans, multiple voting rights, proxy access, special meeting rights, and mergers and acquisitions
- Capital structure and capital allocation, increases in authorized common stock, and capital allocation (Japan)
- Environmental and social issues that are typically raised as shareholder proposals, such as climate change; corporate culture; human capital; diversity, equity, and inclusion; stakeholders and risk management; human rights; and cybersecurity

We regularly review and update our proxy voting policies to ensure we are acting in the best interests of our clients. This information is publicly disclosed for interested-party review on our website.

VOTING OUTSIDE OF PUBLIC EQUITIES

For our private investments, the typical practice is for portfolio companies to request written shareholder consent on issues such as board composition, financing, new share issuances, and the like. At Wellington, written consent proposals are reviewed by our Legal and Enterprise Risk Team in conjunction with the private portfolio management team. We continue to enhance our stewardship efforts by combining our company engagement and written consent actions within one technology platform.

Bondholder meetings are primarily the responsibility of our Corporate Actions Team. The team works with investors to elect on the options. The voting items often involve changing the terms of bonds where issuers are restructuring or going through bankruptcy. We work to support investors in their decisions to deliver the vote.

Section 4: Engagement philosophy, approach, and examples

PRINCIPLES 6, 7, 9, 10, 11, 12

Our engagement philosophy centers on research and company dialogue. As an integral part of our fiduciary responsibility, we engage with issuers and exercise our voting rights with the goal of achieving favorable outcomes that enhance the value of our clients' investments. Through engagement, we encourage companies to hold high standards for governance and sustainability practices that can increase resilience and profitability. We believe that with informed, active ownership, we can influence and foster best practices on issues material to client outcomes.

ENGAGEMENT PHILOSOPHY: AIMING TO MAXIMIZE VALUE FOR CLIENTS

PRINCIPLE 6

We aim to deliver sustainable, long-term value for our clients. The mechanisms we use to implement our stewardship activities vary by asset class. Engagement applies to all our investments across equity and credit, in both private and public markets. Proxy voting applies mostly to public equities.

Long a part of Wellington's investment ethos, stewardship extends beyond the consideration of ESG issues to any area that may affect the long-term outcomes of an investment. We believe stewardship may improve shareholder outcomes and may be accomplished through research which leads to company dialogue, monitoring company behavior, and proxy voting that emphasizes management accountability. The engagement relationship typically entails one-on-one meetings with the board or management teams of investee companies. This starting point helps us prioritize issues to research and discuss at subsequent engagements and, over time, the arc of these touchpoints informs our investment decisions.

Thanks to our long history of investing in nearly all sectors of the global securities markets, we have direct access to many companies' management teams and boards. Our portfolio managers, global industry analysts, credit analysts, and ESG research analysts conduct regular in-person or virtual company meetings around the world. We focus on gaining differentiated insights, assessing and influencing risks and opportunities facing an issuer, encouraging transparency improvements, and influencing behavioral changes that we believe may impact the long-term value and resilience of a company. We seek to understand corporate strategy and share our views, if appropriate, on material topics such as capital allocation, risk management, and environmental, social, and governance (ESG) practices, inclusive of ethics and corporate culture.

ENGAGEMENT APPROACH: COLLABORATION AND COMMUNICATION

PRINCIPLES 6, 7, 9, 10, 11, 12

The work of the SI Research Team, in collaboration with our portfolio teams, informs our firm's stewardship priorities for the year. We shape our engagement focus according to what we determine to be material ESG risks for key holdings and firm-level commitments — including our net-zero commitments — and evolutions to our proxy voting guidelines. Using the firm's proprietary tools, portfolio teams can collectively track key engagements to ensure consistent assessment of our outcomes.

To determine their engagement priorities at the portfolio level, each investment draws on Wellington's extensive resources to consider which ESG issues matter most to their P&P. The decision to hold or exit an asset is made through the lens of each team's P&P and in line with clients' investment horizons. We believe this bottom-up, collaborative approach drives clientlevel focus on material issues and serves the best interests of our clients.

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We focus on gaining differentiated insights, assessing and influencing risks and opportunities facing an issuer, encouraging transparency improvements, and influencing behavioral changes that we believe may impact the long-term value and resilience of a company.



DANIEL VEAZEY Stewardship Practice Leader Our engagement philosophy is based on our desire for deep, productive, and ongoing dialogue with all our portfolio companies. Investors connect to host thousands of company meetings each year. Current and potential owners of a security collaborate with our global industry analysts (GIAs), credit analysts, and SI Research Team to drive the agenda of these meetings, raising the most material strategic, financial, and ESG topics for discussion. This combined knowledge base of sector expertise, governance best practices, and understanding of secular themes (including climate change) focuses engagements on companies' long-term resiliency and adaptability. Critically, engagements also help us understand a company's view, encourage respectful debate, and foster accountability.

The Stewardship Team manages our voting and engagement policies and is responsible for proxy vote execution. The team reviews our progress to assess the consistency and effectiveness of engagement on these topics, which can inform voting or escalation strategies and future policy changes. Wellington's stewardship priorities incorporate input from third parties such as proxy voting advisors, brokers, and thirdparty research and scientific groups. We may also engage with other stakeholders, including business partners, employee representatives, suppliers, and nongovernmental organizations. As an example, our engagement dialogue on climate risks leverages our research collaboration with Woodwell.

Wellington cultivates relationships with other asset management firms, academia, and industry organizations to share insights on corporate governance trends and local market considerations. We may communicate with other asset managers when such action would be in our clients' best interests and is permissible under applicable laws and regulations. Wellington may also issue questionnaires to assess standards of practice, send letters to management and/or board members, and otherwise communicate to engage on material issues. The ISC reviews and approves our Engagement Policy.

BOARD ENGAGEMENT

Communicating with boards of directors on behalf of our clients has long been a part of our research process. We see it as an effective way to enhance discussions about long-term, material issues. Conversations complement our ongoing discussions with management teams and provide a window on a board's effectiveness and competence, which is challenging to do using company disclosures alone. In our view, the most productive engagements with boards occur outside of proxy voting season, when we can solicit their views on strategic plans, including human capital management (from C-suite succession planning to corporate culture) and other riskmanagement issues. We seek to understand how a board collaborates with management and delineates responsibilities. We look for indications that directors foster healthy debate in the boardroom, develop constructive relationships with management, and challenge management teams when

appropriate. In 2021, board engagements comprised more than a quarter of our ESG-focused discussions. With more directors becoming accustomed to these interactions, we expect this work to remain central to our investment stewardship and ESG research process.

ESCALATION PROCESS

Continuing dialogue with companies is at the heart of our engagement activity. We aim for positive engagement outcomes that ultimately benefit our clients. Engagement through routine meetings does not always result in our desired progress on a material topic; in these instances, we may escalate our approach, particularly if we deem the issue at hand to be material to the long-term financial performance of a company. Wellington investors consider multiple factors, including materiality and impact, in deciding whether an engagement requires escalation and which escalation steps will be used. The choice of escalation steps may also be informed by differences in investment P&P across portfolios where a company's securities are held.

Wellington actively tracks and measures engagements to monitor outcomes, assess effectiveness, and inform the potential for escalation. The SI Research Team ensures that all portfolio teams are familiar with the escalation tools at their disposal.

ESCALATION TOOLS

Formal letters to the board: Our portfolio managers may decide to engage with specific board members, especially committee chairs responsible for issues like nomination and remuneration. When access proves challenging or when a board member is unreceptive to feedback, we may outline our position and engagement goals in a letter to the full board. This is an important escalation tool that may indicate our future voting intentions if an issue remains unaddressed.

Proxy voting: We actively use the votes we make on our clients' behalf to express investor views to the board. For example, a vote against a director helps hold a company to account on a material topic, and portfolio manager support of a shareholder proposal can help achieve specific goals.

Public forums: There may be cases where our escalation through private engagements proves unsuccessful. In these instances, portfolio managers have recourse to public engagement tools. This may include voicing concerns on an engagement topic in the press or through a letter-writing campaign with other shareholders. It may also entail calling for change at an individual issuer in forums such as a company's annual general meeting. Collaborating with aligned investors through industry forums is another effective way to achieve a collective goal that is in the best interests of our clients. We weigh any decision to engage publicly on a case-by-case basis, in collaboration with our stewardship practice leader and the ISC. **Divestment**: While any decision to divest of an issuer is made at the portfolio level, Wellington generally promotes the merits of engagement over divestment. While divestment sends a signal of dissatisfaction, our preference is to build a pathway to change through continuous engagement.

COLLABORATIVE ENGAGEMENTS

Our involvement in collaborative engagements is generally limited to issues that we believe present systemic risk, and where we view the collaborative engagement process as complementary to our ongoing private dialogue. Portfolio managers with significant holdings bring credibility and rigorous research to these engagements with management teams and boards. To date, our participation has been through industry organizations, including the Investor Forum and Climate Action 100+.

FIXED INCOME AND CREDIT

Wellington's fixed income credit analysts, in partnership with our syndicate desk and portfolio managers, regularly engage with companies and sell-side banks to discuss and provide feedback on prospectus documents and deal terms. Specifically, credit teams are focused on making sure that the credit covenants within a deal provide adequate protection to bondholders. For example, as bondholders lending to an investment-grade-rated company, we look to make sure there are change-of-control provisions in case of a downgrade to high yield, which we view as being more supportive of a sustainable, long-term business model.

Similarly, we may request coupon step-ups for bonds that are rated at the lower end of the investment-grade range, again to protect in the case of downgrade. Finally, we may request restricted payment covenants for issuing entities that are owned by a highly levered holding company, in order to preserve the sustainability of the issuer. For our impact portfolios, we have also engaged with issuers to discuss coupon step-ups and sustainability targets for new types of "green" deal structures.

PRIVATE INVESTING

We believe strong ESG practices can also help private companies improve financial returns, establish stronger brands and wider competitive moats, draw a broader pool of investors post-IPO, and reduce the risk of being a target of shareholder activism. We seek to help private company management teams and boards navigate the complex and constantly evolving ESG landscape by sharing our experience and perspective, especially as they prepare for an IPO. Our goal is to be a thought partner to private companies. We hope to establish a productive two-way dialogue and draw on our firm's broad public and private equity, fixed income, and ESG expertise to offer companies an informed, longterm view and provide valuable market- and company-specific input. We believe this will become increasingly critical to private companies, especially as they approach the public markets.



PRIVATE INVESTMENT PRE-IPO ENGAGEMENT

Primary topic: Dual-class voting structure

A portfolio company had proposed adopting a dual-class voting structure as it prepared to go public. We looked to engage with the company to advise on governance best-practice principles incorporating examples of positive change.

Method: Engagement with board

Detail: Wellington prefers one share, one vote because we believe shareholders' voting power should be reflected according to their economic stake in a company. While we understand some founders want to maintain control during the pivotal early years as a public company, we noted the proposed voting structure would grant the founder/CEO 50 votes per share, outside of what we believe are governance best practices. We voiced our concerns that this move could have negative unintended consequences, including votes against the board's directors in the future or limiting access to capital, given that some asset owners decline to invest in companies with perceived bad governance.

Outcome: Positive change

After sharing research on public companies with a 50:1 vote structure, the company decided to modify its proposal to a 10:1 voting structure with a six-year sunset provision, which we were happy to support.

Status and reflection: Engagement closed

ENGAGEMENT EXAMPLES

PRINCIPLES 9, 10, 11

The following examples were chosen to demonstrate multiple forms of stewardship, broad involvement from investors across asset classes and regions, and a range of engagement outcomes. Examples were chosen based on their ability to best demonstrate our engagement and voting policies in action in accordance with our European disclosure requirements.

Many of our engagements did not result in meaningful or measurable outcomes. We continue to develop our engagement tracking tools to enhance research and integration, as well as client reporting.

See Appendix A for a complete list of 2021 public-market issuer engagements.

AMERICAN EXPRESS

Primary topic: Diversity, equity, and inclusion (DEI)

We engage with companies extensively on DEI. This engagement was in response to a shareholder resolution at the company's annual general meeting requesting reporting on DEI efforts.

Method: Engagement with management

Detail: The company's DEI efforts already appeared to us to show a strong commitment to various racial, ethnic, and gender equity initiatives.

The proposal sought transparency on how the board was overseeing DEI efforts, which existing reporting did not cover. We shared our view that it is difficult for us to vote against a shareholder proposal asking for oversight of such an important topic. The board confirmed it had recently amended its charter to place formal responsibility for overseeing DEI under its compensation committee. The company followed up prior to its annual general meeting, confirming its CEO intended make a public statement at the shareholder meeting committing to improved diversity reporting, which would enable us to vote with management at the AGM.

Outcome: Positive change

The CEO announced that the company will disclose its full EEO-1 form, and will release a broader diversity report later in the year.

Status and reflection: Closed

AMERICAN TOWER

Primary topic: Climate change

We engaged with American Tower's (AMT's) sustainability team to better understand how it is thinking about emissionsreduction targets and the social co-benefits of sustainable projects in emerging markets. AMT acknowledges the increasing importance to investors and customers of emissions reduction. This is evident in its work in emerging markets and candor on how greater energy efficiency can help its customers further their own goals and lower costs.

Method: Engagement with investor relations and sustainability team

Detail: Africa and Asia account for more than 90% of the company's emissions. AMT informed us that while it has made notable progress on its initial 10-year goal to reduce emissions in these regions by 60%, the feasibility of setting science-based targets (SBTs) has been a challenge. We were encouraged to hear AMT has accelerated its process for setting SBTs and are eager to see the company improve.

We learned of the positive social outcomes associated with AMT's significant investments in energy-efficient projects, including the use of solar power and back-up energy storage. These efforts have enabled the company to create jobs and expand online education in emerging markets.

Outcome: Positive change

AMT was receptive to our feedback. A few weeks after our engagement, the company announced its adoption of SBTs in line with a well-below 2°C scenario. AMT's ability to work effectively with local communities, governments, and strategic partners should increase its social impact and facilitate the rollout of similar projects.

Status and reflection: We will continue to engage with the company.

BEIJING ORIENTAL YUHONG

Primary topic: Remuneration

We engaged with the secretary of Beijing Oriental's board to provide thoughts on how the company can evolve its stock incentive plan. Our belief was that the current plan had a low bar for achieving maximum payout.

Method: Engagement with board

Detail: We support strategic targets that may be a stretch but are nonetheless attainable, as we believe target setting helps motivate companies to pursue ambitious goals. While we welcomed the secretary's transparency in providing details on Beijing Oriental's targets, our engagement focused on the need for more rigorous performance conditions.

Outcome: Positive change

Subsequent to our engagement, the company announced a new equity incentive plan and employee stock ownership program incorporating stretch targets that we believe align management interests with those of employees and shareholders. We applaud Beijing Oriental for its positive engagement process and progress toward aligning stock incentives with shareholder interests.

Status and reflection: Closed, but will continue to engage

CERIDIAN

Primary topic: ESG

Ceridian joined us for a meeting to discuss compensation, governance structures, and ESG priorities. Key topics included the context around one-time pay grants, initial governance improvements, and expectations for concrete metrics and goals in the company's second annual ESG report.

Method: Engagement with remuneration committee

Detail: Ceridian did not receive majority shareholder support for its last pay proposal, largely due to a one-time grant focused on CEO retention. The committee shared this context and emphasized that no additional one-time grants are expected for the CEO.

The company has improved its governance practices, including instituting a director-resignation policy, a commitment to majority voting, and a process for sunsetting a staggered board. It has resolved the issue of non-independent directors chairing key committees through the creation of an Acquisition and Finance Committee, and it has hired a vice president of corporate social responsibility and sustainability. We had a robust discussion with the company about ESG metrics and goal setting. Specifically, we discussed the nuances of GHG reporting over time, qualitative and quantitative metrics on cybersecurity, and the ways in which social impact topics are likely to be considered.

Outcome: Ceridian was receptive to feedback, and we will watch for its ESG report in 2022.

Status and reflection: Ongoing

CHEVRON

Primary topic: Climate change

Through engagement, we encourage companies to set credible, science-based decarbonization glidepaths with an ambition to achieve net-zero emissions by 2050 or sooner. This meeting was an escalation of our previous engagements with the company on its physical risk exposure and approach to the low-carbon transition. We were also looking to acquire more information on how it plans to respond to a shareholder proposal to reduce emissions and what strategic options are available to the company.

Method: Engagement with board

Detail: We have had an ongoing engagement with Chevron on climate change. We engaged with Chevron's chair and CEO to discuss management's response to a 2021 shareholder proposal requesting that the company reduce its Scope 3 emissions, which received 61% support. This was a follow-up engagement to a meeting earlier in the year, and we reiterated our message that committing the company to net zero by 2050 aligns to its long-term strategy for the energy transition and making a net-zero commitment would bolster its investment case. We had supported the shareholder proposal, and during our engagement we had a constructive discussion about the strategic options available to the company.

Outcome: Positive change

Through our engagement, we could see the company was trying to credibly respond to investor concerns on climate. In October 2021, the company issued an updated climate resilience report, detailing its adoption of a 2050 net-zero aspiration for equity upstream Scopes 1 and 2 emissions. The report also detailed how the company was incorporating Scope 3 emissions into its GHG emission targets by establishing a portfolio carbonintensity target inclusive of Scopes 1 and 2, as well as Scope 3 emissions from the use of its products.

Status and reflection: We continue to engage with and encourage companies such as Chevron to set net-zero commitments, as we believe alignment with the energy transition is fundamental to the investment case. We appreciate the company's willingness to engage and its receptivity to feedback.

COMMSCOPE

Primary topic: Remuneration

We engaged with the board when the company wanted to cancel an options plan for management that was out-of-the-money and replace it with a new equity plan with lower share-price hurdles.

Method: Engagement with remuneration committee

Detail: We generally do not support repricing of existing remuneration plans and seek engagement to understand the rationale for any changes to existing plans.

The board confirmed that most of the management team who had received the original award had left the company, so it wasn't a matter of giving the same group of people an easierto-earn award. Under the proposed vesting schedule, we still believed the lowest hurdle lacked stretch, so we followed up on our initial engagement in an effort to reach a compromise. The board raised the lowest hurdle, enabling us to support the plan at the upcoming annual general meeting, which received a 15% vote against management.

Outcome: Positive change

The company agreed with our analysis, and we were able to support the plan.

Status and reflection: We will continue to engage.

EOG RESOURCES

Primary topic: Board diversity disclosure

Given our commitment to require public disclosure of boarddiversity data, we communicated our intention to vote against the chair of EOG's nominating committee as the company failed to disclose the relevant diversity data for us to make an informed decision.

Method: Engagement with general counsel

Detail: At the annual general meeting, this candidate received a significantly higher number of "against" votes relative to other director nominees. The resolution just carried, with 77% of the vote, reflecting investor concern.

Outcome: Positive change

Following this engagement and significant vote against management, we were encouraged to learn that the company indicated more clearly the composition of its board and committed to disclose this information, with details on efforts to seek more racially and ethnically diverse director candidates.

Status and reflection: We will continue to hold EOG Resources and other companies to account to support and encourage greater diversity on boards and throughout workforces.

HSBC (debt-holding engagement)

Primary topic: Collaborative engagement

At the start of 2021, HSBC received a shareholder resolution asking the company to publish a strategy and targets aimed at reducing exposure to fossil fuels. Through our Investor Forum membership, we worked collaboratively with other investors to influence the outcome, primarily from our debt holdings.

Method: Collaborative engagement with Investor Forum

Detail: HSBC approached the Investor Forum to facilitate engagement with investors on the bank's climate commitments. The Forum hosted a shareholder meeting with the company's chair, CEO, and climate team during which investors provided constructive feedback. We also signed a collective letter, joining several other investors in asking the company to negotiate a constructive outcome with the resolution's proponents. The company did so, and the proponents withdrew their resolution. HSBC put forth its own climate proposal for shareholder approval, which 99.7% of shareholders supported.

Outcome: Positive change

As a group, we influenced the company to commit to a strategy to reduce its fossil-fuel exposure. This is a positive outcome that reflects well on the trajectory of HSBC's environmental efforts. The company had taken the first step in making a Paris-aligned financing commitment. Putting forward its own proposal for achieving this goal is, in our view, a stronger indication of intent than a prescription from external stakeholders.

Status and reflection: We followed up with HSBC's lead director to understand the company's progress integrating material ESG considerations into its strategy, including achieving net zero for financed emissions by 2050 and incorporating climate change into risk management.

Amid an ongoing restructuring and organizational overhaul, HSBC has been afforded the opportunity to reassess its strategic direction, and to identify, integrate, and track material ESG considerations. Recognizing the need to transition to a low-carbon economy, HSBC has decided that mitigating its climate risks is a major strategic objective. The company is making tangible progress and taking a thoughtful approach to ensure its climate policies reflect exposures that are material to its business and the unique challenges facing its client base in transitioning to net zero. HSBC has announced a plan to phase out financing of thermal coal by 2030 in its EU/OECD markets, and by 2040 in all other markets.

MCDONALD'S

Primary topic: Remuneration clawback

We have met with McDonald's on numerous occasions in recent years to discuss a wide range of ESG themes, including the board's handling of former CEO Steve Easterbrook's departure and severance agreement.

Method: Engagement with board

Detail: In November 2019, McDonald's terminated the contract of its then chief executive officer, Steve Easterbrook, for violating company policy by having a consensual relationship with an employee. Upon his departure, Mr. Easterbrook was allowed to keep stock awards worth more than US\$37 million at the time, as well as approximately US\$675,000 in severance pay. The company became aware of additional policy violations by Mr. Easterbook in July 2020.

Wellington believes companies should be able to recoup incentive compensation from outgoing executives who were involved in fraudulent activities, accounting misstatements, or breaches in standards of conduct that led to corporate reputational damage. We engaged with the company to understand its clawback policy and the specific steps taken when the board had additional negative information in this instance.

At the company's 2020 annual general meeting, we voted against the board's advisory motions on executive compensation. While we appreciate that the directors initially took decisive action, consistent with the company's values, we decided that the board's decision to terminate Mr. Easterbrook's employment for breach of contract and grant him overly generous severance terms wasn't in shareholders' best interests. We wanted to use our vote to discourage the board from taking this approach with other executives in the future. We then escalated our voting decisions in 2021 to vote against the company chair and chair of the nominations committee. This was in light of our ongoing engagements with the board on refreshment. We had been concerned in previous discussions about the entrenched board and the possibility that this could have led to the decisions made around the granting of Mr. Easterbrook's initial severance.

Outcome: Positive change

In December 2021, McDonald's settled a lawsuit resulting in the return of multiple years of equity awards and cash compensation worth over US\$105 million from Mr. Easterbook. Board Chair Enrique Hernández Jr. issued a statement saying, "This settlement holds Steve Easterbrook accountable for his clear misconduct, including the way in which he exploited his position as CEO. Today's resolution avoids a protracted court process and moves us beyond a chapter that belongs in our past."

Status and reflection: We will continue to engage on board refreshment and pay, aiming to ensure executive remuneration packages include robust, transparent clawback provisions.

NATIONAL INSTRUMENTS

Primary topic: Climate change

We engaged with National Instruments on its new corporate strategy on ESG. Its board and executives were aiming to engage with investors which areas to focus climate strategy.

Method: Engagement with board

Detail: The company requested feedback on other frameworks relating to environmental goals and inquired about our views on priority areas of focus. The company had recently completed its GHG inventory, and next year planned to focus on climate strategy, including Scope 3 emissions. National Instruments was debating whether the SBTi framework is a viable option and we encouraged the company to set an SBT.

Outcome: Ongoing

Overall, the company appears to be on a thoughtful and creative path to emissions reduction. The company will likely add more structured goals and initiatives over the next few years.

Status and reflection: Ongoing

POWERSCHOOL

Primary topic: ESG disclosures

PowerSchool sought input from our Impact Investing and ESG Research Teams as it prepares to substantially expand its disclosures on both fronts. The company has historically focused on helping schools, teachers, and students, but, in our view, had not highlighted the positive impact of its products and services as much or as effectively as possible. Based in part on our suggestions, the company is now moving toward operationalizing a full ESG program.

Method: Engagement with management

Detail: The company has started issuing press releases featuring case studies of how schools and districts are leveraging its products, and the benefits being realized as a result. The company was planning to launch its first ESG report in early 2022 and is developing an ESG disclosure policy. A pre-IPO materiality assessment will be used as the basis for prioritization, though the company plans to update this with a broader set of stakeholders within two years.

We communicated several topics we would like to see in the March report, including DEI, engagement, cybersecurity (particularly given the company's K–12 education systems exposure), and academic quality and integrity. We also shared perspectives on goal setting, metrics disclosure, and balancing general impact outcomes, with specific investments intended to achieve those outcomes.

Outcome: Positive change

This was a positive engagement, marked by the sharing of ideas and best-practice principles. We are happy with the steps the company has taken and look forward to its inaugural ESG report.

Status and reflection: Ongoing

REGENERON PHARMACEUTICALS

Primary topic: General governance

We had a constructive call with Compensation Committee Chair Christine Poon, predicated on the company's recent move to performance-only-based compensation for its CEO and CSO. The shift reflects better pay-and-performance alignment than the previous system of time-based stock options. Further discussions focused on governance provisions limiting shareholder rights.

Method: Engagement with compensation committee chair

Detail: The company had recently shifted to performance-onlybased compensation from 100% stock options in prior years. The change is incrementally positive and responsive to our preference for a move away from time-based compensation. There is still room for improvement, as five-year total shareholder return remains the sole performance metric. We expressed our preference for more diverse financial and nonfinancial metrics in the compensation plans. Outstanding compensation issues include the high quantum dollar amount, potential for performance-based pay for other employees, and short-term compensation, which remains largely discretion-based.

The company has maintained dual-class shares and the board is classified and entrenched, with 16-year average tenure. While we acknowledge these as legacy provisions, we noted that ESG is increasingly important to us and other investors globally, and these provisions could hinder broad ownership. We suggested that the company acknowledge that these provisions are subject to change with a likely transition in five to 10 years. On the positive side, we recently learned the company plans to move to an annual say on pay vote, versus every three years, previously.

Outcome: Ongoing

SEMPRA ENERGY

Primary topic: Lobbying

We engaged with Sempra ahead of its 2021 annual general meeting, after the company received a shareholder proposal requesting a report on alignment of its lobbying activities with the goals of the Paris Agreement.

Method: Engagement with board

Detail: The proposal's co-filers — As You Sow, Calvert Research and Management, and Illinois State — requested that the company's board release a report describing how its lobbying activities align with the Paris Agreement's goal to limit temperature rise to 1.5°C, and how Sempra plans to mitigate climate risks.

Through our engagement, Sempra said it viewed its existing lobbying disclosures as sufficient to address the information requested. We encouraged increased transparency, and the company followed up to inform us that it will engage with peers and trade associations involved in energy policy to advance a standardized disclosure template. We felt this was the next logical step in improving Sempra's reporting transparency.

Outcome: Ongoing

Given the company's proactive response and existing disclosure, we did not support the shareholder proposal. Our action illustrates the importance of addressing shareholder proposals on a case-by-case basis.

Status and reflection: We were encouraged that the company was engaged and continuing to improve transparency. We chose not to support the shareholder proposal as it would create an extra burden and cost for the company when the engagement on the topic and interest in improving disclosure was aligned with our interests as shareholders. The shareholder proposal still received 38% support, reinforcing the need to engage proactively on the topic.

The evolution of compensation is important to monitor, and we will continue to engage on this as well as general governance practices.

Status and reflection: Ongoing

UBS

Primary topic: Sustainable finance

Already the world's largest wealth manager with a strong brand, UBS has a large and rapidly growing portion of sustainable investing assets under management. The company aims to become the leader in sustainable finance across all segments and, in September 2020, made sustainable investments the preferred solution for private clients. In so doing, UBS was the first major financial institution to make this change. We engaged to better understand the context and rationale for this decision.

Method: Engagement with board

Detail: UBS said the strategy aligns with its ambition to become a leader in sustainable finance across all business lines and consolidate its reputation for sustainable investment products in its wealth management channel. The company's early success positioning itself as a leader and its strong conviction that sustainable investing can enhance returns and reduce risk factored into the decision. We were pleased to learn of its proactive approach to climate transition risks. UBS has made a net-zero commitment for its loan portfolio and established clear criteria for carbon financing. We believe the company's disclosure for lending activity in climate-sensitive sectors is best in class.

Outcome: Ongoing

We were pleased with the progress UBS has made integrating sustainable investments into its core strategy. We will continue to assess the potential implications of this strategy for its reputation, assets under management, and client relationships.

Status and reflection: We will continue to engage with the company.

UNITEDHEALTH GROUP

Primary topic: Measuring progress on ESG

We have had numerous engagements with the board and CFO aimed at improving several governance and social metrics and to better understand how management integrates ESG considerations.

Method: Engagement with the CFO

Detail: As the company works to define, measure, and report on social metrics, we suggested it define KPIs that are material to financial performance. Our conversations focused on how UnitedHealth can demonstrate its commitment to delivering a positive impact on society via the delivery of health care services. We had discussed direct metrics aimed at measuring populations served, types of care consumed, and patient outcomes. We also covered indirect metrics aimed at tracking patient attitudes toward the care they receive throughout the company's system providers.

We wanted to see such KPIs integrated into quarterly earnings calls and annual reports. We believe this transparency would enable the company to demonstrate the relevance of ESG to its business and ultimately begin to shift the reputation of the managed care industry overall.

Outcome: Ongoing

Given the constructive nature of our recent conversations, we believe UnitedHealth is committed to making improvements to ESG and we will see progress on these social and governance issues.

Status and reflection: We will continue to engage with the company.

WEX

Primary topic: Remuneration

Our belief is that management remuneration should align with long-term shareholder interests. We engage to understand companies' perspectives on potential changes, remaining conscious of retention of and impact on the workforce.

Method: Engagement with board

Detail: Toward the peak of the COVID-19 pandemic, Wex announced changes to its metrics for management's annual bonus plan. Rather than focusing on growth in total company operating metrics, cash bonuses would now be awarded based on cost-cutting initiatives and growth metrics in just one business segment. Some of these changes were needed to retain talent. Through engagement, we acknowledged the company's desire to retain key talent but expressed our view that management's incentives should align with long-term shareholder interests. We encouraged Wex to develop a compensation plan emphasizing overall growth.

Outcome: Positive change

We were pleased that Wex decided to revert to its prepandemic compensation structure to include growth-oriented performance metrics and were able to support its vote on compensation at its 2021 AGM. The company noted that our concerns and engagement were a significant reason behind the changes and thanked us for providing thoughtful feedback.

Status and reflection: We will continue to engage with the company and support the remuneration committee as it considers potential changes.

WOLTERS KLUWER

Primary topic: Remuneration

We engaged with Wolters Kluwer ahead of its 2021 annual general meeting to discuss further proposed changes to the company's executive compensation plan, after the 2020 remuneration proposal failed to garner the requisite 75% shareholder support required to pass. We were encouraged by Wolters' broader engagement with shareholders and responsiveness in the revised plan, which went on to garner 97% support in the 2021 meeting.

Method: Engagement with board

Detail: We take a positive view of the company's efforts to thoughtfully incorporate the various, and somewhat conflicting, shareholder preferences into its pay plan. In our view, European shareholder concerns regarding the quantum of pay for the CEO should be balanced against Wolters Kluwer's position as a global company with a strong US revenue base.

Outcome: Positive change

The CEO has accepted a 10% reduction in total target pay over the next two years to help the plan succeed. We believe it is important to encourage our portfolio companies to reward top talent while ensuring pay programs are aligned with governance standards. We also appreciate the addition of material nonfinancial metrics that are positive growth drivers, as well as efforts to enhance compensation disclosures. This transparency will allow us (and other investors) to make more informed assessments of executives' incentives and targets.

Status and reflection: Closed, but will continue to engage

ZIPRECRUITER

Primary topic: Climate change

We engaged with the CFO and business officer to discuss ESG, especially environmental and social topics.

Method: Engagement with board

Detail: Our discussion on carbon footprinting and goal setting revealed that the company had completed its footprinting (with 98% of emissions as Scope 3) as well as its evaluation of net zero.

Drawing from our experience in this area, we discussed the company's pathway to net zero and design of a high-quality carbon-offset program.

Outcome: Ongoing

The company appears to be approaching the climate topic with genuine intent to set ambitious but achievable goals. It is also likely on track to adding similarly comprehensive socialreporting goals in the next few years.

Status and reflection: We will continue to engage with company management and the board

Section 5: 2021 engagement and voting activity

PRINCIPLES 9, 12

2021 ISSUER ENGAGEMENTS

PRINCIPLE 9

During 2021, we held over 17,500 meetings with over 4,500 public-market issuers, which were attended by our equity, credit, and ESG analysts, as well as portfolio managers. With the aim of ongoing communication, we often meet with issuers multiple times throughout the year. We made substantial progress toward firmwide engagement reporting in 2021 and continue to enhance and expand our technology to enable us to report more easily on engagements and outcomes across our investment platform in 2022. As a firm, we discussed a wide array of topics with companies in 2021.

See Appendix A for details.

PROXY VOTING ACTIVITY

PRINCIPLE 12

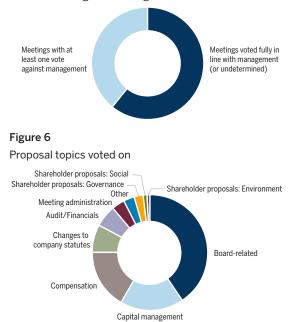
In 2021, we voted at 6,685 general meetings for companies in 68 markets, executing our voting intentions on our clients' behalf for over 67,000 resolutions. **Figures 5** and **6** summarize our voting decisions during the 2021 calendar year. Aggregate voting authority may not be equal to firmwide ownership in cases where our clients have elected to retain voting discretion for their shares. Since 2020, we have reported voting decisions through our website, including rationales for proposals voted against management. The figures shown here are a summary of 2021's proxy voting activity. Details are included in our 2021 Global Proxy Voting Disclosure, available on our website.

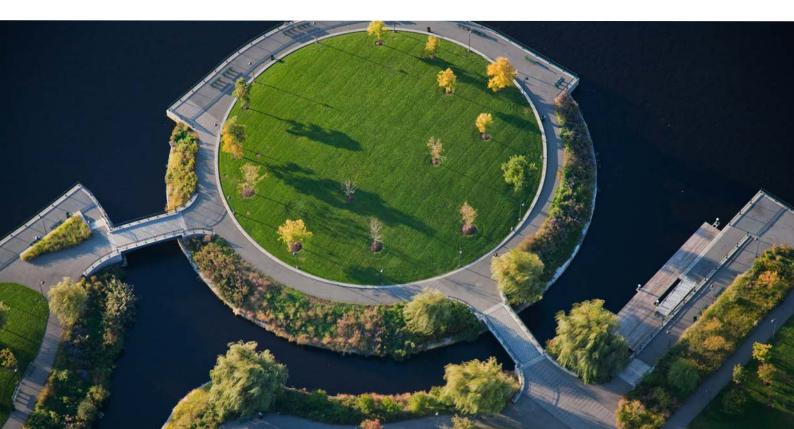
SHAREHOLDER PROPOSALS

We continue to evolve our approach to shareholder proposals to consider the spirit of the proposal where appropriate, as a signal of our support for a material issue. In 2021, we voted on more than 700 shareholder proposals, and supported more than 250 of these.

Figure 5

Votes for and against management





Section 6: Resourcing and risk management

PRINCIPLES 1, 2, 4

At Wellington, we take seriously our commitment to sustainability and ESG talent recruitment and development. We also have a robust, firmwide approach to risk management.

TALENT RESOURCING

PRINCIPLES 1, 2

As of 31 December 2021, Wellington's SI Research Team was comprised of 80 professionals, including our ESG Research and Climate Research Teams and professionals focused on SI policy, strategy, impact measurement, and stewardship. The team brings a diverse set of backgrounds from fundamental research, investment and data science, IT, portfolio management, and strategic asset allocation.

During 2021, we grew and further globalized our ESG Research Team to include nine ESG research analysts and two ESG research associates, with an average of 17 years of professional experience. Our Climate Research Team grew to seven dedicated professionals, with an average of 11 years of experience.

ADDITIONAL, NON-SI RESEARCH TEAM MEMBERS WHO FOCUS ON SI

- 46 colleagues spend the majority of their time on ESG and SI (up from 17 in 2020).
- 66 colleagues broadly incorporate ESG and SI into their roles, including members of investment teams with dedicated SI strategies, the Investment Product & Fund Strategies (IPFS) Team representing those strategies, Client Services, and Global Marketing.
- 51 GIAs and 39 credit analysts engage with companies and research proxy issues within their coverage from a stewardship perspective.

When hiring for our SI Research Team, we seek people who are passionate about markets and have experience integrating sustainability considerations in the investment process.

INCENTIVES

We design our compensation plans to be fair and motivational over time to attract and retain the best professionals in the investment industry. We provide employees with incentives to excel, and reward superior performance. Compensation arrangements for investment professionals typically include a base salary component and one or more variable components.

Generally, each investment professional is eligible to receive an incentive payment for which the primary determinant is the achievement of client objectives. Wellington believes that its remuneration policies, practices, and procedures ("Remuneration Policies") are consistent with the appropriate consideration of relevant sustainability risks in the investment decision-making process. Sustainability measures are considered part of the firm's investment processes, which implicitly drive compensation outcomes through investment performance achievement. In addition, Wellington's remuneration of both its investment professionals and those who are tasked with monitoring and overseeing investment activity at the firm incentivizes compliance with explicit obligations to consider sustainability risks that may be created through client guidelines or fund documentation.

Wellington's remuneration policies are consistent with and promote sound and effective risk management and do not encourage inappropriate risk taking. More generally, our investment professionals develop their own investment approach whereby they integrate ESG and sustainability considerations into their research and decision-making processes to the extent that they believe these issues may affect the long-term success of a company and investment returns. This can manifest itself within the investment thesis or portfolio weighting for a particular security, as well as within our proxy voting and company engagement efforts.

Where appropriate, a portfolio manager's incentive payment relating to the relevant client account is linked to the gross pre-tax performance compared to a specific benchmark index and/or peer group over one-, three-, and five-year periods, with an emphasis on five-year results. We believe ESG considerations are material to the performance of securities over the investment horizon of many teams. As such, we link performance evaluation and compensation for all members of the investment research team, inclusive of our SI Research Team, to a common evaluation system.

A key input into the determination of variable compensation is the peer-review process. Analysts, including ESG analysts, are eligible to receive discretionary bonuses based on their success in having their recommendations implemented in client portfolios across the firm and feedback from portfolio management teams regarding their overall effectiveness. ESG analysts receive feedback from the investment professionals with whom they work most closely on ESG research, engagement, and portfolio integration. For the investment teams (portfolio managers and investment analysts) managing strategies on our SI platform, specific metrics for ESG and/or impact performance are also incorporated in the goal-setting, evaluation, and remuneration process.

Portfolio-based incentives across all accounts managed by an investment professional can, and typically do, represent a significant portion of an investment professional's overall compensation. Additionally, a significant number of our professionals are partners of Wellington Management Group LLP or managing directors of the firm and, therefore, receive additional merit-based compensation based on the overall performance of the firm and their individual contributions to firmwide results. Wellington is a global firm that is controlled by the partners of Wellington Management Group LLP, many of whom are investment professionals and key decision makers. Wellington believes the equity interest provided by this corporate structure offers an incentive for partners and prospective partners to act in a manner that is consistent with the long-term success of the firm and helps foster a culture of accountability with respect to risk taking and appropriate sustainability risk considerations.

RISK MANAGEMENT

PRINCIPLE 4

The firm's approach to enterprise risk management is to rely on three lines of defense: line management, independent functions, and Wellington's Risk Committee (RC). Line management has primary responsibility for the management of the risks inherent in their respective business functions. Various independent risk functions partner with line management to strengthen their management of risks by providing expert advice, guidance, constructive challenge, risk monitoring, and oversight. The RC oversees and reviews important components of the firm's risk-management framework by focusing on three pillars: operational, regulatory, and business/strategic risk. Reputational risk is an integral element of each pillar, and the RC considers the impact of each risk on the firm's reputation. The primary responsibilities of the RC are to:

- Advise on risks across the firm to enable appropriate riskbased decisions to be made
- Embed and maintain a supportive culture that enables us to achieve client and firm objectives
- Oversee identification of and focus on current and emerging risks
- Act as an adviser, sponsor, and advocate for risk-mitigation initiatives
- Challenge the firm's line-management and risk-management functions on the effective management of risk

The RC oversees other risk-focused committees and may coordinate efforts with regional risk committees as needed. It may also call upon additional firm resources to address specific issues or provide updates. The RC's activities are supported by second- and third-line functions including, but not limited to, Legal and Enterprise Risk. These functions collaborate on specific initiatives, oversight committees, and other ways to ensure a holistic approach to the management of the firm's key risks.

OPERATIONAL RISK

Responsibility for analyzing and managing operational risk rests with each business line of the firm, with support from our Operational Risk Management Team (ORM) and oversight from the firm's committees. ORM advises and challenges line management on risk identification, monitoring techniques, risk-aware decision making, risk-control design, and the development of risk priorities and mitigation strategies. We do this to meet the expectations of our clients and regulators and to serve our business objectives. ORM reports to the head of Enterprise Risk who sits on the RC. ORM also works with each business function globally as an independent advisor to address cross-functional and/or significant operational risks.

INVESTMENT RISK

Oversight of investment risk begins with the leaders of our investment platform, representing the direct managers of our investment teams and the accounts they manage. Peer review groups and market risk managers in the Global Risk and Analytics Group (GRA) support the investment platform leadership in their review. These groups provide perspectives on teams' ability to fulfill client investment objectives and adhere to client guidelines, including agreed-upon sustainability or engagement objectives.

Collectively, these groups are intended to support our firm's fiduciary responsibility to provide competent and professional investment management services to our clients by reviewing the investment process and performance of investment teams. While we believe in the importance of the clear accountability of the investment platform leadership team, we also recognize the benefits of having multiple groups with functional expertise support this team.

The GRA acts as an independent thought partner to portfolio managers and is responsible for understanding market risk exposures across the firm and providing ongoing market risk monitoring, analysis, and reporting for all the firm's investment approaches. The GRA is separate from Legal and Enterprise Risk, but the teams work together on initiatives and committees (e.g., counterparty risk oversight).

The team's investment-risk-management philosophy is that no single report or tool completely determines risk. Instead, the GRA views its process as a mosaic that combines all reporting elements before summarizing findings. Many of the team's weekly, monthly, and quarterly reports consider a range of areas including performance, characteristics, attribution, style, risk, and competitive analysis. These reports go to all investors and senior management. If the GRA sees a particularly interesting trend or risk concentration, there are multiple forums to communicate these risks, including, but not limited to, the daily Morning Meeting, review groups, regular risk reviews, and informal discussions. The team also maintains regular and ongoing interactions with portfolio managers and seeks to ensure the investment integrity of portfolios. Investment directors collaborate with portfolio managers, participating in investment discussions, GRA risk meetings, and the firm's peer review groups.

Finally, our review groups' oversight processes establish independent committees of senior investment professionals who conduct formal and informal reviews of investment teams and their portfolios. These sessions are convened regularly to review topics such as investment philosophy, process, performance, and other subjects deemed appropriate by the groups. The goal of peer review is to offer portfolio managers the advice and guidance to foster professional development and to support supervision exercised by line management. Portfolio managers receive feedback from their review group, which is shared with line management and other relevant groups. The review groups are appointed by the Executive Committee.

The Risk Advisory Council meets with individual investment teams on a more informal basis to review investment risk and positioning. Risk Advisory Council membership is determined by the business line and the GRA.

SUSTAINABILITY RISKS

We have a Sustainability Risk Consideration Policy (available on our website) in place to inform sustainability risk management in WMC's investment functions. This policy provides a framework that encapsulates the types of risks teams may incorporate. Investment teams may incorporate climate analysis in the context of their investment objective and time horizon, and as an authentic aspect of their investment philosophy. As sustainability data and risk measurement evolve, we expect to enhance our processes systematically to inform our management of these risks.

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Our approach to risk management helps ensure that we deliver excellent client outcomes, and the Risk Committee plays a key role in achieving that aim.



JOHN NORBERG Director, Enterprise Risk Management

As an example of our work in this area, our ESG philosophy and process panels review the philosophy and process of all investment teams, with a specific focus on authentic ESG integration. They discuss how each investment team considers material ESG factors in investment approaches, including climate risks, and how those factors are incorporated into their overall investment process.

By defining a set of principles and processes, we aim to ensure the nature and extent of ESG integration for each investment approach is well understood and accurately disclosed. As greater transparency is provided with increasing compliance with TCFD reporting, combined with global efforts to require greater disclosure of nonfinancial metrics, our ability to test exposure to various sustainability risks should improve. When combined with our own research collaboration with Woodwell and (in 2022) the Massachusetts Institute of Technology Joint Program on the Science and Policy of Global Change, we are excited about the opportunity to enhance our ability to assess and engage on transition and physical climate risks. As such, we expect the quality of sustainability risk reporting to evolve over the next few years.

ENTERPRISE RISK

Enterprise Risk Management (ERM) is composed of Compliance, ORM, Testing and Analytics, and Privacy functions globally. The group resides within the Legal and Enterprise Risk Team, reporting to the General Counsel. ERM's objective is to deliver outstanding enterprise risk management that enhances Wellington's mission to exceed client expectations. The various teams are each charged with providing specialized advice and challenging analytical objectives with stakeholders across business teams, oversight committees, and affiliate boards. These distinct teams collaborate closely to create an engagement model that is client centric, disciplined, and pragmatic. We believe the integration of these component risk disciplines allows us to have an even greater impact in promoting strong client outcomes.

The teams within ERM also collaborate on risk management with other key risk groups within the firm, including Technology, Information Security, Third Party, Counterparty, and Business Continuity. The objective of these informal interactions is to bring cohesion to the teams' distinct risk-management objectives and drive rigor and value for our clients.

INFORMATION TECHNOLOGY RISK

Information Technology (IT) is responsible for governing information technology firmwide. IT is supported by committees and working groups that provide governance of and assistance with risk mitigation. Leadership of the IT organization is provided by the Technology Management Team (TMT), Technology Strategy Board (TSB), and Technology Leadership Team (TLT), led by co-heads of Information Technology. The core of the IT risk-management process is based on the Information Technology Infrastructure Library set of practices for IT service management and covers change management, problem management, and incident management. These processes are governed and reviewed by the Technology Risk Board and the Change Advisory Board (overseen by the TMT). An additional series of boards help to govern project prioritization and the software development life cycle for each IT project, including the Technology Investment Priorities Committee and the Architecture Review Board (overseen by the TSB). Each of the boards listed above has the ability, and is encouraged, to escalate any concerns, issues, or risks to the TLT.

INFORMATION SECURITY RISK

Information Security, in close partnership with the TLT, business functions as represented by the Information Security Council, and senior management, is responsible for the establishment and oversight of risk-aligned controls intended to safeguard the confidentiality, integrity, and availability of client and firm information. The Information Security & IT Risk and Controls Teams report to the chief information security officer. The Risk Committee oversees the Information Security Program.

Section 7: WellSustain: Corporate sustainability

PRINCIPLES 1, 2, 6, 7

WellSustain, our corporate sustainability platform, was initiated in 2019 to formalize how we incorporate sustainable behaviors into our business practices globally. The platform centers on Environment, Community, and Culture. WellSustain exists to support the firm's overarching sustainability mission outlined in Section 2 of this report. Building sustainable operations is a process, and we welcome dialogue with our stakeholders as we continue to evolve.

ENVIRONMENT: TAKING ACTION TO ENSURE A HEALTHY PLANET

PRINCIPLES 2, 7

Reflecting our efforts to incorporate climate physical and transition risks into our investment decision making, we are also deeply committed to addressing the environmental impact of our corporate operations. Our internal measurement processes confirm that our main sources of operational environmental impact are electricity use, business travel, and office waste. During 2021, we continued to take steps to reduce these impacts and mitigate the broader environmental footprint of our office buildings.

GROUNDBREAKING VIRTUAL POWER PURCHASE AGREEMENT

enei Green Power

In 2021, Enel Green Power North America and Wellington agreed to terms for a 10-year virtual PPA for an 11 MW portion of the energy delivered to the grid by Enel Green Power's Rockhaven wind project. The arrangement covers approximately 48 GWh of wind energy annually, and the associated renewable energy certificates (RECs) are equivalent to avoiding 30,000 tons of CO2 in the atmosphere each year.

Under the agreed terms, the clean energy contracted for Wellington is expected to equal or exceed the electricity needs for all Wellington US corporate offices as well as residential electricity usage of our estimated 2,200 US employees. We believe the deal is an innovative model for corporate renewable energy buyers, as it addresses decentralized, post-COVID business operations, with many workers shifting from office-based to remote work.

In addition to this PPA, our Boston and London office landlords source 100% of our electricity from renewables. In London, we also installed more than 1,100 LED lights to help reduce our electricity usage in 2021.

Image source: Enel Green Power



MINDFUL BUSINESS TRAVEL

In 2021, we formed a "Future of Travel" working group, charged with adapting our approach to business travel in the context of sustainability and the learnings of the global pandemic. The working group launched internal communications to help employees consider the environmental impacts of their business travel and focus on preparing to travel smarter. In addition, we incorporated a decision-making tool called "Should I Stay or Should I Go?" on our Global Travel Services intranet, to help travelers make more informed decisions. Because travel is an essential element of our business, we rely on the professional judgment of each employee to assess the necessity and mode of travel. With air travel the largest contributor to our carbon emissions, we encourage employees to consider:

- Trip purpose and importance: Is there an opportunity to combine multiple trips? Can others attending the meeting represent your interests?
- Virtual meetings: Are there viable remote options? Are you achieving a balance between in-person and virtual collaboration?
- Mode: Is rail a viable option for the trip? Can you fly directly, given the emissions that multiple takeoffs and landings add? Are you considering the impact to the environment if you choose a premium class of service?

We are using data to track our progress on reducing emissions. Our travel emissions dashboard provides a transparent view of our travel data by department and route, and we are exploring tools that would allow employees to easily compare emissions across travel options and review suggested ways to travel smarter. We believe business travel, approached mindfully, is crucial for developing our client and company relationships. We will continue to evolve our approach, aiming for more efficient ways to serve our clients while seeking to reduce our carbon emissions.

CERA mapping imagery of our London and Boston offices

Boston

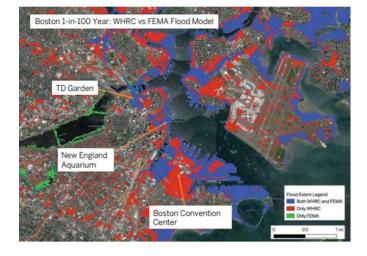
REDUCING OFFICE WASTE

In support of the circular economy, we donate the firm's gently used technology equipment and recycle unusable devices. As we purchase new business technology, we prioritize the selection of environmentally friendly alternatives that use less energy and have a smaller carbon footprint. As for software, we outsource the applications, infrastructure, and services from our own data centers to Amazon Web Services (AWS) data centers and colocation data centers that connect to AWS, reducing overall energy requirements and increasing performance.

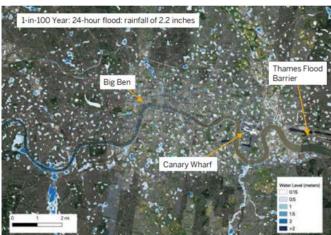
We encourage our employees to make use of the recycling programs for paper, bottles, cans, batteries, and plastics in all of our buildings. For example, our London office's "single-stream" waste policy helps ensure that all general waste is recycled; in our Boston office, 94% of cutlery and packaging offered in our company café is compostable. We also use an on-demand print management system that reduces paper and toner waste through a limited number of high-capacity, multifunction devices. We reduce or eliminate hard-copy materials for internal and client/prospect meetings whenever possible.

EXPANDING RESPONSIBLY

As a growing company, we now lease approximately one million square feet of office space around the world. Our buildings' environmental ratings are key selection criteria. We seek spaces with Leadership in Energy and Environmental Design (LEED) certification or similar regional governmental designations, and we seek landlords who support and employ renewable energy and other positive environmental practices. As we build out our interior spaces, we also pursue energyefficient designs, including open-plan seating, which use less space and energy per occupant. We use nontoxic paint and adhesives; energy-efficient heating, ventilation, and lighting systems; and water-saving plumbing fixtures and greywater collection systems.



London



ENVIRONMENTAL CERTIFICATIONS FOR WELLINGTON OFFICES

Boston:	US/LEED: 280 Congress Street = Platinum; Federal Street = Gold
Chicago:	US/LEED = Gold
Hong Kong:	HK/BEAM7 = Platinum
London:	UK/BREEAM8 = Very Good
Milan:	LEED = Gold
San Francisco:	US/LEED = Gold
Singapore:	BCA Green Mark = Platinum
Sydney:	Australia/NABERS9 = 4.5 star
Toronto:	Canada/LEED = Gold

100

In 2021, we announced our commitment, beginning in 2023, to a long-term, 105,000 square-foot lease in Needham, Massachusetts, which will carry the LEED Zero Carbon Certification, making it the first office of its scale to achieve this status in the state. Working with our landlord, Boston Properties, this build-out will include a deep energy retrofit and full electrification of gas-fired systems, heating, and ventilation. It also entails heating, ventilation, and air conditioning (HVAC) modernization, including advanced heat recovery and on-site renewable energy generation from a solar photovoltaic system designed to exceed our annual consumption. In addition, we have announced we will be ending our lease on our office on 100 Federal Street (currently LEED/US Gold-rated) and expand the space we lease in the LEED/US Platinum-rated 280 Congress Street location.

MITIGATING THE IMPACTS OF EXTREME WEATHER EVENTS

We acknowledge the potential for business disruption caused by extreme weather events. Our offices in Boston, Hong Kong, Sydney, London, San Francisco, Singapore, and Tokyo are particularly susceptible to various climate- and environmentrelated risks, including power-supply disruptions and flooding. To mitigate the risk of disruptions in recent years, we have instigated various initiatives, including an AquaFence® in Boston, which is an interlocking panel "fence" that creates a portable four-foot (1.2-meter) buffer around the building's perimeter. In Tokyo, Japan, a city susceptible to earthquakes, we relocated our office to the lower levels of a new property featuring earthquakeresistant structural design.

During 2021, we leveraged our CERA tool to assess the climaterisk exposure of our office ecosystems and major service providers. We shared the results and conclusions of this analysis with leaders of a number of our operations and infrastructure teams, including those responsible for workplace services, business continuity, procurement, and third-party risk.

DISCLOSING OUR PHYSICAL LOCATION DATA

In line with our call on companies to disclose their physical location data, we intend to disclose our owned, leased, or otherwise operated physical assets in a publicly accessible format (**Figure 7**).

Figure 7

Wellington's physical location data

Street address	Country	Facility	Ownership	Coordinates	Materiality
280 Congress Street, Boston, Massachusetts, 02110	United States	Office building	Leased	42.353516767286365 latitude -71.05253903273685 longitude	46% of global employees
100 Federal Street Boston, MA 02110	United States	Office building	Leased	42.35523508990214 latitude -71.05603427479248 longitude	20% of global employees
222 West Adams Street, Suite 2100, Chicago, Illinois, 60606	United States	Office building	Leased	41.87967291850019 latitude -87.63469154411777 longitude	1% of global employees
100 Campus Drive, Marlborough, Massachusetts, 01752	United States	Office building	Leased	42.325285123258574 latitude -71.5850687171218 longitude	7% of global employees
4 Radnor Corporate Center, Suite 500, Radnor, Pennsylvania, 19087	United States	Office building	Leased	40.049001411126355 latitude -75.35770764415707 longitude	1% of global employees
4 Embarcadero Center, Suite 2610, San Francisco, California, 94111	United States	Office building	Leased	37.79550469696568 latitude -122.39625178838118 longitude	1% of global employees
Exchange Tower, 130 King Street West, 18th Floor, Toronto, ON M5X 1E3	Canada	Office building	Leased	43.64875311300009 latitude -79.3833466305852 longitude	<1% of global employees
17F, Two International Finance Center, 8 Finance Street	Hong Kong Special Administrative Region of the People's Republic of China	Office building	Leased	22.28524817233272 latitude 114.15920991323107 longitude	4% of global employees
Unit 822, Level 8, International Finance Center Tower, 2 8 Century Avenue, Pudong District, Shanghai, 200120	China	Office building	Leased	31.23771299772283 latitude 121.50214974602783 longitude	<1% of global employees
8 Marina Boulevard, #03-01, Tower 1, Marina Bay Financial Center, 018981	Singapore	Office building	Leased	1.2801268484023878 latitude 103.85395702479049 longitude	3% of global employees
Palace Building 7F, 1-1-1 Marunouchi, Chiyoda-ku, Tokyo 100-0005	Japan	Office building	Leased	35.68532510967304 latitude 139.7615711827426 longitude	3% of global employees
Bockenheimer Landstraße 43-47, 60325, Frankfurt am Main	Germany	Office building	Leased	50.11729920644733 latitude 8.665131754230236 longitude	1% of global employees
80 Victoria Street, London, SW1E 5JL	United Kingdom	Office building	Leased	51.49719414805737 latitude -0.13958625922653942 longitude	12% of global employees
33 avenue de la Liberté, L-1931	Luxembourg	Office building	Leased	49.60439819142996 latitude 6.130880971409155 longitude	1% of global employees
Limmatquai 92, 8001 Zurich	Switzerland	Office building	Leased	47.374203851981754 latitude 8.543196913681628 longitude	<1% of global employees
Level 17, 126 Phillip Street, Sydney, NSW 2000	Australia	Office building	Leased	-33.86700645122414 latitude 151.21161834245913 longitude	1% of global employees
Via Dante 7, 20123, Milan	Italy	Office building	Leased	45.466626811449046 latitude 9.184266596443248 longitude	<1% of global employees
Exposure to colocations					
1 Summer St, Boston, MA, 02110	United States	Data center	Leased	42.354857748661864 latitude -71.06027080177864 longitude	No employees
15 Pioneer Walk, 627753	Singapore	Data center	Leased	1.3221111005077115 latitude 103.69525299780426 longitude	No employees
555 Scherers Ct, Columbus, OH, 43085	United States	Data center	Leased	40.11588015152274 latitude -83.00236901532 longitude	No employees
12100 Sunrise Valley Dr, Reston, VA, 20191	United States	Data center	Leased	38.95077936576078 latitude -77.36446744233018 longitude	No employees
800 Secaucus Rd, Secaucus, NJ, 07094	United States	Data center	Leased	40.77863999516403 latitude -74.07217292879902 longitude	No employees
1905 Lunt Ave, Elk Grove Village, IL, 60007	United States	Data center	Leased	42.00127298368297 latitude -87.95492777480031 longitude	No employees
SL1 4AX	United Kingdom	Data center	Leased	51.52230393676966 latitude -0.6291364981284363 longitude	No employees
21715 Filigree Ct, Ashburn, VA, 20147	United States	Data center	Leased	39.016677369721116 latitude -77.45932607486368 longitude	No employees

BECOMING CARBON NEUTRAL

In our 2020 Sustainability Report, we set out a comprehensive approach to measuring our carbon footprint, covering our global operational emissions, using 2014 as our baseline. We have since used this data (encompassing operational Scopes 1, 2, and partial Scope 3 emissions) to develop strategies to reduce our operational carbon footprint, in addition to investing in credible offsets to compensate for remaining emissions and meet our target to be operationally carbon neutral by the end of 2022 (**Figure 8**).

We take a multifaceted approach that ensures we purchase high-quality offsets that align with our broader sustainability goals. As available tools and technologies improve and become economical at scale, we expect to evolve our approach.

In 2021, we purchased quality offsets to compensate for the entire operational annual emissions within our control, making us operationally carbon neutral in relation to 2020. As travel was reduced in 2020 due to the pandemic, we chose to purchase additional offsets to reflect the estimated level of travel we would have undertaken had it not been restricted (using 2019 travel emissions figures). This means we effectively went beyond carbon neutrality. We actively support the development of the carbon offset market, incorporating The Oxford Principles for Net Zero Aligned Carbon Offsetting, including selecting high-quality offsets, modeling best practices, supporting transparency, and aligning with our clients and industry peers. Learn more in "Toward carbon neutrality: Our approach to carbon offsets," published on our website.

Figure 8

Carbon offset projects

Project name	Project type	Country	Methodology or protocol	Third-party standard
Maisa REDD+ Project	Forestry	Brazil	VM0015	Verified Carbon Standard (VCS)
Hestian	Cookstoves	Rwanda & Malawi	GS TPDDTEC v 1	Gold standard
CarbonCure's sustainable concrete solution	CO2 utilization in difficult-to- abate sectors	US/ CANADA	VM0043	VCS

OUR OPERATIONAL CARBON FOOTPRINT

Our 2021 company emissions (**Figure 9**) have been calculated in line with the World Resources Institute and World Business Council for Sustainable Development's Greenhouse Gas Protocol Corporate Accounting and Reporting Standard (revised). The emissions reported are for Wellington's financial year and relate to operations in our global offices. The boundaries of the GHG inventory are defined using the operational control approach and cover the emissions for which the company is responsible. Emissions for previous years are retrospectively adjusted as more accurate data becomes available.

We reduced our total Scopes 1, 2, and 3 operational emissions by 18% between 2020 and 2021 and, since setting our benchmark in 2014, these emissions have fallen by 75%. We are mindful that there is likely to be an increase in our emissions in 2022 relative to 2020/2021, given some renewed business travel. We continue to actively consider ways of minimizing our emissions in 2022 and beyond.

Figure 10 shows our progress in reducing our electricity usage. We have managed to bring usage down, despite increasing headcount.

Figure 9

Wellington's carbon emissions

Metric tons CO2e	2017	2018	2019	2020	2021	% change 2021 vs 2014 (baseline)	% change 2021 vs 2020 (year over year)
Scope 1 ^a	1,282	1,276	1,304	1,161	1,134	-12%	-2%
Scope 2 ^b market-based	3,639	3,823	3,307	2,292	1,782	-56%	-22%
Scope 2 ^b location-based	6,673	6,887	6,603	5,163	3,991	-46%	-23%
Total market-based own source (Scopes 1 and 2)	4,921	5,099	4,611	3,453	2,916	-46%	-16%
Scope 3 ^c	9,448	10,728	11,445	1,393	1,057	-90%	-24%
Total market-based emissions (Scopes 1, 2, & 3)	14,370	15,827	16,055	4,848	3,973	-75%	-18%
Headcount*	2,926	3,059	3,142	3,108	3,188	13%	3%
MTCO2e/person own source	1.7	1.7	1.5	1.1	0.9	-52%	-18%
MTCO2e/person Scope 3	3.2	3.5	3.6	0.4	0.3	-92%	-36%
MTCO2e/person**	4.9	5.2	5.1	1.6	1.2	-78%	-20%
Company footprint (square meters)	90,019	90,088	91,101	86,317	83,954	-7%	-3%
MTCO2e/sq m own source	0.055	0.057	0.051	0.040	0.035	-42%	-13%
MTCO2e/sq m Scope 3	0.105	0.119	0.126	0.016	0.013	-89%	-22%
MTCO2e/sq m**	0.160	0.176	0.176	0.056	0.047	-73%	-16%

а Scope 1 emissions sources include the on-site combustion of natural gas for space heating, the combustion of diesel for backup generators, and fugitive refrigerants from HVAC systems.

b Scope 2 emissions sources include the purchase of electricity at all locations and the purchase of steam at one site for space heating. This table calculates emissions using a market-based approach and a location-based approach. Purchased electricity emissions factors were adjusted in 2021 to account for current carbon intensity of the power grids in various locations where Wellington operates. European emissions factors in 2021 were updated to the Association of Issuing Bodies data source and calculated under national level average grid mix factors (location-based) and national level residual grid mix factors (market-based). Emissions were down slightly year over year, with electricity purchases declining and the carbon intensity of power grids falling vs previous reporting cycles.

c Scope 3 emissions sources primarily include business travel (air and rail) for all reported years. Starting in 2019 when Wellington completed its cloud transition, the company elected to include emissions related to cloud services and colocation data centers. Most of the decline in Scope 3 emissions resulted from the impact of the global pandemic on Wellington's travel-associated emissions.

MWF

Total

- Headcount figures include all full-time and contingent workers with an assigned seat location in one of our leased facilities. We track headcount monthly and take an average across 12 months to reflect office occupancy more accurately.
- ** Key performance indicators measuring emissions totals under market-based accounting methods.

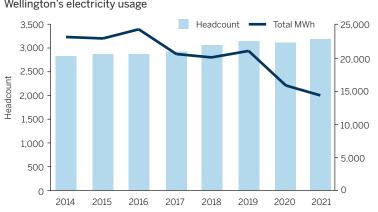


Figure 10

Wellington's electricity usage

COMMUNITY: ENGAGING WITH OUR LOCAL COMMUNITIES

We believe that helping to strengthen our communities is integral to our goal of being a sustainability leader. We support programs and organizations that expand educational opportunities and foster environments of inclusion, racial equity, and social justice. We are committed to making ongoing positive financial, social, and environmental impacts in the communities in which we work and live.

THE WELLINGTON MANAGEMENT FOUNDATION AND WELLINGTON MANAGEMENT FOUNDATION UK

The mission of our US and UK Foundations is to support local programs and organizations that improve education and educational opportunities for youth from historically marginalized and traditionally underserved communities. The Foundation was founded in the US in 1992 as the Wellington Management Company Charitable Fund. The Foundation also supports our Asia-Pacific offices, which have autonomy in directing funds to selected local organizations that they believe best embody our collective mission. Our UK Foundation was established in 2016 to support organizations in the UK and Europe (Frankfurt, Luxembourg, and Zurich) with grants and volunteerism.

The Wellington Foundations' mission: We believe education helps address many systemic challenges facing disadvantaged populations by improving social mobility, fostering community stability, and expanding economic opportunity.

In addition to long-term Annual Grant funding, our US Foundation provides major gifts and "support beyond dollars" to organizations that serve local families and schools. In 2020, we stepped up efforts to support remote learning as schools shifted their programming because of COVID. In 2021, we increased our support to programs that assist students with long-term academic recovery and that provide much-needed mental health resources, as many learners suffered academically and developmentally during the pandemic. And across all our giving, we continue to further our efforts toward racial equity in education by deepening our support of community organizations led by and focused on people and communities of color.

GRANT RECOMMENDATION COMMITTEE

Our employees can volunteer their time and talent to our Foundations by serving on the advisory board, becoming part of the relationship teams that work directly with the nonprofits, or serving on our Grant Recommendation Committee (GRC). On the GRC, volunteers from our offices around the world annually consider a range of local youth-education nonprofits that seek funding through the Foundations' Annual Grant program. These volunteers contribute valuable feedback to the Foundations' Advisory Board and help strengthen these community relationships. Volunteering on the GRC gives our employees the chance to:

- Offer "support beyond dollars" to community organizations
- Learn about meaningful educational programs in our communities that seek to address racial inequities in education and close achievement and opportunity gaps
- Build relationships with colleagues across the firm and gain valuable skills in analyzing and providing due diligence on nonprofits

Each community organization relationship is unique, reflecting the needs of the organizations and the capacities and skills of our employees. Examples of the range of volunteer engagements include:

- Participating in college essay bootcamps, resume writing workshops, and mock interviews
- · Serving as mentors, tutors, and career advisors
- Hosting students for industry field trips, job shadowing, and informational interviews
- Hosting on-site Career Days and forging connections with college campus recruiters

Funding for our Foundations comes from an annual contribution from the firm as well as donations from individual employees, fundraising committees, and partners who have previously withdrawn from Wellington. Through this combined generosity of giving and volunteerism, the Foundations can direct 100% of donations to organizations that meet their mission to promote and support education.

In 2021, the Wellington Management Foundation provided over US\$14 million in grants and donations to more than 100 organizations globally. The Wellington Management UK Foundation reached a giving milestone of £1 million across 24 organizations. For more information, please visit wellingtonfoundation.org.

FOUNDATION SAMPLE BENEFICIARIES

AFRICAN COMMUNITY EDUCATION (ACE) (US)

ACE's vision is to create a community where African refugees and immigrant youth and families are empowered, selfsufficient, and secure. Wellington has worked with ACE since December 2020, providing funding through our US Foundation. This support has enabled ACE's executive director to work full-time and accomplish one of the organization's strategic goals, purchasing a building for its operations. ACE now plans to significantly expand its English for Speakers of Other Foreign Languages (ESOL) classes for adults, addressing a pressing and underserved need. ACE believes helping immigrant parents learn English helps build family stability and ensure youth success. Kaska Yawo, executive director of ACE told us, "The funding from the Wellington Management Foundation has given us the confidence and flexibility to embark on bold new projects and has significantly strengthened and grown our organization. Your support has also enabled ACE to deepen our academic and social-emotional support and advocacy for youth and families during the pandemic."

AFK (UK)



The Wellington Management UK Foundation has been supporting AFK (formerly Action for Kids) since 2018. AFK helps prepare young people with learning disabilities and autism for life after school through its accredited education, training, and work experience programs.

Matthew's story: The COVID-19 pandemic has caused many challenges for job seekers in the UK. Young people with disabilities have been hit particularly hard by the ongoing economic uncertainty. Matthew is 21 years old with moderate autism, other underlying health conditions, and a weak immune system. During the height of the pandemic, he had to isolate for many months, making his search for work extremely challenging. Working with AFK's Life & Work Team, he was assigned a job coach to support his employment search. When a job opportunity came up at a local store that had a relationship with AFK, Matthew was able to secure a position.

CHILD@STREET11 (SINGAPORE)

For approximately 10 years, Wellington's Singapore office has been associated with Child@Street11, a charity that provides childcare services to traditionally underserved communities. Several employees volunteered their time, including our head of office, who served as an advisor to Child@Street11's board. We also supplied grants through our Annual Appeal and Wellington US Foundation. We have been making annual grants to the organization for the past nine years. We have also helped strengthen its fundraising efforts through a three-year dedicated funding commitment via a catalyst grant. In 2021, our Singapore office's 25th anniversary celebration included recognition of our long association with Child@Street11. We included members of the organization in our online celebration and featured pictures children had drawn during a visit to the Wellington office in 2019.





Tey Wan Jing, six-year-old's impressions of the artwork in the Wellington meeting room.

ANNUAL APPEAL, MATCHING GIFT, AND VOLUNTEER PROGRAMS

In addition to our Foundations, our Annual Appeal, Matching Gift Program, and Volunteer Programs are also positively impacting communities across regions.

ANNUAL APPEAL

The Annual Appeal is a convenient way for employees to make contributions to community organizations and global relief efforts through payroll deductions and apply to have those donations 100% matched by the firm. In 2021, the aggregate contribution from our Annual Appeal was more than US\$1.2 million. Employees made more than 2,800 donations to over 50 organizations that help children in need, advance health care access, foster education, support military veterans, promote environmental issues, and help break the cycle of poverty and hunger.

MATCHING GIFT PROGRAM

The firm's generous Matching Gift policy allows employees to request that their personal donations to any registered nonprofit organization be matched by the firm (with limits and eligibility requirements.)

VOLUNTEER PROGRAM

Our employee Volunteer Program allows each employee two business days per year to volunteer at nonprofit organizations. We believe volunteering and fundraising is as beneficial to our employees as it is to these organizations. Employees can build skills, relationships, and confidence. Volunteering examples from 2021 included:

BOSTON

Employees volunteered at Invest in Girls, a nonprofit that works with schools, community organizations, corporations, and foundations to provide financial literacy programs for young girls. We supported several programs in 2021, including career panels, "Be the CIO of Your Life," and a "Day in Finance" virtual on-site event.

FRANKFURT

Employees volunteered at Die Arche, a charity that provides children with a daily free lunch, help with homework, after-school activity participation, holiday camps, and other parental support and advice.

HONG KONG

Employees volunteered with Gingko House, a charity that supports underserved members of the community in gaining access to food and shelter. I volunteered with Junior Achievement (JA) in November 2021 as part of their 'JA in a Day' program where students spend their school day learning concepts centered around financial literacy. We supported delivery of a lesson to 2nd graders at South Lawrence East Elementary about the components of a community, goods and services, decision making and voting, government jobs and taxes, and how money moves in the community.

To my surprise, when it was time for us to leave, the students wanted us to stay and teach them more! While I was the teacher that day, I also learned my own valuable lesson: When given resources catered to their needs and with a little faith, youth from underserved communities can learn how to break the cycle of poverty and build wealth for their family and society. I am excited about the firm's efforts in this area through FinLitPac and look forward to seeing what we can collectively accomplish.



SYBILL EMMANUEL Wellington Client Regulatory Analyst



FINANCIAL LITERACY PARTNERSHIPS ADVISORY COUNCIL (FINLITPAC)

In 2021, we were pleased to announce the Financial Literacy Partnerships Advisory Council (FinLitPAC), a new initiative aimed at advancing financial literacy in underserved communities. Our goal is to partner with organizations that have proven curricula, strong connections with underserved local communities (with a focus on youth), and meaningful opportunities for our employees to engage. While our pilot program is in Boston, we intend to expand to other Wellington locations over time. With the help of FinLitPAC members, we have identified five local organizations to partner with in our first year:

- Invest in Girls
- BUILD Boston
- Junior Achievement (JA)
- FitMoney
- Council for Economic Education

ADDITIONAL FUNDRAISING EFFORTS

Inspired by the need to step up and provide more help than usual to our communities, and desirous of fresh air and movement while working from home, during the year we organized several employee fitness challenges. Each challenge was designed to encourage participants to earn minutes through exercise, with minutes translating to financial donations from the firm. The challenges supported our global diversity, equity, and inclusion business networks in their fundraising efforts.

In memory of an ex-colleague, our Sydney office's annual fundraiser was in 2021 directed at Cancer Council, which helps cancer patients and survivors. Every May, our Sydney employees participate in the Biggest Morning Tea, holding an office bakeoff. In 2021, our 28-person office raised AUD \$6,500, which was further boosted by our Matching Gift Program.

These examples provide just a snapshot of our annual philanthropic activity. We look forward to continuing these efforts in 2022 and further aligning our approach with our firmwide sustainability priorities.

SOCIAL JUSTICE AND RACIAL EQUITY ORGANIZATIONS WE SUPPORT

In 2020 and 2021, Wellington Management and its employees made significant contributions of more than US\$3.4 million to organizations working to bring social justice and racial equity to our communities locally, nationally, and globally, including:

- Boston Chinatown Neighborhood Center
- Equal Justice Initiative
- National Urban League
- UNCF
- Year Up

CULTURE

PRINCIPLES 1, 6

We aspire to excellence in everything we do for our clients. This aspiration shapes — and is shaped by — our firm's belief in the importance of a culture with sustainability at its core, in order to achieve our mission: to drive excellence for clients and positively impact millions of beneficiaries' lives.

We aim to achieve this through our governance; talent development; diversity, equity, and inclusion efforts; and initiatives aimed at continually improving the firm's resilience and longevity.

Our cultural values are as follows:

We are client focused. We exist for our clients and are driven by their needs. We are guided by the maxim "client, firm, self." This translates into an emphasis on superior investment results, exceptional service, and a fiduciary mindset.

We value integrity. We hold ourselves to the highest ethical standards. Trust is at the core of our relationships with clients and with each other. We work hard to earn and sustain that trust.

We are a meritocracy. We value excellence and set the bar high in all facets of our business. We seek to attract, retain, and inspire the best and most dedicated individuals.

We are innovative. We believe that continuous improvement is critical amid constant change. We must take risks, innovate, and evolve. Our emphasis on learning and our entrepreneurial spirit enable us to meet the shifting needs of our clients.

We are collaborative. We expect and value collaboration — it is a hallmark of our culture. A sense of community exists at our firm. Teamwork predominates. We believe that seeking a wider audience leads to healthy debate and superior results.

We value a global mindset. We seek divergent perspectives and commonalities across geographies, cultures, and business norms. Ideas, opportunities, talent, and leadership can come from anywhere.

We are inclusive. Ideas have no hierarchy. Our transparency and open architecture facilitate the exchange of ideas, giving each of us a voice and a responsibility. We value feedback for our own development and are willing to offer it to others.

We value diversity. Differences in our human experiences help us challenge conventional wisdom, spark creative thinking, and enrich our lives and professional relationships. We believe that diversity of thought improves decision making.

We are confident and resilient. We approach our business in a positive and optimistic manner. Our long-term focus has helped us persevere through difficult market and business environments.

We are humble. We are focused on achievement but are humble about our accomplishments and try to learn from our mistakes. We seek no public profile, collectively or individually, except when it is in our clients' best interests to do so. We take what we do seriously, but we do not take ourselves too seriously.

We are humanistic. We recognize that careers and lives are not linear. People accelerate, stagnate, go backwards, solve problems, and move on. The acceptance of this ebb and flow of life is an important part of who we are.

We value flexibility. We believe in empowering each of our employees to work flexibly to drive the best outcomes for our clients. We are focused on fostering an adaptable mindset and creating a hybrid work environment that enables individuals to thrive personally and professionally. In-office and remote work both play a critical role in our operational model at Wellington.

INDEPENDENCE AND SCALE

As one of the world's largest privately held asset managers, we take the long view, innovating and investing when others pull back, and are accountable only to our clients.

We believe our ownership model helps maintain depth and continuity with our most valuable asset: our talent. Every one of our current 195 partners is a full-time participant in the firm's activities. We believe this involvement ensures collective responsibility, effective stewardship of our client's interests, and reliable generational transitions. Our private partnership model, now more than 40 years old, ensures a focus on the long term, so we are aligned with the interests of our clients as well as the career-development goals of our employees. Our private partnership has scaled as we have grown and globalized, allowing us to combine the resources of a large, diversified multiasset manager with the feel of a small, collaborative company.

ENGAGING OUR PEOPLE IN THE FUTURE OF WORK

A cross-platform team took on a Future of Work business challenge in 2021. The team was charged with recommending a path forward and proposing a working model that would enable us to continue to meet our clients' investment and service expectations, attract a diverse talent pool, improve employee engagement, and preserve our unique culture. This team:

- Conducted 40 interviews with clients, consultants, and peers
- Engaged in 70 internal interviews with colleagues
- Convened 14 focus groups
- Conducted a firmwide survey, with an 80% participation rate
- Launched a "ThinkWell" innovation challenge that generated ideas from over 700 participants

From these inputs, the team's resulting recommendations included:

 Adopting a flexible work week that empowers our people to combine remote and in-office working. We have added "flexibility" to Wellington's list of core cultural values and are providing new tools and technologies to help our people manage a flexible working arrangement.

- Creating "magnetic" offices by designing environments that enhance collaboration, innovation, and concentration
- Ensuring our flexible model provides opportunities for all employees to thrive
- Creating equitable access, opportunities, and experience regardless of location
- Perpetuating and strengthening our unique culture by fostering collaboration, team building, and apprenticeship to bring people together, virtually and in person
- Designing a sustainable future with a model that ensures employees' long-term well-being
- Continuing to innovate and evolve our flexible approach
 over time

TALENT MANAGEMENT

We strongly believe in talent development, with an approach underpinned by the following philosophy:

We believe in fostering a mindset of everyday growth and development in all that we do. Our goal is to strengthen our culture in ways that yield better investment and service results for our clients and their beneficiaries.

Learning is in our DNA. We seek experiences to grow through our daily interactions, including coaching, feedback, and on-the-job teaching. We cultivate curiosity and knowledgebuilding by encouraging participation in internal meetings, client engagements, and industry seminars. Firmwide skills training provides every individual with an opportunity to leverage their strengths and seize opportunities to keep growing and learning. We take a long-term view on career trajectories and believe they are nonlinear. We aim to foster professional growth and strengthen our talent pool by posting new roles, extending stretch opportunities, and generating initiatives like project Moonshot, which allows interested employees to stretch their skills by joining new business challenges.

SUPPLY-CHAIN MANAGEMENT

We value diversity in every aspect of our business, including procurement with suppliers and trading partners. We are building a supply base that reflects our principles of inclusion by tapping diverse suppliers as direct and indirect providers of goods and services to our firm. We collaborate with suppliers owned by women, military veterans, differently abled people, and members of the Black, Indigenous, and People of Color (BIPOC) and lesbian, gay, bisexual, transgender, intersex, and queer/questioning (LGBTIQ+) communities. In 2021, we committed to improve support of suppliers owned by diverse individuals through the Coalition for Equity and Opportunity's Corporate Call to Action (CCA). We are raising internal awareness about opportunities to increase our work with diverse suppliers, in part via our business networks. We also take seriously our obligations to prevent modern slavery and human trafficking. We are committed to taking appropriate steps to ensure that the requirements of Australia's and the UK's respective Modern Slavery Acts are met within our business and supply chain. Both our Australian and UK Modern Slavery Act Statements are published on our website.

INTERNAL POLICIES AND PROCEDURES

We are committed to upholding the highest ethical standards, sustaining trust in our clients and each other, and treating everyone with respect. Upholding these shared values requires each of us to act as leaders and role models, and to speak up when needed. We believe we have a responsibility to help preserve our collegial and respectful work environment by adhering to our policies and voicing concerns. These policies, together with other applicable global and local policies, reinforce the firm's conduct expectations and standards of professionalism. They include:

- Code of Ethics
- Equal Employment Opportunity Policy
- Harassment and Discrimination Policy
- Escalation of Concerns Policy
- Drug-Free Workplace Policy
- Accommodation of Disabilities Policy
- Nepotism and Personal Relationships Policy
- Safe Work Environment Policy

Our new Global Escalation of Concerns Policy is intended to ensure that every Wellington employee knows about and has access to effective avenues to voice any concerns regarding wrongdoing or misconduct at the firm. This policy is supported by our new third-party "Concerns Hotline," which will enable employees to raise concerns on an anonymous or attributed basis via phone, internet, email, or mail. In addition to reinforcing the importance of voicing concerns, the policy also makes clear that the firm will not tolerate any form of retaliation against an employee who acts to voice concerns.

DATA SECURITY

Wellington respects information privacy for all groups, including our clients and employees. Please see our Client Privacy Notice available on our website for more information. We have documented policies and procedures regarding limitations on how we collect personal information and minimize its use. Information on the types of user information we collect and which third parties we share that information with can be found in our Privacy Notice documentation. We also have policies and procedures to address third-party privacy obligations, including limitations on disclosure and use of client-scoped data. Individuals are informed of their rights to access, review, update, correct, and limit disclosure or transmission of their personal information that we maintain.

CLIENT ENGAGEMENT

We continually engage with our clients and seek feedback on the services we provide, including our approach to sustainability and stewardship. In addition to the regular interactions conducted by our Client Group and investors, our SI Research Team participated in over 550 unique meetings (remote and in person) with clients, consultants, and prospects in 2021. In meetings, we highlight our approach to stewardship and issues like climate change, and seek feedback. Examples of our client engagements on sustainability and ESG can be found throughout this report. See Section 3 for information on engagements informed by our partnership with Woodwell, the EU's SFDR, and our net-zero dashboard.

GLOBAL DIVERSITY, EQUITY, AND INCLUSION (GDEI)

Central to our culture is our intention to advance GDEI by expanding our collective knowledge of critical issues, working toward a shared vision, taking action, and evolving our path forward. We have developed a five-year GDEI strategy and action plan. Our global approach is driven by firm leaders, implemented

66

At Wellington, we apply the same mindset, due diligence, and direct action to GDEI as we do to serving clients and managing their assets. For us, GDEI is the secret ingredient to optimal client satisfaction, performance outcomes, and an organization's culture.



SHAWNA FERGUSON Director of Global Diversity, Equity, and Inclusion by managers, enabled by human resource processes, supported by employees, and guided by the GDEI Team.

A full description of our approach can be found in our inaugural GDEI report, available on our website. The report shares the firm's approach, initiatives, employee voices, goals, and outcomes. Below is a brief summary of recent highlights, goals, and next steps as we look ahead.

OUR GDEI GOALS

We seek to hire, develop, retain, and advance employees from underrepresented groups across all levels at our firm to build strong teams and a diverse workforce. As a result, during the next five years, we are working to increase the representation of women and BIPOC employees by five to 10 percentage points firmwide with a specific focus on the leadership team, the leadership pipeline, management, investment professionals, and across our committee roles.

- Leadership team: % female from 37% to 42% 47%;
 % BIPOC from 12% to 17% 22%
- Leadership pipeline: % female from 27% to 32% 37%;
 % BIPOC from 18% to 23% 28%
- Management: % female from 40% to 45% 50%; % BIPOC from 29% to 34% 39%
- Investment professionals: % female from 30% to 35% 40%;
 % BIPOC from 33% to 38% 43%

LOOKING AHEAD

As we enter 2022, it is imperative for us to continue to explore new avenues of growth, to keep pushing into undercovered regions of the world, and — by extension — to continue to attract diverse talent, skills, and perspectives from all corners of the globe. We believe that as the markets continue to rapidly evolve, our shared focus on advancing GDEI will enable our investors to keep pace. As we have for the past 40+ years, we will leverage the strengths of our balance sheet, private partnership model, and long-termism to continue to invest in our most prized asset — our people.

RECENT GDEI HIGHLIGHTS

- Jean Hynes becomes CEO of Wellington, the first woman to hold that position in the firm.
- Groundbreakers Academy a professional development program for early- to mid-career, globally diverse employees — is created by and exclusively for our firm.
- The **Count Me In** Campaign promotes voluntary selfidentification for everyone across the firm and has been successful in increasing voluntary self-identification.
- The **Bystander Intervention in the Workplace** webinar teaches specific actions to support friends, colleagues, family, and children in public or private settings.
- The **Racial Equity Institute's Groundwater Seminar** examines data, themes, trends, and characteristics of modern-day racial inequity. (The groundwater metaphor conveys the reality that we live in a racially structured society, and that that is what causes racial inequity.)
- Preserving our Respectful Workplace training program includes online courses and tailored in-person sessions where employees participate in training focused on harassment and discrimination avoidance.
- Our multiyear Upstanders initiative engages 250 senior leaders across the globe to sponsor and mentor diverse talent.
- The firmwide Becoming Allies Group launches in response to the racial inequities and tragedies revealed during COVID-19, with a focus on learning how to become effective allies and fight structural racism.
- Our GDEI Guest Speaker Series features real-world stories and courageous conversations on topics such as decoding the Asian minority myth; Hispanic and LatinX identities; and LGBTIQ+ allyship as a management practice; and the intersectionality of veteran status and a broad range of identities.
- **Closed captioning** via automated speech recognition (ASR) technology is available firmwide for WebEx. This software also supports language translation.
- Wellington Access Ventures (WAV) platform launches to fund historically excluded founders and fund managers led by diverse teams. The WAV platform aims to provide early-stage funding to the diverse venturecapital ecosystem, as a means of accelerating the businesses of diverse entrepreneurs.
- In addition to observing MLK Jr Day, the firm adds Juneteenth as a paid holiday for US employees. We encourage employees to find new ways to learn, listen, and promote equality, equity, and unity on this and every day.

Closing thoughts and contact information

Wellington's sustainability efforts continue in earnest across our investment, client service, and operational platforms. Emerging from a worldwide social and public health crisis and enduring yet another year of extreme weather events, including the world's hottest month in recorded history, our commitment to sustainable investing and stewardship has only strengthened.

In January 2022, Wellington and the Joint Program on the Science and Policy of Global Change at the Massachusetts Institute of Technology announced the formation of a climate-change research collaboration. With this alliance, we aim to bolster our current research on the transition to a low-carbon economy, enhance our understanding of the expected financial impacts of various transition pathways on industries and economies, and deepen our decarbonization engagement practices.

We are continually humbled and inspired by our clients' growing interest in and appetite for sustainable solutions to add to their investment portfolios. Additionally, receptiveness of company boards and management teams during our engagements affirms that positive outcomes are not only possible, but increasingly likely with an engagement-led approach. We have so much more work to do. Our clients' best interests are our north star. We continue to believe that sustainable investing practices can drive value and lead to better investment outcomes for the thousands of clients we serve around the globe. We look forward to another constructive and impactful year of learning, evolving, and sharing our approach to stewardship and sustainability.

For additional information, please contact your relationship manager or visit us online:

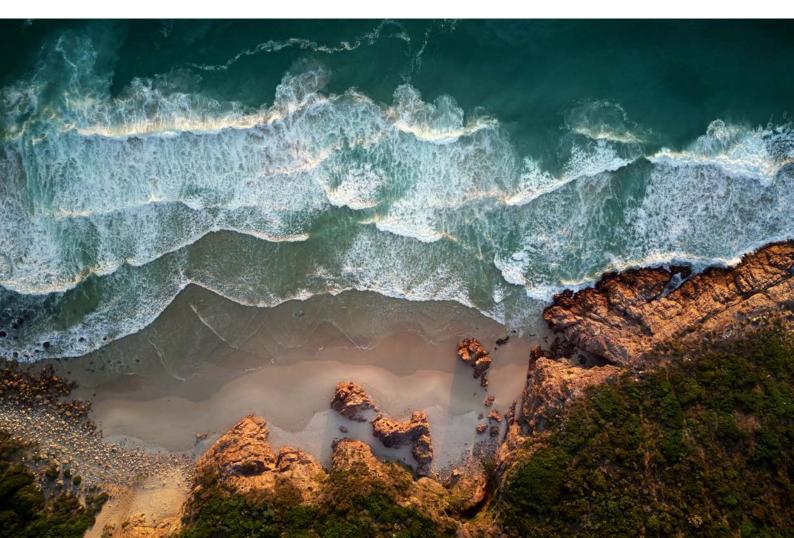
wellington.com

wellingtonfunds.com

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Sustainable investing is qualitative and subjective by nature, and there is no guarantee that the criteria utilized, or judgment exercised, by Wellington will reflect the beliefs or values of any one particular investor. Sustainable investing norms differ by region. There is no assurance that any sustainable investing strategy and techniques employed will be successful.

Please refer to the risks and important disclosures at the end of this report.



Appendix A: Public-market issuer engagements in 2021

E = environmental, S = social, and G = governance discussions. The table shows a complete list of all public-market issuers we engaged within 2021. These issuers are not representative of all of the securities purchased, sold, or recommended for clients. It should not be assumed that an investment in the issuers listed has been or will be profitable. Actual holdings will vary for each client and there is no guarantee that a particular client's account will hold any or all of the issuers shown. This material is not intended to constitute investment advice or an offer to sell, or the solicitation of an offer to purchase shares or other securities.

lssuer	Е	S	G
111			х
17 Education & Technology Group		х	х
1-800-Flowers.com			х
1Life Healthcare		х	х
1stdibs.com			х
29Metals			х
2U		х	х
360 DigiTech			х
3M			х
3SBio			х
7GC & Company Holdings			х
8x8	х	х	х
9 Meters Biopharma			х
A10 Networks			х
AAC Technologies Holdings		х	х
AAON	х		х
AAR			х
AB Dynamics			х
Abanca Bancaria			х
ABB India		х	х
ABB			х
Abbott Laboratories	х		х
AbbVie			х
Abcam			х
ABIOMED		х	х
ABN AMRO Bank			х
Abpro			х
abrdn	х		х
Absolute Software			х
Abu Dhabi National Energy	х		
Abu Dhabi Ports			х
AC Energy	х		х
AcadeMedia AB			х
Academy Sports & Outdoors			х
Acadia Healthcare		х	х
Acceleron Pharma			х
Accenture	х	х	х
Acciona Energia Financiacion Filiales			х
Acciona		х	х
ACCO Brands			х

lssuer	Е	s	G
Accolade			х
Accor SA	Х	х	х
Accton Technology		х	х
Ace Hardware Indonesia		х	х
Acer			х
ACI Worldwide			х
ACM Research	х	х	х
Acom			х
Acotec Scientific Holdings			х
Activia Properties			х
Activision Blizzard			х
Acuity Brands			х
AcuityAds Holdings			х
Acushnet Holdings		х	х
ACV Auctions			х
Adagio Therapeutics	х	х	х
Adani Green Energy			х
AdaptHealth		х	х
Adaptimmune Therapeutics			х
Adastria			х
AddTech AB		х	х
Addus HomeCare			х
Adecco Group			х
ADEKA			х
Adesso SE		х	х
adidas			х
Adient	х	х	
Admicom Oyj		х	х
Admiral Group			х
Adobe			Х
ADT			х
Adtalem Global Education			х
Advanced Drainage Systems	х	х	х
Advanced Micro Devices	х	х	х
Advanced Micro-Fabrication Equipment China			х
Advanced Wireless Semiconductor			х
Advantage Energy			х
Advantech	х	х	х
Advantest		х	х
Adyen NV			х

lssuer	Е	S	G
AECOM			Х
Aedas Homes			х
Aedifica SA		х	х
Aegea Finance Sarl			х
Aegon NV	х		х
Aemetis			х
Aena SME	х		х
Aeon Delight			х
AEON Financial Service			х
AerCap Holdings NV			х
Aerie Pharmaceuticals			х
AeroVironment			х
AES Andes	х		х
AES			х
AFC Ajax NV			х
Affimed NV			х
Affirm Holdings		х	х
Affle India		х	х
Aflac			х
AfreecaTV		х	х
Afya			х
AG Anadolu Grubu Holding			х
Ageas			х
Agenus			х
Agile Group Holdings			х
Agilent Technologies		Х	х
agilon health			х
Agilysys	х	Х	х
Agilyx	х		х
AGNC Investment			х
Agnico Eagle Mines	х	Х	х
Agora		Х	х
Ai Holdings			х
Al inside			х
AIA Group		х	х
AIB Group			Х
Aier Eye Hospital Group			х
Aiful			Х
Air Lease	х		Х
Air Liquide SA		х	Х
Air Water			х

lssuer	Е	S	G
Airbnb			х
Airbus SE	х	х	х
Airgain			х
Airtac International Group		х	х
Airtel Africa			х
Airtrip			х
Aisin			х
AIXTRON SE			х
AK Medical Holdings			х
Akamai Technologies		х	х
Akbank TAS			х
Aker BP ASA	х		х
Aker Carbon Capture ASA			х
Akeso	х	х	х
Akka Technologies			х
Akoustis Technologies			х
AKRorindo Tbk PT			х
Aksa Enerji Uretim AS			х
Akzo Nobel NV			х
Al Rajhi Bank		Х	х
Alamo Group			х
Alarm.com Holdings			х
Albany International			х
Albertsons			х
Alchip Technologies		х	х
Alcoa			х
Alcon		х	х
ALD SA			х
Alexandria Real Estate Equities			х
Alfa Laval AB	х	х	х
Alfa SAB de CV	х		х
Alfen Beheer BV			х
Algonquin Power & Utilities			х
Alibaba Group Holding		х	х
Alibaba Health Information Technology			х
Alight			х
Align Technology			х
Alimak Group AB			х
Alimentation Couche-Tard			х
Alior Bank SA			х
A-Living Smart City Services			х
ALK-Abello A/S		х	х
Allakos			х
Allbirds			х
Alleghany	х	х	х
	х	х	
Allegheny Technologies			
Allegion			Х
			x
Allegion			

lssuer	Е	S	G
Allianz SE	х	х	х
Allied Motion Technologies			х
Allied Supreme		х	х
Allied Universal Holdco LLC	х	х	х
Allison Transmission Holdings			х
Allscripts Healthcare Solutions			х
Allstate	х		х
Almirall SA	х		х
Alnylam Pharmaceuticals	х		х
Alpargatas SA			х
Alpek SAB de CV			х
Alpha Financial Markets			х
Consulting			
Alphabet		Х	X
Alphamab Oncology			Х
Alps Alpine		Х	X
Alstom SA			Х
Altair Engineering		Х	Х
Alten SA			Х
Alteryx	Х	Х	Х
Altice France SA/France		Х	Х
Altice USA			Х
Altimmune			Х
Altium			Х
Altra Industrial Motion	Х	Х	Х
Altria Group		Х	Х
Aluminum of China			Х
ALX Oncology Holdings			Х
Amada		Х	Х
Amadeus IT Group SA			Х
Amano			Х
Amazon.com	Х	Х	Х
Ambarella		Х	Х
Ambev SA			Х
Amcor		х	Х
Amdocs		х	х
Amedisys	х	х	х
AMERCO	х	х	х
America Movil SAB de CV			х
American Airlines Group			х
American Campus Communities			х
American Eagle Outfitters			х
American Electric Power	х	х	х
American Express		х	х
American Financial Group/OH	х	х	х
American International Group		х	х
American Outdoor Brands			х
American Public Education			х
American Software/GA			X
American Tower	х	х	X

Issuer	Е	S	G
American Woodmark			х
Americanas SA			х
Americold Realty Trust	х	х	х
Amerigo Resources			х
Ameris Bancorp			х
AmerisourceBergen			х
AMETEK			х
Amgen			х
Amicus Therapeutics			х
AMN Healthcare Services		х	х
Amneal Pharmaceuticals			х
Amorepacific			х
Amoy Diagnostics	х	х	х
AMP			x
Amphenol		х	x
Amplifon SpA		~	x
Amplitude			x
Amtech Systems			x
Amundi SA	-		
			X
Amvis Holdings			X
Amyris	Х		X
ANA Holdings			X
Anadolu Efes Biracilik Ve Malt Sanayii AS			Х
Anaergia	Х	Х	Х
Analog Devices	Х		Х
Anchor Hanover Group			Х
Angang Steel			Х
Angel Oak Mortgage		Х	Х
Angel One			Х
Angelalign Technology			Х
Anglo American Platinum			Х
Anglo American	Х		х
AngloGold Ashanti			х
Anheuser-Busch InBev SA/NV	х	Х	х
Anhuinch Cement			х
Anhui Heli			х
Anhui Yingjia Distillery			х
Anicom Holdings			х
Anima Holding SA			х
Anjoy Foods Group			х
ANSYS			х
ANTA Sports Products		х	х
Antengene	х		
Anthem			х
Antin Infrastructure Partners SA			х
Antofagasta			х
Aofu Environmental Technology			х
Aon			х

2021	Susta	ainabi	lity	Report
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lssuer	Е	S	G
AP Moller - Maersk A/S	х	х	х
APA			х
APAC Realty			х
Apartmentome REIT			х
Apellis Pharmaceuticals			х
APERAM SA			х
Apex Tool Group LLC			х
Apogee Enterprises			х
Apollo Asset Management			х
Apollo Hospitals Enterprise		х	х
Appian	х	Х	х
Appier Group			х
Apple	х	х	х
Applied Blockchain		X	x
Applied Industrial Technologies	х	x	x
Applied Materials			x
AppLovin			×
Apria Healthcare Group			x
Apria			×
Aptiv			
•			X
APX Group			X
Arab Republic of Egypt			X
Arabian Centres Aramark			X
		X	X
ARC Resources	Х	Х	Х
ArcBest			Х
Arcelik AS			Х
ArcelorMittal SA			Х
Arch Capital Group			Х
Archaea Energy			Х
Archer-Daniels-Midland	Х	Х	Х
Archosaur Games			Х
ArcLight Clean Transition II	Х	Х	Х
Arco Platform			Х
Arcos Dorados Holdings			Х
Arcosa			Х
Arctech Solar Holding			Х
Arctic Fish Holding AS			Х
Arcutis Biotherapeutics		Х	х
Ardagh Group SA	х	Х	х
Arena Pharmaceuticals	х	Х	х
Ares Capital		Х	х
Ares Management			х
Arezzo Industria e Comercio SA			х
Argan	х	х	х
Argentine Republic			х
Argenx SE			х
Argo Blockchain	х	Х	х

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Assura x x Assurant x	Assicurazioni Generali SpA			х
Assurant x	Associated British Foods			х
	Assura	х		х
	Assurant			х
Assured Guaranty x	Assured Guaranty			х
Astec Industries x	Astec Industries			х
Astellas Pharma x	Astellas Pharma			х
AstraZeneca x x x	AstraZeneca	х	х	х
Astronics x	Astronics			х
Asure Software x	Asure Software			х
Asustek Computer x x	Asustek Computer		х	х
ASX x	ASX			х
Asymchem Laboratories x Tianjin				Х

lssuer	Е	S	G
At Home Group		х	х
AT&S Austria Technologie & Systemtechnik AG			х
AT&T			х
Atacadao SA			х
Atea ASA		х	х
Atea Pharmaceuticals			х
Atento SA			х
Athene Holding			х
Atkore			х
Atlantia SpA			х
Atlantic Avenue Acquisition			х
Atlantic Union Bankshares			х
Atlantica Sustainable Infrastructure			х
Atlas Copco AB	х	х	х
Atlassian		х	х
ATN International			х
Atoss Software AG			х
Atour Lifestyle Holdings			X
Atrae			х
ATRenew			X
AU Optronics			х
AUB Group		х	х
AudioCodes			X
Aurobindo Pharma			х
Aurora Innovation			х
Aurora Mobile			х
Aurubis AG			х
Ausnutria Dairy			х
Australia & New Zealand Banking Group			х
Auteco Minerals			х
Auto Trader Group			х
Auto1 Group SE			х
Autobio Diagnostics		х	х
AutoCanada			х
Autodesk	х	х	х
Autogrill SpA			х
Autohome			х
Autoliv			х
Automatic Data Processing		х	х
Avadel Pharmaceuticals		х	х
Avalara		х	х
AvalonBay Communities			х
Avangrid	х	х	х
Avanos Medical		х	х
Avanza Bank Holding AB		х	х
Avaya Holdings	х	х	х
AVEO Pharmaceuticals			х
AVEVA Group	х		х
AVI			х

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Issuer	Е	S	G
Bath & Body Works			х
Bausch Health		х	х
Bavarian Nordic A/S			х
BAWAG Group AG	х	х	х
Baxter International	х	х	х
Bayan Resources Tbk PT			х
BayCurrent Consulting			х
Bayer AG			х
Bayerische Motoren Werke AG			х
BDO Unibank			х
BE Semiconductor Industries NV	х	х	х
Bear Electric Appliance			Х
Beauty Health			х
Beazley			х
Becle SAB de CV			х
Becton Dickinson and Company	х	х	х
Bed Bath & Beyond			х
Befesa SA	х		х
BeiGene		Х	х
Beijer Ref AB		Х	х
Beijing Career International			х
Beijing Easpring Material Technology			х
Beijing Kingsoft Office Software			х
Beijing New Building Materials			х
Beijing Oriental Yuhong Waterproof Technology	х	х	х
Beijing Roborock Technology			х
Beijing Shiji Information Technology			х
Beijing Sinnet Technology			х
Beijing Thunisoft			х
Beijing Tong Ren Tang Chinese Medicine			х
Beijing United Information Technology	х	х	х
Beijing Yanjing Brewery			х
Beijing Yjk Building Software			х
Beingmate			х
Belden			х
Belfius Bank SA	х		Х
Belimo Holding AG			х
Bellevue Gold			х
Bellring Intermediate Holdings			х
Beluga Group PJSC			х
Benchmark Electronics			х
Beneteau SA			х
BeNext-Yumeshin Group	Х		х
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Issuer BlackRock	E	3	G X
Blackstone			
Blade Air Mobility			X
			X
Blau Farmaceutica SA Blend Labs			X
			X
Blink Charging			X
Block	X	X	X
Bloom Energy	Х	Х	X
Bloomage Biotechnology			Х
Bloomin' Brands			Х
Blue Bird			Х
Blue Moon Group Holdings	Х	Х	Х
Blue Owl Capital			Х
Blue Prism Group		Х	Х
Blue Sail Medical		Х	Х
Bluebird Bio		Х	Х
BlueLinx Holdings			Х
Blueprint Medicines			Х
BMW Industries			Х
BNP Paribas SA	Х	Х	Х
Boa Vista Servicos SA			Х
Boat Rocker Media			Х
BOC Aviation		Х	Х
BOE Technology Group			Х
Boeing		Х	Х
Boliden AB			Х
Bolsa Mexicana de Valores SAB de CV			Х
Bombardier			Х
boohoo Group			Х
Booking Holdings			Х
Boot Barn Holdings			Х
Booz Allen Hamilton Holding		х	х
Boozt AB			х
Boqii Holding			х
BorgWarner			х
Bosideng International Holdings		х	х
Boskalis Westminster	х		х
Boston Beer		х	х
Boston Properties	х		х
Boston Scientific		х	х
Boubyan Bank KSCP			х
Bouygues SA			х
Box	х	х	х
Boyd Gaming			х
BP	х		x
BPCE SA			х
BPER Banca			x
Bpifrance SACA			x
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Issuer	Е	s	G
BR Properties SA			x
Brady			X
Braemar Hotels & Resorts			X
Brambles			×
Braskem SA		х	×
Bravura Solutions		x	x
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Breitling Financing Sarl			x
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BRF SA			x
Bridgepoint Group Holdings			x
Bridgepoint Group		x	x
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	x	x	×
Brigham Minerals Bright Dairy & Food	^		
		Х	x
Brightcove			
Brighthouse Financial BrightView Holdings			X
Brii Biosciences	Х	Х	X
			X
Brilliant Earth Group			X
Bristol-Myers Squibb Britannia Industries	X	Х	X
	Х		X
British American Tobacco British Land		X	X
	Х	Х	X
Britvic			X
Brixmor Property Group			X
Broadcom		Х	X
Broadridge Financial Solutions			X
Broncus Holding Prockfield Asset Management	~	~	X
Brookfield Asset Management	х	X	X
Brown-Forman		Х	X
Brunello Cucinelli SpA			X
BSE			X
BT Group			X
BTG Hotels Group			X
BTG Pactual Group	Х		X
BTRS Holdings			X
Bucher Industries AG			X
Budweiser Brewing APAC	х		X
Bufab AB Builders FirstSource		X	X
	X	X	X
Bukalapak.com PT Tbk	Х	Х	X
Bumble			X
Bundl Technologies Pvt			X
Bunge	Х	Х	X
Bunzl			X
Bupa Chile SA			Х
Burberry Group			Х
Bureau Veritas SA	Х	Х	Х
Burford Capital			Х
Burger King			Х

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Technology Industry Group				х

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Chemplast Sanmar)	х х
Chemring Group		х
Chenbro Micom		х
Cheng Shin Rubber Industry		х
Cheniere Energy	х	х
Chesapeake Energy		х
Chevron	x x	х х
Chewy		х
Chicken Soup For The Soul Entertainment		Х
Chieftek Precision		х
China Aoyuan Group		х
China Automotive Engineering Research Institute		х
China Cinda Asset Management		х
Chinaal Energy		х
China Communications Services		х
China Conch Venture Holdings		x
China Construction Bank		х
China Datang Renewable Power		х
China Development Financial Holding		х
China Education Group Holdings		х
China Evergrande New Energy Vehicle Group		х
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China Grand Automotive Services Group			х
China International Capital		х	х
China Jo-Jo Drugstores			х
China Jushi			х
China Lesso Group Holdings	х	х	х
China Life Insurance		х	х
China Literature		х	х
China Longyuan Power Group		Х	х
China Machinery Engineering			Х
China Maple Leaf Educational Systems			х
China Medical System Holdings			х
China Meidong Auto Holdings		х	х
China Mengniu Dairy		х	х
China Merchants Bank	х	Х	Х
China Merchants Port Holdings			х
China Minsheng Banking			Х
China Modern Dairy Holdings			Х
China Molybdenum			Х
China National Building Material	х	х	х
China New Higher Education Group			х
China Overseas Land & Investment	х	х	х
China Overseas Property Holdings			х
China Pacific Insurance Group	х	х	Х
China Petroleum & Chemical			Х
China Reinsurance Group			Х
China Renaissance Holdings			Х
China Resources Beer Holdings		Х	Х
China Resources Cement Holdings	х	х	х
China Resources Gas Group			Х
China Resources Land	х	Х	Х
China Resources Medical Holdings		х	х
China Resources Mixc Lifestyle Services	х	х	х
China Resources Power Holdings			х
China State Construction Engineering	х		х
China State Construction International Holdings			х
China Suntien Green Energy			х
China Taiping Insurance Holdings			х
China Testing & Certification International Group		х	х
China Tourism Group Duty Free		х	х
China Traditional Chinese Medicine Holdings			х

Issuer	Е	S	G
China Vanke	х	х	х
China Yongda Automobiles Services Holdings			х
China Youran Dairy Group		х	х
China Youzan		Х	х
China Yuhua Education			х
Chinasoft International			х
Chindata Group Holdings	х		х
Chipotle Mexican Grill	х	х	х
Chobani LLC			х
Cholamandalam Financial Holdings		Х	х
Chongqing Baiya Sanitary Products		х	Х
Chongqing Brewery		Х	х
Chongqing Fuling Zhacai Group			х
Chongqing Zaisheng Technology	х		х
Chongqing Zhifei Biological Products	Х		х
Chr Hansen Holding A/S			х
Chroma ATE		х	х
Chubb			х
Chugai Pharmaceutical			х
Chunghwa Precision Test Tech			х
Churchill Downs			х
CI Financial			х
Cia Brasileira de Cartuchos			х
Cia de Saneamento Basico do Estado de Sao Paulo			х
Cia Hering			х
Cia Siderurgica Nacional SA			х
CIE Automotive SA			х
Cie de Saint-Gobain	х	Х	х
Cie des Alpes			х
Cie Financiere Richemont SA			х
Cie Generale des Etablissements Michelin SCA	х	х	
Cie Plastic Omnium SA			х
Ciena	х	Х	Х
CIFI Ever Sunshine Services Group	х	х	х
CIFI Holdings Group	х	Х	х
CIIG Merger			х
Cimarex Energy			х
CIMC Enric Holdings	х		х
Cinemark Holdings	х	х	х
Cineworld Group			х
Cintas	х	х	х
Cipher Mining		х	х
Cipla/India			х
CIRCOR International			х
Cisco Systems	х	х	х

	Е	S	G
Citi Trends			х
CITIC Securities		х	х
Citigroup			х
Citizen Watch			х
Citizens Community			х
Bancorp/WI			
Citizens Financial Group			Х
City Developments	х	Х	Х
CJ CheilJedang		Х	Х
CJENM			Х
CJ Logistics		Х	Х
CK Asset Holdings		Х	Х
CKD			х
Clarios International		х	х
Clarkson			х
Clarus			х
Classys		х	х
Clean Energy Fuels			х
Clean Harbors			х
Cleanaway Waste Management	х		х
Clear Secure		х	х
Clearwater Paper			х
Cleveland-Cliffs			х
Clicks Group			х
Cloopen Group Holding		х	х
Clorox			х
Close Brothers Group	х	х	х
Cloudera			х
Clover Biopharmaceuticals			х
CLSA Premium			х
CMC Materials			х
CME Group			х
CMGE Technology Group			х
			X
CMO Group			
CMO Group CNA Financial			х
CMO Group CNA Financial CNB Financial/PA			x x
CNA Financial			х
CNA Financial CNB Financial/PA CNGR Advanced Material	×	×	x x
CNA Financial CNB Financial/PA CNGR Advanced Material CNO Financial Group	X	X	x x x
CNA Financial CNB Financial/PA CNGR Advanced Material CNO Financial Group Coastal Financial/WA Coca-Cola Bottlers Japan	X	X	x x
CNA Financial CNB Financial/PA CNGR Advanced Material CNO Financial Group Coastal Financial/WA Coca-Cola Bottlers Japan Holdings			x x x x x
CNA Financial CNB Financial/PA CNGR Advanced Material CNO Financial Group Coastal Financial/WA Coca-Cola Bottlers Japan Holdings Coca-Cola	x	x	x x x x x x x
CNA Financial CNB Financial/PA CNGR Advanced Material CNO Financial Group Coastal Financial/WA Coca-Cola Bottlers Japan Holdings Coca-Cola Coca-Cola Europacific Partners			X X X X X X X
CNA Financial CNB Financial/PA CNGR Advanced Material CNO Financial Group Coastal Financial/WA Coca-Cola Bottlers Japan Holdings Coca-Cola Europacific Partners Coca-Cola Femsa SAB de CV			x x x x x x x x x x
CNA Financial CNB Financial/PA CNGR Advanced Material CNO Financial Group Coastal Financial/WA Coca-Cola Bottlers Japan Holdings Coca-Cola Coca-Cola Europacific Partners Coca-Cola Femsa SAB de CV Coca-Cola HBC AG			x x x x x x x x x x x
CNA Financial CNB Financial/PA CNGR Advanced Material CNO Financial Group Coastal Financial/WA Coca-Cola Bottlers Japan Holdings Coca-Cola Coca-Cola Europacific Partners Coca-Cola Femsa SAB de CV Coca-Cola HBC AG Coca-Cola Icecek AS			x x x x x x x x x x x x x x
CNA Financial CNB Financial/PA CNGR Advanced Material CNO Financial Group Coastal Financial/WA Coca-Cola Bottlers Japan Holdings Coca-Cola Europacific Partners Coca-Cola Europacific Partners Coca-Cola Femsa SAB de CV Coca-Cola HBC AG Coca-Cola Icecek AS Coconala			x x x x x x x x x x x x x x x x x x
CNA Financial CNB Financial/PA CNGR Advanced Material CNO Financial Group Coastal Financial/WA Coca-Cola Bottlers Japan Holdings Coca-Cola Europacific Partners Coca-Cola Europacific Partners Coca-Cola Femsa SAB de CV Coca-Cola HBC AG Coca-Cola Icecek AS Coconala Codexis			x x x x x x x x x x x x x x x x x x x
CNA Financial CNB Financial/PA CNGR Advanced Material CNO Financial Group Coastal Financial/WA Coca-Cola Bottlers Japan Holdings Coca-Cola Europacific Partners Coca-Cola Europacific Partners Coca-Cola Femsa SAB de CV Coca-Cola HBC AG Coca-Cola Icecek AS Coconala Codexis Codiak Biosciences			x x x x x x x x x x x x x x x x x x x
CNA Financial CNB Financial/PA CNGR Advanced Material CNO Financial Group Coastal Financial/WA Coca-Cola Bottlers Japan Holdings Coca-Cola Europacific Partners Coca-Cola Europacific Partners Coca-Cola Femsa SAB de CV Coca-Cola HBC AG Coca-Cola Icecek AS Coconala Codexis			x x x x x x x x x x x x x x x x x x x

Issuer	Е	S	G
Cogent Communications Holdings			х
Cogna Educacao			х
Cognizant Technology Solutions		х	х
Coherus Biosciences			х
Cohu	Х	Х	Х
Coinbase Global	Х	Х	Х
Colbun SA			Х
Coles Group			Х
Colfax			Х
Colgate-Palmolive	Х	Х	Х
Colliers International Group			Х
Coloplast A/S			Х
Columbia Care			Х
Columbia Sportswear			Х
Columbus McKinnon/NY			х
Com2uSCorp			х
Comcast	х	х	х
Comerica			х
Comforia Residential REIT	х	х	х
Comfort Systems USA	х	х	х
Commerce One Holdings			х
Commercial International Bank Egypt SAE			х
Commercial Vehicle Group			х
Commerzbank AG	х		х
Commonwealth Bank of Australia			х
Commonwealth of the Bahamas			х
CommScope Holding		х	х
Community Health Systems	х	х	Х
CommVault Systems		х	х
Compagnie des Alpes	х		
Compal Electronics		х	х
Compass Diversified Holdings			х
Compass Group	х	х	х
Compass			х
Compass Minerals International	х		х
Compleo Charging Solutions AG			х
CompuGroup Medical SE & Co KgaA			х
Computer Task Group			Х
comScore			х
Comtech Telecommunications			х
Comture		х	х
Concentrix	х	х	х
Concord Acquisition	х	х	х
Conduent			х
Confluent		х	х

Issuer	Е	s	G
ConocoPhillips	х		х
CONSOL Energy	х	х	х
Consolidated Edison	х		х
Consolidated Water			х
Constellation Brands	х	х	х
Constellation Pharmaceuticals		х	х
Constellation Software/ Canada		х	х
Container Of India			х
Contemporary Amperex Technology			х
ContextLogic			х
Continental AG			х
ConvaTec Group			х
COOKPAD			х
Coolpad Group			х
Coor Service Management Holding AB		х	х
Copart	х	х	х
Copland Road Capital			х
Core & Main	Х		х
Core Laboratories NV			Х
Core Scientific	Х	Х	Х
CoreCard			Х
CoreCivic		Х	Х
Cornerstone Building Brands			Х
Cornerstone OnDemand			Х
Corning	Х	Х	Х
Coronation Fund Managers			Х
Corp America Airports SA			Х
Corp Inmobiliaria Vesta SAB de CV			Х
Corp Nacional del Cobre de Chile			Х
Corteva			х
Cortexyme			х
Cosan			х
Cosan SA			Х
COSCO SHIPPING Holdings			х
COSCO SHIPPING Ports			Х
Cosmax		Х	Х
Cosmos Pharmaceutical			Х
Costa Group Holdings			Х
Costa Rica Government International Bond			Х
CoStar Group		Х	Х
Costco Wholesale		Х	Х
Coterra Energy	х		Х
Couchbase		Х	Х
Country Garden Holdings			х
Country Garden Services Holdings	х	х	Х
Coupa Software		Х	х

lssuer	Е	S	G
Coupang		Х	Х
Covenant Logistics Group			х
Coventry Group	х		х
Coway			х
Cowen			х
CP ALL PCL	х	х	х
CQS New City High Yield Fund	х		
Cracker Barrel Old Country Store			х
Craneware			х
Cranswick		х	х
Crawford & Company			х
Crayon Group Holding ASA		х	х
Credicorp			х
Credit Acceptance		х	х
Credit Agricole SA			х
Credit Saison			х
Credit Suisse Group AG	Х		х
Creema			х
Crescent Point Energy			х
Cresco Labs			х
Crestwood Equity Partners LP	х	х	х
CRH	X	X	X
Criteo SA	x	x	X
Crocs		x	x
Croda International	х	x	x
CrossFirst Bankshares	~	~	X
Crown Castle International			X
Crown Holdings	х		X
CRRC	~		X
CSC Financial	х	х	X
CSL	~	x	x
CSN Mineracao SA		^	
CSPC Pharmaceutical Group	x	х	x
CSW Industrials	~	^	×
CTBC Financial Holding			x
Ctek AB			
CTS	Х	Х	X
CTS Eventim AG & Co KGaA			X
			X
Cummins			X
Cumulus Media		Х	Х
Curaleaf Holdings			X
Curo Group Holdings			Х
CurrencyWorks		Х	Х
Curtiss-Wright	Х	Х	Х
Custom Truck One Source			Х
CVB Financial			Х
CVS Health			Х
CyberArk Software		Х	Х
CYBERDYNE		х	Х

lssuer	Е	s	G
Cyrela Brazil Realty SA			х
Empreendimentos e Participacoes			
Czech Republic			х
D & Z Media Acquisition		х	х
Dabur India		Х	х
Dada Nexus		Х	х
Daetwyler Holding AG			Х
Daewoong Pharmaceutical			Х
Daifuku		Х	Х
Daihen			Х
Daiichi Jitsugyo			Х
Dai-ichi Life Holdings			Х
Daiichi Sankyo		Х	Х
Daikin Industries	Х		Х
Daiseki			Х
Daito Pharmaceutical			Х
Daito Trustnstruction	Х	Х	Х
Daiwa House Industry	Х	Х	Х
Daiwa House REIT Investment			Х
Daiwa Office Investment			Х
Daiwa Securities Group			Х
Daiwa Securities Living Investments			Х
Daiwabo Holdings		Х	Х
Daktronics			Х
Dali Foods Group		Х	Х
Danaher	Х	Х	Х
Danimer Scientific	Х	Х	Х
Danone SA			Х
Danske Bank A/S	Х		Х
Daqo New Energy	Х	Х	Х
Dar Al Arkan Real Estate Development			х
Darden Restaurants	Х	Х	Х
DarioHealth			Х
Darktrace			Х
Darling Ingredients	Х	Х	Х
Daseke			Х
DaShenLin Pharmaceutical Group			х
Dassault Aviation SA			Х
Datadog		Х	Х
Datto Holding	Х	Х	Х
Dave & Buster's Entertainment			Х
Davide Campari-Milano NV			Х
Day One Biopharmaceuticals			Х
DBAPP Security			Х
DBS Group Holdings	х	х	Х
DCC			Х
De La Rue		Х	Х

Issuer	E	S	G
	E	3	
Deckers Outdoor			X
Decollte Holdings			X
Deere & Company	х	Х	X
Del Taco Restaurants			X
Delek US Holdings			X
Delhi International Airport	Х		
Deliveroo Delta Air Lines			X
Delta Electronics	Х	X	X
		Х	X
Delta Electronics Thailand PCL			X
Delta Galil Industries			X
Deluxe			X
Demae-Can			X
Demant A/S			X
Democratic Socialist Republic of Sri Lanka			Х
DeNA			х
Denali Therapeutics			Х
Denbury			х
Denka			х
Denny's			Х
Denso			Х
Dentium			Х
DENTSPLY SIRONA			Х
Derwent London			Х
Descartes Systems Group		Х	Х
Descente			Х
Despegar.com			Х
Detection Technology Oy			Х
Detsky Mir PJSC			Х
Deutsche Bank AG	Х		Х
Deutsche Lufthansa AG			Х
Deutsche Post AG			Х
Deutsche Telekom AG			Х
Development Bank of Kazakhstan JSC			х
Devro			х
Devyani International		х	х
Dexco SA			х
Dexcom			х
Dexerials			х
Dexus			х
Dfds A/S			х
DGB Financial Group			х
DHT Holdings			х
Diageo	х	х	х
Diagnosticos da America SA			х
Diamondback Energy	х	х	х
Dian Diagnostics Group	х		х
Dicerna Pharmaceuticals			х
Dick's Sporting Goods			х

Issuer	E	S	G
DiDi Global		Х	Х
D'ieteren Group			Х
Digi International			Х
Digital Holdings			Х
Digital Media Solutions			Х
Digital Realty Trust	Х	Х	Х
Digital Turbine	Х	Х	Х
Digital Value SpA			Х
DigitalBridge Group			Х
Digiwin Software			Х
DingDong Cayman		Х	Х
Dingli Communications			Х
Dino Polska SA			Х
DIO			Х
Dip			Х
Diploma		Х	Х
Direct Line Insurance Group	_		Х
Direct Marketing MiX		Х	Х
Disco			Х
Discover Financial Services	_		X
DiscoverIE Group	_	Х	X
Discovery			X
Discovery DISH Network		N/	X
Diversey Holdings	Х	Х	x
Diocal/Uruguay			x
D-MARKET Elektronik			x
Hizmetler ve Ticaret AS			
DMC Global	Х	Х	Х
DMG Mori			Х
DNB ASA			Х
DNB Financial			Х
DocuSign			Х
Dole Food			Х
Dollar General		Х	Х
Dollar Tree		Х	Х
Dollarama			Х
Doman Building Materials Group			Х
Dometic Group AB		х	Х
Dominican Republic			Х
Dominican Republic International Bond			х
Dominion Energy			х
Dominion Resources Black Warrior Trust			х
Domino's Pizza		х	х
Domino's Pizza Master Issuer LLC			х
Domo	х	х	х
Dongfeng Motor Group			Х
Dongyue Group			х

Issuer	Е	S	G
DoorDash			Х
Doosan Bobcat		Х	Х
Doosan Fuel Cell	Х		Х
Dorian LPG			Х
Doshisha			Х
DoubleVerify Holdings	Х	Х	Х
Douglas Emmett	Х	Х	Х
DouYu International Holdings			Х
Douzone Bizon		Х	Х
doValue SpA			Х
Dover		Х	Х
Dow		Х	Х
DP Eurasia NV			х
DP World/United Arab Emirates			х
DR Horton			х
Dr Lal PathLabs			х
Dr Reddy's Laboratories			х
Dr Wu Skincare			х
Dr. Martens		х	х
DraftKings		х	х
Dream Finders Homes		х	х
Driven Brands Holdings			х
DSV A/S			х
DT Midstream	х	х	х
DTE Energy			х
DTS			х
Duck Creek Technologies		х	х
Duckhorn Portfolio			х
Dufry AG			Х
Duke Energy	х	х	Х
Dun & Bradstreet Holdings			х
DuPont de Nemours			X
DXC Technology		х	X
DXP Enterprises/TX			X
Dycom Industries		х	X
Dynatrace		x	X
DZS			x
E.ON SE	x		x
E2open Parent Holdings	~		X
Eagle Eye Solutions Group			×
Eagle Pharmaceuticals/DE		х	X
Eargo		x	×
East Japan Railway		^	x
Eastern Bankshares			x
Eastman Chemical	х		
	X		×
Easy Trip Planners			X
easyJet			X
Eaton		Х	X
eBay			X
Echo Global Logistics			Х

lequor	Е	S	C
Issuer Eclat Textile		-5-	G X
ECN Capital		x	x
Ecolab	x	x	
Ecolad Ecopetrol SA	x	x	x
Ecopro BM	x	x	
EcoSynthetix	×	^	×
Ecovacs Robotics	~		×
Edenred			x
Edgewell Personal Care			×
Editas Medicine			
EDP - Energias de Portugal SA			X
Edulab	Х		X
Edulab Edwards Lifesciences			X
eGain			X
eGuarantee			X
			X
EHang Holdings eHealth		х	X
			X
E-House China Enterprise Holdings			х
Eicher Motors	х	х	х
Eiken Chemical			х
Eisai	х	х	х
Elan Microelectronics			х
Elanco Animal Health	х	х	х
Elastic NV		х	х
Eldorado Gold	х	х	х
Elecom	х		х
Electric Last Mile Solutions			х
Electricite de France SA	х		х
Electro Optic Systems Holdings			х
Electrocomponents	х	х	х
Electrolux AB			х
Electronic Arts			х
Eledon Pharmaceuticals			х
Element Solutions	х	х	х
Elementis	х		х
Elevation Oncology			х
elf Beauty			х
Eli Lilly & Company	х	х	х
Elior Group SA		х	х
Elis SA			х
Elite Material	х		х
Elkem ASA			х
Emami			х
E-MART			х
Embark Technology			х
Embotelladora Andina SA		х	х
Embraer SA			х
EMCOR Group			х
EMCORE			х

Issuer	Е	S	G
Emergent BioSolutions		х	х
Emerson Electric			х
Emirates NBD Bank PJSC			х
Emperador	х		х
Empire State Realty Trust	х	Х	х
Empresa Nacional de			х
Telecomunicaciones SA			
Empresas CMPC SA			Х
en Japan			Х
EN+ Group International PJSC			Х
Enact Holdings			Х
Enagas SA			х
Enauta Participacoes SA			х
Enbridge	х	х	х
ENCAVIS Asset Management AG			х
Encompass Health			х
Endava		х	х
Endeavor Group Holdings			х
Endeavour Mining			х
Endeavour Mining	х		х
Endesa SA			x
Endo International		х	x
Endor AG			x
Endurance Technologies			×
	х		×
Enel SpA	~		
ENEOS Holdings			X
Energean	X		X
Energizer Holdings	X	Х	X
Energy Recovery	Х		Х
Energy Transfer LP	Х		Х
Enerjisa Enerji AS			Х
Enerpac Tool Group		Х	Х
Enerplus			Х
EnerSys			Х
Engie Energia Chile SA			Х
Engie SA	х		Х
Eni SpA			Х
EnLink Midstream LLC	х	Х	Х
ENN Energy Holdings	х	Х	х
ENN Natural Gas			х
Ennoconn			х
Enova International			х
Enovix		х	х
Enphase Energy		х	х
EnPro Industries		х	х
Enstar Group			х
Entain			х
Entegris	х	х	х
Entergy	x		X
Entravision Communications	~	х	x
		^	^

lssuer	Е	s	G
Enven Energy			x
Envipco Holding NV			x
Envista Holdings			x
Eoflow			x
EOG Resources	х		x
Eos Energy Enterprises	~		x
EP Infrastructure AS			x
EPAM Systems	х	х	x
Epizyme	~		x
ePlus			x
EPS Holdings			x
EQONEX		х	x
EQT AB			x
EQT			x
EQT RE Merger Sub			x
Equate Petrochemical BV			x
Equifax	х	х	x
Equiniti Group	~		x
Equinix	х	x	X
Equinix Equinor ASA	x	~	X
Equinox Gold	~		x
Equitable Holdings			X
Equitrans Midstream			x
Equity Commonwealth			x
Equity Group Holdings/Kenya			x
Era			x
Erie Indemnity		х	x
Erste Group Bank AG	х	x	x
Escorts	x	x	X
Esker SA		x	X
ESPEC	х		
Esports Entertainment Group			х
Espressif Systems Shanghai		х	X
Esprinet SpA			X
ESR Cayman			X
Essential Properties Realty			X
Trust			
Essentra			Х
Estee Lauder		Х	Х
Estun Automation	Х	Х	Х
Ethiopia International Bond			Х
Etoro Group			Х
Etsy	Х	Х	Х
Eugene Technology		х	Х
Eurobank Ergasias Services and Holdings SA			х
Euroclear Investments SA			х
Eurofins Scientific SE			х
Euronav NV			х
Euronet Worldwide			х
Euronext NV			х

1	-	~	~
Issuer	E	S	G
Europcar Mobility Group			Х
European Investment Bank			Х
Europris ASA		Х	Х
Eurotorg LLC Via Bonitron DAC			Х
Eve Energy		Х	Х
Evelo Biosciences			Х
Eventbrite			Х
Everarc Holdings	Х		
Everbridge	Х	Х	Х
EverCommerce		Х	Х
Evercore			Х
Everest Medicines	Х	Х	Х
Everest Re Group			Х
Evergrande Property Services Group			х
Everi Holdings			Х
Eversource Energy	х	х	х
EVERTEC			Х
EVgo			х
EVI Industries			х
Evolution AB			х
Evolution Mining			х
Evonik Industries AG	х	х	х
Evoqua Water Technologies	х		
Evotec SE		х	х
Evraz			х
EW Scripps		Х	х
Exact Sciences		Х	х
Excellence Commercial Property & Facilities Management Group			х
Exelon	х		х
EXEO Group			x
ExIService Holdings	х	х	x
Expeditors International of Washington	x	x	x
Express			х
Expro Group Holdings NV	х	х	х
Exro Technologies			х
Extra Space Storage	х	х	х
Extreme Networks			X
Exon Mobil			x
Eyemart Express LLC			x
Ez Tec Empreendimentos e Participacoes SA			x
Ezaki Glico			х
F&F Holdings			
F5	N.		X
	Х	X	X
Fabrinet			X
Faes Farma SA			X
Fagron			X
Fair Isaac	Х	Х	Х

Falabella SA×Fancl×Fangda Carbon New Material×FANUC×Faraday Future Intelligent×Electric×Faraday Future Intelligent×Faraday Future Intelligent×Farasis Energy Gan Zhou×Farfetch×Farfetch×Fasten Acquisition×Fastenal×Fastenal×Fastend BV×Fate Therapeutics×Fathom Holdings×FAW Jiefang Group×FAUS LLC×Foderal Agricultural Mortgage×Federal Republic of Germany×X×Federation of Malaysia×Federative Republic of Brazil×Federative Republic of Brazil×Freguson×××Fibra Uno Administracion SA ce CV×Fidelity National Information Services×Fildelity National Information Services×Fildelity National Information FinecoBank Banca Fineco SpA×X×First Articla Realty Trust×First Hawaiian××First Hitherial Realty Trust×First Internet Bancorp×First Hitheriat Bancorp×First Midwest Bancory/IL×	lssuer	Е	S	G
Fangda Carbon New Material x x Fangda Carbon New Material x x FANUC x x Faraday Future Intelligent x x Faraday Future Intelligent x x Faratosis Energy Gan Zhou x x Farfetch x x Fast Acquisition x x Fastenal x x Fastenal x x Fastend BV x x Fate Therapeutics x x Faurecia SE x x FAd Us LLC x x Federal Agricultural Mortgage x x Federal Republic of Germany x x Federal Republic of Brazil x x Ferguson x x Ferguson x x Ferguson x x Filelity National Financial x x Filelity National Financial x x Filelity National Financial x x Filelity National F	Falabella SA			х
FANUCxFaraday Future IntelligentxFaraday Future IntelligentxFarasis Energy Gan ZhouxFarafetchxFarfetchxFaston CechnologiesxXXFastenalxXXFastenalxXXFastend BVxFate TherapeuticsxFathorn HoldingsxFathorn HoldingsxFate TherapeuticsxFate TherapeuticsxFate TherapeuticsxFaderal Agricultural MortgagexFederal Agricultural MortgagexFederal Republic of GermanyxXXFederal Republic of BrazilxXxFergusonxXXFergusonxXXFielity National InformationxXXFidelity National InformationxXXFildelity National FinancialxXXFildelity RankxXXFilde	Fancl			х
Faraday Future Intelligent Electric×Farasis Energy Gan Zhou×Farfetch×Farfetch×FARO Technologies×Fast Acquisition×Fastenal×XXFastenal×Fastly×Fastned BV×Father Therapeutics×Fathor Holdings×FAW Jiefang Group×FCA US LLC×Federal Agricultural Mortgage×Federal Republic of Germany×X×Federal Republic of Brazil×Federative Republic of Brazil×X×Federative Republic of Brazil×Federative Republic of SA×Ferari NV×××Fibra Uno Administracion SA de CV×Fidelity National Information Services×Fildelity National Information Fila Holdings×Fila Holdings×Fila Holdings×Fila Holdings×First American Financial×××First American Financial×××First Howizon×××First Industrial Realty Trust×××First Internet Bancorp×××First Internet Bancorp×××First Interstate BancSystem×	Fangda Carbon New Material		х	х
ElectricxFarasis Energy Gan ZhouxFarfetchxFARO TechnologiesxFast AcquisitionxFastenalxXFastenalxXFastend BVxFate TherapeuticsxFathom HoldingsxFathom HoldingsxFathom HoldingsxFaderal Agricultural MortgagexFederal Agricultural MortgagexFederal Republic of GermanyxXxFederal Republic of BrazilxXxFergusonxXxFerrari NVxXxFibra Uno Administracion SA de CVxFidelity National InformationxxFidelity National InformationxxFilh Hhird BancorpxxFineoBank Banca Fineco SpAxxFirst American FinancialxxFirst HawaiianxxFirst Industrial Realty TrustxxFirst Industrial Realty TrustxxFirst Internet BancorpxxFirst Internet Bancorpx <td>FANUC</td> <td></td> <td></td> <td>х</td>	FANUC			х
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First HorizonxFirst Industrial Realty TrustxFirst Internet BancorpxFirst Interstate BancSystemx	First Citizens BancShares/NC		х	х
First Industrial Realty TrustxFirst Internet BancorpxFirst Interstate BancSystemx	First Hawaiian			х
First Internet Bancorp x First Interstate BancSystem x	First Horizon			х
First Interstate BancSystem x	First Industrial Realty Trust			х
-	First Internet Bancorp			х
First Midwest Bancorp/II	First Interstate BancSystem			х
	First Midwest Bancorp/IL			х
First Quantum Minerals x				х

Issuer	Е	S	G
First Republic Bank/CA	Ľ	-5-	
First Solar	x	x	x
First Student Bidco		Χ	
FirstCash	Х		X
			X
FirstEnergy FirstRand			X
Fiserv			X
			X
Fiskars OYJ Abp Fisker			X
			X
Five Below	Х	Х	Х
Five9	Х	Х	Х
Fiverr International			Х
Fix Price Group		Х	Х
Flagship VII			Х
Flagstar Bancorp			Х
Flat Glass Group		Х	Х
FleetCor Technologies			Х
Fleury SA			Х
Flex			Х
Floor & Decor Holdings			Х
FLSmidth & Company A/S			Х
Fluent			Х
Fluidra SA	Х		Х
Fluor		Х	Х
Flushing Financial			Х
Flutter Entertainment			Х
Fly Leasing			Х
Flywire			Х
FMC	Х	Х	Х
FNB/PA		Х	Х
Focus Energia Holding Participacoes SA			х
Focus Media Information Technology			х
Focusrite		х	х
Foghorn Therapeutics			х
Food & Life Companies		х	х
Foot Locker			х
Foran Mining			х
Forbo Holding AG	х		х
Ford Motor	х		х
Ford Otomotiv Sanayi AS			х
FormFactor	х	х	х
Formosa Chemicals & Fibre			х
Formosa Plastics			х
Forrester Research			х
Fortegra Group			X
Fortescue Metals Group	х		x
Fortinet		х	x
Fortis Healthcare	х		x
Fortistar Sustainable Solutions	~		×
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Issuer	Е	S	(
Fortive		Х)
Fortune Brands Home & Security		х	3
Forward Air)
Foryou)
Foschini Group		Х	2
Foshan Haitian Flavouring & Food	х		;
Fosun International)
Fosun Tourism Group			;
Fox			2
Foxconn Industrial Internet		Х	2
Foxsemicon Integrated Technology		Х	
FP			
Franchise Group)
Franklin Electric	Х		
Fraport AG Frankfurt Airport Services Worldwide			
Frasers Logistics & Commercial Trust			2
Freee KK			
Freeline Therapeutics Holdings		Х	2
Freeport-McMoRan	Х		2
Fresenius Medical Care AG & Co KGaA			2
Fresenius SE & Co KGaA			
Freshpet		Х	
Freshworks		Х	2
FREYR Battery SA			
Friedrich Vorwerk Group SE			
Frontage Holdings			
Frontdoor			
Frontera Energy			
Frontier Communications Frontier Communications		x	:
Parent		~	
Frontier Developments		х	:
Frontier Group Holdings			
Frontken Bhd			
FS KKR Capital	х	Х	2
FTC Solar		х	
Fu Shou Yuan International Group	х		
Fubon Financial Holding		х	
fuboTV	х	х	
FUCHS PETROLUB SE			
FuelCell Energy			2
Fugro NV			2
Fuji/Aichi			2
Fuji Media Holdings			
Fuji Seal International			2
Fujian Foxit Software Development JSC			1

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Fujian Snowman		х	х
Fujian Sunner Development			х
Fujian Supertech Advanced Material	х		Х
Fujikura			x
Fujimi			х
Fujimori Kogyo			х
Fujitsu General			х
Fukuoka Financial Group			Х
Fukuoka REIT			Х
Full Truck Alliance		х	Х
Funding Circle Holdings			х
Fusion Pharmaceuticals		х	Х
Futu Holdings			х
Fuyao Glass Industry Group	х		х
Fuze			х
FWD Group			х
G1 Therapeutics			х
GA Technologies Japan			х
Gabonese Republic	х		х
Gaia			х
Galapagos NV		х	х
Galaxy Digital Holdings		х	
Galaxy Entertainment Group			х
Galaxy Pipeline Assets Bidco			х
Galaxy Resources			х
Galiano Gold			х
Galp Energia SGPS SA			х
Gambling.com Group			х
Games Workshop Group		х	х
Gaming and Leisure Properties			х
Gamma Communications			х
Gan & Lee Pharmaceuticals	х		
GAN	х	х	х
Ganfeng Lithium		x	X
Ganyuan Foods			x
Gaotu Techedu			x
Gap		х	x
Garmin			X
Gartner			X
Gates Industrial			X
Gati			X
GATX			x
Gaztransport Et Technigaz SA			x
GB Group		х	x
GCL-Poly Energy Holdings		~	x
GDS Holdings	x	х	x
GEA Group AG	x	~	x
Geberit AG	x	х	^
Geely Automobile Holdings	^	x	х
GEM			
		Х	X

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Gemdale			х
Generac Holdings	х	х	х
General Dynamics	х		х
General Electric			х
General Insurance of India			х
General Mills	х	х	х
General Motors	х	х	х
Genesys Logic			х
Genie Energy			х
Genius Electronic Optical			х
Genius Sports			х
Genmab A/S	х		х
GenMark Diagnostics		х	х
Genneia SA			х
Genomma Lab Internacional SAB de CV			х
Genpact	х	х	х
Genscript Biotech			х
Gentera SAB de CV			х
Gentex			х
Gentherm	х	х	х
Genuine Parts			х
Genuit Group	Х		х
Genus			х
Gerdau SA			х
Gerresheimer AG			х
Gestamp Automocion SA			х
Getinge AB			х
Gevo	Х		Х
GF Securities			Х
GFL Environmental	Х	Х	Х
Giant Manufacturing			Х
Gibraltar Industries			Х
Gibson Energy			Х
giftee			Х
Giken			Х
Gilat Satellite Networks			Х
Gilead Sciences			Х
Ginko International			Х
Ginlong Technologies			Х
Gitlab		Х	Х
Givaudan SA	Х		Х
Gjensidige Forsikring ASA			Х
Gland Pharma		Х	Х
Glatfelter	Х		Х
Glaukos			Х
GlaxoSmithKline Pharmaceuticals			х
GlaxoSmithKline	Х	х	Х
Glencore	Х	х	Х
Glenmark Pharmaceuticals			Х

lssuer	Е	s	G
Glenveagh Properties			х
Global Blood Therapeutics			х
Global Fashion Group SA			х
Global New Material International Holdings			х
Global One Real Estate Investment			х
Global Payments		х	х
Global Sources			х
Global Unichip		х	х
GlobalData			х
Global-e Online			х
Globalwafers	х	х	х
Globant SA			х
Globe Life			х
Globo Comunicacao e Participacoes SA			х
Globus Medical			х
Glodon			х
GMO Financial Gate			х
GMO GlobalSign Holdings KK			х
GMO internet			х
GMO Payment Gateway		х	х
GMR Hyderabad International Airport			х
GMR Infrastructure			х
GMS			х
GN Store Nord AS		х	х
Go-Ahead Group			х
GoDaddy			х
Godrej Consumer Products		х	х
Godrej Properties		х	х
GoerTek			х
Gol Linhas Aereas Inteligentes SA			х
Golar LNG			х
Gold Circuit Electronics	х		х
Gold Fields			х
Gold Road Resources			х
Goldman Sachs Group			х
Goldwin			х
GOLFZON			х
Gongniu Group			х
Goodman Group	Х	х	х
Goodyear Tire & Rubber			х
Government of Mongolia	х		
GP Strategies			х
GPT Group			х
Grab Holdings		х	х
Grace Technology			х
Gracell Biotechnologies		х	х
Grainger			х
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Graphic Packaging HoldingxxxGraphite IndiaxxxGraphite IndiaxxxGreat Lakes Dredge & DockxxxGreat Wall MotorxxxGreat Western BancorpxxxGreen DotxxxGreen DotxxxGreen DotxxxGreen Inhumb IndustriesxxxGreenenpanel IndustriesxxxGreentown China HoldingsxxxGreentown ManagementxxxHoldingsxxxGreifxxxGreifs AxxxGroup Up IndustrialxxxGrupa Aeroportuario delxxxGrupo Aeroportuario delxxxGrupo Energia Bogota SA ESPxxGrupo DE MODA SOMA SAxxGrupo Bimbo SAB de CVxxGrupo Binacioro Banorte SABxxGrupo SBF SAxxGrupo Mexico SAB de CVxxGrupo SBF SAxxGrupo Televisa SABxxGrupo Mexico SAB de CVxxGrupo Mexico SAB de CVxxGrupo Mexico SAB de CVxxGrupo Mexico SAB de CVxxGrupo SBF SAxxGS Connect SAP GSCIxx </td <td></td> <td></td> <td></td> <td></td>				
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GreenbrierxGreenidge Generation HoldingsxxGreenpanel IndustriesxGreentown China HoldingsxGreentown ManagementxHoldingsxGreentown Service GroupxxGreggsxxGreifxxGresham HousexxGrifols SAxxGroery Outlet HoldingxxGrupa Lotos SAxxGrupo Aeroportuario delxxGrupo Aeroportuario delxxGrupo DE MODA SOMA SAxxGrupo Elektra SAB DE CVxxGrupo Financiero Banorte SABxxGrupo SFSAxxGrupo SFSAxxGrupo Televisa SABxxGrupo Televisa SABxxGrupo Televisa SABxxGrupo Televisa SABxxGrupo Televisa SABxxGrupo Televisa SABxxGS Connect S&P GSCIxxGS FuasaxxGS YuasaxxGUangdong DongpengxxGuangdong DongpengxxGuangdong Great Riverxx	Green Dot		Х	х
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Greenpanel IndustriesxGreentown China HoldingsxGreentown ManagementxHoldingsxGreentown Service GroupxXGreggsGreifxXGresham HouseGrifonxGrifols SAxGroup Up IndustrialxGrupa Lotos SAxGrupo Aeroportuario delxGrupo Aeroportuario delxGrupo Bimbo SAB de CVxGrupo Elektra SAB DE CVxGrupo Elektra SAB DE CVxGrupo SBF SAxGrupo SBF SAxGrupo Televisa SABxGrupo Televisa SABxGrupo Televisa SABxGrupo Televisa SABxGrupo Televisa SABxGrupo Televisa SABxGS Sengineering & ConstructionxXXGS YuasaxGTU Fechnology HoldingsxGuangdong DongpengxHoldingsxGuangdong Great Riverx	Greenbrier			х
Greentown China HoldingsxGreentown ManagementxHoldingsxGreentown Service GroupxxGreggsxxGreifxxGresham HousexxGrifonxxGrocery Outlet HoldingxxGroup Up IndustrialxxGrupo Aeroportuario delxxGrupo Aeroportuario delxxGrupo DE MODA SOMA SAxxGrupo Elektra SAB de CVxxGrupo Elektra SAB DE CVxxGrupo Financiero Banorte SABxxGrupo SBF SAxxGrupo Televisa SABxxGS Connect S&P GSCIxEndipo Mexico SAB de CVxxGrupo Televisa SABxxGrupo Televisa SABxxGrupo Televisa SABxxGS Sengineering & ConstructionxxGS YuasaxxGTLK Europe DACxxGuangdong DongpengxxHoldingsxxGuangdong Great Riverx	Greenidge Generation Holdings	х	Х	х
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Grifols SAxGrocery Outlet HoldingxGroup Up IndustrialxGrupa Lotos SAxGrupa Lotos SAxGrupo Aeroportuario delxCentro Norte SAB de CVxGrupo Aeroportuario delxSureste SAB de CVxGrupo DE MODA SOMA SAxGrupo Elektra SAB DE CVxGrupo Energia Bogota SA ESPxGrupo Financiero Banorte SABxde CVxGrupo SBF SAxGS Connect S&P GSCIxEnhanced Commodity TotalxReturn Strategy Index ETNxGS Engineering & ConstructionxGS YuasaxGTY Technology HoldingsxGuangdong DongpengxHoldingsxGuangdong DongpengxHoldingsx	Gresham House			х
Grocery Outlet HoldingxGroup Up IndustrialxxGrupa Lotos SAxGrupo Aeroportuario delxCentro Norte SAB de CVxGrupo Aeroportuario delxSureste SAB de CVxGrupo Aval Acciones y ValoresxSAxGrupo Bimbo SAB de CVxGrupo DE MODA SOMA SAxGrupo Elektra SAB DE CVxGrupo Elektra SABxGrupo SBF SAxGrupo Mexico SAB de CVxGS Connect S&P GSCIxEnhanced Commodity Total Return Strategy Index ETNxGS Engineering & ConstructionxxGS YuasaxGTY Technology HoldingsxGuangdong Dongpeng HoldingsxGuangdong Dongpeng HoldingsxGuangdong Great Riverx	Griffon			х
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Grupo Aeroportuario del Centro Norte SAB de CVxGrupo Aeroportuario del Sureste SAB de CVxGrupo Aval Acciones y Valores SAxGrupo Bimbo SAB de CVxGrupo Bimbo SAB de CVxGRUPO DE MODA SOMA SAxGrupo Elektra SAB DE CVxGrupo Elektra SAB DE CVxGrupo Financiero Banorte SABxGrupo Mexico SAB de CVxGrupo SBF SAxGrupo Televisa SABxGS Connect S&P GSCIxEnhanced Commodity Total Return Strategy Index ETNxGS Sengineering & ConstructionxxGTV Fechnology HoldingsxGuangdong Dongpeng HoldingsxGuangdong Great Riverx	Group Up Industrial	х		х
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Sureste SAB de CVGrupo Aval Acciones y ValoresxSASAGrupo Bimbo SAB de CVxGRUPO DE MODA SOMA SAxGrupo Elektra SAB DE CVxGrupo Energia Bogota SA ESPxGrupo Financiero Banorte SABxGrupo Mexico SAB de CVxGrupo SBF SAxGrupo Televisa SABxGS Connect S&P GSCIxEnhanced Commodity TotalxReturn Strategy Index ETNxGS Engineering & ConstructionxGTLK Europe DACxGTT Technology HoldingsxGuangdong Dongpeng HoldingsxGuangdong Great Riverx	Grupo Aeroportuario del Centro Norte SAB de CV			Х
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GRUPO DE MODA SOMA SAxGrupo Elektra SAB DE CVxGrupo Energia Bogota SA ESPxGrupo Financiero Banorte SABxde CVxGrupo Mexico SAB de CVxGrupo SBF SAxGrupo Televisa SABxGS Connect S&P GSCIxEnhanced Commodity TotalxReturn Strategy Index ETNxGS RetailxGTY Technology HoldingsxGuangdong DongpengxHoldingsxGuangdong Great Riverx	Grupo Aval Acciones y Valores SA			Х
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Grupo Financiero Banorte SABxGrupo Mexico SAB de CVxGrupo SBF SAxGrupo Televisa SABxGS Connect S&P GSCIxEnhanced Commodity Total Return Strategy Index ETNxGS Engineering & ConstructionxXxGS YuasaxGTY Technology HoldingsxGuangdong Dongpeng HoldingsxGuangdong Great Riverx	Grupo Elektra SAB DE CV			х
de ĊV Grupo Mexico SAB de CV x Grupo SBF SA x Grupo Televisa SAB x GS Connect S&P GSCI x Enhanced Commodity Total x Return Strategy Index ETN x GS Engineering & Construction x GS Retail x GTY Technology Holdings x Guangdong Dongpeng x Holdings x Guangdong Great River x	Grupo Energia Bogota SA ESP			х
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Grupo Televisa SAB x GS Connect S&P GSCI x Enhanced Commodity Total x Return Strategy Index ETN x GS Engineering & Construction x GS Retail x GS Yuasa x GTLK Europe DAC x Guam Department of x Education x Guangdong Dongpeng x Holdings x Guangdong Great River x	Grupo Mexico SAB de CV			х
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Enhanced Commodity Total Return Strategy Index ETN GS Engineering & Construction x GS Retail x GS Yuasa x GTLK Europe DAC x Guam Department of x Education x Guangdong Dongpeng x Holdings x Guangdong Great River x	Grupo Televisa SAB			x
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GS Yuasa x GTLK Europe DAC x GTY Technology Holdings x Guam Department of Education x Guangdong Dongpeng Holdings x Guangdong Dongpeng Holdings x Guangdong Great River x	GS Engineering & Construction		х	х
GTLK Europe DAC x GTY Technology Holdings x Guam Department of x Education x Guangdong Dongpeng x Holdings x Guangdong Great River x	GS Retail			х
GTY Technology Holdings x Guam Department of x Education x Guangdong Dongpeng x Holdings x Guangdong Great River x	GS Yuasa			х
Guam Department of Education x Guangdong Dongpeng Holdings x Guangdong Great River x	GTLK Europe DAC			х
Guam Department of Education x Guangdong Dongpeng Holdings x Guangdong Great River x	GTY Technology Holdings			х
Holdings Guangdong Great River x	Guam Department of Education			Х
	Guangdong Dongpeng Holdings			х
	Guangdong Great River Smarter Logistics			х

Issuer	Е	S	G
Guangdong Investment			х
Guangdong Kinlong Hardware Products			х
Guangdong Marubi Biotechnology			х
Guangdong Xinbao Electrical Appliances Holdings			х
Guangdong Yantang Dairy			х
Guangdong Yizumi Precision Machinery			х
Guangzhou Automobile Group			х
Guangzhou GRG Metrology & Test			х
Guangzhou KDT Machinery			х
Guangzhou Kingmed Diagnostics Group			х
Guangzhou Restaurant Group			х
Guangzhou Shiyuan Electronic Technology			х
Guangzhou Tinci Materials Technology		х	х
Guangzhou Zhujiang Brewery		х	х
Guidewire Software		х	х
Gulfport Energy Operating	х	х	х
GVS SpA		х	х
GXO Logistics Europe SAS			х
GXO Logistics			х
H & M Hennes & Mauritz AB			х
H Lundbeck A/S			х
H&M Finance BV			х
H&R Block			х
Hachijuni Bank			х
Hackett Group			х
Haemonetics		х	х
Haidilao International Holding	х	х	х
Haier Electronics Group			х
Haier Smart Home			х
Haitian International Holdings			х
Halliburton	х	х	х
Halma			х
Hamamatsu Photonics KK		х	х
Hamburg Commercial Bank AG	х		Х
Hana Financial Group			Х
Hana Microelectronics PCL			Х
Hancock Whitney			Х
Hang Lung Properties		х	Х
Hang Zhou Great Star Industrial		х	х
Hanger			х
Hangzhou Binjiang Real Estate Group			х
Hangzhou First Applied Material			х
Hangzhou Pinming Software			х

Issuer	Е	S	G
Hangzhou Raycloud Technology			х
Hangzhou Robam Appliances		х	х
Hangzhou Tigermednsulting		х	х
Hannon Armstrong Sustainable Infrastructure Capital			х
Hannover Rueck SE			х
Hanon Systems		х	х
Hanover Insurance Group			х
Han's Laser Technology Industry Group			х
Hansoh Pharmaceutical Group	х	х	х
Hanwha Solutions			х
Happiest Minds Technologies			х
Happinet			х
Hapvida Participacoes e Investimentos SA			х
Harbour Energy			х
Harmonic Drive Systems			х
Harmonic			х
Harmony Biosciences Holdings			х
Harmony Gold Mining		х	х
Harpoon Therapeutics			х
Harsco			х
Hartalega Holdings Bhd		х	х
Hartford Financial Services Group	х	х	х
Harvia Oyj			х
Hasbro			х
Havells India			х
Hays			х
Hayward Holdings			х
Hazama Ando			х
HB Fuller	х		х
HCA Healthcare	х	х	х
HDC Hyundai Development Co-Engineering & Construction			х
HDFC Asset Management			х
HDFC Bank		х	х
HeadHunter Group			х
Health & Happiness H&H International Holdings			х
Health Catalyst			х
Healthcare Royalty			х
HealthEquity			х
HealthStream			х
Heathrow Airport Holdings			х
Hecla Mining			х
Hefei Meiya Optoelectronic Technology			х
HEG		х	х
HEICO			х
HeidelbergCement AG	х	х	х
Heineken NV		х	х

lssuer	Е	S	G
Heiwa Real Estate	х	х	х
Heiwa Real Estate REIT			 X
Helios Finance LP			X
Helios Technologies			X
Helios Towers			x
Helix Energy Solutions Group			x
Hella GmbH & Co KGaA			х
Hellenic Exchanges - Athens Stock Exchange SA			х
Hellenic Telecommunications Organization SA			х
Hello Group			х
HelloFresh SE			х
Helmerich & Payne			х
Helvetia Holding AG			х
Hemnet Group AB			х
Henan Pinggao Electric			х
Henan Shuanghui Investment & Development			х
Henderson Land Development			х
Hengan International Group		х	х
Hengli Petrochemical			х
Hennge KK			х
Hensoldt AG			Х
Herc Holdings			Х
Heritage Insurance Holdings			Х
Hero MotoCorp			Х
Heron Therapeutics		Х	Х
Heroux-Devtek	х		Х
Hershey	х		Х
Hess	х	Х	Х
Hexagon AB			Х
Hexcel			Х
Hexpol AB	х	Х	Х
hGears AG			х
Hibernia REIT	х		
Highwoods Properties			х
Hikari Tsushin			Х
Hikma Pharmaceuticals		Х	Х
Hill & Smith Holdings			х
Hill International			Х
Hill-Rom Holdings		Х	Х
Hilton Food Group			Х
Hilton Worldwide Holdings		Х	Х
Himax Technologies			Х
Hindustan Unilever			Х
Hino Motors			Х
HireRight Holdings			Х
Hirose Electric		Х	х
HIS			Х
Hiscox			Х

Issuer	Е	S	G
Hitachi Construction Machinery			х
Hitachi			x
Hite Jinro			x
Hive Blockchain Technologies	х	х	x
Hiwin Technologies			x
HLA Group			x
HMM		Х	x
Hochschild Mining			х
Hoegh LNG Holdings			х
Holcim	х		х
Hollysys Automation		х	х
Technologies			
Hologic	Х	Х	Х
Home BancShares/AR		Х	Х
Home Consortium	Х	Х	Х
Home Depot	Х	Х	Х
Home First Finance India		Х	Х
HomeServe			Х
Homology Medicines			Х
Hon Hai Precision Industry		Х	Х
Honda Motor			Х
Honest			Х
Honeywell International	Х	Х	Х
Hong Kong Exchanges & Clearing		х	Х
Hongfa Technology		Х	Х
Hongkong Land Holdings	х	Х	Х
Hope Education Group			Х
Horace Mann Educators			Х
Horizon Acquisition			Х
Horizon Bancorp/IN			Х
Horizon Therapeutics			Х
Hoshino Resorts REIT			Х
Host Hotels & Resorts	Х	Х	Х
Hostess Brands		Х	Х
Houghton Mifflin Harcourt			Х
Houlihan Lokey			Х
Housing Development Finance		Х	Х
Howmet Aerospace			Х
Ноуа		Х	Х
HSBC Holdings	Х	Х	Х
Hua Hong Semiconductor			Х
Huadong Medicine			Х
Hualan Biological Engineering	х	х	Х
Huali Industries	х	х	Х
Huaxin Cement			Х
Huazhu Group	х	х	х
Hub Group			х
Hubbell	х		х
HubSpot		х	Х

Issuer	Е	S	G
Hudbay Minerals			х
Hugel		х	х
HUGO BOSS AG			х
Huhtamaki Oyj			х
Huizhou Desay Sv Automotive			х
Hulic			х
Humana		х	х
Humanigen			х
Hundsun Technologies		х	х
Hungary			х
Hunting			х
Huntsman	х	х	х
Huron Consulting Group		х	х
Hut 8 Mining	х	x	x
HUTCHMED China		x	x
HUYA		x	x
Hyatt Hotels		x	x
HYBE		x	x
Hydrofarm Holdings Group		^	x
Hygeia Healthcare Holdings		х	x
Hyliion Holdings		^	x
Hypera SA			x
Hypoport SE Hyundai Engineering &		N/	X
Construction		Х	Х
Hyundai Heavy Industries Holdings		х	х
Hyundai Mobis		Х	Х
Hyundai Motor		Х	Х
Hyundai Steel			Х
Hyve Group			х
Hyzon Motors			Х
13 Verticals			х
IAA	х	х	х
IAC/InterActiveCorp			х
IAMGOLD			х
Iberdrola SA	х	х	х
IBEX Holdings			х
IBI Group			х
lbiden			х
Iceland Seafood International hf			Х
ICF International			х
Ichigo	Х	х	х
Ichikoh Industries			х
Ichor Holdings			x
ICICI Bank		х	x
ICICI Lombard General Insurance			x
ICICI Prudential Life Insurance		х	х
ICICI Securities	х	x	x
iClick Interactive Asia Group			x
			~

lssuer	Е	S	G
ICON		х	х
ICU Medical		х	х
ID Logistics Group		х	х
Ideagen		х	х
Ideal Power			х
IDEX	х	х	х
IDEX Laboratories			х
IDFC First Bank		х	х
IDOM			х
Idorsia			х
lflytek			х
IGG			х
IGM Biosciences			х
Iguatemi Empresa de Shopping Centers SA			х
IHH Healthcare Bhd		х	х
IHI			х
lida Group Holdings	х	х	х
II-VI	х	х	х
Iliad SA			х
Iljin Hysolus	х		х
Illinois Tool Works			х
Illumina	х	х	х
I-Mab			х
IMAX China Holding			х
IMAX			x
Imdex			х
iMedia Brands			х
Imeik Technology Development	x		x
Imerys SA			x
IMI	x		x
Immunocore Holdings	x		x
ImmunoGen		х	x
Impala Platinum Holdings			x
Imperial Brands			x
Imperial Logistics			x
Imperial Oil	x		x
Inaba Denki Sangyo	^		x
Inari Amertron Bhd			x
Inari Medical		х	x
Inchcape		x	x
Incyte	х	x	x
India Grid Trust	~	X	
India Grid Trust			X
			X
Indian Railway Finance			X
			Х
indie Semiconductor			
	x x		x x

lssuer	Е	s	G
Indosat Tbk PT			х
Indus Towers			х
IndusInd Bank		х	х
Industria de Diseno Textil SA	х	х	х
Industrial & Commercial Bank of China		х	х
Industrial & Infrastructure Fund Investment			х
Indutrade AB			х
Infinera	Х	х	х
Info Edge India			х
Infocom			х
Informa			х
Informatica			х
Information Services Group			х
Information Services International-Dentsu			х
Infosys			х
Infracommerce CXAAS SA			х
ING Groep NV	Х	х	х
Ingersoll Rand		Х	Х
Ingevity		Х	х
Inhibrx			Х
Inkia Energy			Х
Inner Mongolia Yili Industrial Group	х	х	x
InnoCare Pharma		х	Х
Innolux		Х	Х
Innospec			Х
Innovent Biologics		Х	Х
InPost SA			Х
InPost SA/Poland		Х	Х
InRetail Peru			Х
Insight Enterprises			Х
Insmed			Х
Insource			Х
Insperity			Х
Inspire Medical Systems			Х
Inspur International			Х
Insteel Industries			Х
Insulet		Х	Х
Insurance Australia Group	Х		Х
Intact Financial			Х
Intco Medical Technology		Х	Х
Integra LifeSciences Holdings		Х	Х
Integra Resources			Х
Integral Ad Science Holding			Х
	Х	Х	Х
Intellect Design Arena		Х	Х
Intellia Therapeutics		Х	X
Inter RAO UES PJSC	Х		Х

Issuer	Е	S	G
InterCement Financial Operations BV			х
InterDigital		х	х
Interface			Х
Intermedia Cloud Communications			х
Intermediate Capital Group		х	х
International Bancshares			х
International Business Machines		х	х
International Consolidated Airlines Group SA			х
International Container Terminal Services			х
International Flavors & Fragrances			х
International Game Technology			Х
International Money Express			х
International Paper (a collaborative engagement via Climate Action 100+)	х		
Interpipe Hldgs			Х
Interpublic Group of			Х
Intertek Group	х	Х	Х
Intesa Sanpaolo SpA	х		Х
Intesa Sanpaolo Vita SpA			Х
Intevac			Х
Intrum AB	х	Х	Х
Intuit	х	Х	Х
Intuitive Surgical		Х	Х
Invacare			Х
Invenergy Renewables LLC			Х
Inventec			Х
Investec			Х
Invitae			Х
Ionis Pharmaceuticals			Х
lonQ		Х	Х
lovance Biotherapeutics	Х	Х	Х
Ipca Laboratories			Х
lpsen SA			Х
IQVIA Holdings		Х	х
IR Japan Holdings			Х
iRhythm Technologies			Х
IRICO Group New Energy			х
ironSource			Х
Ironwood Pharmaceuticals			Х
IRSA Propiedades Comerciales SA			х
Islamic Republic of Pakistan			Х
Israel			Х
Israel Discount Bank			Х
Israel Electric	х		
ISS A/S			Х
Isuzu Motors	х		Х
Isuzu Motors	Х		Х

lssuer	Е	S	G
Italgas SpA			х
Italian Sea Group SPA			х
Itau Unibanco Holding SA			х
ITC			х
ITEQ		х	х
Iteris			х
ITOCHU			х
Itron		х	х
ITT			х
Ivanhoe Mines			х
IWG			х
J & J Snack Foods		х	х
J D Wetherspoon			х
J M Smucker	х		х
J Sainsbury			х
JA Solar Technology			x
Jack Henry & Associates			x
Jack in the Box			x
Jackson Financial			x
Jacobs Engineering Group			x
JAFCO Group			x
Jaguar Land Rover Automotive			x
James Hardie Industries			x
James River Group Holdings		х	x
Jamf Holding	х	x	x
Jamieson Wellness	~	~	x
Janus International Group			x
Japan Airlines			x
Japan Airport Terminal			x
Japan Best Rescue System			x
Japan Exchange Group			
	V		X
Japan Petroleum Exploration	~		X
Japan Post Insurance			X
Japan Real Estate Investment			X
Japan Securities Finance			X
Japan Steel Works			X
Jason Furniture Hangzhou			X
Jazz Pharmaceuticals	Х	X	X
JB Hunt Transport Services		Х	Х
JBG SMITH Properties			Х
JBS SA			Х
JCDecaux SA			Х
JCET Group			Х
JCU			Х
JD Health International			Х
JD Logistics		Х	Х
JD Sports Fashion			Х
JD.com	Х	Х	Х
JDE Peet's NV			Х

Issuer	Е	s	G
Jeisys Medical		х	х
JELD-WEN Holding			х
Jenoptik AG			х
Jeol		х	х
Jeronimo Martins SGPS SA	х		х
JET2	х	х	х
JetBlue Airways			x
JFE Holdings			X
JFrog	х	х	X
JGC Holdings			х
Jiangsu Akcome Science & Technology			x
Jiangsu Canlon Building Materials			х
Jiangsu GoodWe Power Supply Technology			х
Jiangsu Guomao Reducer		x	x
Jiangsu Hengli Hydraulic	х	×	x
Jiangsu Hengrui Medicine	~	×	×
Jiangsu Hengshun Vinegar	х	x	x
Industry Jiangsu Xinri E-Vehicle			х
Jiangsu Yanghe Brewery Joint-Stock			х
Jiangxi Copper			х
Jilin Jian Yisheng Pharmaceutical			х
Jinke Properties Group			х
Jinke Smart Services Group		х	х
JinkoSolar Holding	х	x	х
JINS Holdings			х
Jinxin Fertility Group		x	x
Jinyu Bio-Technology	х		X
JiuGui Liquor			x
Jiumaojiu International Holdings			x
JMDC			х
JOANN			x
Joby Aviation			x
John Bean Technologies	х	x	x
John Wood Group	x	^	^
Johnson & Johnson		~	~
Johnson Controls International	X	×	X
	Х	X	X
Johnson Matthey		Х	Х
Joinn Laboratories China		Х	Х
Jones Lang LaSalle			Х
Jonjee Hi-Tech Industrial And Commercial Holding	Х	х	х
Josemaria Resources			Х
Joyoung		х	Х
		х	Х
JOYY			
JOYY JP Morgan JPMorgan Alerian MLP Index			x x

lssuer	E	S	(
JPMorgan Chase		Х	
JS Global Lifestyle		Х	
JSE			
JSL SA			
J-Stream			2
JSW Steel			2
JTOWER			
Jubilant Foodworks		Х	
Judges Scientific		Х	
Juewei Food			
Julius Baer Group		Х	
Jumia Technologies AG			
Juniper Industrial Holdings			
Just Dial			
Just Eat Takeaway.com NV			
Just Group	Х		
K Car			
K Wah International Holdings			
K92 Mining			
Kadokawa			
Kainos Group			
Kaisa Group Holdings			
Kaizen Platform			
Kakao	Х	Х	
Kakao Pay			
KakaoBank		Х	
Kaltura	х	Х	
KalVista Pharmaceuticals			
Kalyan Jewellers India	х	Х	
Kambi Group			
Kamigumi			2
Kangji Medical Holdings			2
Kangwon Land			2
Kansai Electric Power			2
Kansai Paint			2
Kanzhun			2
Kao			2
KAR Auction Services		Х	2
Karat Packaging			
Karbon Homes			
Kasikornbank PCL		х	2
Kaspi.KZ JSC		х	2
Katapult Holdings			
Katitas	х	х	
Kawasaki Heavy Industries			
KB Financial Group			:
KB Home			:
KBC Group NV	х	х	
K-Bro Linen			
KDDI			

Issuer	Е	S	G
KE Holdings		х	х
Keihanshin Building	х	X	x
Kellogg		X	x
Kelly Services		~	x
Kemira Oyj	х		x
Kemper	~	х	x
Kendrion NV		~	x
Kenedix Office Investment			x
Kenedix Residential Next			x
Investment			~
Kennametal			х
Keppel DC REIT	х	х	х
Kering SA			х
Kernel Holding SA			х
Kerry Group			х
Kerry Properties			х
Keshun Waterproof			х
Technologies			
Keurig Dr Pepper		Х	х
KeyCorp			Х
Keyence		Х	Х
Keyera	Х	Х	Х
Keymed Biosciences			Х
Kforce			Х
Kginicis			Х
KH Neochem			Х
Kia	Х	Х	Х
Kimball Electronics			Х
Kimball International			Х
Kimberly-Clark	Х	Х	Х
Kinder Morgan			Х
Kindstar Globalgene Technology			х
King Yuan Electronics			х
Kingboard Holdings			х
KingClean Electric			х
Kingdee International Software Group		х	х
Kingdom of Bahrain			х
Kingdom of Saudi Arabia	х		х
Kingdom of Thailand			х
Kingfisher			х
Kingsoft			х
Kingspan Group	х	х	х
Kinross Gold	х		х
Kinsale Capital Group			х
Kinsus Interconnect	х		х
Technology			
Technology Kintor Pharmaceutical		Х	
		Х	х
Kintor Pharmaceutical		X	x x

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Kolmar KoreaxKomatsuxKomercni Banka ASxKonami HoldingsxKone OyjxxKongsberg Gruppen ASAxKoninklijke DSM NVxxKoninklijke Philips NVxxKontoor BrandsxxKoolearn Technology HoldingxxKorea Electric PowerxxKorea Shipbuilding & OffshorexxKorn FerryxxKornit DigitalxxKossen Rubber Industries BhdxxKraft HeinzxxKraftonxxKraftonxxKruger PCLxx				
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Koninklijke Philips NVxxxKontoor BrandsxxxKoolearn Technology HoldingxxKorea Electric PowerxxKorea Investment HoldingsxxKorea Shipbuilding & Offshore EngineeringxxKorn FerryxxKosexxKossan Rubber Industries BhdxxKraft HeinzxxKraftonxxKrogerxxKrona DiagnosticsxxKRUK SAxx				
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Korea Shipbuilding & Offshore EngineeringxxxKorn FerryxxKornit DigitalxxKosexxKosmos EnergyxxKotak Mahindra BankxxKraft HeinzxxKraftonxxKrogerxxKrugerxxKRUK SAxxKrugthai Card PCLx		~		
EngineeringKorn FerryxKornit DigitalxKosexKosmos EnergyxKossan Rubber Industries BhdxKotak Mahindra BankxKraft HeinzxKraftonxKrogerxKrsnaa DiagnosticsxKRUK SAxKrungthai Card PCLx		×	×	
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Kosmos EnergyxKossan Rubber Industries BhdxKotak Mahindra BankxxKraft HeinzxKraftonxxKrogerxxKrsnaa DiagnosticsxxKRUK SAxxKrungthai Card PCLx	Kornit Digital		х	х
Kossan Rubber Industries BhdxKotak Mahindra BankxxKraft HeinzxKraftonxxKrogerxKrsnaa DiagnosticsxxKRUK SAxKrungthai Card PCLx	Kose			х
Kotak Mahindra BankxxxKraft HeinzxxKraftonxxKrogerxxKrsnaa DiagnosticsxxKRUK SAxxKrungthai Card PCLx	Kosmos Energy			х
Kraft HeinzxKraftonxxKrogerxKrsnaa DiagnosticsxxKRUK SAxKrungthai Card PCLx	Kossan Rubber Industries Bhd		х	
KraftonxxKrogerxKrsnaa DiagnosticsxXxKRUK SAxKrungthai Card PCLx	Kotak Mahindra Bank	х	х	х
KrogerxKrsnaa DiagnosticsxxKRUK SAxKrungthai Card PCLx	Kraft Heinz			х
Krsnaa DiagnosticsxxKRUK SAxKrungthai Card PCLx	Krafton		х	х
KRUK SA x Krungthai Card PCL x	Kroger			х
Krungthai Card PCL x	Krsnaa Diagnostics		х	х
	KRUK SA			х
	Krungthai Card PCL			х
	K's Holdings			х

lssuer	Е	S	G
KT			х
Kuaishou Technology	х	х	х
Kubota			х
Kuehne + Nagel	х	х	х
International AG			
KUKA AG		Х	Х
Kulicke & Soffa Industries		Х	Х
Kumagai Gumi		-	Х
Kumba Iron Ore			Х
Kumho Petrochemical		-	Х
Kunlun Energy			Х
Kura Oncology			Х
Kura Sushi USA			Х
Kureha			Х
Kuwait Projects Company Holding KSCP			Х
Kweichow Moutai			х
KWG Group Holdings	х	х	х
KWG Living Group Holdings			х
Kymera Therapeutics			х
Kyocera	х		х
Kyoritsu Maintenance	х	х	х
Kyowa Kirin			х
Kyudenko	х		x
L&F			х
L&T Finance Holdings			х
L3Harris Technologies			x
La Banque Postale SA			x
La Francaise des Jeux SAEM			x
Labcorp Drug Development		х	x
Laboratory of America Holdings			x
Lakeland Financial			Х
Lakeland Industries			
Lam Research			X
	Х	Х	X
Lamar Advertising			Х
Lamb Weston Holdings	Х		Х
Lancashire Holdings			Х
LandMark Optoelectronics		Х	Х
Landsbankinn HF			Х
Landstar System			Х
Lantheus Holdings			Х
Lantronix			Х
Laobaixing Pharmacy Chain JSC		Х	Х
Larsen & Toubro		х	х
Las Vegas Sands		х	х
Lasertec			х
Lattice Semiconductor	х	х	х
Lawson			x
Lazard			х
La-Z-Boy	х	х	x

lssuer	Е	S	G
LB Group			Х
Leader Harmonious Drive Systems	х	х	х
Lear			х
Lebanese Republic			х
Leejam Sports JSC			х
LEENO Industrial	х	х	х
Legal & General Group	х	х	х
Legalzoom.com			Х
Leggett & Platt			Х
Legrand SA	х	Х	Х
Leidos Holdings			Х
LendingClub			х
LendingTree			х
Lendlease			х
Lennar			х
Lennox International	х	х	х
Lenovo Group	х		х
Lens Technology			х
Lenzing AG		х	Х
Leonardo DRS			х
Levi Strauss & Company		х	х
Lexicon Pharmaceuticals			х
LexinFintech Holdings		х	х
LG Chem	х	х	х
LG Electronics			х
LG Household & Health Care			х
LGI Homes		х	х
LHC Group			х
Li Auto	х	х	х
Li Ning		х	х
Liberty Global			х
Liberty Global LiLAC			х
Liberty Holdings		х	х
Liberty Media-Liberty Formula One			х
Liberty Media-Liberty SiriusXM			х
Li-Cycle Holdings			х
Lifco AB			Х
Life Storage			х
Lifenet Insurance			х
Lifetech Scientific	х	х	х
Lightning eMotors			х
Lightspeed Commerce		х	х
Limbach Holdings			х
Lime Technologies AB			Х
Limelight Networks			х
Linamar			Х
Lincoln Electric Holdings			Х
Lincoln National	Х		Х

lssuer	Е	s	G
Linde	x	x	x
Lineage Logistics LLC	~	~	x
Link REIT	х	x	x
LinkDoc Technology	~	~	x
Linklogis		х	x
Lintec		^	×
Lion Electric			×
Lions Gate Entertainment			x
Lippo Karawaci Tbk PT			x
Liquid Telecommunications			×
Financing			^
Liquidity Services			Х
LISI			Х
LITALICO			Х
Lithia Motors			Х
Live Nation Entertainment			Х
Livent	Х	Х	Х
LivePerson	Х	Х	Х
LiveRamp Holdings	Х	Х	Х
LiveVox Holdings		Х	Х
Livzon Pharmaceutical Group			Х
LK Technology Holdings			Х
LKQ			Х
Lloyds Banking Group	Х		Х
Localiza Rent a Car SA			Х
Locaweb Servicos de Internet SA			Х
L'Occitane International SA			х
Lockheed Martin	х	х	х
Logan Group			х
Lojas Quero Quero S/A			х
Lojas Renner SA			х
London Stock Exchange Group	х		х
LondonMetric Property			х
Longfor Group Holdings	х	х	х
LONGi Green Energy Technology	х	х	х
Longshine Technology Group			х
Lonza Group AG			х
Loomis AB			х
Lord Abbett Short Durationome Fund			х
Lordstown Motors			х
L'Oreal SA	х	х	x
Lotes			x
Lotte Chemical			x
Lotte Shopping			x
Lotus Bakeries NV		x	×
Louisiana-Pacific		^	×
Lowe's		x	×
LPL Financial Holdings		^	×
LPP SA			×
			^

LPS Brasil Consultoria de Imoveis SA LSI Industries			
LSI Industries			Х
			Х
Lucid Group		Х	Х
Lufax Holding			Х
LUKOIL PJSC	х		Х
Lululemon Athletica	х	Х	Х
Lumen Technologies		Х	Х
Lumentum Holdings	х	Х	Х
Luminar Technologies		Х	Х
Lundin Energy AB			Х
Lundin Gold			х
Lundin Mining			х
Luoyang Glass			х
Lupin			Х
Luxfer Holdings			х
Luxshare Precision Industry			х
Luzhou Laojiao	х		х
LVMH Moet Hennessy Louis Vuitton SE			х
Lydall			х
Lyft			х
LyondellBasell Industries NV		х	Х
M&A Capital Partners		Х	х
M&G	х	х	х
M&T Bank	х	х	х
M.Video PJSC			х
M3			х
Macquarie Group			Х
MacroGenics			х
Macronix International			х
Macrotech Developers		х	х
Madison IAQ LLC			х
Maeda Kosen			х
MAG Silver			х
Magazine Luiza SA			х
Magellan Midstream Partners LP			х
Magna International			х
Magnit PJSC			х
Magnite	х	х	Х
Magnolia Oil & Gas			х
Mahindra & Mahindra		х	х
Mahindra Lifespace Developers		х	х
Mahindra Logistics	х	х	х
MainStreet Bancshares			х
Maisons du Monde SA			х
Major Drilling Group			х
International			
MakeMyTrip			Х
Makino Milling Machine			Х
			х

2021	Sustain	ability	Report
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lssuer	E	S	G
Man Wah Holdings			х
Management Solutions			х
Mando			х
Mango Excellent Media			х
Manhattan Associates	х	х	х
Mani			х
Manitowoc		Х	х
ManpowerGroup		х	х
Manulife Financial			х
Mapfre SA			х
Marathon Digital Holdings	x	х	х
Marathon Oil	x	х	х
Marathon Petroleum	x	x	x
Marcopolo SA			x
Marel HF			x
Marfrig Global Foods SA			x
Marico			x
Marisa Lojas SA			x
MarketAxess Holdings			x
Marketech International		х	
		X	X
Markforged Holding			X
Marley Spoon AG Marlowe			X
			X
Marqeta			X
Marriott International/MD			X
Marsh & McLennan			X
Marshalls	Х	Х	Х
Marten Transport			Х
Marui Group			Х
Maruti Suzuki India			Х
Maruwa Co/Aichi			Х
Maruwa Unyu Kikan			Х
Marvell Technology Group		Х	Х
Marvell Technology			Х
Masan Group			Х
Masco			Х
Masonite International			Х
Massmart Holdings		Х	Х
MasTec		Х	Х
Mastercard			Х
Match Group			Х
Materion			х
Matrix Service			Х
MatsukiyoCocokara & Company			х
Mattel		х	х
Mauser Packaging Solutions Holding			х
Мах	х		
Max Healthcare Institute	х	х	х
Maxeon Solar Technologies	х	Х	х

lssuer	Е	S	G
Maximus			х
MaxLinear		х	х
Maxscend Microelectronics		х	х
Mayville Engineering			х
mBank SA			х
MC Brazil Downstream Trading SARL			х
McCormick & Co/MD			х
McDonald's		х	х
McGrath RentCorp			х
McGraw Hill LLC		х	х
MDC Holdings		х	х
MDC Partners			х
Mebuki Financial Group			х
MEC		х	х
Medallia			х
Medallion Financial			х
Medco Energi Internasional Tbk PT	х		х
Media Do			х
MediaAlpha			х
MediaTek		х	х
Medical Properties Trust			х
Mediobanca Banca di Credito Finanziario SpA	х		х
Medley			х
Medlive Technology			х
MEDNAX		х	х
Medpace Holdings			х
MedPeer			х
Medtronic		х	х
MEG Energy			х
Megacable Holdings SAB de CV			х
Megachips			х
Megaport			х
MegaStudyEdu			х
Megaworld			х
Meggitt			Х
Meidensha			Х
MeinAuto Group AG			Х
Meituan	х	х	Х
Melia Hotels International SA			х
Meliuz SA			Х
Membership Collective Group			х
Mensch und Maschine Software SE			х
MercadoLibre			х
Mercari			х
Mercedes-Benz Group AG	х	х	х
Merck & Company		х	х
Merck KGaA			х
Mercury Systems		х	х

Issuer	Е	S	G
MeridianLink			х
Meritage Homes		х	х
Meritor			х
Merry Electronics		х	х
Mersana Therapeutics	х	х	х
Merus NV			х
Meta Financial Group			х
Meta Platforms	х	х	х
Metals Acquisition			х
Methanex	х		х
Methode Electronics			х
MetLife			х
Metro Bank	х	х	х
MetroMile		Х	х
Metropole Television SA			х
Metropolis Healthcare			х
Metropolitan Bank Holding			х
Metso Outotec Oyj	х		х
Mettler-Toledo International			х
MGIC Investment		х	х
MGM Growth Properties LLC			x
MGM Resorts International			x
Michaels	х	х	x
Microchip Technology	~		x
Micron Technology		х	x
Microport Cardioflow Medtech			x
Microport Scientific		х	х
Microsoft		х	х
MicroStrategy	х	х	х
MicroTech Medical Hangzhou			х
Microvast Holdings			х
Middleby	х	х	х
Midea Group	x		x
Midwest Holding			x
Midwich Group			X
Migros Ticaret AS			x
Milkyway Chemical Supply Chain Service			х
MillerKnoll			х
Millicom International Cellular SA			х
Mimasu Semiconductor Industry	х		х
Mimecast	х	х	х
MINEBEA MITSUMI			х
Mineral Resources			х
Minerva SA/Brazil			х
Ming Yang Smart Energy Group			x
Ming Yuan Cloud Group Holdings			X
MINISO Group Holding		х	х
Minkabu The Infonoid			x

Ninth GroupxxxMIPS ABxxxMirati TherapeuticsxxMiron Technologies USxxMirsfreshxxMissfreshxxMiter Car WashxxMitra Pharmaceuticals SAxxMitra Adiperkasa Tbk PTxxMitsubishixxxMitsubishixxxMitsubishi ElectricxxxMitsubishi ElectricxxxMitsubishi Heavy IndustriesxxxMitsubishi MaterialsxxxMitsubishi UJ Financial GroupxxxMitsubishi UJ Financial GroupxxxMitsubishi With PSCxxxMitsubishi MaterialsxxxMitsubishi Materialsx <th>Issuer</th> <th>Е</th> <th>s</th> <th>G</th>	Issuer	Е	s	G
Mirati TherapeuticsxxxMirion Technologies US	Minth Group		х	х
Mirion Technologies US×Mirvac Group×Missfresh×Missfresh×Mister Car Wash×Mithak Systems×Mithra Pharmaceuticals SA×Mitra Adiperkasa Tbk PT×Mitra Keluarga Karyasehat×Mitsubishi Electric×Mitsubishi Electric×Mitsubishi Electric×Mitsubishi Gas Chemical×Mitsubishi Materials×Mitsubishi Motors×Mitsubishi UJ: Financial Group×Mitsubishi UJ: Financial Group×Mitsubishi US Smelting×Mitsubishi VI: Financial Group×Mitsubishi Materials×Mitsubishi Motors×Mitsubishi Materials×Mitsubishi Materials×Mitsubishi Materials<	MIPS AB		х	х
Mirion Technologies US×Mirvac Group××Missfresh××Mister Car Wash××Mithek Systems××Mithra Pharmaceuticals SA××Mitra Adiperkasa Tbk PT××Mitra Keluarga Karyasehat××Mitsubishi××Mitsubishi Electric××Mitsubishi Electric××Mitsubishi Gas Chemical××Mitsubishi Materials××Mitsubishi Materials××Mitsubishi Motors××Mitsubishi ULJ Financial Group××Mitsubishi ULS Financial Group××Mitsubishi Materials××Mitsubishi Motors××Mitsubishi Materials××Mitsubishi Materials××Mitsubishi Motors××Mitsubishi Motors××Mitsubishi Materials××Mitsubishi Materials××Mitsubishi Materials××Mitsubishi Materials××Mitsubishi Motors××Mitsubishi Materials××Mitsubishi Materials××Mitsubishi Materials××Mitsubishi Materials××Mitsubishi Materials××Mitsubishi Materials××Mitsubishi Materials××Mitsubishi Materials	Mirati Therapeutics	х	х	х
Mirvac Group×Missfresh×Mister Car Wash×Mittek Systems×Mithra Pharmaceuticals SA×Mitra Adiperkasa Tbk PT×Mitra Keluarga Karyasehat×Mitsubishi×Mitsubishi Electric×Mitsubishi Estate×Mitsubishi Gas Chemical×Mitsubishi Havy Industries×Mitsubishi Materials×Mitsubishi Materials×Mitsubishi Materials×Mitsubishi Witze Smelting×Mitsubishi Materials×Mitsubishi Materials×Mitsubishi Materials×Mitsubishi Materials×Mitsubishi Materials×Mitsubishi Motors×Mitsubishi Materials×Mitsubishi Materials× <td>Mirion Technologies</td> <td></td> <td></td> <td>х</td>	Mirion Technologies			х
Missfresh×Mister Car Wash×Mitra Pharmaceuticals SA×Mitra Adiperkasa Tbk PT×Mitra Keluarga Karyasehat×Mitra Keluarga Karyasehat×Mitsubishi×Mitsubishi Electric×Mitsubishi Estate×Mitsubishi Gas Chemical×Mitsubishi Havy Industries×Mitsubishi Materials×Mitsubishi Motors×Mitsubishi UFJ Financial Group×Mitsubishi UFJ Financial Group×Mitsubishi VFJ Financial Group×Mitsubishi Materials×Mitsubishi Materials×Mitsubishi UFJ Financial Group×Mitsubishi Motors×Mitsubishi Motors×Mitsu Mining & Smelting×Mitsubishi Moterl PJSC×Mitsub Financial Group×Misuho Financial Group×Misubo Financial Group×Mobile TeleSystems PJSC×Modern Dental Group×Modern Land China×Molecular Partners AG×Molonal Healthcare×Monderna×Mondern SpA×Monden Sisin×Mondel Sisin×Mondelez International×Mondelez International×XXMondelez International×XXMondelez International×X×Mondelez International×XX <td>Mirion Technologies US</td> <td></td> <td></td> <td>х</td>	Mirion Technologies US			х
Mister Car Wash×Mitek Systems×Mitra Pharmaceuticals SA×Mitra Adiperkasa Tbk PT×Mitra Keluarga Karyasehat×Mitsubishi×Mitsubishi Electric×Mitsubishi Estate×Mitsubishi Gas Chemical×Mitsubishi Heavy Industries×Mitsubishi Materials×Mitsubishi Materials×Mitsubishi Materials×Mitsubishi Materials×Mitsubishi Materials×Mitsubishi Motors×Mitsubishi Materials×Mitsubishi Motors×Mitsubishi Motors×Mitsubishi Motors×Mitsubishi Motors×Mitsubishi Motors×Mitsubishi Motors×Mitsubishi Motors×Mitsub	Mirvac Group			х
Mitek Systems×Mithra Pharmaceuticals SA×Mitra Adiperkasa Tbk PT×Mitra Keluarga Karyasehat Tbk PT×Mitsubishi×Mitsubishi Electric×Mitsubishi Estate×Mitsubishi Gas Chemical×Mitsubishi Havy Industries×Mitsubishi Logisnext×Mitsubishi Materials×Mitsubishi Motors×Mitsubishi UFJ Financial Group×Mitsubishi UFJ Financial Group×Mitsubishi Motors×Mitsubishi Notors×Mitsubishi Materials×Mitsubishi Motors×Mitsubishi Motors×Molor Norilsk Nickel	Missfresh			х
Mithra Pharmaceuticals SA×Mitra Adiperkasa Tbk PT×Mitra Keluarga Karyasehat Tbk PT×Mitsubishi×Mitsubishi×Mitsubishi Electric×XXMitsubishi Estate×X×Mitsubishi Gas Chemical×X×Mitsubishi HC Capital×X×Mitsubishi Logisnext×X×Mitsubishi Materials×X×Mitsubishi UFJ Financial Group×X×Mitsubishi UFJ Financial Group×X×Mitsubishi UFJ Financial Group×X×Mitsubishi VFJ Financial Group×X×Mitsubishi VFJ Financial Group×X×Mitsub Financial Group×X×Mitsub Financial Group×X×MMC Norilsk Nickel PJSC×X×Mobel TeleSystems PJSC×X×Modern Dental Group×X×Modern Land China×X×Molten Ventures×X×Monlina Healthcare×X×Monalisa Group×X×Mondel Nissin×X×Mondelez International×X×X×Mondelez International <td>Mister Car Wash</td> <td></td> <td></td> <td>х</td>	Mister Car Wash			х
Mitra Adiperkasa Tbk PT×Mitra Keluarga Karyasehat Tbk PT××Mitsubishi××Mitsubishi Electric××Mitsubishi Estate××Mitsubishi Gas Chemical××Mitsubishi HC Capital××Mitsubishi Hoc Spienext××Mitsubishi Materials××Mitsubishi Motors××Mitsubishi Motors××Mitsubishi Motors××Mitsubishi UFJ Financial Group××Mitsubishi Motors××Mitsubishi Motors××Molor Norilsk Nickel PJSC××Modern Dental Group×××<	Mitek Systems			х
Mitra Keluarga Karyasehat Tbk PTxxMitsubishixxMitsubishi ElectricxxMitsubishi EstatexxMitsubishi Gas ChemicalxxMitsubishi Hc CapitalxxMitsubishi Heavy IndustriesxxMitsubishi MaterialsxxMitsubishi MotorsxxMitsubishi MotorsxxMitsubishi UFJ Financial GroupxxMitsubishi MotorsxxMitsubishi MotorsxxMohole TeleSystems PJSCxxModern Land ChinaxxxMoleoular Partners AGx <td< td=""><td>Mithra Pharmaceuticals SA</td><td></td><td></td><td>х</td></td<>	Mithra Pharmaceuticals SA			х
Tbk PT X X Mitsubishi Electric X X Mitsubishi Estate X X Mitsubishi Gas Chemical X X Mitsubishi HC Capital X X Mitsubishi Heavy Industries X X Mitsubishi Logisnext X X Mitsubishi Materials X X Mitsubishi Motors X X Mitsubishi Motors X X Mitsubishi Motors X X Mitsubishi Meterials X X Mitsubishi Motors X X Mitsubo Financial	Mitra Adiperkasa Tbk PT			х
Mitsubishi ElectricxxMitsubishi EstatexxxMitsubishi Gas ChemicalxxxMitsubishi HC CapitalxxxMitsubishi Heavy IndustriesxxMitsubishi LogisnextxxMitsubishi MaterialsxxMitsubishi MotorsxxMitsubishi MotorsxxMitsubishi UFJ Financial GroupxxMitsubishi UFJ Financial GroupxxMitsubishi MaterialsxxMitsubishi MotorsxxMitsubishi MotorsxxMitsubishi UFJ Financial GroupxxMizaho Financial GroupxxMizuho Financial GroupxxMMC Norilsk Nickel PJSCxxMobile TeleSystems PJSCxxModern Dental GroupxxModern Dental GroupxxModern Partners AGxxMolson Coors BeveragexxMonentive GlobalxxMonder SpAxxMonder SpAxxMondelsi GroupxxXXXMondel SisinxxXXXMondelez InternationalxxXXXMondelez InternationalxxXXXXXXXXXXX <td< td=""><td></td><td></td><td>х</td><td>х</td></td<>			х	х
Mitsubishi EstatexxxMitsubishi Gas ChemicalxxMitsubishi HC CapitalxxMitsubishi Heavy IndustriesxMitsubishi LogisnextxMitsubishi MaterialsxMitsubishi MotorsxMitsubishi MotorsxModern Land ChinaxXxMolten VenturesxXxMondelez Internati	Mitsubishi			х
Mitsubishi Gas ChemicalxxMitsubishi HC CapitalxxMitsubishi Heavy IndustriesxxMitsubishi LogisnextxxMitsubishi MaterialsxxMitsubishi MotorsxxMitsubishi MotorsxxMitsubishi UFJ Financial GroupxxMitsubishi UFJ Financial GroupxxMitsubishi UFJ Financial GroupxxMitsubishi UFJ Financial GroupxxMitsubishi MotorsxxMitsubishi UFJ Financial GroupxxMizrahi Tefahot BankxxMiSulo Financial GroupxxMMC Norilsk Nickel PJSCxxMobile TeleSystems PJSCxxModern Dental GroupxxxModern Dental GroupxxxModern Dental GroupxxxMolina HealthcarexxMolson Coors BeveragexxMonalisa GroupxxMonalisa GroupxxMonder SpAxxMondelez InternationalxxXXXMondelez InternationalxxXXXMondixxXXXXXXXXXXXXXXXXXXXX <td>Mitsubishi Electric</td> <td></td> <td>х</td> <td>х</td>	Mitsubishi Electric		х	х
Mitsubishi HC Capital×Mitsubishi Heavy Industries×Mitsubishi Logisnext×Mitsubishi Materials×Mitsubishi Motors×Mitsubishi Motors×Mitsubishi UFJ Financial Group××Mitsubishi UFJ Financial Group××Mitsubishi UFJ Financial Group××Mitsubishi UFJ Financial Group××Mitsui Fudosan××Mitsui Fudosan××Mitsuf Felematics××Mizrahi Tefahot Bank××MKS Instruments××MMC Norilsk Nickel PJSC××Mobile TeleSystems PJSC××Model N××Modern Dental Group××Modern Land China××Molson Coors Beverage××Monlina Healthcare××Monlen Ventures××Monderi SpA××Mondel Sisin××Mondelez International××XXXMondelez International××XXXMondelez International××XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX <td>Mitsubishi Estate</td> <td>х</td> <td>х</td> <td>х</td>	Mitsubishi Estate	х	х	х
Mitsubishi Heavy IndustriesxMitsubishi LogisnextxMitsubishi MaterialsxMitsubishi MotorsxMitsubishi MotorsxMitsubishi UFJ Financial GroupxxMitsuf FudosanxxMitsul Financial GroupxxMitsubishi MitelematicsxxMizrahi Tefahot BankxxMKS InstrumentsxxMMC Norilsk Nickel PJSCxxMobile TeleSystems PJSCxxModern Dental GroupxxxModern Land ChinaxxxMoltan HealthcarexxMoltan HealthcarexxMonalisa GroupxxxMondern SpAxxxMolten VenturesxxMondern SpAxxMolten VenturesxxMonden KorsxxMondern SpAxxMondel SpAxxMonden KorsxxMondel SpAxxMondelez InternationalxxXondixxXondixxXondelez InternationalxxXondixxXondixxXondixxXondixxXondelez InternationalxxXondixxXondixxXondixx	Mitsubishi Gas Chemical	х		х
Mitsubishi LogisnextxMitsubishi MaterialsxMitsubishi MotorsxMitsubishi UFJ Financial GroupxxMitsubishi UFJ Financial GroupxxMitsui Mining & SmeltingxxMitsubishi UFJ Financial GroupxxMitrahi Tefahot BankxxMizrahi Tefahot BankxxMitsubishi UFJ Financial GroupxxMizrahi Tefahot BankxxMMC Norilsk Nickel PJSCxxMMTECxxMobile TeleSystems PJSCxxModern Dental GroupxxxModern Land ChinaxxxMoltina HealthcarexxMolson Coors BeveragexxMonalisa GroupxxxMonder SpAxxMonder SpAxxMondel SissinxxMondelez InternationalxxXXXMondelez InternationalxxXXXMondixx	Mitsubishi HC Capital			х
Mitsubishi MaterialsxMitsubishi MotorsxxMitsubishi UFJ Financial GroupxxxMitsui FudosanxxxMitsui Mining & SmeltingxxxMitsui Mining & SmeltingxxxMitsui FudosanxxxMitsui FudosanxxxMitsui FudosanxxxMitsui Mining & SmeltingxxxMitsui FudosanxxxMizrahi Tefahot BankxxxMKS InstrumentsxxxMMC Norilsk Nickel PJSCxxxMobile TeleSystems PJSCxxxMobern Land ChinaxxxModern Land ChinaxxxMolton VenturesxxxMolton VenturesxxxMonderna GroupxxxMonden Land ChinaxxxMolton Coors BeveragexxxMonden KaronxxxMonden KaronxxxMondel NeuturesxxxMondel SisinxxxMondelez InternationalxxxMondixxxMondixxxMondixxxMondelez InternationalxxxMondixxxMon	Mitsubishi Heavy Industries			х
Mitsubishi Motors×Mitsubishi UFJ Financial GroupxxxMitsui FudosanxxxMitsui Mining & Smelting×xMitsui Mining & Smelting×xMizrahi Tefahot Bank×xMizuho Financial GroupxxMKS InstrumentsxxMMC Norilsk Nickel PJSCxxMobile TeleSystems PJSC×xModel N×xModern Dental GroupxxModern Land ChinaxxMolson Coors BeveragexxMonlaisa Group×xMonder SpA×xMondel Sisin×xMondel Sisin×xMondelez InternationalxxXXXMondelez InternationalxxXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX <tr< td=""><td>Mitsubishi Logisnext</td><td></td><td></td><td>х</td></tr<>	Mitsubishi Logisnext			х
Mitsubishi UFJ Financial GroupxxxMitsui FudosanxxxMitsui Mining & SmeltingxxMix TelematicsxxMizuho Financial GroupxxMKS InstrumentsxxMMC Norilsk Nickel PJSCxxMobile TeleSystems PJSCxxModern Dental GroupxxModern Dental GroupxxModern Land ChinaxxMolina HealthcarexxMonnentive GlobalxxMonder SpAxxMonder SpAxxMonder SpAxxMondel NxxXXXMolecular Partners AGxxMondentive GlobalxxMonder SpAxxMondel SisinxxXXXMondelez InternationalxxXXXMondiaxxXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	Mitsubishi Materials			х
Mitsui FudosanxxxMitsui Mining & SmeltingxxMiX TelematicsxMizrahi Tefahot BankxMizuho Financial GroupxxMKS InstrumentsxxMMC Norilsk Nickel PJSCxxMMTECxxMobile TeleSystems PJSCxxModern Dental GroupxxModern Land ChinaxxMolson Coors BeveragexxMonalisa GroupxxMonder SpAxxMonder SpAxxMonder SpAxxMonder SpAxxMondel NxxMolten VenturesxxMolona HealthcarexxMondern SpAxxMonder SpAxxMondel SisinxxMondelez InternationalxxXondixx	Mitsubishi Motors			х
Mitsui Mining & SmeltingxMix TelematicsxMizrahi Tefahot BankxMizuho Financial GroupxxMKS InstrumentsxxMMC Norilsk Nickel PJSCxxMMTECxxMobile TeleSystems PJSCxxModern Dental GroupxxModern Land ChinaxxMolson Coors BeveragexxMonter SpAxxMonter SpAxxMondern Sign QuantxxMolten VenturesxxMonter SpAxxMondel SisinxxMondelez InternationalxxXxxMondelez InternationalxxXxxMondixxXxxXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX <t< td=""><td>Mitsubishi UFJ Financial Group</td><td>х</td><td>х</td><td>х</td></t<>	Mitsubishi UFJ Financial Group	х	х	х
MiX TelematicsxMizrahi Tefahot BankxMizuho Financial GroupxxMKS InstrumentsxxMMC Norilsk Nickel PJSCxxMMTECxxMobile TeleSystems PJSCxMobristaxxModern Dental GroupxxModern Dental GroupxxModernaxxXXXMolten VenturesxxMonlina HealthcarexxMondentive GlobalxxMoncler SpAxxMonday.comxxMonde NissinxxMondelez InternationalxxXXXMondixx	Mitsui Fudosan	х	х	х
Mizrahi Tefahot BankxMizuho Financial GroupxxMKS InstrumentsxxMMC Norilsk Nickel PJSCxxMMTECxxMobile TeleSystems PJSCxMobristaxxModern Dental GroupxxModern Land ChinaxxMolson Coors BeveragexxMonalisa GroupxxMondern VenturesxxMondern SpAxxMolten VenturesxxMondern SpAxxMondel NxxXXXMolecular Partners AGxxXXXMonden Lend ChinaxxXXXMolton Coors BeveragexxXXXMonden VenturesxxXXXMondels GroupxxXXXMondelez InternationalxxXXXMondixxXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX <td< td=""><td>Mitsui Mining & Smelting</td><td></td><td></td><td>х</td></td<>	Mitsui Mining & Smelting			х
Mizuho Financial GroupxxMKS InstrumentsxxxMMC Norilsk Nickel PJSCxxMMTECxxMobile TeleSystems PJSCxxMobristaxxModel NxxModern Dental GroupxxModern Land ChinaxxMolson Coors BeveragexxMonalisa GroupxxMondern SpAxxMondern SpAxxMolten VenturesxxMondern SpAxxMondel SisinxxMondelez InternationalxxXXXMondiaxxXXXMondelez InternationalxxXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX	MiX Telematics			х
MKS InstrumentsxxxMMC Norilsk Nickel PJSCxxMMTECxMobile TeleSystems PJSCxMo-BRUK SAxxMobile TeleSystems PJSCxMobule TeleSystems PJSCxMobule TeleSystems PJSCxMobule TeleSystems PJSCxModel NxModern Dental GroupxxModern Land ChinaxxModernaxxMolecular Partners AGxxMolson Coors BeveragexxMolten VenturesxxMomentive GlobalxxMonalisa GroupxxMonday.comxxMonde NissinxxMondelez InternationalxxXXXMondixx	Mizrahi Tefahot Bank			х
MMC Norilsk Nickel PJSCxxMMTECxMobile TeleSystems PJSCxMo-BRUK SAxMobvistaxModel NxModern Dental GroupxxModern Land ChinaxxMolecular Partners AGxxMolten VenturesxxMomentive GlobalxxMoncler SpAxxMonder SpAxxMondel SisinxxMondelez InternationalxxXXXMondixxXXXMondelez InternationalxxXXXMondixxXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX </td <td>Mizuho Financial Group</td> <td>х</td> <td></td> <td>х</td>	Mizuho Financial Group	х		х
MMTECxMobile TeleSystems PJSCxMo-BRUK SAxxMobvistaxxModel NxxModern Dental GroupxxModern Land ChinaxxMolecular Partners AGxxMolson Coors BeveragexxMondern Land ChinaxxMolecular Partners AGxxMolson Coors BeveragexxMondern SegxxMonden VenturesxxMonden VenturesxxMondel SisinxxMondelez InternationalxxXondixx	MKS Instruments	х	Х	х
Mobile TeleSystems PJSCxMo-BRUK SAxxMobvistaxxModel NxxModern Dental GroupxxxModern Land ChinaxxxModernaxxxMolecular Partners AGxxMolson Coors BeveragexxMondern VenturesxxMonentive GlobalxxMonalisa GroupxxMondelr SpAxxMonde NissinxxMondelez InternationalxxXondixxMondixx	MMC Norilsk Nickel PJSC	х		х
Mo-BRUK SAxxMobvistaxModel NxModern Dental GroupxxModern Land ChinaxxModernaxxMolecular Partners AGxxMolina HealthcarexxMolten VenturesxxMonentive GlobalxxMoncler SpAxxMonde NissinxxMondelez InternationalxxMondixxMondixxMondixxMondelez InternationalxxMondixx	MMTEC			х
MobvistaxModel NxModern Dental GroupxxModern Land ChinaxxModernaxxMolecular Partners AGxxMolina HealthcarexxMolten VenturesxxMonentive GlobalxxMonalisa GroupxxMonder SpAxxMonde NissinxxMondelez InternationalxxMondixx	Mobile TeleSystems PJSC			х
Model NxModern Dental GroupxxxModern Land ChinaxxxModernaxxxMolecular Partners AGxxMolina HealthcarexxMolson Coors BeveragexxMolten VenturesxxMonalisa GroupxxMonday.comxxMonde NissinxxMondelez InternationalxxMondixx	Mo-BRUK SA	х		х
Modern Dental GroupxxxModern Land ChinaxxxModernaxxxMolecular Partners AGxxMolina HealthcarexxMolten VenturesxxMomentive GlobalxxMonalisa GroupxxMonday.comxxMonde NissinxxMondelez InternationalxxMondixx	Mobvista			х
Modern Land ChinaxxxModernaxxxMolecular Partners AGxxMolina HealthcarexxMolson Coors BeveragexxMolten VenturesxxMomentive GlobalxxMonalisa GroupxxMondelr SpAxxMonde NissinxxMondelez InternationalxxMondixx	Model N			х
ModernaxxMolecular Partners AGxMolina HealthcarexMolson Coors BeveragexMolten VenturesxMomentive Globalxmomo.comxMonalisa GroupxMoncler SpAxMonde NissinxXxMondelez InternationalxXxMondixXx	Modern Dental Group	х	Х	х
Molecular Partners AGxMolina HealthcarexMolson Coors BeveragexMolten VenturesxMomentive Globalxmomo.comxMonalisa GroupxMoncler SpAxMonday.comxXxMonde NissinxxxMondelez InternationalxxxXx	Modern Land China	х	х	х
Molina HealthcarexMolson Coors BeveragexxMolten VenturesxMomentive Globalxmomo.comxMonalisa GroupxMoncler SpAxMonday.comxXxMonde NissinxXxMondelez InternationalxXx	Moderna		х	х
Molson Coors BeveragexxMolten VenturesxMomentive Globalxmomo.comxMonalisa GroupxMoncler SpAxMonday.comxXMonde NissinxxMondelez InternationalxxXMondixxXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX <td>Molecular Partners AG</td> <td></td> <td></td> <td>х</td>	Molecular Partners AG			х
Molten VenturesxMomentive Globalxmomo.comxMonalisa GroupxMoncler SpAxMonday.comxxMonde NissinxxMondelez InternationalxxMondixx	Molina Healthcare			х
Momentive Globalxmomo.comxMonalisa GroupxMoncler SpAxMonday.comxxMonde NissinxxMondelez InternationalxxMondixx	Molson Coors Beverage		х	х
momo.comxMonalisa GroupxMoncler SpAxMonday.comxxMonde NissinxxMondelez InternationalxxxMondixxx	Molten Ventures			х
Monalisa GroupxMoncler SpAxMonday.comxxMonde NissinxxMondelez InternationalxxxMondixxx	Momentive Global			х
Moncler SpAxMonday.comxxMonde NissinxxMondelez InternationalxxxMondixxx	momo.com			х
Monday.comxxMonde NissinxxMondelez InternationalxxXXMondixx	Monalisa Group			х
Monde NissinxxMondelez InternationalxxxMondixxx	Moncler SpA			х
Mondelez InternationalxxxMondixxx	Monday.com		х	х
Mondi x x	Monde Nissin		х	х
	Mondelez International	х	х	х
Money Forward x	Mondi		х	х
	Money Forward			х

	_	~	~
Issuer	E	S	G
MongoDB		Х	Х
Mongolian Mining	Х		Х
Monro			Х
Monster Beverage	Х		X
Montage Technology		Х	X
Montana Aerospace AG Montauk Renewables			X
		x	X
Moody's	Х		X
Moog Morgan Stanlov	~	X	X
Morgan Stanley	Х	X	X
Morinaga & Co/Japan			X
Morinaga Milk Industry			X
Morphic Holding MorphoSys AG			X
Moscow Exchange MICEX-RTS			x x
PJSC			
Motherson Sumi Systems			Х
Motorcar Parts of America			Х
Motorola Solutions			X
MP Materials MPLX LP			X
			x
Mr Cooper Group MR DIY Group M Bhd			x
Mr Price Group			x
MRC Global			x
MS&AD Insurance Group			x
Holdings			
MSC Industrial Direct			х
MSCI			Х
MTN Group			Х
MTU Aero Engines AG			Х
Mueller Water Products		Х	Х
Muenchener Rueckversicherungs- Gesellschaft AG in Muenchen			x
Multi Commodity Exchange of India			х
MultiChoice Group		х	х
Multi-Color			Х
Multiplan	Х	Х	Х
Multiplan Empreendimentos Imobiliarios SA			Х
m-up Holdings			х
Murata Manufacturing		Х	Х
Murphy Oil	Х	Х	Х
Musashi Seimitsu Industry			х
Musti Group Oyj			Х
MyDeal.com.au			х
Myovant Sciences			Х
MYR Group			Х
Myriad Genetics		Х	Х
MYT Netherlands Parent BV			Х

Issuer	Е	S	G
N-Able International Holdings			х
II LLC			
Nabors Industries			X
Nabtesco		Х	Х
Nachi-Fujikoshi			Х
NagaCorp	-	Х	Х
Nagarro SE			Х
Naigai Tec			Х
NAK Naftogaz Ukraine via Kondor Finance			х
Naked Wines			Х
Nampak			х
Nanfang Black Sesame Group			х
Nanjing Canatal Data-Centre Environmental Tech			х
Nanjing Iron & Steel		х	х
Nanofilm Technologies International			х
Nanosonics			х
Nanya Technology			х
NARI Technology		х	х
Nasdaq	х	Х	х
Naspers			х
National Australia Bank			х
National Bank Holdings			х
National Bank of Kuwait SAKP			х
National Central Cooling PJSC	х		
National Express Group	х	Х	х
National Grid	х	Х	х
National Instruments	х	Х	х
National JSC Naftogaz of Ukraine			х
National Storage Affiliates Trust			х
National Vision Holdings			х
Nationwide Building Society	х	Х	х
Natura & Co Holding SA			х
Nature's Sunshine Products			х
NatWest Group	х	Х	х
NAVER		х	х
Navient		Х	х
NavInfo		Х	х
Nayax			х
Nayuki Holdings		х	х
Nazara Technologies		х	x
NBT Bancorp			x
NCC Group			x
nCino OpCo		х	х
NCR			х
NCSoft		х	х
NEC			х
Neenah			х
			-

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Issuer	Е	S	G
NEL ASA			х
Neles Oyj			х
Nemak SAB de CV	х		
Neo Performance Materials			х
Neoenergia SA			х
NeoGenomics		х	х
Nerdy			х
Neste Oyj	х	х	х
Nestle SA			х
NET One Systems			х
NetApp			х
Netcare			х
NetEase		х	х
Netflix			х
Network International Holdings		х	х
Neurocrine Biosciences		х	х
Nevro		х	х
New China Life Insurance		х	х
New Fortress Energy			х
New Frontier Health			х
New Hope Liuhe			х
New Horizon Health		х	х
New India Assurance			х
New Jersey Resources			х
New Oriental Education & Technology Group		х	х
New Relic	х	х	х
New Residential Investment	х	х	х
New Work SE			х
New York Times			х
NewAge			х
Newcrest Mining			х
Newegg Commerce		Х	х
Newell Brands			х
Newmed Energy LP	х		х
Newmont			х
News		х	х
Nexa Resources SA			х
Nexans SA			х
Nexi SpA			х
NexImmune			х
Nexity SA	х		х
Nexon		х	х
Next			х
Nextage			х
NEXTDC	х	х	х
NextDecade			х
Nextdoor Holdings			х
NextEra Energy	х	х	х
NextGen Healthcare		x	x
NexTier Oilfield Solutions	х	x	x
· · · · · · · · · · · · · · · · · · ·			

lssuer	Е	s	G
Nexus AG		х	х
NFI Group			х
NFON AG			х
Ngern Tid Lor PCL		х	х
NGK Insulators			х
NHK Spring			х
NHN KCP			х
Nice			х
Nidec		х	х
Nielsen Holdings		х	х
Nien Made Enterprise			х
Nifco/Japan			х
Nihon M&A Center Holdings		х	
Nihon Nohyaku			х
Nihon Unisys			х
NIKE	х	х	x
Nikola			x
Nikon			x
Nimbus Group AB			x
Ninety One			x
Ninety One			x
Ningbo Joyson Electronic			x
Ningbo Orient Wires & Cables			x
Ningbo Ronbay New Energy			x
Technology			~
Ningbo Shanshan		х	х
Ningbo Xusheng Auto Technology			х
Ningxia Baofeng Energy Group			х
Nintendo			х
NIO	х	х	х
Nippon Accommodations Fund			х
Nippon Carbon	х		х
Nippon Express			х
Nippon Gas			х
Nippon Life India Asset Management			х
Nippon Sanso Holdings			х
Nippon Shinyaku			х
Nippon Shokubai			х
Nippon Steel			х
Nippon Telegraph & Telephone			х
Nippon Telephone			х
Nippon Television Holdings			х
Nippon Thompson			х
Nipro			х
Nissan Motor			х
Nissei ASB Machine			х
Nissin Electric	х		
Nissin Foods			х
Nitto Boseki		х	х

Issuer	Е	S	G
Nitto Denko			х
Nitto Kogyo			х
Nittoku			х
Niu Technologies	х	х	х
NMI Holdings		х	х
NN Group NV			х
NN			х
No Va Land Investment Group			х
Noah Holdings			Х
Noble	х	х	х
NOK			х
Nokia Oyj			Х
Nokian Renkaat Oyj			х
Nomad Foods			х
Nomura Holdings			х
Nomura Real Estate Holdings	х	х	х
Nomura Real Estate Master Fund			х
Nomura Research Institute			х
Nordea Bank Abp			х
Nordex SE			х
Nordic Entertainment Group AB			х
Nordic Waterproofing Holding AB			х
Nordnet AB publ			х
Nordson			х
Nordstrom		х	х
Norfolk Southern			х
Noritsu Koki			х
Norsk Hydro ASA			х
Northeast Bank			х
Northern Data AG			х
Northern Star Resources			х
Northern Trust		х	х
Northrop Grumman	х	х	х
Northwest Pipe	х		
Norwegian Cruise Line Holdings			х
NOV	х	х	х
Novanta	х	х	х
Novartis AG		х	х
Novatek PJSC			х
Novavax		х	х
Novo Banco SA			х
Novo Nordisk A/S		х	х
Novolipetsk Steel PJSC	х		
NRG Energy			х
NRW Holdings			х
NS Solutions	х		х
NSFOCUS Technologies Group			х
NSK			х

Issuer	Е	S	G
NTPC			х
Nu Skin Enterprises		х	х
NuCana			х
Nucor			х
Nufarm/Australia			х
Nuix			х
Nutrien	х		х
Nuvalent			х
NuVasive			х
Nuvation Bio			х
Nuvei		х	х
NV5 Global			х
nVent Electric	х		х
NVIDIA		Х	х
NVR		х	х
NWS Holdings			х
NXP Semiconductors NV		х	х
Nykaa E-Retail Pvt			х
Oak Street Health		х	х
Oasis Petroleum			х
Oatly Group AB		х	х
Obara Group	х		
Oberoi Realty		х	х
OBIC Businessnsultants			х
ObsEva SA	x		х
Ocado Group			х
Occidental Petroleum	х		х
OceanaGold			х
OceanFirst Financial			х
OCP SA	х		
Odawara Engineering			х
Odonate Therapeutics			х
Offcn Education Technology		х	х
OFG Bancorp			x
OGE Energy			x
O-I Glass	x	х	x
Oi SA		~	x
Oisix ra daichi			x
Oki Electric Industry			x
Okinawa Cellular Telephone			x
Okta	x	х	x
OKUMA	^	×	x
Old Dominion Freight Line		x	x
Old Mutual		^	x
Olema Pharmaceuticals			
			X
Ollie's Bargain Outlet Holdings	Х	X	X
Olo		Х	x
Olympus			X
Omnicell	Х	Х	Х
Omnicom Group	-		Х

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Otis Worldwide			х
Otonomy			х
OTP Bank Nyrt			х
Otsuka			х
Otsuka Holdings	х		
Otter Tail			х
Ouster	х	х	х
Outfront Media			х
Outokumpu Oyj			х
Oversea-Chinese Banking		х	х
Overstock.com		х	х
Ovintiv			х
OVS SpA			х
Owens & Minor		х	x
Oyster Point Pharma		x	x
Ozon Holdings		x	x
PACCAR	х	x	x
Pacific Basin Shipping	X	x	x
Pacific Premier Bancorp	~	~	x
Pacific Textiles Holdings			x
Pactiv Evergreen	х		x
	^		x
Pagegroup	х	x	x
PagerDuty Pagseguro Digital	^	x	x
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Pakuwon Jati Tbk PT			×
Palo Alto Networks		~	X
PALTAC		Х	
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Pampa Energia SA Pan Ocean			X
			X
Pan Pacific International Holdings			Х
Panama Government International Bond			х
Panasonic			х
Pandora A/S			х
Pangaea Logistics Solutions			х
Papa John's International			х
PAR Technology		х	х
Parade Technologies	х	х	х
Paradigm Homes Charitable Housing Association	х		х
Paramount Global			х
Parex Resources			х
Park Hotels & Resorts		х	х
Park Systems			х
Parker-Hannifin			х
Parkland/Canada	х	х	х
Parsons		х	х
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Petpal Pet Nutrition Technology			х
Petro Rio SA			х
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Petropavlovsk	х		х
Pfeiffer Vacuum Technology AG			х
Pfizer	х	х	х
PG&E	х	х	х
PGT Innovations	х	х	х
Pharmaron Beijing		х	х
PhaseBio Pharmaceuticals	х		х
Phathom Pharmaceuticals			х
Philip Morris International	х	х	х
Phillips 66	х		x
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Phison Electronics			x
Phoenix Group Holdings	х	х	x
PhosAgro PJSC			x
PI Industries		х	x
Piaggio & C SpA			x
PICC Property & Casualty		х	X
Pick n Pay Stores			X
Pilbara Minerals			X
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Ping An Bank	x	x	X
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Technology			
Ping An Insurance Group of China	х	х	х
Ping Identity Holding			Х
Pinnacle Financial Partners			Х
Pinnacle West Capital	х	х	Х
Pinterest			Х
Pioneer Natural Resources	х	х	Х
Piraeus Financial Holdings SA			Х
Piramal Enterprises			Х
Pirelli & C SpA			х
Plaid			х
Planet Fitness	х	х	х
Platinum Group Metals			х
Playa Hotels & Resorts NV	х		х
Playtika Holding			х
PLBY Group			х
Plexus		х	х
Plug Power			х
Plus Alpha Consulting			х
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PNB Housing Finance		х	х

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Proterra×Proterra Operating×Proto×Proto Labs×Provident Financial×Proyasmetics×Prudential×Prudential×PS Business Parks×SP Swiss Property AG×PTT Therapeutics×PTT Global Chemical PCL×Public Storage×Publicis Groupe SA×Pute Biological Engineering×Pure Storage×Pure Storage×Pure Storage×Pure Storage×Pure Storage×Pure Storage×PURA SE×Pure Storage×PURA SE×PURA SE×<				
Proterra Operating×Proto×Proto Labs×Provident Financial×Proyasmetics×Prudential×PS Business Parks×SPS Swiss Property AG×PTT Cherapeutics×PTT Global Chemical PCL×PUblic Storage×Publicis Groupe SA×Pute Biological Engineering×Pure Storage×Pure Storage×Pure Storage×Pure Storage×VUR×Q2 Holdings×Q2 Holdings×Qatar Government International Bond×QI Agen NV×QIAGEN NV×				
ProtoxProto LabsxxProvident FinancialxxProyasmeticsxxPrudentialxxPS Business ParksxxPS PS wiss Property AGxxPTT Global Chemical PCLxxPTT PCLxxPublic StoragexxPublics Groupe SAxxPuteGroupxxPuteGroupxxPure StoragexxPure StoragexxPURxxPure StoragexxPUR StoragexxXXxPure StoragexxXXxPUTAxxQL LaserxxQIAGEN NVxx				
Proto LabsxxProvident FinancialxxProyasmeticsxxPrudentialxxPS Business ParksxxPS PSwiss Property AGxxPTC TherapeuticsxxPTT Global Chemical PCLxxPUblic StoragexxPublics Groupe SAxxPute Biological EngineeringxxPure StoragexxPure StoragexxPure StoragexxPUPAxxPUR StoragexxPure StoragexxPUR StoragexxQU LaserxxQIAGEN NVxx				
Provident FinancialxProyasmeticsxxPrudentialxxPS Business ParksxxPS Swiss Property AGxxPTC TherapeuticsxxPTT Global Chemical PCLxxPTT PCLxxPublic StoragexxPublicis Groupe SAxxPulke Biological EngineeringxxPure StoragexxPure StoragexxPure StoragexxPUHQUIC TechnologiesxxPURA SExxPURA SExxPURA SExxPURA SExxPURA SExxPURA SExxPURA SExxQL LaserxxQI ASEN NVxx			X	
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PrudentialxxPS Business ParksxxPSP Swiss Property AGxxPTC TherapeuticsxxPTT Global Chemical PCLxxPTT PCLxxPublic StoragexxPublics Groupe SAxxPublaticxxPute Biological EngineeringxxPure StoragexxPure StoragexxPure StoragexxPURE StoragexxPure StoragexxPUR StoragexxPUR StoragexxQL agerxxQL AserxxQLAGEN NVxx			X	
PS Business ParksxxxPSP Swiss Property AGxxPTC TherapeuticsxxPTT Global Chemical PCLxxPublic StoragexxPublic StoragexxPublicis Groupe SAxxPulike Biological EngineeringxxPute GroupxxPure StoragexxPure StoragexxPurple InnovationxxPVHxxQ2 HoldingsxxQatar Government International BondxxQL LaserxxQIAGEN NVxx	-			
PSP Swiss Property AGxPTC TherapeuticsxxPTT Global Chemical PCLxxPTT PCLxxPublic StoragexxPublicis Groupe SAxxPubMaticxxPulke Biological EngineeringxxPuteGroupxxPure StoragexxPure StoragexxPUPP StoragexxPURP StoragexxPURP StoragexxPURP StoragexxPUR StoragexxPUR StoragexxQL LaserxxQIAGEN NVxx				
PTC TherapeuticsxxPTT Global Chemical PCLxxPTT PCLxxPublic StoragexxPublics Groupe SAxxPubMaticxxPulke Biological EngineeringxxPutre GroupxxPure StoragexxPure StoragexxPUR StoragexxPURxxQL LaserxxQIAGEN NVxx		х	X	
PTT Global Chemical PCLxxPTT PCLxxPublic StoragexxPublicis Groupe SAxxPublicis Groupe SAxxPublicis Groupe SAxxPulike Biological EngineeringxxPulteGroupxxPure StoragexxPure StoragexxPure StoragexxPURP StoragexxPURP StoragexxPURP StoragexxPURP StoragexxPURP StoragexxPURP StoragexxPUR StoragexxPUR StoragexxPUR StoragexxPUR StoragexxQL LaserxxQIAGEN NVxx				
PTT PCLxPublic StoragexxPublicis Groupe SAxPubMaticxPulike Biological EngineeringxPulteGroupxPuma SExPure StoragexXPure StoragexXPURP StoragexXPURP StoragexXPURP StoragexXPURP StoragexXPURP StoragexXPUR StoragexXPUR StoragexXPUR StoragexXPUR StoragexXPUR StoragexXPUR StoragexXQL LaserxXQIAGEN NVx	· · ·		Х	
Public StoragexxxPublicis Groupe SAxPubMaticxPulike Biological EngineeringxPulike Biological EngineeringxPuteGroupxXPure StoragexXPure StoragexXPure StoragexXPURE StoragexXPURE StoragexXPURE StoragexXPURE StoragexXPUR StoragexXPVHxXQ2 HoldingsxXQBE Insurance GroupxQI AlaserxXQIAGEN NVx		Х		
Publicis Groupe SA x PubMatic x Pulike Biological Engineering x PulteGroup x Puma SE x Pure Storage x x PVH x x x PVR x x x Q2 Holdings x x x Qatar Government International Bond x x QBE Insurance Group x x QI Aaser x x QIAGEN NV x x				
PubMatic x Pulike Biological Engineering x PulteGroup x Puma SE x Pure Storage x x PVH x x PVR x x Q2 Holdings x x Q2 Holdings x x QBE Insurance Group x x QD Laser x x QI ASER NV x x		Х	Х	
Pulike Biological EngineeringxPulteGroupxPuma SExPure StoragexxPureCycle TechnologiesxxPUrple InnovationxxPVHxxQ2 HoldingsxxQatar Government International BondxxQBE Insurance GroupxxQI AgerxxQIAGEN NVxx				
PulteGroupxPuma SExPure StoragexxPure Cycle TechnologiesxxPurple InnovationxPVHxxXXQ2 HoldingsxxQatar Government International BondxQBE Insurance GroupxQI An Xin Technology GroupxQIAGEN NVx				
Puma SExPure StoragexxxPureCycle TechnologiesxxxPurple InnovationxxxPVHxxxPVRxxxQ2 HoldingsxxxQatar Government International BondxxQBE Insurance GroupxxQI LaserxxQIAGEN NVxx				
Pure StoragexxxPureCycle TechnologiesxxPurple InnovationxxPVHxxxPVRxxxQ2 HoldingsxxxQatar Government International BondxxxQBE Insurance GroupxxxQD LaserxxxQIAGEN NVxxx				
PureCycle Technologies x x Purple Innovation x PVH x x PVR x x Q2 Holdings x x Qatar Government International Bond x x QBE Insurance Group x QD Laser x Qi An Xin Technology Group x QIAGEN NV x				Х
Purple InnovationxPVHxxxPVRxxxQ2 HoldingsxxxQatar Government International BondxxQBE Insurance GroupxxQD LaserxxQi An Xin Technology GroupxQIAGEN NVx		х	Х	Х
PVHxxxPVRxxxQ2 HoldingsxxxQatar Government International BondxxQBE Insurance GroupxxQD LaserxxQi An Xin Technology GroupxxQIAGEN NVxx		х		Х
PVRxxQ2 HoldingsxxxQatar Government International BondxxQBE Insurance GroupxxQD LaserxxQi An Xin Technology GroupxxQIAGEN NVx				х
Q2 HoldingsxxxQatar Government International BondxxQBE Insurance GroupxxQD LaserxxQi An Xin Technology GroupxxQIAGEN NVx		х	Х	Х
Qatar Government International BondxQBE Insurance GroupxQD LaserxQi An Xin Technology GroupxQIAGEN NVx	PVR		Х	х
International Bond QBE Insurance Group x QD Laser x Qi An Xin Technology Group x QIAGEN NV x	Q2 Holdings	х	Х	х
QD LaserxQi An Xin Technology GroupxQIAGEN NVx				х
Qi An Xin Technology Group x QIAGEN NV x	QBE Insurance Group			х
QIAGEN NV x	QD Laser			х
•	Qi An Xin Technology Group			х
Qianhe Condiment and Food x	QIAGEN NV			х
	Qianhe Condiment and Food			х

lssuer	Е	s	G
QinetiQ Group	х		х
Qingdao TGOOD Electric			х
QIWI		х	х
Qorvo	х	х	х
Quadient SA			х
QUALCOMM			х
Qualicorp Consultoria e			х
Corretora de Seguros SA			
Qualtrics International			Х
Qualys	Х	Х	Х
Quanex Building Products			Х
Quanta Computer		Х	Х
Quanta Services			Х
QuantumScape			Х
Quebecor			Х
Quidel			Х
Quipt Home Medical			Х
Quotient Technology			Х
R1 RCM			Х
RADA Electronic Industries			Х
Radian Group		Х	Х
Radiant Logistics	Х		Х
Radico Khaitan			Х
Radius Global Infrastructure			Х
Radius Health	Х		Х
RadNet			Х
Radware			Х
Raia Drogasil SA			Х
Raiffeisen Bank International AG	х		х
Raizen Fuels Finance SA			Х
Raizen SA	Х	Х	Х
Raksul			Х
Rakus		Х	Х
Rakuten Group		Х	Х
Ralph Lauren			Х
Rambus		Х	Х
Rand Merchant Investment Holdings			Х
Randon SA Implementos e Participacoes			х
Rapid7	х	х	Х
RAPT Therapeutics		Х	Х
Raytheon Technologies		Х	Х
Raytron Technology			Х
RBC Bearings			Х
RE/MAX Holdings			Х
Re:NewCell AB	х		Х
Ready Capital			Х
Real Good Food			Х
RealReal		Х	Х
Realtek Semiconductor		Х	Х

Issuer	Е	S	G
Realtyome			х
Reata Pharmaceuticals	х	х	х
Reckitt Benckiser Group			х
Recordati Industria Chimica e Farmaceutica SpA			х
Recruit Holdings	х	х	х
Recticel SA			х
Red 5			х
Red Electrica SA			х
Red Rock Resorts	х		х
Red Violet			х
Redbubble			х
Rede D'Or Sao Luiz SA			х
Redfin			х
REE Automotive			х
Regal Rexnord			х
Regeneron Pharmaceuticals	х	х	х
Regional Management			х
Regions Financial			х
Regis Resources			х
Reinsurance Group of America			х
Relia			х
Reliance Industries		х	х
Reliance Steel & Aluminum			х
Relo Group			х
RELX		х	х
Remegen			х
RenaissanceRe Holdings			х
Renault SA	х		х
Renesas Electronics		Х	х
Renewable Energy Group	х	Х	х
Rent-A-Center/TX			х
Rentokil Initial	х		х
Repare Therapeutics			х
Repay Holdings	х	Х	х
Repsol SA			х
Republic of Angola	х		х
Republic of Armenia			х
Republic of Benin			х
Republic of Cameroon			х
Republic of Chile			х
Republic of Colombia	х		х
Republic of Costa Rica			х
Republic of Ecuador		х	х
Republic of El Salvador			х
Republic of Georgia			х
Republic of Ghana			х
Republic of India			х
Republic of Indonesia	х		х
Republic of Ireland			х
Republic of Kenya			х

lssuer	Е	S	G
Republic of Panama			х
Republic of Peru			х
Republic of Poland			х
Republic of Senegal			х
Republic of Serbia	х		
Republic of South Africa		х	х
Republic of Turkey			х
Republic of Zambia			х
Resideo Technologies			х
Resolute Mining			х
Resona Holdings			х
Resources Connection			х
Restaurant Brands Asia			х
Restaurant Brands			х
International			
Restaurant Group			Х
REV Group			х
Revance Therapeutics		х	х
REVOLUTION Medicines		х	х
Revolve Group			х
Rexel SA			х
Rexford Industrial Realty		Х	х
RFG Holdings			х
RH			х
RHB Bank Bhd			х
Rheinmetall AG			х
RHI Magnesita NV			х
Ribbon Communications			х
Richter Gedeon Nyrt			х
Ricoh			х
Rightmove			х
Riley Exploration Permian			х
Rimini Street			х
RingCentral	х	Х	х
Rio Tinto	Х		х
Rio Tinto	Х	х	х
Riot Blockchain	х	х	х
Riskified		х	
Ritchie Bros Auctioneers			х
Rite Aid			х
Rivian Automotive			х
Riyue Heavy Industry	х		х
RLI	х		х
RLX Technology		х	х
RMR Group			х
Robinhood Markets			х
Robinsons Land			x
ROBLOX		х	x
Roche Holding AG	х	x	x
Rockley Photonics Holdings	~	~	x
Rockwell Automation			x
			^

lssuer	Е	S	G
ROCKWOOL International A/S	х	х	х
Rocky Brands			х
Rogers		х	х
Rohm		х	х
Roku			х
Rollins	х	х	х
Rolls-Royce Holdings			х
Romania			х
Romeo Power			х
Ronglian Group		х	х
Ronshine China Holdings			х
Root/OH			х
Roper Technologies			х
Ross Stores			х
Rothschild & Company		х	х
Rotork		х	х
Round One			х
Royal Bank of Canada		х	х
Royal Caribbean Cruises			х
Royalty Pharma			х
RPC	х	х	х
RPM International			Х
RPT Realty			х
RS Technologies			Х
RTL Group SA			х
Rubis SCA			х
RumbleON			х
Rumo Logistica Operadora Multimodal SA			х
Rumo SA			х
Rush Enterprises			х
Rush Street Interactive			х
Russian Federation			х
RWE AG	х	х	Х
RWS Holdings		х	Х
Ryan Specialty Group Holdings			х
Ryan Specialty Group LLC			х
Ryanair Holdings	х	х	х
Ryman Hospitality Properties		х	х
Ryohin Keikaku			х
S&P Global		х	х
S4 Capital			х
Sabre			х
Sabre Insurance Group			х
Safaricom			х
Safehold			X
Safestore Holdings			x
Safie			x
Safilo Group SpA			x
Safran SA	х		x
Saga	~		x

Issuer	Е	S	G
Sage Group		х	х
Sage Therapeutics	х	х	х
Sagicor Financial			х
SAIC Motor		х	х
Saizeriya			х
salesforce.com	х	х	х
Sally Beauty Holdings			х
Salvatore Ferragamo SpA			х
Sampo Oyj	х	х	х
Samsung Biologics			х
Samsung Electro-Mechanics		х	x
Samsung Electronics	х	X	x
Samsung Engineering	x	x	x
Samsung SDI	~		x
Samsung SDS		х	x
Samty Residential Investment		~	x
SAN Miguel Industrias Pet SA	х		×
Sands China	~		
		Х	X
Sandvik AB			X
Sandy Spring Bancorp		Х	Х
San-In Godo Bank			Х
Sanken Electric			Х
Sanlorenzo SpA/Ameglia			Х
Sanne Group			Х
Sanofi	Х		Х
Sanofi India			Х
Sansan			Х
Sansure Biotech			Х
Santam			Х
Santander Consumer USA Holdings			Х
Santander UK	х		х
Santen Pharmaceutical			х
Sanwa Holdings			х
Sany Heavy Industry	х	х	х
Sanyo Chemical Industries			х
SAP SE	х	Х	х
Sappi	х		х
Saratoga Investama Sedaya Tbk PT			х
Sasol	х		х
Sastasundar Ventures			х
Sato Holdings			х
Satsuma Pharmaceuticals			х
Saudi Arabian Oil			х
Saudi Basic Industries			х
Saudi National Bank			x
Saudi Telecom			x
Savills			x
Sawai Group Holdings			×
SBA Communications			
CDA COMMUNICATIONS			Х

Issuer	Е	s	G
Sberbank CIB JSC			х
Sberbank of Russia PJSC			х
SBI Holdings/Japan			х
SBS Holdings			х
Scandinavian Tobacco Group			х
A/S			
ScanSource			Х
Scatec ASA		Х	Х
Schindler Holding AG			Х
Schlumberger NV	Х		Х
Schneider Electric SE	Х	Х	Х
Schneider National			Х
Schnitzer Steel Industries			Х
Scholar Rock Holding			Х
Schrodinger/United States	Х	Х	Х
Schweitzer-Mauduit International		Х	х
		~	v
Science Applications International		Х	х
Scientific Games			х
SCOR SE			х
SCREEN Holdings	х	х	х
Sculptor Capital Management			х
SDI Group		х	х
Sdiptech AB			х
Sea	х	х	х
Seacoast Banking of Florida		х	х
Seagate Technology Holdings			х
Seagen	х	х	х
Sealed Air	х		х
Seapeak LLC			х
Seche Environnement SA			х
Seco SpA			х
Secom			х
Secunet Security Networks AG			х
Securitas AB			х
Sedana Medical AB			х
Seegene		Х	х
Seeing Machines			х
Sega Sammy Holdings			Х
Segezha Group PJSC	х	Х	х
Segro	х		х
Seiko Epson	х		х
Seino Holdings			х
Seiren			х
Sekisui Chemical			х
Sekisui House	х	х	х
Sekisui House Reit	х	х	х
Select Energy Services			х
Sema4 Holdings			х
Semen Indonesia Persero	х		х
Tbk PT			

lssuer	Е	S	G
Semler Scientific			х
Sempra Energy			х
SEMrush Holdings		х	х
Semtech	х	х	х
Sendas Distribuidora SA			х
S-Enjoy Service Group			х
Sensortek Technology		х	х
SentinelOne		х	Х
SEPLAT Energy	Х		Х
Septeni Holdings			Х
Sequoia Logistica e Transportes SA			х
Ser Educacional SA			Х
SERAKU			Х
Serco Group		Х	Х
Seres Therapeutics			Х
Seria			Х
Seritage Growth Properties			Х
Service International/US			Х
Service Properties Trust			Х
ServiceNow	Х	Х	Х
ServiceSource International			Х
Sesa SpA			Х
Seven & i Holdings		Х	Х
Severn Trent	Х		Х
Sezzle			Х
SF Holding			Х
SF Holding Investment			Х
SFS Group AG			Х
SG Micro			Х
SGL Carbon SE			X
SGS SA			X
Shaftesbury			X
Shake Shack Shandong Bohui Paper			x
Industrial			
Shandong Head Group	Х	Х	Х
Shandong Sinocera Functional Material	Х	Х	Х
Shandong Weigao Group Medical Polymer		х	Х
Shanghai Aiyingshi			Х
Shanghai AtHub			Х
Shanghai Bairun Investment Holding Group	Х		Х
Shanghai Fosun Pharmaceutical Group			Х
Shanghai Gench Education Group			х
Shanghai Haohai Biological Technology			х
Shanghai Henlius Biotech			х
Shanghai Hiuv New Materials			х

Issuer	Е	s	G
Shanghai International Airport			х
Shanghai Jahwa United		х	х
Shanghai Jinjiang International Hotels			х
Shanghai Jinjiang International Travel			х
Shanghai Junshi Biosciences	х		
Shanghai Lily & Beauty Cosmetics			х
Shanghai M&G Stationery		х	х
Shanghai MicroPort MedBot Group		х	х
Shanghai Milkground Food Tech			х
Shanghai Pharmaceuticals Holding			х
Shanghai Putailai New Energy Technology		х	х
Shanghai Shimao			х
Shanghai Weaver Network			х
Shanxi Meijin Energy			х
Shanxi Xinghuacun Fen Wine Factory			х
Sharps Compliance			х
SharpSpring			Х
Shede Spirits			Х
Shell	х	Х	х
Shenzhen Airport			Х
Shenzhen Center Power Tech			Х
Shenzhen Envicool Technology		Х	Х
Shenzhen Expressway			Х
Shenzhen Inovance Technology	х	Х	Х
Shenzhen International Holdings			х
Shenzhen Kangtai Biological Products			х
Shenzhen Kstar Science And Technology			х
Shenzhen Mindray Bio-Medical Electronics	х	Х	х
Shenzhen New Industries Biomedical Engineering			х
Shenzhen Senior Technology Material			х
Shenzhen Sunway Communication			х
Shenzhen Transsion Holdings	х		х
Shenzhen Yinghe Technology			х
Shenzhou International Group Holdings	х	х	х
Sherwin-Williams	х	х	х
Shibaura Electronics			х
SHIFT			х
Shift4 Payments			х
Shimamura			х
Shimao Group Holdings	х	Х	х

Issuer	Е	S	G
Shimao Services Holdings			х
Shindengen Electric Manufacturing			х
Shin-Etsu Chemical			х
Shin-Etsu Polymer	х	х	Х
Shinhan Financial Group		х	Х
Shinko Electric Industries			Х
Shinnihonseiyaku			Х
Shinsegae		х	Х
Shinsegae International			Х
Shinsei Bank			Х
Shionogi & Company			Х
Ship Healthcare Holdings			Х
Shiseido			Х
Shoals Technologies Group	х	х	Х
Shoei			х
Shopify			х
Shoprite Holdings		х	х
ShotSpotter			х
Showa Denko KK			х
Shriram Transport Finance			х
Shui On Land	х	х	х
Shutterfly LLC			х
Shutterstock			х
Shyft Group			х
Siam Commercial Bank PCL			х
Siam Makro PCL	х	х	х
Sibanye Stillwater			Х
SI-BONE			х
Sichuan Teway Food Group			х
Siemens AG		х	х
Siemens Healthineers AG			Х
SierraCol Energy Andina LLC	х		Х
SIG Combibloc Group AG			Х
Sigma Alimentos SA de CV			х
Signet Jewelers			х
Signify NV	х	х	х
Sihuan Pharmaceutical Holdings Group			x
Silergy		х	х
Silgan Holdings	х	х	х
Silicom			х
Silicon Motion Technology	х	х	х
Siloam International Hospitals Tbk PT		х	х
Silver Crest Acquisition			х
Silver Life			х
Silvercrest Asset Management			х
Group			
Group SimCorp A/S			Х
			x x

lssuer	Е	S	G
Simon Property Group			X
Simplex Holdings			x
Simplo Technology		x	x
Simply Good Foods		~	x
Sinbon Electronics			x
Sinclair Broadcast Group		х	x
Singapore Exchange			x
Sinko Industries			x
Sino Biopharmaceutical	х	х	x
Sino Land	~	x	x
Sinoma Science & Technology		~	x
Sinopec Engineering Group			x
Sinopec Shanghai			x
Petrochemical			
Sinopharm Group		Х	Х
Sinotruk Hong Kong			х
Sintokogio			х
Sirius XM Holdings			х
SiriusPoint		Х	х
Sisram Medical	Х		Х
SITC International Holdings	Х	Х	Х
SiteOne Landscape Supply			Х
SiTime		Х	
Six Flags Entertainment			Х
Sixth Street Specialty Lending			х
SJM Holdings		Х	х
SK Hynix	Х	Х	Х
SK IE Technology			Х
SK Innovation		Х	Х
SK Materials			Х
SK Telecom			Х
Skandinaviska Enskilda Banken AB	х	х	х
Skechers USA			х
SKF AB			х
Skipton Building Society	х		х
Skshu Paint			х
Skyline Champion	х	х	х
SkyWater Technology	х	х	х
Skyworks Solutions	х		х
SL Green Realty			х
Sligro Food Group NV			х
SLM			х
SM Prime Holdings			х
Smaregi			х
Smart Eye AB			х
Smart Metering Systems			X
Smart Share Global			X
SMC		х	x
Smith & Nephew	х	x	x
Smith & Wesson Brands			
Smith & Wesson Brands			Х

Issuer	Е	s	G
Smith Micro Software			Х
Smiths Group	х		х
Smoore International Holdings			Х
SMS			х
Smurfit Kappa Group	х	х	х
Snam SpA	х		х
Snap			×
Snap-on			×
Snowflake		х	х
SNT Motiv	х		×
Sobute New Materials	х		х
SOC Telemed			х
Sociedad Quimica y Minera de Chile SA			×
Societe BIC SA			×
Societe Generale SA			×
Sodexo SA			×
SoftBank			×
SoftBank Group			×
Softcat	х	х	×
Softwareone Holding AG			×
S-Oil			×
SOITEC			×
Sojitz			×
Sok Marketler Ticaret AS			×
SolarEdge Technologies	х	х	>
Solasto			>
Solera LLC			>
Solus Advanced Materials			>
Solutions 30 SE			>
Sompo Holdings			>
Sonos			>
Sonova Holding AG			>
Sony Group			×
Sopra Steria Group SACA			×
Sotera Health			>
Soulbrain Co/New			>
Soulgate		х	>
Southern			>
Southern Copper			>
SouthState		х	>
Southwest Airlines			>
Southwestern Energy	х	х	Х
Sovcombank Via SovCom Capital DAC			×
Sovcomflot PJSC	х		
Sovos Brands			Х
So-Young International			Х
SP Plus			>
SP Setia Bhd Group			Х
Spartan Acquisition III			>

lssuer	Е	S	G
Spectris			х
Spectrum Brands Holdings		х	х
Speed Tech			х
SpiderPlus & Company			х
Spirax-Sarco Engineering			х
Spirit AeroSystems Holdings			х
Spirit Airlines	х		х
Splunk		х	х
S-Pool			х
Sportradar Holding AG			x
Spotify Technology SA			x
Sprinklr			x
Sprout Social	x	x	x
Sprouts Farmers Market	^	^	
•			X
SPS Commerce			X
SPX			X
SPX FLOW		Х	Х
Square Enix Holdings			Х
Squarespace			Х
SRE Holdings			Х
Sri Trang Agro-Industry PCL			Х
Sri Trang Gloves Thailand PCL			Х
SS&C Technologies Holdings			Х
SSE			Х
SSP Group			Х
SSY Group			Х
St Barbara			Х
Stabilis Solutions			Х
Stabilus SA			Х
Stamps.com			х
Standard Chartered	х	Х	х
Standard Lithium			х
Standex International			х
Stanley Black & Decker			х
Stanley Electric			х
Stantec	х	х	х
Star Micronics			х
Starbucks	х	х	х
StarPower Semiconductor			х
State Bank of India		х	х
State of Israel	Х		
State of Qatar			х
State Street			x
Steadfast Group			x
Steel Dynamics	~		x
-	X		
Stelco Holdings			X
Stellantis NV			X
Stem	Х	Х	Х
StemCell Institute			Х
Stericycle		Х	Х

lssuer	Е	s	G
STERIS			х
Sterling Check			х
Sterling Costruction			х
Sterlite Technologies			х
Stevanato Group SpA			х
Steven Madden		х	х
SThree			х
Stifel Financial			х
Stillfront Group AB			х
Stitch Fix			х
STO Express			х
Stockland			х
StoneCo	х	х	х
Stonewater Funding			х
StoneX Group			х
Stora Enso Oyj			х
STORE Capital			х
Storebrand ASA			х
Storm Resources	х	х	х
Strawbear Entertainment Group			х
Strix Group	х		х
Stryker			х
Studio Dragon			х
Subaru			х
Subsea 7 SA	х	х	х
SUESS MicroTec SE		х	х
Sultanate of Oman	х		х
SUMCO	х	х	х
Sumitomo			х
Sumitomo Dainippon Pharma			х
Sumitomo Electric Industries			х
Sumitomo Forestry	х	Х	Х
Sumitomo Heavy Industries			Х
Sumitomo Mitsui Financial Group			Х
Sumitomo Mitsui Trust Holdings			х
Sumitomo Realty & Development	х	х	х
Sumitomo Rubber Industries			х
Sumitomo Warehouse			х
Summit Midstream Partners LP			х
Sun Art Retail Group			х
Sun Country Airlines Holdings			х
Sun Hung Kai Properties	х	х	х
Sun Pharmaceutical Industries			х
Sun*			х
Sunac China Holdings			х
Sunac Services Holdings			х
SunCoke Energy			х

lssuer	Е	S	G
Suncor Energy	х		х
Suncorp Group			х
Sundrug	х		х
SUNeVision Holdings			х
Sungrow Power Supply		х	х
Sunlight Financial Holdings	х	х	х
Sunnova Energy International	х	х	х
Sunny Optical Technology Group		х	х
SunOpta			х
SunPower	х	х	х
Sunrun	х	х	х
Sunstone Hotel Investors		х	х
Suntory Beverage & Food			х
Sunwoda Electronic			х
Suofeiya Home Collection			х
Super Group/South Africa			х
Superdry			х
Supermax Bhd		х	х
SuRaLa Net			х
Surgical Science Sweden AB			х
Surmodics			х
SUSE SA		х	х
Suzano SA	x		x
Suzhou Basecare Medical			x
Suzhou Dongshan Precision Manufacturing			x
Suzhou Maxwell Technologies	х		х
Suzuki Motor			х
Svenska Handelsbanken AB			х
Sweco AB			х
Swedbank AB		х	х
Swedish Match AB			х
Swire Pacific			х
Swire Properties			х
Swiss Life Holding AG			х
Swiss Re AG	х		х
Switch	х	х	
Sykes Enterprises		х	х
Symrise AG			х
Synaptics	х	х	x
Synchrony Financial		~	x
Syndax Pharmaceuticals			x
Syneos Health			x
Syniverse Holdings			x
Synovus Financial	x	x	x
SyntheticMR AB	^	~	
		v	X
Synthomer	~	X	X
Sysco	Х	Х	X
Sysmex			X
Systena			Х

Issuer	Е	S	G
T Rowe Price Group			х
T&D Holdings			х
Taboola.com			х
Tadano			х
Taiheiyo Cement			х
Taisho Pharmaceutical Holdings			х
Taiwan Cement		х	х
Taiwan Semiconductor Manufacturing	х	х	х
Taiwan Union Technology	х		х
Taiyo Holdings			х
Taiyo Yuden		х	х
Takeda Pharmaceutical			х
Take-Two Interactive Software			х
Takuma			х
TAL Education Group		Х	Х
Talanx AG			Х
Talos Energy			Х
Tam Jai International			Х
Tamburi Investment Partners SpA			х
Tandem Diabetes Care	х	х	Х
Tango Therapeutics			х
Tanla Platforms			Х
Tanseisha			х
Taoka Chemical			Х
Tapestry			Х
Tarena International			Х
Targa Resources	Х	Х	Х
Target			Х
Tarsus Pharmaceuticals			Х
TaskUS			Х
Tata Consumer Products		Х	Х
Tata Motors			Х
Tata Power			Х
Tate & Lyle	Х		Х
Taylor Morrison Home		Х	Х
Taylor Wimpey			Х
TBEA			Х
TBI Motion Technology			Х
TC Energy	Х	Х	Х
TC Ziraat Bankasi AS			Χ
TCG BDC			Х
TCR2 Therapeutics			X
TCS Group Holding		Х	X
TDK			Х
TE Connectivity		Х	X
Teads NV			X
TeamLease Services			Х
Tecan Group AG			Х

lssuer	Е	s	G
TechMatrix	_		X
TechnipFMC			x
TECHNO HORIZON			x
Technogym SpA			x
TechnoPro Holdings			x
TechTarget	x	x	x
Teck Resources	~	~	x
TECSYS			x
TEGNA		х	x
Teine Energy	х		x
Tel Aviv Stock Exchange	~		x
Teladoc Health		х	x
Telecom Argentina SA			x
Teledyne Technologies			x
Teleflex		х	x
Telefonaktiebolaget LM			x
Ericsson			
Telefonica Brasil SA			Х
Telefonica Deutschland Holding AG			х
Telefonica SA			Х
Telenor ASA			х
Telephone and Data Systems			х
Television Francaise 1			х
Telia Company AB			х
Telkom Indonesia Persero Tbk PT			х
Telkom SA SOC			х
Telos	х	Х	Х
Temairazu			Х
Temenos AG			х
Temple & Webster Group			Х
Tempur Sealy International			х
Tenable Holdings			х
Tenaris SA	х	Х	х
Tencent Holdings		Х	Х
Tencent Music Entertainment Group		х	x
Tenet Healthcare		Х	Х
Tennant			Х
Teradata	х	Х	Х
Teradyne	х	Х	Х
Terex		Х	Х
Terminix Global Holdings	х	Х	х
Termocandelaria Power			Х
Terna - Rete Elettrica Nazionale		Х	Х
Terna Energy SA			Х
TerrAscend			х
Tesco	х	х	х
Tesla		х	х
Tetra Tech	х	х	х
Teva Pharmaceutical Industries	х	х	х

Issuer	Е	s	G
Texas Capital Bancshares	X	x	x
Texas Instruments	x	×	×
Texas Pacific Land	^	^	
Texas Roadhouse			X
		Х	X
Textainer Group Holdings			X
Textron		Х	Х
Thai Beverage PCL			Х
Thai Union Group PCL			Х
Thales SA	Х		Х
Theravance Biopharma			Х
Thermax	Х	Х	Х
Thermo Fisher Scientific		Х	Х
Theseus Pharmaceuticals			Х
THG			Х
Thinkific Labs			Х
ТНК		Х	Х
Thor Industries			Х
ThredUp	х		Х
Thule Group AB			Х
Thungela Resources			Х
thyssenkrupp AG			х
Tianneng Power International			х
Tianqi Lithium			х
Tidewater Midstream and Infrastructure	х	х	х
Tiger Brands		х	х
Tikehau Capital SCA		х	х
Times China Holdings			х
Times Neighborhood Holdings			х
Tingyi Cayman Islands Holding	х	Х	х
Tipco Asphalt PCL			х
Titan		х	х
Titan International		Х	х
Titan Machinery			х
Titan Wind Energy Suzhou			х
TJX	х	X	X
TKC Holdings		X	X
ТКР			X
T-Mobile US	х	х	X
TMX Group	~		X
Toast			x
Toei Animation			x
Tokai Carbon			x
Tokai Carbon Korea			
Tokai Rika			x
Token			
			X
Tokio Marine Holdings			X
Tokuyama			X
Tokyo Century			Х
Tokyo Electron	х	Х	Х
Tokyo Ohka Kogyo		Х	Х

Tokyo Steel Manufacturing××Tokyo Tatemono×××Tokyu REIT×××Toll Brothers×××Toly Bread×××Tongcheng Travel Holdings×××Tongdao Liepin Group×××Top Glove Bhd×××Topaz Resources×××Torpoports International×××Toridol Holdings×××Toridol Holdings×××Torrau Industries×××Torrent Pharmaceuticals×××Torrof Holdings×××Torrof Holdings×××Torrof Holdings×××Torrof SA×××Torrof Holdings×××Torrof Holdings×××Torrof SA×××Torrof SA×××Torrof SA×××Torof SA×××Torof SA×××Tory SA×××Towas Smart Energy×××Toyo Sikan Group Holdings×××Toyo Sikan Group Holdings×××Toyo Samat Energy×××Toyo Samat Energy×××Torde Senerficial Finance×××Ta	Issuer	Е	S	G
Tokyu Fudosan HoldingsxxxTokyu REITToll BrothersToly BreadTongcheng Travel HoldingsxTongdo Liepin GroupTongweiTop Glove BhdTopp Glove BhdTopponts InternationalToray IndustriesTorid I HoldingsTorrid PharmaceuticalsTorrid HoldingsTorrid HoldingsTorrid HoldingsTorrid HoldingsTorrid HoldingsTorrid HoldingsTorrid HoldingsTorrid HoldingsTorrid HoldingsTorrid SATorrid HoldingsTorrid HoldingsTorrid HoldingsTorrid HoldingsTorrid HoldingsTorrid HoldingsTorrid Holdings </td <td>Tokyo Steel Manufacturing</td> <td></td> <td></td> <td>х</td>	Tokyo Steel Manufacturing			х
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Tongdao Liepin Group×Tongwei××Top Glove Bhd××Topaz Resources××Topchoice Medical××TOPPAN××Toray Industries××Toridoll Holdings××Toridoll Holdings××Torrent Pharmaceuticals××Torrent Pharmaceuticals××Torshiba××TotalEnergies SE××Towa××Toro××Toro××Toro××TotalEnergies SE××Towa××Towa××Towa××Towa××Towa××Toyo Sakan Group Holdings××Toyoo Seikan Group Holdings××Toyoo Seikan Group Holdings××Toyoo Tire××Toyot Abotor××Tractor Supply××Trade Desk××Traneeren Lonologies××Transaction Capital××Transcet××Transcet××Transcet××Toro××Toro××Toro××Toro××Toro××Toro××Toro×<	-	х	х	х
TongweixTop Glove BhdxxTopaz ResourcesxTopchoice MedicalxTOPPANxTorspoprts InternationalxToriay IndustriesxToridoll HoldingsxToridoll HoldingsxTorrent PharmaceuticalsxTorsy Burch LLCxTotalEnergies SExXxTorve SemiconductorxTowaxXTowaxXTorent PharmaceuticalsxXTorshibaxXTotalEnergies SExXTowaxXTowaxXTowaxXToyo Saikan Group HoldingsxXToyo Suisan KaishaxXToyoda GoseixToyota MotorxXTractor SupplyxTrade DeskxXxTranscatxXxTranscenta HoldingsxXXTranscenta HoldingsxXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX				х
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Trane TechnologiesxxxTransaction CapitalxTranscatxTranscenta Holdingx	-			
Transaction Capital x Transcat x Transcenta Holding x				
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Transcenta Holding x				Х
				Х
Transcosmos x	Transcenta Holding			Х
	Transcosmos			Х

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Transocean			х
Transportadora de Gas del Sur SA			х
Transportadora de Gas Internacional SA ESP			х
TransUnion	Х	Х	х
Traton SE			х
Travel + Leisure			х
TravelCenters of America			х
Travelers	Х	х	х
TravelSky Technology			х
Treatt	х	х	х
Trelleborg AB			х
Trend Micro/Japan			х
Tres Tentos Agroindustrial SA			х
Trevena			х
Tri Chemical Laboratories			х
Tricon Residential			х
Trifork Holding AG		х	
Trigano SA			х
Trilogy Metals			х
TriMas			х
TriNet Group		х	х
Trinity Capital	х		х
Trinity Industries			х
Trip.com Group	х	х	х
Triple Flag Precious Metals			х
Trisura Group			х
Triton International			х
Triumph Bancorp			х
Triumph Group			х
Troax Group AB			х
Trove Recommerce			х
TrueBlue			х
Truist Financial			х
Truly International Holdings			х
Trupanion		х	х
Trustees of Columbia University in the City of New York			х
Tryg A/S		х	х
TS Tech			х
TScan Therapeutics			х
Tsingtao Brewery		х	х
Tsubaki Nakashima			х
Tsukuruba			х
Tsuruha Holdings			х
Tube Investments of India		х	х
TUI AG			х
Tullow Oil			х
Turk Telekomunikasyon AS			х
Turkcell Iletisim Hizmetleri AS			х

Issuer	Е	S	G
Turkiye Is Bankasi AS			х
Turkiye Petrol Rafinerileri AS			х
Turning Point Therapeutics		х	х
Turquoise Hill Resources			х
TuSimple Holdings		х	х
Тиуа	х	х	х
TVS Motor		х	х
Twilio		х	х
Twitter			х
Two Harbors Investment			х
Tyler Technologies			х
Tyman			х
Tyro Payments			х
Tyson Foods		Х	x
Ube Industries			x
Uber Technologies		Х	x
Ubisoft Entertainment SA			x
UBS AG			X
UBS Group AG	х	х	X
UCB SA	~	X	X
UFP Technologies			X
UGI	х	х	X
UiPath	~	x	 x
Ukraine		^	X
Ulker Biskuvi Sanayi AS		х	X
ULS Group		~	
Ulta Beauty			
Ultra Clean Holdings		х	
		~	
Ultrapar Participacoes SA UltraTech Cement	х	х	
Ulvac	X	X	X
UMB Financial			
			X
Umicore SA	Х	Х	X
Umpqua Holdings			X
Under Armour	Х	Х	X
Unibail-Rodamco-Westfield			X
Unicaja Banco SA			X
Unicharm			X
UniCredit SpA			X
Unifiedpost Group SA			X
Unifin Financiera SAB de CV			X
UniFirst/MA			Х
Unilever Indonesia Tbk PT	Х		Х
Unilever NV			Х
Unilever		Х	Х
Unimicron Technology			Х
Union Bank of Israel			Х
Union Pacific			Х
Uni-President China Holdings			Х
UNIQA Insurance Group AG	Х		Х

xxxUNITE GroupxxUnited Airlines HoldingsxxUnited Arab EmiratesxxUnited ArrowsxxUnited BreweriesxxUnited Community Banks/GAxxUnited Internet AGxxUnited Mexican StatesxxUnited Natural FoodsxxUnited Parcel ServicexxUnited RentalsxxUnited States of AmericaxxUnited TherapeuticsxxUnited TherapeuticsxxUnited TherapeuticsxxUniversal DisplayxxUniversal CommunicationsxxUniversal Scientific IndustrialxxUniversal Scientific IndustrialxxUniversal CommunicationsxxUniversal Scientific IndustrialxxUniversal Scientific IndustrialxxUniversal Scientific IndustrialxxUniversal Scientific IndustrialxxUniversal Scientific IndustrialxxUniversal Scientific IndustrialxxUnited ServicexxUphan Coff warexxUrban OutfittersxxUniversal Vision BiotechnologyxxUniversal Scientific IndustrialxxUniversal Scientific IndustrialxxUniversal Scientific Industrialx	Issuer	Е	S	G
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United TherapeuticsxUnitedHealth GroupxxUniti GroupxxUNITY BiotechnologyxxUnivar SolutionsxxUniversal DisplayxxxUniversal EntertainmentxxUniversal RobinaxxUniversal Scientific Industrial ShanghaixxUniversal Vision BiotechnologyxxUniversal Vision BiotechnologyxxUpland SoftwarexxUrban OutfittersxxUrban OutfittersxxUS EcologyxxUS Stern CellxxUS Stern CellxxUsion Siderurgicas de MinasxxUsina Siderurgicas de MinasxxUSSxxUS Stern CellxxUS Stern CellxxUshioxxUS Stern CellxxUSANA Health SciencesxUS Stern Siderurgicas de Minas Gerais SA UsiminasxUS Stern CellxxUS Stern Siderurgicas de Minas Gerais SA UsiminasxUS SoupxxUS SoupxxUS SoupxxUS SoupxxUS SoupxxUS SoupxxUS SoupxxUS SoupxxUS SoupxxUS Soupx <t< td=""><td>United Spirits</td><td></td><td>х</td><td>х</td></t<>	United Spirits		х	х
UnitedHealth GroupxxUniti GroupxxUNITY BiotechnologyxxUnivar SolutionsxxUniversal DisplayxxxUniversal EntertainmentxxUniversal Logistics HoldingsxxUniversal Scientific Industrial ShanghaixxUniversal Vision BiotechnologyxxUpland SoftwarexxUponor OyjxxUrban OutfittersxxUS EcologyxxUS Foods HoldingxxUS Stem CellxxUS Stem CellxxUsina Siderurgicas de Minas Gerais SA UsiminasxxUSSxxxUSSxxxUT GroupxxxUsina Siderurgicas de Minas Gerais SA UsiminasxxUT GroupxxxUT Asset ManagementxxUT Asset Managementxx </td <td>United States of America</td> <td></td> <td></td> <td>х</td>	United States of America			х
Uniti GroupxUNITY BiotechnologyxUnivar SolutionsxUniversal DisplayxxUniversal EntertainmentxUniversal Logistics HoldingsxUniversal RobinaxUniversal Scientific Industrial ShanghaixUniversal Vision BiotechnologyxUniversal Vision BiotechnologyxUniversal Vision BiotechnologyxUniversal Vision BiotechnologyxUniversal Vision BiotechnologyxUniversal Vision BiotechnologyxUpland SoftwarexUponor OyjxxUponor OyjxxUrban OutfittersxUrban OutfittersxUS EcologyxxUS Foods HoldingxxUS Stern CellxUS Xpress EnterprisesxUshioxxUshioxxUSSxUT GroupxUT GroupxUT Asset ManagementxUS Ana Health SciencesxUS Stem CellxUS Stem Solerurgicas de MinasxUS S	United Therapeutics			х
UNITY BiotechnologyxUnivar SolutionsxUniversal DisplayxxUniversal EntertainmentxUniversal Logistics HoldingsxUniversal RobinaxUniversal Scientific Industrial ShanghaixUniversal Vision BiotechnologyxUniversal Vision BiotechnologyxUniversal Vision BiotechnologyxUniversal Vision BiotechnologyxUniversal Vision BiotechnologyxUpland SoftwarexUPM-Kymmene OyjxxUponor OyjxxUrban OutfittersxUrban OutfittersxUS EcologyxxUS Foods HoldingxxUS Stern CellxUS Stern CellxUsina Siderurgicas de Minas Gerais SA UsiminasxUSSxUT GroupxUT Asset ManagementxXX	UnitedHealth Group		х	х
Univar SolutionsxUniversal DisplayxxxUniversal EntertainmentxxUniversal Logistics HoldingsxxUniversal RobinaxxUniversal Scientific Industrial ShanghaixxUniversal Vision BiotechnologyxxUnivision CommunicationsxxUpland SoftwarexxUponor OyjxxUrban OutfittersxxUrban OutfittersxxUS EcologyxxUS Foods HoldingxxUS Stem CellxxUSANA Health SciencesxUsinas Siderurgicas de Minas Gerais SA UsiminasxUT GroupxxUT Asset ManagementxXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX </td <td>Uniti Group</td> <td></td> <td></td> <td>х</td>	Uniti Group			х
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Universal RobinaxUniversal Scientific Industrial ShanghaixxUniversal Vision BiotechnologyxUnivision CommunicationsxxUpland SoftwarexxUPM-Kymmene OyjxxUponor OyjxxUptant HoldingsxxUrban OutfittersxxUS EcologyxxUS Foods HoldingxxUS Stem CellxxUSANA Health SciencesxUshioxxUshioxxUSSxxUshioxxUshioxxUshioxxUshioxxUshioxxUshioxxUshioxxUshioxxUshioxxUshioxxUshioxxUshioxxUshioxxUshioxxUshioxxUshioxxUT GroupxxUT Asset ManagementxxUtil Aset ManagementxxUtil Aset Managementxx	Universal Entertainment			х
Universal Scientific Industrial ShanghaixxUniversal Vision BiotechnologyxUnivision CommunicationsxxUpland SoftwarexxUPM-Kymmene OyjxxUponor OyjxxUrban OutfittersxxUrban OutfittersxxUS EcologyxxUS Foods HoldingxxUS Stem CellxxUSANA Health SciencesxUshioxxUshioxxUshioxxUSSxxUSSxxUSSxxUS FooupxxUS Ana Health SciencesxUshioxxUS Ster CellxUshioxxUshioxxUS Solerurgicas de MinasxUS Solerurgicas	Universal Logistics Holdings			х
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UrbanClap Technologies India PvtxUroGen PharmaxUS EcologyxxUS Foods HoldingxxUS Physical TherapyxUS Stem CellxUS Xpress EnterprisesxUSANA Health SciencesxUshioxxUshioxxUSSxUSSxUT GroupxUT Asset ManagementxXX	Upstart Holdings			х
India PvtxUroGen PharmaxUS EcologyxxUS Foods HoldingxxUS Physical TherapyxUS Stem CellxUS Xpress EnterprisesxUSANA Health SciencesxUserTestingxxUsinas Siderurgicas de Minas Gerais SA UsiminasxUSSxUTI GroupxUTI Asset ManagementxXx	Urban Outfitters			х
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US Xpress Enterprises x USANA Health Sciences x UserTesting x x Ushio x x Ushio x x Gerais SA Usiminas x USS x UT Group x UTI Asset Management x x	US Physical Therapy			х
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UserTestingxxUshioxxUsinas Siderurgicas de MinasxGerais SA UsiminasxUSSxUT GroupxUTI Asset Managementxxx	US Xpress Enterprises			х
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Gerais SA Usiminas USS x UT Group x UTI Asset Management x x	Ushio		х	х
UT Group x UTI Asset Management x x				х
UTI Asset Management x x	USS			х
-	UT Group			х
Utz Brands x	UTI Asset Management		х	х
	Utz Brands			х

		~	
Issuer	E	S	G
UWM Holdings			Х
Uzabase			Х
Uzauto Motors AJ			Х
Vaisala Oyj	Х		
Valaris	Х	Х	Х
Vale SA			Х
Valeo			Х
Valero Energy	Х	Х	Х
Valley National Bancorp			Х
Vallourec SA			Х
Valvoline			Х
Vamos Locacao de Caminhoes Maquinas e Equipamentos SA			х
Vanguard International Semiconductor		х	х
Vantage Towers AG			х
Varonis Systems	х	х	х
Varun Beverages			х
Vaxcyte	х	х	х
VCA			х
VectivBio Holding AG			х
Vectrus			х
Vectura Group			х
Veeco Instruments	х	х	х
VEF			х
Ventas		х	х
Ventyx Biosciences			х
Venus MedTech Hangzhou	х	х	х
Venustech Group		х	х
Veolia Environnement SA	Х	х	х
VEON	х	х	х
Veoneer			х
Veracyte	х	х	X
Verallia SA	X	x	X
Verbund AG	x	~	x
VeriSign	~		X
Verisilicon Microelectronics Shanghai		х	x
Verisk Analytics			х
Veritex Holdings			X
Veritone			×
Verizon Communications		x	×
Verona Pharma		^	х Х
Verra Mobility	~	~	x
VersaBank	Х	Х	
			X
Vertex (Software)			X
Vertex Pharmaceuticals		Х	Х
Vertiv Holdings			Х
Veru			Х
Verve Therapeutics			Х
Vestas Wind Systems A/S			

lssuer	Е	s	G
Vesync			X
VF	x	x	x
VF Ukraine PAT via VFU			x
Funding			~
VIA Optronics AG			х
Via S/A			х
Viant Technology			Х
Viasat			Х
Viatris	х	х	х
Viavi Solutions			Х
Vibra Energia SA			Х
VICI Properties			х
Victoria's Secret & Company		х	Х
Victrex	х		х
Vienna Insurance Group AG			х
Wiener Versicherung Gruppe			
Vietjet Aviation JSC			Х
Vietnam Dairy Products JSC			Х
Vifor Pharma AG			Х
Vimeo			Х
Vinci Partners Investments			х
Vinci SA	х		х
Vinda International Holdings		х	х
Vine Energy			Х
Vingroup JSC			Х
Vinhomes JSC			х
Vintage Wine Estates			х
Viomi Technology			х
Vipshop Holdings			х
VIQ Solutions			х
Vir Biotechnology			х
Virbac SA			х
Virgin Orbit Holdings			х
Visa		х	х
VisasQ			x
Viscofan SA	х		x
Visional	~		x
Vista Outdoor			x
Visteon			x
Visual Photonics Epitaxy			
			X
Vital Farms			X
Vitasoy International Holdings			X
Vitec Software Group AB		Х	Х
Vitesco Technologies Group AG			X
ViTrox Bhd			Х
Vitru			Х
Vivara Participacoes SA			Х
Vivint Smart Home			Х
Vivo Energy	Х		Х
Vizio Holding		Х	Х
VK			х

Issuer	Е	S	G
VMware			х
Vnet Group			х
VNV Global AB			х
Vobile Group			х
Vodacom Group			х
Vodafone Group			х
Volkswagen AG	х	х	Х
Volta			х
Voltas			х
Voltronic Power Technology		х	х
Volution Group			Х
Volvo AB			Х
Vonage Holdings		х	Х
Vonovia SE			Х
Votorantim Cimentos International SA	х		х
Voya Financial			Х
Voyager Digital	х	х	х
VSE			Х
VTB Bank PJSC		х	х
VTEX			Х
Vulcan Materials	х		х
W R Berkley	х	х	Х
W R Grace & Company	х	х	
Wabash National			х
Wabtec Transportation Netherlands BV			х
Wacker Chemie AG	х	х	Х
Wafer Works		х	Х
Waldencast Acquisition			Х
Walgreens Boots Alliance		х	Х
Wal-Mart de Mexico SAB de CV			х
Walmart		х	х
Walsin Technology			х
Walt Disney		х	х
Walvax Biotechnology			Х
Wanhua Chemical Group			Х
Warby Parker			х
Warrior Met Coal			х
Warsaw Stock Exchange			х
Wartsila OYJ Abp	х		х
WASH Multifamily Laundry Systems LLC			х
Washtec AG		х	х
Waste Management			х
Watches of Switzerland Group			х
Waterdrop			х
Waters		х	х
Watsco	х	х	х
Watts Water Technologies	х	х	х
WaVe Life Sciences			х

	E	<u> </u>	6
Issuer	E	S	G
Wayfair			X
WealthNavi		Х	X
Webster Financial			X
			X
WEC Energy Group			X
Weichai Power			X
	Х		X
Weifu High-Technology Group		~	X
		Х	X
Weir Group			X
Wells Fargo & Company			X
Welltower		Х	X
WERCO laterational			X
WESCO International			X
West Fraser Timber			X
Western Alliance Bancorp		Х	Х
Western Digital			Х
Western Midstream Partners LP			Х
Westinghouse Air Brake Technologies			х
Westlake			х
Westlife Development			х
Westpac Banking			х
Westwing Group SE			х
WeWork			х
WEX	Х	Х	Х
Weyco Group			Х
Weyerhaeuser	Х		Х
WH Group			Х
WH Smith			Х
WHA PCL			Х
Wharf Holdings			Х
Whitbread			Х
White Mountains Insurance Group	х	х	х
Whitecap Resources			х
Whiting Petroleum	х	х	х
Wickes Group			х
WideOpenWest			х
Wienerberger AG	Х		
Wilcon Depot			х
Will Semiconductor Shanghai		х	х
Willdan Group			х
Williams	х	х	х
Williams-Sonoma			х
Willis Towers Watson			х
WillScot Mobile Mini Holdings			х
Win Semiconductors		х	х
WingArc1st			х
Wingstop		х	х

lssuer	Е	S	G
Wingtech Technology		х	х
Winnebago Industries			х
Winning Health Technology Group			х
Wipro	х	х	х
Wisdom Education International Holdings			х
Wise			х
Wistron		Х	х
Wiwynn		Х	х
Wix.com			х
Wockhardt		х	х
Wolters Kluwer NV	х	х	х
Wolverine World Wide		х	х
WONIK IPS		х	х
Wonik QnC			х
Woodside Petroleum			х
Woolworths Holdings/ South Africa	х	х	Х
Woori Bank			х
Woori Card			х
Workday	х	х	х
Workhorse Group			х
Workiva			х
Workspace Group			х
World Wrestling Entertainment			х
Worldline SA/France			х
Worley	х	х	х
Worthington Industries			х
WPP		х	х
WSFS Financial			х
WSP Global	х	х	х
Wuhan DR Laser Technology	х		х
Wuhan Raycus Fiber Laser Technologies			х
Wuliangye Yibin			х
WuXi AppTec	х	х	х
Wuxi Biologics Cayman	х	Х	Х
Wuxi Lead Intelligent Equipment		х	х
Wuxi Xinje Electric		х	х
WW International		х	х
Wyndham Hotels & Resorts			Х
Wynn Resorts			х
X5 Retail Group NV			х
Xcel Energy			х
XD	х		х
Xenia Hotels & Resorts	х	х	Х
Xero			х
Xerox Holdings			Х
Xiabuxiabu Catering		х	х

lssuer	Ε	S	G
Xiamen Faratronic			х
Xiamen ITG Group		х	х
Xiaomi	х		х
Xinjiang Goldwind Science & Technology	х		х
Xinyi Energy Holdings			х
Xinyi Glass Holdings	х	х	х
Xinyi Solar Holdings			х
XL Axiata Tbk PT			х
Xometry	х	Х	х
Xos			х
XP			х
XPeng		х	х
XPO Logistics			х
Xtep International Holdings			х
Xuji Electric			х
Xylem/NY	х		х
Yadea Group Holdings		х	х
Yageo		х	х
Yalla Group			х
Yamaguchi Financial Group			х
Yamaha Motor			х
Yamana Gold			х
Yamashin-Filter			х
Yamato Holdings		х	х
Yamato Kogyo	х		х
Yamazen			х
Yandex NV	х	х	х
Yang Ming Marine Transport			х
Yangling Metron New Material			х
Yankershop Food			х
Yanlord Land Group			х
Yantai China Pet Foods			х
Yantai Eddie Precision Machinery			х
YanTai Shuangta Food			х
Yapi ve Kredi Bankasi AS			х
Yappli			х
Yaskawa Electric			х
Yatsen Holding		х	х
YDUQS Participacoes SA			х
Yeahka		х	х
Yealink Network Technology	х		
Yellow			х
YETI Holdings			х
Yext			х
Yidu Tech			х
Yifeng Pharmacy Chain		х	х
Yihai International Holding	х	Х	Х
	X	X	x x

lssuer	Е	s	G
Yixintang Pharmaceutical			х
Group			
Y-mAbs Therapeutics		Х	Х
Yokogawa Electric			Х
Yonghui Superstores			Х
Yonyou Network Technology			Х
Youdao			Х
YPF SA			X
YTO Express Group		Х	Х
YTO Express Holdings			X
Yuanta Financial Holding			Х
Yue Yuen Industrial Holdings		X	X
Yuexiu Property			X
Yuhan		Х	X
Yum China Holdings	Х	Х	X
Yum! Brands			X
Yunda Holding		Х	X
Yunnan Botanee Bio- Technology Group	Х	Х	х
Yunnan Energy Investment			Х
Yunnan Energy New Material		х	Х
Yusys Technologies			Х
Yuzhou Group Holdings	Х	Х	Х
Z Holdings			Х
Zai Lab		Х	Х
Zalando SE	Х		Х
Zardoya Otis SA			Х
Zealand Pharma A/S	Х		Х
Zebra Technologies		Х	Х
Zendesk		Х	Х
Zenkoku Hosho			Х
Zensar Technologies	Х	Х	Х
Zenvia			Х
Zeon			Х
Zeta Global Holdings			Х
Zevia PBC			Х
Zhangmen Education		Х	Х
Zhaoke Ophthalmology			Х
Zhejiang Cfmoto Power			Х
Zhejiang Dingli Machinery		Х	Х
Zhejiang Expressway			Х
Zhejiang HangKe Technology		Х	Х
Zhejiang Huayou Cobalt		Х	Х
Zhejiang Jingsheng Mechanical & Electrical			Х
Zhejiang Meida Industrial			х
Zhejiang Runtu		х	х
Zhejiang Sanhua Intelligent Controls	х	х	х
Zhejiang Semir Garment			х
Zhejiang Shuanghuan Driveline			х

lssuer	Е	S	G
Zhejiang Starry Pharmaceutical			Х
Zhejiang Supor			Х
Zhejiang Weixing New Building Materials	х	х	х
Zhejiang Windey			Х
Zhengzhou Coal Mining Machinery Group			х
Zhihu		х	Х
ZhongAn Online P&C Insurance	х		х
Zhongji Innolight			х
Zhongsheng Group Holdings		х	х
Zhou Hei Ya International Holdings			Х
Zhuzhou CRRC Times Electric			х
Ziff Davis	х	х	х
Zillow Group			х
Zimmer Biomet Holdings			х
Zinus		х	х
Zions Bancorp NA	х		х
ZipRecruiter	х		х
Zoetis			Х
Zomato		Х	Х
Zoom Technologies			Х
Zoom Video Communications	Х	Х	Х
ZoomInfo Technologies			х
Zoomlion Heavy Industry Science and Technology		х	Х
Zorlu Enerji Elektrik Uretim AS	х		х
Zscaler		х	х
ZTO Express Cayman		х	х
Zuken			х
Zuora			х
Zur Rose Group AG			х
Zurich Insurance Group AG			х
Zurn Water Solutions	х	х	х
ZWSOFT Guangzhou			х
Zylox-Tonbridge Medical Technology			х
Zymeworks			х
Zynga			х

Appendix B: Index of acronyms

Acronym	Term	Acronym	Term
ACE	African Community Education	ISG	Impact Steering Group
ACGA	Asia Corporate Governance Association	iStrat	Investment Strategy
AFK	(formerly Action for Kids)	IT	Information technology
AMT	American Towers	JA	Junior Achievement
ASR	Automated Speech Recognition	KPIs	Key performance indicators
AUM	Assets under management	LGBTIQ+	Lesbian, gay, bisexual, transgender, intersex, and
AWS	Amazon Web Services		queer/questioning
BIPOC	Black, Indigenous, and People of Color	LEED	Leadership in Energy and Environmental Design
CCA	Corporate Call to Action	NZAM	Net Zero Asset Managers initiative
CDP	Carbon Disclosure Project (former name)	ORM	Operational Risk Management
CERA	Climate Exposure Risk Application	P&P	Philosophy and process
DEI	Diversity, equity, and inclusion	PAII	Paris Aligned Investment Initiative
EPA	US Environmental Protection Agency	PPA	(Virtual) Power purchase agreement
ERM	Enterprise Risk Management	PRI	UN Principles for Responsible Investment
ESG	Environmental, Social, and Governance	P-ROCC	Physical Risks of Climate Change framework
ESOL	English for Speakers of Other Foreign Languages	RC	Risk Committee
EU	European Union	RECs	Renewable energy certificates
FCLT	Focusing Capital on the Long Term	SASB	Sustainability Accounting Standards Board
FinLitPac	Financial Literacy Partnerships Advisory Council	SBTs	Science-based targets
FRC	Financial Reporting Council	SBTi	Science-Based Targets initiative
GDEI	Global diversity, equity, and inclusion	SEC	US Securities and Exchange Commission
GEWG	Global Exclusions Working Group	SFDR	Sustainable Finance Disclosure Regulation
GFANZ	Glasgow Financial Alliance for Net Zero	SI	Sustainable Investment/investing
GHG	Greenhouse gas	SIGC	Sustainable Investment Governance Committee
GIA	Global industry analyst	SIMT	Sustainable Investment Management Team
GIIN	Global Impact Investing Network	SRD II	Shareholder Rights Directive II
GRA	Global Risk and Analytics Group	TCFD	Task Force on Climate-related Financial Disclosures
GRC	Grant Recommendation Committee	TLT	Technology Leadership Team
GRESB	Global Real Estate Sustainability Benchmark	TMT	Technology Management Team
HVAC	Heating, ventilation, and air conditioning	TPI	Transition Pathway Initiative
ICGN	International Corporate Governance Network	TSB	Technology Strategy Board
IIGCC	Institutional Investors Group on Climate Change	UN SDGs	United Nations Sustainable Development Goals
IMM	Impact Measurement and Management	VCS	Verified Carbon Standard
IPFS	Investment Product & Fund Strategies	WACI	Weighted-average carbon intensity
ISC	Investment Stewardship Committee	WAV	Wellington Access Ventures
	·		

Risks and important disclosures

INVESTMENT RISKS

All investments involve risks. Given the long time frames for most impact projects and many companies' reliance on disruptive technologies, investments may be subject to volatility and are therefore more suited to longer investment horizons. The following are some general risks associated with various approaches discussed in this report. This is not an all-inclusive list. Each specific investment approach and product will have its own specific risks and risks will vary.

Capital risk: The value of your investment may become worth more or less than at the time of the original investment.

Concentration risk: Concentration of investments in a relatively small number of securities, sectors or industries, or geographical regions may significantly affect performance.

Equity and fixed income securities' market risks: Financial markets are subject to many factors, including economic conditions, government regulations, market sentiment, local and international political events, and environmental and technological issues. In addition, the market value of fixed income securities will fluctuate in response to changes in interest rates, currency values, and the creditworthiness of the issuer.

Foreign and emerging markets risk: Investments in foreign markets may present risks not typically associated with domestic markets. These risks may include changes in currency exchange rates; less-liquid markets and less available information; less government supervision of exchanges, brokers, and issuers; increased social, economic, and political uncertainty; and greater price volatility. These risks may be greater in emerging markets, which may also entail different risks from developed markets. **Smaller-capitalization stock risks**: The share prices of smalland mid-cap companies may exhibit greater volatility than the share prices of larger-capitalization companies. In addition, shares of small- and mid-cap companies are often less liquid than larger-cap companies.

Manager risk: Investment performance depends on the portfolio management team and the team's investment strategies. If the investment strategies do not perform as expected, if opportunities to implement those strategies do not arise, or if the team does not implement its investment strategies successfully, an investment portfolio may underperform or suffer significant losses.

Sustainability risks: ESG factors may be considered as part of a broader analysis of individual issuers (including with regard to a sustainability risk assessment), using inputs from the investment manager's team of ESG analysts to help identify global best practices, prepare for company engagement, and collaborate on new research inputs. The factors considered will vary depending on the security in question, but typically include ownership structure, board structure and membership, capital allocation track record, management incentives, labor relations history, and climate risks.

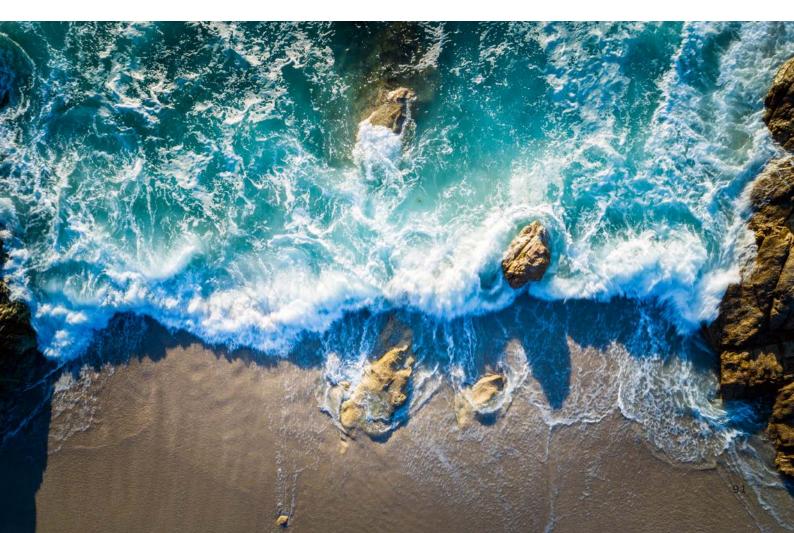
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The Shareholder Rights Directive II (SRD II) is a European Union directive, which aims to strengthen the position of shareholders and ensure that decisions are made for the long-term stability of a company. The UK Stewardship Code 2020 sets high expectations for how investors, and those that support them, invest and manage money, and how this leads to sustainable benefits for the economy, the environment, and society. At a high level, the purpose of SRD II and the UK Stewardship Code is to promote long-term shareholder engagement through increased transparency and encourage long-term investment decision making by both asset owners and asset managers. This report is designed to be an overview of our progress toward sustainability goals and investment practices and should not be taken as advice or a recommendation. Certain data provided is that of a third party. While data is believed to be reliable, no assurance is being provided as to its accuracy or completeness. Data provided is as of 31 December 2021 | Company examples are for illustrative purposes only, are not representative of all investments made on behalf of our clients, and should not be interpreted as a recommendation or advice. Company information is sourced from multiple sources including the following: annual and quarterly reports; industry research pieces; company websites; press releases; case studies; and company engagements.

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