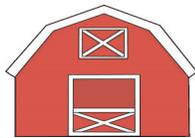


## APPENDIX A: THEMES, CONSTITUENTS, AND INCLUSION RATIONALE

*Disclaimer: The following represents the constituents of the SSI Impact Index developed and managed by SSI Indexes as of 31 December 2017. Holdings are subject to change at any time and should not be considered a recommendation to buy or sell any security. It is not possible to invest directly in an index.*

| Company                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | Ticker | Weight | Rationale                                                                                                                                                                                                                                                                                                                                                                                                                            |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------|--------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
|  <b>1. Clean and sustainable water supply</b>                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               |        |        |                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| <p>Clean and safe drinking water is critical to life and an increasing world population is already beginning to see the impact in areas where water is in short supply. Products, services, and projects designed to improve water quality, reduce water scarcity and demand, monitor water usage, and make more efficient use of available water sources, is critical to society. This includes products and technologies that reduce or recycle water such as smart metering devices, low-flow equipment, and rainwater harvesting systems; or that filter, desalinate, or chemically treat wastewater for consumer or industrial use. It does not include the simple distribution of bottled drinking water nor manufacturers supplying piping and components used in a water system.</p> |        |        |                                                                                                                                                                                                                                                                                                                                                                                                                                      |
| American Water Works                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | AWK    | 0.88%  | Owns subsidiaries that provide water and wastewater utility services to residential, commercial, industrial and other customers.                                                                                                                                                                                                                                                                                                     |
| American States Water                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | AWR    | 0.52%  | AWR is a public utility engaged principally in the purchase, production, distribution and sale of water.                                                                                                                                                                                                                                                                                                                             |
| California Water Service                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                     | CWT    | 0.52%  | Its business comprises the production, purchase, storage, treatment, testing, distribution and sale of water for domestic, industrial, public and irrigation uses.                                                                                                                                                                                                                                                                   |
| Itron Inc.                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | ITRI   | 0.50%  | The Company provides solutions that measure, manage, and analyze energy and water use.                                                                                                                                                                                                                                                                                                                                               |
| Pentair                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | PNR    | 0.70%  | The firm's Flow & Filtration Solutions segment is involved in the entire fluid management system, from advanced filtration, desalination and water supply to water disposal, process and control.                                                                                                                                                                                                                                    |
| Rexnord                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | RXN    | 0.51%  | The firm's Water Management platform designs, procures and markets products that provide and enhance water quality, safety, flow control and conservation.                                                                                                                                                                                                                                                                           |
| San Paolo Water (CIA Saneamento Basico)                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | SBS    | 0.51%  | The Company's activities comprise water supply, sanitary sewage services, urban rainwater management and drainage services, urban cleaning services, solid waste management services, and related activities.                                                                                                                                                                                                                        |
| Aqua America                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                 | WTR    | 0.51%  | Provides water and wastewater service through operating and maintenance contracts with municipal authorities and other parties and offers, through a third party, water and wastewater line repair service and protection solutions to households; inspects, cleans and repairs storm and sanitary wastewater lines; designs and builds water and wastewater systems, and provides other market-based water and wastewater services. |
| Watts Water Tech                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | WTS    | 0.50%  | Through its subsidiary, Watts Regulator Co., the firm is engaged in manufacturing products and systems focused on the control, conservation and quality of water, and safety of the people using it.                                                                                                                                                                                                                                 |
| Xylem                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | XYL    | 0.67%  | The Company is an equipment and service provider for water and wastewater applications with a portfolio of products and services addressing the cycle of water, from collection, distribution and use to the return of water to the environment.                                                                                                                                                                                     |



## 2. improved Farming and Agriculture

To meet the nutritional needs of an increasing world population, it is necessary to have products and services that are designed to increase the production of food including natural elements that improve crop yields and reduce losses due to pest and disease; promote animal health; develop new technologies for sustainable farming; and support small and family farms. "Big Seed" companies such as Bayer, DuPont, Monsanto, and Syngenta, are excluded.

| Company                          | Ticker | Weight | Rationale                                                                                                                                                                                                                                                                                                       |
|----------------------------------|--------|--------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| AGCO                             | AGCO   | 0.49%  | AGCO Corporation delivers agricultural solutions to farmers worldwide through a full line of tractors, combine harvesters, hay and forage equipment, seeding and tillage implements, grain storage and protein production systems.                                                                              |
|                                  |        |        |                                                                                                                                                                                                                                                                                                                 |
| Bunge                            | BG     | 0.52%  | A global agribusiness and food company with integrated operations that stretch from the farm field to consumer foods. Its fertilizer segment is involved in producing, blending and distributing fertilizer products for the agricultural industry in South America.                                            |
| CF Holdings                      | CF     | 0.53%  | CF manufactures and distributes nitrogen fertilizer and other nitrogen products.                                                                                                                                                                                                                                |
| Compass Minerals                 | CMP    | 0.53%  | The Company, through its subsidiaries, is engaged in producing and marketing essential minerals, including salt, sulfate of potash (SOP) specialty fertilizer, magnesium chloride and micronutrients.                                                                                                           |
| Darling Ingredients              | DAR    | 0.51%  | With over 200 processing plants on five continents and sales and distribution offices throughout the world, Darling Ingredients is a global leader in creating sustainable food, feed and fuel ingredients from edible and inedible bio-nutrients to help provide for the needs of a growing global population. |
| Deere & Co.                      | DE     | 2.68%  | "For those who cultivate and harvest the land. For those who transform and enrich the land. For those who build upon the land." John Deere products focus on agriculture and enable farmers to be more productive.                                                                                              |
| Mosaic                           | MOS    | 0.50%  | The firm produces and markets concentrated phosphate and potash crop nutrients.                                                                                                                                                                                                                                 |
| Nutrien                          | NTR    | 1.73%  | Merger of Agrium and Potash. Produces various primary crop nutrients, crop protection products, seeds, merchandise and services directly to growers.                                                                                                                                                            |
| Sociedad Quimica Minera de Chile | SQM    | 0.85%  | The Company produces specialty plant nutrients and fertilizers that enable farmers to improve yields and the quality of certain crops.                                                                                                                                                                          |
| Terra Nitrogen                   | TNH    | 0.50%  | Terra is a producer of nitrogen fertilizer products.                                                                                                                                                                                                                                                            |
| Zoetis                           | ZTS    | 1.93%  | Zoetis is engaged in the discovery, development, and manufacture of animal health medicines and vaccines, with a focus on both livestock and companion animals.                                                                                                                                                 |



### 3. Renewable Energy Production

Energy usage in developing and emerging nations continues to rise and we are increasingly aware of the impact of fossil fuels on the environment, the damage they cause to our air and water, and their relationship to global warming. New sources of cleaner energy are required to meet the needs of the planet today and in the future. Products, services, infrastructure, and technologies supporting the development or delivery of renewable energy and alternative fuels include the generation, transmission, and distribution of electricity from solar, wind, geothermal, biomass, waste energy, wave tidal, hydrogen, fuel cells, biodiesel, etc.

| Company                          | Ticker | Weight | Rationale                                                                                                                                                                                                                                                                                                                |
|----------------------------------|--------|--------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Atlantica Yield                  | ABY    | 0.51%  | Atlantica Yield owns, manages and acquires a diversified portfolio of contracted assets in the power and environment sectors including more than 1,400 MW of renewable energy generation, more than 1,000 miles of electric transmission lines, and more than 10.5 M cubic feet per day of water assets.                 |
| Avangrid                         | AGU    | 0.85%  | Generates more than 6 GW via wind, one of the largest providers in the United States. Balance of revenues come from networks/non-power generating assets.                                                                                                                                                                |
| Algonquin Power                  | AQN    | 0.51%  | Clean energy and water/wastewater utility. Has nearly 500,000 solar panels, 700 wind turbines, and 60 hydro facilities                                                                                                                                                                                                   |
| Avista                           | AVA    | 0.50%  | Power generation utility with 49% hydro, 2% biomass, and 4.5% wind.                                                                                                                                                                                                                                                      |
| Brookfield Renewable Partners LP | BEP    | 0.59%  | Owns and operates a portfolio of renewable power generating facilities in North America, Brazil, Colombia and Europe including three biomass facilities and Co-generation (Co-gen) facilities, a hydroelectric portfolio that generates approx 6,530 GWh, and the wind portfolio that generates approximately 1,100 GWh. |
| CPFL Energia                     | CPL    | 0.52%  | Its clean energy portfolio includes hydroelectric power plants, wind farms, biomass thermoelectric power plants, and a solar power plant.                                                                                                                                                                                |
| First Solar                      | FSLR   | 0.49%  | The Company designs, manufactures, and sells photovoltaic solar modules with thin-film semiconductor technology, and develops, designs, constructs and sells photovoltaic solar power solutions.                                                                                                                         |
| Nextera Energy Partners LP       | NEP    | 0.52%  | NEP was formed to acquire, manage and own contracted clean energy projects. The firm owns a portfolio of contracted renewable generation assets consisting of wind and solar projects.                                                                                                                                   |
| NRG Yield                        | NYLD   | 0.51%  | NRG Yield owns a diversified portfolio of contracted renewable and conventional generation and thermal infrastructure assets in the United States, including solar and wind power generation facilities                                                                                                                  |
| Ormat Technologies               | ORA    | 0.50%  | The company designs, develops, builds, owns and operates geothermal and recovered energy-based power plants.                                                                                                                                                                                                             |
| Pattern Energy Group             | PEGI   | 0.49%  | The firm holds interests in 18+ wind power projects located in the United States, Canada and Chile with total capacity of over 2,644 megawatts.                                                                                                                                                                          |
| Portland Electric                | POR    | 0.50%  | Owns and operates wind farms, including Biglow Canyon Wind Farm (Biglow Canyon) and Tucannon River.                                                                                                                                                                                                                      |
| SolarEdge Tech.                  | SEDG   | 0.50%  | Provides power optimizer, solar inverter, and monitoring solutions                                                                                                                                                                                                                                                       |
| Terraform Power                  | TERP   | 0.52%  | A diversified owner of clean power generation assets, including solar and wind assets located in the U.S., Canada, the UK, and Chile. The Company's nearly 3000 megawatts renewable energy portfolio enables power production around the clock. (The company was acquired by BEP in October 2017)                        |



#### 4. Energy Efficiency

More efficient devices utilize less energy and benefit the environment. Included in this theme are technologies, products, services, and systems such as building environment automation and controls, energy efficient lighting, industrial optimization, smart grid power management and distribution technologies. A corporate effort to reduce internal energy consumption, though commendable, does not warrant inclusion.

| Company          | Ticker | Weight | Rationale                                                                                                                                                                                                            |
|------------------|--------|--------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Alarm.com        | ALRM   | 0.51%  | Offers cloud-based solutions for the smart home and business, including interactive security, video monitoring, intelligent automation and energy management.                                                        |
| CREE             | CREE   | 0.50%  | Manufactures LED and lighting products.                                                                                                                                                                              |
| Energys          | ENS    | 0.50%  | EnerSys manufactures industrial batteries for reserve power and motive power products.                                                                                                                               |
| Johnson Controls | JCI    | 1.90%  | The Company provides products, services and solutions to optimize energy and operational efficiencies of buildings; advanced batteries for hybrid and electric vehicles; and systems to improve building efficiency. |



#### 5. Information / Knowledge Access

Modern electronics and technology have enabled people, even in remote areas with limited infrastructure, access to a global information resource library. This opens up knowledge, which can be applied in a wide range of activities from education to medical research.

| Company  | Ticker | Weight | Rationale                                                                                                                                                                                          |
|----------|--------|--------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Apple    | AAPL   | 3.39%  | Apple devices are used around the world, including areas without sufficient infrastructure, to provide high performance computer power and access to libraries of information.                     |
| Alphabet | GOOG   | 3.46%  | The firm's software provides a gateway to the internet and access to its library of information. Its Other Bets segment pursues high-risk development projects with the goal of bettering society. |

|                                                                                                                                                                    |                                |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------|
|                                                                                   | <h2>6. Community Building</h2> |
| <p>Community building enables people living in different areas or from different backgrounds to share information, ideas, and engage in a shared conversation.</p> |                                |

| Company  | Ticker | Weight | Rationale                                                                                                                                                                                               |
|----------|--------|--------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Disney   | DIS    | 3.47%  | The Walt Disney Company is more than an entertainment company. Its “princesses” are beloved by young girls around the world and bring people of all cultures together in a way that no other firm does. |
| Etsy     | ETSY   | 0.47%  | A B Corporation, the firm maintains guilds and groups for artists and enthusiasts to join and interact. Provides an interface targeted to artists and entrepreneurs who personally create products.     |
| Facebook | FB     | 3.50%  | Facebook builds products that enable people to connect and share their opinions, ideas, photos and videos, and other activities.                                                                        |
| Twitter  | TWTR   | 1.00%  | Twitter is a platform for public self-expression and conversation in real time and has become a forum for sharing information with a one-to-many ability.                                               |

|                                                                                                                                                                                                                                                                                                                                                                                                                                 |                                                               |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------|
|                                                                                                                                                                                                                                                                                                                                               | <h2>7. Initiatives to Bring People and Cultures Together</h2> |
| <p>The expansion of air transportation and global communications has led the world to become more integrated—economically, socially, and politically. What was once a far away land with cultures we couldn’t experience or understand, today we can experience or receive information about in real time. Many see that the basis for peaceful co-existence comes from a shared understanding of the world and its issues.</p> |                                                               |

| Company     | Ticker | Weight | Rationale                                                                            |
|-------------|--------|--------|--------------------------------------------------------------------------------------|
| Expedia     | EXPE   | 0.99%  | The firm provides travel services that allow people to experience new opportunities. |
| Priceline   | PCLN   | 3.44%  | PCLN offers travel services that allow people to experience new opportunities.       |
| TripAdvisor | TRIP   | 0.50%  | TRIP provides information and services to research and book travel around the world. |



## 8. Senior Housing and Medical Care Facilities

Improved health care and medical advances have led to an increasingly aging population. Residential properties, nursing and eldercare services, and facilities to support this community are critical to ensuring their health, safety, and welfare.

| Company                   | Ticker | Weight | Rationale                                                                                                                                                                                                                                                                                                                                           |
|---------------------------|--------|--------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Brookdale Senior Living   | BKD    | 0.50%  | Operates senior living communities in the United States including independent living, assisted living and dementia-care communities, and continuing care retirement centers. Has more than 100,00 units at more than 1000 communities in states.                                                                                                    |
| Chemed                    | CHE    | 0.50%  | Largest provider of hospice services for patients with severe life limiting illnesses. Employs more than 4600 nurses.                                                                                                                                                                                                                               |
| HCP                       | HCP    | 0.68%  | The Company has interests in more than 350 properties with more than 46,000 senior housing units including independent living facilities, assisted living facilities, memory care facilities, care homes and continuing care retirement communities; and interests in approximately post-acute/skilled nursing facilities.                          |
| LTC Properties            | LTC    | 0.50%  | REIT whose primary senior housing and long term healthcare property types include skilled nursing properties, assisted living properties, independent living properties, memory care properties and combinations thereof, and specialized options for seniors with Alzheimer's disease and other forms of dementia.                                 |
| National Health Investors | NHI    | 0.50%  | REIT with real estate investments in independent living facilities, assisted living facilities, entrance-fee communities, senior living campuses, skilled nursing facilities, specialty hospitals and medical office buildings.                                                                                                                     |
| Omega Healthcare          | OHI    | 0.51%  | Provides lease or mortgage financing to qualified operators of skilled nursing facilities and assisted living facilities, independent living facilities, rehabilitation and acute care facilities. Its portfolio consists of long-term leases and mortgage agreements for 950+ healthcare facilities, located in 40+ states and the United Kingdom. |
| Sabra Healthcare          | SBRA   | 0.50%  | REIT portfolio that includes approximately 550 real estate properties held for investment with nearly 3/4 involved with skilled nursing.                                                                                                                                                                                                            |
| Senior Housing Properties | SNH    | 0.51%  | REIT with properties that include leased independent living communities, assisted living communities, skilled nursing facilities, independent living communities and assisted living communities.                                                                                                                                                   |
| Tivity Health             | TVTY   | 0.50%  | Offers programs to keep seniors active including chiropractic, physical therapy, and the Silver Sneakers program.                                                                                                                                                                                                                                   |
| Universal Health Services | UHS    | 0.57%  | Owns and operates acute care hospitals, behavioral health centers, surgical hospitals, ambulatory surgery centers and radiation oncology centers. Treats more than 2.5M people per year.                                                                                                                                                            |
| Ventas                    | VTR    | 1.18%  | Ventas invests in and owns nearly 750 senior housing and healthcare properties throughout the United States, Canada, and the UK.                                                                                                                                                                                                                    |
| Welltower                 | HCN    | 1.29%  | The firm invests seniors housing and post-acute communities, and outpatient medical properties in the U.S., Canada and the UK.                                                                                                                                                                                                                      |

|                                                                                                                                                                                                                                                |                                 |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------|
|                                                                                                                                                               | <h2>9. Safety and Security</h2> |
| <p>A range of products and services exist to serve the public benefit including the production of firefighting equipment and passive safety devices that prevent injury and harm. Active “safety” devices, such as firearms, are excluded.</p> |                                 |

| Company    | Ticker | Weight | Rationale                                                                                                                                                                                                                                                                                                                                                                                                   |
|------------|--------|--------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Allegion   | ALLE   | 0.50%  | Provides security products and solutions.                                                                                                                                                                                                                                                                                                                                                                   |
| Autoliv    | ALV    | 0.60%  | Leading manufacture of auto safety devices.                                                                                                                                                                                                                                                                                                                                                                 |
| MSA Safety | MSA    | 0.49%  | The Company's safety products integrate a combination of electronics, mechanical systems and materials to protect users against hazardous or life threatening situations. Its core products include self-contained breathing apparatus (SCBA), fixed gas and flame detection systems, portable gas detection instruments, industrial head protection, fire and rescue helmets, and fall protection devices. |
| REV Group  | REVG   | 0.51%  | Speciality transport manufacturer including fire and ambulance vehicles.                                                                                                                                                                                                                                                                                                                                    |

|                                                                                                                                                                                                   |                                        |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|
|                                                                                                                | <h2>10. Environmental Stewardship</h2> |
| <p>Products and services that enable the protection and monitoring of the natural environment including climate and weather monitoring and environmental analysis, environmental stewardship.</p> |                                        |

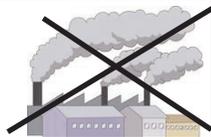
| Company            | Ticker | Weight | Rationale                                                                                                                                                                                                                                      |
|--------------------|--------|--------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Maxar Technologies | MAXR   | 0.50%  | The firm is engaged in a number of environmental monitoring activities including high-resolution Earth-imagery products and services, the manufacture of weather satellites, and Earth and environmental monitoring analysis and GIS services. |
| Danaher            | DHR    | 3.49%  | Environmental segment products and services help protect the water supply. Other products enhance the safety of personal data, help protect the world's food supply, and verify pharmaceutical dosages.                                        |
| Ecolab             | ECL    | 3.11%  | Ecolab offers water, hygiene and energy technologies and services that provide and protect clean water, safe food, abundant energy and healthy environments.                                                                                   |
| Clean Harbors      | CLH    | 0.51%  | Provides environmental and industrial services including hazardous waste disposal.                                                                                                                                                             |
| TetraTech          | TTEK   | 0.50%  | Provider of consulting, engineering, program management, construction management, and technical services in areas including water, environment, infrastructure, resource management.                                                           |

|                                                                                                                                                                                                                                                                                                                                                          |                     |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|
|                                                                                                                                                                                                                                                                         | <b>11. Forestry</b> |
| <p>The world’s forests are a key element of the global ecosystem and responsible management and expansion of this resource directly impacts the environment and offers both social benefit and economic activity. Public REITs, land trusts, and large landowners that promote environmentally sound management of the world's forests are included.</p> |                     |

| Company       | Ticker | Weight | Rationale                                                                                                                                                                                                                                    |
|---------------|--------|--------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Potlatch Corp | PCH    | 0.51%  | A REIT of timberland resources whose activities include planting and harvesting trees, hunting leases, recreation permits and leases, mineral rights leases, biomass production and carbon sequestration.                                    |
| Rayonier      | RYN    | 0.51%  | The Company owns, leases and manages over 2.7 million acres of timberlands located in the United States South (over 1.9 million acres), the United States Pacific Northwest (over 372,000 acres) and New Zealand (over 439,000 gross acres). |
| Weyerhaeuser  | WY     | 1.47%  | A REIT that owns approximately 7 million acres of timberlands, primarily in the United States, and manages additional timberlands under long-term licenses in Canada.                                                                        |

|                                                                                                                                                                                                                                                                                                                                                                                                                |                                                |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------|
|                                                                                                                                                                                                                                                                                                                              | <b>12. Ocean, Seas, and Marine Environment</b> |
| <p>Healthy oceans are the life support system for our planet, home to more than 700,000 species, and vital to human health, jobs, and food to billions of people. Half the oxygen we breathe is generated by Earth’s oceans. Products, services, projects, and technologies that protect and preserve the ocean ecosystem and fishing habitats, prevent ocean acidification, or develop ocean aquaculture.</p> |                                                |

| Company | Ticker | Weight | Rationale                                                                  |
|---------|--------|--------|----------------------------------------------------------------------------|
|         |        |        | No public companies currently qualify under the rules governing the index. |

|                                                                                                                                                                                                                                                                                                                                                                               |                                             |
|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------|
|                                                                                                                                                                                                                                                                                            | <b>13. Pollution Control and Prevention</b> |
| <p>Whereas the waste defined in "Waste Recycling and Remediation" is the byproduct of society, pollution prevention seeks to proactively reduce damage to our environment. This includes technologies, products, and systems that reduce air and water pollution as well as the production of sustainable, environmentally safe materials including paints and adhesives.</p> |                                             |

| Company           | Ticker | Weight | Rationale                                                                                                                                                                                 |
|-------------------|--------|--------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Donaldson Company | DCI    | 0.50%  | Products include dust, fume and mist collectors, compressed air purification systems, air filtration systems for gas turbines and polytetrafluoroethylene (PTFE) membrane-based products. |



## 14. Waste Recycling and Remediation

A clean living environment is critical to protecting the health of the world's population. The collection, disposal, and processing of waste and re-use and recycling of raw materials should be a standard attribute of civilized society. This includes products, services or projects that support waste minimization or recycling as a means to reduce the burden of waste; environmental remediation projects, as well as technologies and services to salvage, use, reuse, and recycle waste products; manage wastewater; remediate soil; or turn waste to energy.

| Company                   | Ticker | Weight | Rationale                                                                                                                                                                                                                                                                                    |
|---------------------------|--------|--------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Advanced Disposal Systems | ADSW   | 0.50%  | The 4th largest solid waste company in the U.S., the firm provides integrated, solid waste collection, recycling and disposal services.                                                                                                                                                      |
| Covanta Holding           | CVA    | 0.49%  | The Company owns and operates infrastructure for the conversion of waste to energy, as well as other waste disposal and renewable energy production businesses.                                                                                                                              |
| Republic Services         | RSG    | 1.22%  | A provider of non-hazardous solid waste collection, transfer, disposal, recycling and energy services, with approximately 70 recycling centers.                                                                                                                                              |
| Stericycle                | SRCL   | 0.50%  | The firm collects and processes specialized waste for disposal and collects personal and confidential information for secure destruction. It offers services to a range of business customers, including hospitals, physician and dental practices, outpatient clinics and other businesses. |
| Waste Connections         | WCN    | 1.01%  | WCN provides waste collection, recycling and disposal services.                                                                                                                                                                                                                              |
| Waste Management          | WM     | 2.04%  | WM provides collection, transfer, recycling and resource recovery, and disposal services. Its North American recycling operation handles materials that include paper, cardboard, glass, plastic and metal.                                                                                  |



## 15. Healthy, Organic, and Natural Foods

Consumer interest in eating in a healthier manner is increasing and the availability of all-natural, locally-grown, and organic foods is on the rise. The production and distribution of these foods is a positive trend for society that should be encouraged.

| Company                | Ticker | Weight | Rationale                                                                       |
|------------------------|--------|--------|---------------------------------------------------------------------------------|
| Hain Celestial         | HAIN   | 0.51%  | Manufactures, markets, and distributes organic and natural products.            |
| Sprouts Farmers Market | SFM    | 0.49%  | Sprouts is a food retailer that offers natural and organic food.                |
| United Natural Foods   | UNFI   | 0.49%  | UNFI is a distributor and retailer of natural, organic, and specialty products. |



## 16. Access to Local Health Services

Having easy access to local health, medical, and pharmaceutical services and products.

| Company                  | Ticker | Weight | Rationale                                                                                                                                                                                                                                                                                                           |
|--------------------------|--------|--------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Acadia Healthcare        | ACHC   | 0.51%  | Develops and operates inpatient psychiatric facilities, residential treatment centers, group homes, substance abuse facilities and facilities providing outpatient behavioral healthcare services                                                                                                                   |
| CVS Health Corp.         | CVS    | 3.47%  | Provides access to pharmaceutical and medical products to communities around the United States.                                                                                                                                                                                                                     |
| Davita                   | DVA    | 0.72%  | A provider of kidney care services.                                                                                                                                                                                                                                                                                 |
| Envision Healthcare      | EVHC   | 0.50%  | A provider of physician-led services, ambulatory surgery center management, post-acute care and medical transportation. The Company's physician-led services encompass providers at approx. 780 hospitals in over 40 states.                                                                                        |
| Fresenius Medical        | FMS    | 1.74%  | Serves over 310,000 patients in a global network of more than 3,000 dialysis centers.                                                                                                                                                                                                                               |
| HCA Healthcare           | HCA    | 1.64%  | The Company operates 168 hospitals, consisting of 164 general, acute care hospitals; three psychiatric hospitals, and one rehabilitation hospital.                                                                                                                                                                  |
| Encompass Health         | EHC    | 0.50%  | Was HealthSouth. Provides post-acute healthcare services, offering both facility-based and home-based post-acute services in 30 states and Puerto Rico through its net-work of inpatient rehabilitation hospitals, home health agencies, and hospice agencies                                                       |
| Lifepoint Health         | LPNT   | 0.51%  | Owns and operates community hospitals, regional health systems, physician practices, outpatient centers, and post-acute facilities.                                                                                                                                                                                 |
| Medical Properties Trust | MPW    | 0.51%  | Facilities include: 64 general acute care hospitals, 69 inpatient rehabilitation hospitals, 23 long-term acute care hospitals, 43 free standing emergency rooms, and 3 medical office buildings.                                                                                                                    |
| Mednax                   | MD     | 0.50%  | Provides physician services, including newborn, anesthesia, maternal-fetal, teleradiology, pediatric cardiology and other pediatric subspecialty care. The Company's national network consists of approx. 3,240 affiliated physicians, including approximately 1,100 physicians who provide neonatal clinical care. |
| Molina Healthcare        | MOH    | 0.52%  | Offers Medicaid-related solutions for low-income families and individuals including the operation of primary care clinics in various states                                                                                                                                                                         |
| Select Medical           | SEM    | 0.52%  | The Company, through its contract therapy business, provides medical rehabilitation services on a contracted basis to nursing homes, hospitals, assisted living and senior care centers, schools and work sites.                                                                                                    |
| Tenet Healthcare         | THC    | 0.50%  | The Company provides a range of healthcare services in the communities it serves including 90 hospitals, 20 short-stay surgical hospitals, 475 outpatient centers, and nine facilities in the United Kingdom.                                                                                                       |
| Teledoc                  | TDOC   | 0.50%  | Operates a telehealth platform that provides on-demand healthcare services to its members in the United States.                                                                                                                                                                                                     |
| Universal Health         | UHS    | 0.57%  | UHS is one of the largest hospital management companies in the nation, with more than 350 acute care hospitals and behavioral health facilities.                                                                                                                                                                    |
| Walgreens Boots Alliance | WBA    | 3.50%  | Provides access to pharmaceutical and medical products to communities around the United States, in the UK, and elsewhere.                                                                                                                                                                                           |



### 17. Green Transportation / Green Technologies

Technological innovation and changes to a transportation sector that historically relied on fossil fuels can have a wide impact on the planet. Included in this area are products and systems that reduce fuel consumption (i.e. hybrid / electric vehicles) or rely on alternative energy sources (i.e. fuel cells, advanced batteries), as well as methods to improve mass transit (i.e. shared vehicle fleets, autonomous vehicles).

| Company | Ticker | Weight | Rationale                                                                                |
|---------|--------|--------|------------------------------------------------------------------------------------------|
| Tesla   | TSLA   | 2.88%  | Tesla designs, develops, and manufactures electric vehicles and energy storage products. |



### 18. Assisting the Elderly and Disabled

Technologies, for example in robotics and automation, are being developed to assist both the elderly and disabled so that they may lead more productive lives. Insurance products that provide benefits in times of need.

| Company    | Ticker | Weight | Rationale                                                                                                                                                                                                                                        |
|------------|--------|--------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Amedisys   | AMED   | 0.50%  | Offers home health services to the chronic, co-morbid, and aging American population.                                                                                                                                                            |
| Aflac      | AFL    | 1.88%  | Aflac U.S. sells supplemental insurance products, including products designed to protect individuals from depletion of assets, such as accident, cancer, critical illness/care, hospital intensive care, hospital indemnity, and loss-of-income. |
| Unum Group | UNM    | 0.67%  | Provides long-term and short-term disability insurance, group life and accidental death and dismemberment products.                                                                                                                              |



### 19. Empowerment: Small/Micro Enterprise Loans and Wealth Transfer

Financial institutions that make more than 50% of their revenues to small businesses and entrepreneurs or as microfinance credit and financial services to communities in developing countries without an adequate financial infrastructure.

| Company       | Ticker | Weight | Rationale                                                                                                                                                                                              |
|---------------|--------|--------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Western Union | WU     | 0.50%  | Western Union is a provider of money movement and payment services primarily cross-border, cross-currency transactions, for small and medium size enterprises and other organizations and individuals. |



## 20. Education and Education Infrastructure

Technologies, services, and products that enable providers to offer education/training and create an education infrastructure that increases global productivity. This does not include for profit universities in the US, language learning programs, or test preparation companies.

| Company                          | Ticker | Weight | Rationale                                                                                                                                                                                                                                                                                                                                                                         |
|----------------------------------|--------|--------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Bright Horizons Family Solutions | BFAM   | 0.50%  | A provider of child care, early education and other services, the company provides services under multi-year contracts with employers offering child care and other dependent care solutions as part of their employee benefits packages. Its segments include full service center-based care services, back-up dependent care services, and other educational advisory services. |
| Chegg                            | CHGG   | 0.50%  | Transforming the way millions of students learn by reconnecting the link between learning and earning through tools and services that support students throughout their educational journey.                                                                                                                                                                                      |
| Laureate Education               | LAUR   | 0.51%  | B Corporation offering education in more than 25 countries to over one million students worldwide including Africa, Asia and the Middle East.                                                                                                                                                                                                                                     |
| Pearson                          | PSO    | 0.51%  | The North American business serves educators and students in the United States and Canada from early education through elementary, middle and high schools and into higher education with a range of products and services, such as courseware, assessments and services.                                                                                                         |
| 2U Inc.                          | TWOU   | 0.51%  | 2U is a provider of an integrated solution consisting of cloud-based software-as-a-service combined with technology-enabled services that allows colleges and universities to deliver online degree programs.                                                                                                                                                                     |

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