

# Morningstar® Developed Markets TME Paris Aligned Benchmark Sustainability Select

## 19-Jun-26

The Morningstar Paris Aligned Benchmark Select Indexes are designed to achieve the minimum standards laid out in the European Union delegated acts. The indexes support investors seeking to reduce their exposure to carbon risk and pursue opportunities arising from the transition to a low-carbon economy.

**For More Information:**  
<http://indexes.morningstar.com>  
 US: +1 312 384-3735  
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### Reconstituted Holdings

| Name                                     | Ticker | Country        | Sector                 | Weight (%) |
|------------------------------------------|--------|----------------|------------------------|------------|
| Apple Inc                                | AAPL   | United States  | Technology             | 5.63       |
| NVIDIA Corporation                       | NVDA   | United States  | Technology             | 5.57       |
| Microsoft Corp Common Stock              | MSFT   | United States  | Technology             | 3.96       |
| Amazon.com Inc.                          | AMZN   | United States  | Consumer Cyclical      | 3.47       |
| Alphabet Inc Class A                     | GOOGL  | United States  | Communication Services | 2.76       |
| Alphabet Inc Class C                     | GOOG   | United States  | Communication Services | 2.19       |
| Broadcom Inc Shares                      | AVGO   | United States  | Technology             | 1.83       |
| Tesla Inc Common Stock                   | TSLA   | United States  | Consumer Cyclical      | 1.78       |
| Meta Platforms Inc Common Stock A        | META   | United States  | Communication Services | 1.67       |
| Micron Technology Inc.                   | MU     | United States  | Technology             | 1.58       |
| Advanced Micro Devices                   | AMD    | United States  | Technology             | 1.44       |
| ASML Holding NV Common Stock Bearer Form | ASML   | Netherlands    | Technology             | 1.10       |
| Johnson & Johnson                        | JNJ    | United States  | Healthcare             | 1.04       |
| Cisco Systems Inc.                       | CSCO   | United States  | Technology             | 0.90       |
| Walmart Inc Shs                          | WMT    | United States  | Consumer Defensive     | 0.88       |
| Visa Inc Class A                         | V      | United States  | Financial Services     | 0.79       |
| Procter & Gamble Company                 | PG     | United States  | Consumer Defensive     | 0.73       |
| Lam Research Corporation                 | LRCX   | United States  | Technology             | 0.71       |
| Applied Materials                        | AMAT   | United States  | Technology             | 0.65       |
| Coca-Cola Company                        | KO     | United States  | Consumer Defensive     | 0.64       |
| Home Depot Inc.                          | HD     | United States  | Consumer Cyclical      | 0.62       |
| Merck & Co Inc Common Stock              | MRK    | United States  | Healthcare             | 0.60       |
| Eli Lilly & Co                           | LLY    | United States  | Healthcare             | 0.57       |
| AstraZeneca PLC Common Stock             | AZN    | United Kingdom | Healthcare             | 0.57       |
| Mastercard Inc Incorporated A            | MA     | United States  | Financial Services     | 0.56       |
| Nestle SA Act Nom                        | NESN   | Switzerland    | Consumer Defensive     | 0.53       |
| Netflix Inc.                             | NFLX   | United States  | Communication Services | 0.52       |
| Novartis Inc Namen-Akt Registered Shares | NOVN   | Switzerland    | Healthcare             | 0.51       |
| JPMorgan Chase & Co.                     | JPM    | United States  | Financial Services     | 0.49       |
| Qualcomm Inc.                            | QCOM   | United States  | Technology             | 0.49       |
| Bank of America Corporation Common Stock | BAC    | United States  | Financial Services     | 0.49       |
| Linde PLC                                | LIN    | United States  | Basic Materials        | 0.49       |
| KLA Corp                                 | KLAC   | United States  | Technology             | 0.44       |
| Unitedhealth Group Inc                   | UNH    | United States  | Healthcare             | 0.42       |
| PepsiCo Inc Common Stock                 | PEP    | United States  | Consumer Defensive     | 0.42       |
| The Goldman Sachs Group Inc              | GS     | United States  | Financial Services     | 0.41       |
| Siemens AG                               | SIE    | Germany        | Industrials            | 0.40       |
| Oracle Corp                              | ORCL   | United States  | Technology             | 0.38       |
| Amgen Inc.                               | AMGN   | United States  | Healthcare             | 0.37       |
| Royal Bank of Canada                     | RY     | Canada         | Financial Services     | 0.35       |
| Morgan Stanley Common Stock              | MS     | United States  | Financial Services     | 0.34       |
| Schneider Electric SE Common Stock       | SU     | France         | Industrials            | 0.32       |
| Vertiv Holdings Co Class A               | VRT    | United States  | Industrials            | 0.32       |
| TJX Companies Inc Shs                    | TJX    | United States  | Consumer Cyclical      | 0.32       |
| International Business Machines Corp     | IBM    | United States  | Technology             | 0.32       |

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| Gilead Sciences Inc.                               | GILD   | United States  | Healthcare             | 0.30       |
| Citigroup Inc                                      | C      | United States  | Financial Services     | 0.30       |
| Tokyo Electron Ltd                                 | 8035   | Japan          | Technology             | 0.29       |
| Intuitive Surgical Inc.                            | ISRG   | United States  | Healthcare             | 0.29       |
| Abbott Laboratories Common Stock                   | ABT    | United States  | Healthcare             | 0.29       |
| Sony Group Corp Common Stock                       | 6758   | Japan          | Technology             | 0.28       |
| Unilever PLC Common Stock                          | ULVR   | United Kingdom | Consumer Defensive     | 0.28       |
| Welltower Inc shs                                  | WELL   | United States  | Real Estate            | 0.27       |
| Arista Networks Inc Shs                            | ANET   | United States  | Technology             | 0.27       |
| Banco Santander SA Reg Shs                         | SAN    | Spain          | Financial Services     | 0.27       |
| Verizon Communications Inc.                        | VZ     | United States  | Communication Services | 0.27       |
| Pfizer Inc.                                        | PFE    | United States  | Healthcare             | 0.27       |
| Commonwealth Bank of Australia Ordinary Share      | CBA    | Australia      | Financial Services     | 0.26       |
| Corning Inc.                                       | GLW    | United States  | Technology             | 0.26       |
| Newmont Corp Ordinary Shares                       | NEM    | United States  | Basic Materials        | 0.26       |
| Allianz SE Namen-Akt. vinkuliert                   | ALV    | Germany        | Financial Services     | 0.26       |
| AT&T; Inc.                                         | T      | United States  | Communication Services | 0.25       |
| Deere & Company                                    | DE     | United States  | Industrials            | 0.25       |
| Illinois Tool Works Inc.                           | ITW    | United States  | Industrials            | 0.25       |
| Mitsubishi Tokyo Fin. Grp                          | 8306   | Japan          | Financial Services     | 0.25       |
| SAP SE Common Stock                                | SAP    | Germany        | Technology             | 0.25       |
| Novo Nordisk AS Common Stock B                     | NOVO B | Denmark        | Healthcare             | 0.25       |
| Advantest Corporation                              | 6857   | Japan          | Technology             | 0.25       |
| Palo Alto Networks Inc                             | PANW   | United States  | Technology             | 0.24       |
| The Walt Disney Co Shs                             | DIS    | United States  | Communication Services | 0.24       |
| Murata Mfg Co. Ltd 100                             | 6981   | Japan          | Technology             | 0.24       |
| Compagnie Financiere Richemont SA Class A          | CFR    | Switzerland    | Consumer Cyclical      | 0.24       |
| American Express Company                           | AXP    | United States  | Financial Services     | 0.24       |
| Deutsche Telekom                                   | DTE    | Germany        | Communication Services | 0.24       |
| Marvell Technology Inc                             | MRVL   | United States  | Technology             | 0.23       |
| L'Oreal S.A. Act                                   | OR     | France         | Consumer Defensive     | 0.23       |
| Keyence                                            | 6861   | Japan          | Technology             | 0.22       |
| BlackRock Inc                                      | BLK    | United States  | Financial Services     | 0.22       |
| Dell Technologies Inc Ordinary Shares - Class C    | DELL   | United States  | Technology             | 0.22       |
| Thermo Fisher Scientific Inc.                      | TMO    | United States  | Healthcare             | 0.22       |
| Stryker Corporation                                | SYK    | United States  | Healthcare             | 0.22       |
| Comfort Systems USA Inc.                           | FIX    | United States  | Industrials            | 0.22       |
| Transurban Group Ordinary Share                    | TCL    | Australia      | Industrials            | 0.21       |
| Vertex Pharmaceuticals Inc                         | VRTX   | United States  | Healthcare             | 0.21       |
| Seagate Technology Holdings PLC                    | STX    | United States  | Technology             | 0.21       |
| Charles Schwab Corp Common Stock                   | SCHW   | United States  | Financial Services     | 0.21       |
| Sanofi                                             | SAN    | France         | Healthcare             | 0.21       |
| Salesforce Inc                                     | CRM    | United States  | Technology             | 0.20       |
| CrowdStrike Holdings Inc Ordinary Shares - Class A | CRWD   | United States  | Technology             | 0.20       |
| Agnico Eagle Mines Ltd                             | AEM    | Canada         | Basic Materials        | 0.20       |
| Ferguson Enterprises Inc                           | FERG   | United States  | Industrials            | 0.20       |
| Bristol-Myers Squibb Company                       | BMJ    | United States  | Healthcare             | 0.20       |
| Western Digital Corporation                        | WDC    | United States  | Technology             | 0.20       |
| Unicredit Group                                    | UCG    | Italy          | Financial Services     | 0.20       |
| FedEx Corporation                                  | FDX    | United States  | Industrials            | 0.20       |
| Shin-Etsu Chemical                                 | 4063   | Japan          | Basic Materials        | 0.20       |
| Prologis Inc Common Stock                          | PLD    | United States  | Real Estate            | 0.19       |
| Lowe's Companies Inc.                              | LOW    | United States  | Consumer Cyclical      | 0.19       |
| Hitachi Ltd                                        | 6501   | Japan          | Industrials            | 0.19       |
| Severn Trent                                       | SVT    | United Kingdom | Utilities              | 0.19       |

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| GSK PLC Common Stock                                 | GSK    | United Kingdom | Healthcare             | 0.19       |
| Fast Retailing                                       | 9983   | Japan          | Consumer Cyclical      | 0.18       |
| United Parcel Service Inc Class B                    | UPS    | United States  | Industrials            | 0.18       |
| S&P; Global Inc                                      | SPGI   | United States  | Financial Services     | 0.18       |
| Cintas Corporation                                   | CTAS   | United States  | Industrials            | 0.18       |
| Banco Bilbao Vizcaya Argentaria SA Ordinary Shares   | BBVA   | Spain          | Financial Services     | 0.17       |
| Medtronic PLC Shs                                    | MDT    | United States  | Healthcare             | 0.17       |
| American Water Works                                 | AWK    | United States  | Utilities              | 0.17       |
| Fastenal Company                                     | FAST   | United States  | Industrials            | 0.17       |
| Expeditors International of Washington Inc.          | EXPD   | United States  | Industrials            | 0.17       |
| Chubb Ltd Shs                                        | CB     | United States  | Financial Services     | 0.17       |
| Progressive Corporation                              | PGR    | United States  | Financial Services     | 0.17       |
| Waste Management Inc Common Stock                    | WM     | United States  | Industrials            | 0.17       |
| Freeport-McMoRan Inc Shs                             | FCX    | United States  | Basic Materials        | 0.17       |
| Trane Technologies PLC Share A                       | TT     | United States  | Industrials            | 0.17       |
| Mondelez International Inc Common Stock A            | MDLZ   | United States  | Consumer Defensive     | 0.16       |
| Capital One Financial Corporation                    | COF    | United States  | Financial Services     | 0.16       |
| Ala Group Common Share                               | 1299   | Hong Kong      | Financial Services     | 0.16       |
| Intesa Sanpaolo SpA Az                               | ISP    | Italy          | Financial Services     | 0.16       |
| Booking Holdings Inc Shs                             | BKNG   | United States  | Consumer Cyclical      | 0.16       |
| Zurich Insur Gr N                                    | ZURN   | Switzerland    | Financial Services     | 0.16       |
| Bank of Montreal                                     | BMO    | Canada         | Financial Services     | 0.16       |
| Vinci Common Shares                                  | DG     | France         | Industrials            | 0.16       |
| CME Group A                                          | CME    | United States  | Financial Services     | 0.16       |
| Axon Enterprise Inc Shs                              | AXON   | United States  | Industrials            | 0.15       |
| Colgate-Palmolive Company                            | CL     | United States  | Consumer Defensive     | 0.15       |
| Equinix Inc Common Stock                             | EQIX   | United States  | Real Estate            | 0.15       |
| Accenture PLC Share A                                | ACN    | United States  | Technology             | 0.15       |
| Boston Scientific Corporation                        | BSX    | United States  | Healthcare             | 0.15       |
| Recruit Holdings Co Ltd Shs                          | 6098   | Japan          | Communication Services | 0.15       |
| CRH PLC Common Share                                 | CRH    | United States  | Basic Materials        | 0.14       |
| ServiceNow Inc                                       | NOW    | United States  | Technology             | 0.14       |
| Johnson Controls International PLC Registered Shares | JCI    | United States  | Industrials            | 0.14       |
| Starbucks Corporation                                | SBUX   | United States  | Consumer Cyclical      | 0.14       |
| DBS Group Holdings Ltd.                              | D05    | Singapore      | Financial Services     | 0.14       |
| Bank of Nova Scotia Ordinary Shares                  | BNS    | Canada         | Financial Services     | 0.14       |
| Motorola Solutions Inc Common Stock                  | MSI    | United States  | Technology             | 0.14       |
| Fujikura Ltd                                         | 5803   | Japan          | Industrials            | 0.14       |
| Danaher Corporation                                  | DHR    | United States  | Healthcare             | 0.14       |
| Wheaton Precious Metals Corp Shs                     | WPM    | Canada         | Basic Materials        | 0.14       |
| Ferrovial NV                                         | FER    | Spain          | Industrials            | 0.14       |
| O'Reilly Automotive Inc.                             | ORLY   | United States  | Consumer Cyclical      | 0.14       |
| Canadian Imperial Bank of Commerce                   | CM     | Canada         | Financial Services     | 0.14       |
| Monolithic Power Systems Inc.                        | MPWR   | United States  | Technology             | 0.13       |
| NXP Semiconductors NV Common Stock                   | NXPI   | United States  | Technology             | 0.13       |
| Bank of New York Mellon Corporation                  | BNY    | United States  | Financial Services     | 0.13       |
| Hermès International                                 | RMS    | France         | Consumer Cyclical      | 0.13       |
| United Utilities Group PLC Class A Shs               | UU.    | United Kingdom | Utilities              | 0.13       |
| Adobe Inc Shs                                        | ADBE   | United States  | Technology             | 0.13       |
| TE Connectivity PLC Registered Shares                | TEL    | United States  | Technology             | 0.13       |
| Barclays PLC Common Stock                            | BARC   | United Kingdom | Financial Services     | 0.13       |
| ING Groep N.V. Cert of Shs                           | INGA   | Netherlands    | Financial Services     | 0.13       |
| Tokio Marine Holdings Inc Common Stock               | 8766   | Japan          | Financial Services     | 0.13       |
| CVS Health Corp Shs                                  | CVS    | United States  | Healthcare             | 0.13       |
| T-Mobile US Inc Shares                               | TMUS   | United States  | Communication Services | 0.13       |

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|----------------------------------------------------|--------|----------------|------------------------|------------|
| Ross Stores Inc.                                   | ROST   | United States  | Consumer Cyclical      | 0.12       |
| McKesson Inc.                                      | MCK    | United States  | Healthcare             | 0.12       |
| WSP Global Inc Common Share                        | WSP    | Canada         | Industrials            | 0.12       |
| Comcast Corporation A                              | CMCSA  | United States  | Communication Services | 0.12       |
| Brookfield Corp Common Stock A                     | BN     | Canada         | Financial Services     | 0.12       |
| Westpac Banking Corporation Ordinary Share         | WBC    | Australia      | Financial Services     | 0.12       |
| Marsh                                              | MRSH   | United States  | Financial Services     | 0.12       |
| Cadence Design Systems                             | CDNS   | United States  | Technology             | 0.12       |
| AXA SA Common Share                                | CS     | France         | Financial Services     | 0.12       |
| Automatic Data Processing                          | ADP    | United States  | Technology             | 0.12       |
| Intercontinental Exchange Inc Common Stock         | ICE    | United States  | Financial Services     | 0.12       |
| Snowflake Inc Ordinary Shares                      | SNOW   | United States  | Technology             | 0.12       |
| Industria de Diseno Textil Inditex SA Common Stock | ITX    | Spain          | Consumer Cyclical      | 0.12       |
| Regeneron Pharmaceuticals Inc.                     | REGN   | United States  | Healthcare             | 0.12       |
| PNC Financial Services Group Inc                   | PNC    | United States  | Financial Services     | 0.12       |
| Digital Realty Trust Inc.                          | DLR    | United States  | Real Estate            | 0.12       |
| U.S. Bancorp Shs                                   | USB    | United States  | Financial Services     | 0.12       |
| Lloyds TSB Grp                                     | LLOY   | United Kingdom | Financial Services     | 0.12       |
| National Australia Bank Limited Ordinary Share     | NAB    | Australia      | Financial Services     | 0.12       |
| Nokia Corporation Common Stock                     | NOKIA  | Finland        | Technology             | 0.12       |
| Blackstone Inc                                     | BX     | United States  | Financial Services     | 0.12       |
| Investor A.B. B                                    | INVE B | Sweden         | Financial Services     | 0.11       |
| DHL Group                                          | DHL    | Germany        | Industrials            | 0.11       |
| Wesfarmers Limited Ordinary Share                  | WES    | Australia      | Consumer Cyclical      | 0.11       |
| Marriott International Inc Shs A                   | MAR    | United States  | Consumer Cyclical      | 0.11       |
| Old Dominion Freight Line Inc Ordinary Shares      | ODFL   | United States  | Industrials            | 0.11       |
| Fortinet Inc.                                      | FTNT   | United States  | Technology             | 0.11       |
| Keysight Technologies Inc                          | KEYS   | United States  | Technology             | 0.11       |
| Nike Inc. B                                        | NKE    | United States  | Consumer Cyclical      | 0.11       |
| Mercadolibre Inc.                                  | MELI   | United States  | Consumer Cyclical      | 0.11       |
| Geberit                                            | GBN    | Switzerland    | Industrials            | 0.11       |
| Essilorluxottica Ordinary Shares                   | EL     | France         | Healthcare             | 0.11       |
| Jacobs Solutions Inc                               | J      | United States  | Industrials            | 0.11       |
| M?nchener R?ck AG                                  | MUV2   | Germany        | Financial Services     | 0.11       |
| Teradyne Inc.                                      | TER    | United States  | Technology             | 0.11       |
| Aon plc Class A Shs                                | AON    | United States  | Financial Services     | 0.11       |
| Elevance Health Inc Common Stock                   | ELV    | United States  | Healthcare             | 0.11       |
| Simon Property Group Inc.                          | SPG    | United States  | Real Estate            | 0.10       |
| W.W. Grainger Inc.                                 | GWW    | United States  | Industrials            | 0.10       |
| Moody's Corp                                       | MCO    | United States  | Financial Services     | 0.10       |
| Intuit Corp Common Stock                           | INTU   | United States  | Technology             | 0.10       |
| TDK Corporation                                    | 6762   | Japan          | Technology             | 0.10       |
| DSV AS                                             | DSV    | Denmark        | Industrials            | 0.10       |
| BASF SE Akt (Common Stock)                         | BAS    | Germany        | Basic Materials        | 0.10       |
| Goodman Group                                      | GMG    | Australia      | Real Estate            | 0.10       |
| SMC Shs                                            | 6273   | Japan          | Industrials            | 0.10       |
| RELX PLC shares                                    | REL    | United Kingdom | Industrials            | 0.10       |
| LEGRAND SA                                         | LR     | France         | Industrials            | 0.10       |
| The Travelers Companies Inc.                       | TRV    | United States  | Financial Services     | 0.10       |
| United Rentals Inc Common Stock                    | URI    | United States  | Industrials            | 0.10       |
| Hilton Worldwide Holdings Inc Shs                  | HLT    | United States  | Consumer Cyclical      | 0.10       |
| Hoya Corp Common Stock                             | 7741   | Japan          | Healthcare             | 0.10       |
| Synopsys Inc                                       | SNPS   | United States  | Technology             | 0.10       |
| Waste Connections Inc.                             | WCN    | Canada         | Industrials            | 0.10       |
| Sumitomo Electric Industries Ltd Common Stock      | 5802   | Japan          | Consumer Cyclical      | 0.10       |

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|----------------------------------------------------|--------|----------------|--------------------|------------|
| Mitsubishi Electric                                | 6503   | Japan          | Industrials        | 0.10       |
| Exelon Corporation                                 | EXC    | United States  | Utilities          | 0.10       |
| Manulife Financial Corporation                     | MFC    | Canada         | Financial Services | 0.10       |
| AutoZone Inc                                       | AZO    | United States  | Consumer Cyclical  | 0.10       |
| Royal Caribbean Group Ordinary Shares              | RCL    | United States  | Consumer Cyclical  | 0.10       |
| Hubbell Inc shs                                    | HUBB   | United States  | Industrials        | 0.09       |
| Republic Services Inc. A                           | RSG    | United States  | Industrials        | 0.09       |
| Datadog Inc shs A                                  | DDOG   | United States  | Technology         | 0.09       |
| Fanuc Corp Common Stock                            | 6954   | Japan          | Industrials        | 0.09       |
| Truist Financial Corp                              | TFC    | United States  | Financial Services | 0.09       |
| Edwards Lifesciences Corporation                   | EW     | United States  | Healthcare         | 0.09       |
| Compagnie de Saint-Gobain SA shs                   | SGO    | France         | Industrials        | 0.09       |
| Target Corporation                                 | TGT    | United States  | Consumer Defensive | 0.09       |
| Cameco Corporation                                 | CCO    | Canada         | Energy             | 0.09       |
| NatWest Group PLC Common Stock                     | NWG    | United Kingdom | Financial Services | 0.09       |
| Autodesk Inc.                                      | ADSK   | United States  | Technology         | 0.09       |
| Sandvik AB Common Stock                            | SAND   | Sweden         | Industrials        | 0.09       |
| GE Vernova Inc                                     | GEV    | United States  | Industrials        | 0.09       |
| Hong Kong Exchanges & Clearing Ltd Ordinary Shares | 388    | Hong Kong      | Financial Services | 0.09       |
| Disco                                              | 6146   | Japan          | Technology         | 0.09       |
| London Stock Exchange                              | LSEG   | United Kingdom | Financial Services | 0.09       |
| Hewlett Packard Enterprise Co Shares               | HPE    | United States  | Technology         | 0.09       |
| Danone                                             | BN     | France         | Consumer Defensive | 0.09       |
| Allstate Corporation                               | ALL    | United States  | Financial Services | 0.09       |
| Arthur J. Gallagher & Co.                          | AUG    | United States  | Financial Services | 0.09       |
| Societe Generale SA Shs                            | GLE    | France         | Financial Services | 0.09       |
| Veralto Corp                                       | VLTO   | United States  | Industrials        | 0.09       |
| Kinross Gold Corporation Ordinary Shares           | K      | Canada         | Basic Materials    | 0.09       |
| Public Service Enterprise Group                    | PEG    | United States  | Utilities          | 0.09       |
| Aflac Inc.                                         | AFL    | United States  | Financial Services | 0.09       |
| DoorDash Inc Ordinary Shares - Class A             | DASH   | United States  | Consumer Cyclical  | 0.09       |
| Vulcan Materials Company                           | VMC    | United States  | Basic Materials    | 0.08       |
| Sysco Corporation                                  | SY     | United States  | Consumer Defensive | 0.08       |
| Holcim Ltd Shares                                  | HOLN   | Switzerland    | Basic Materials    | 0.08       |
| Watsco Inc                                         | WSO    | United States  | Industrials        | 0.08       |
| CAE Inc.                                           | CAE    | Canada         | Industrials        | 0.08       |
| Hydro One Ltd Shs                                  | H      | Canada         | Utilities          | 0.08       |
| Kenvue Inc                                         | KVUE   | United States  | Consumer Defensive | 0.08       |
| STMicroelectronics NV.                             | STMPA  | France         | Technology         | 0.08       |
| Takeda Pharmaceutical Co. Ltd.                     | 4502   | Japan          | Healthcare         | 0.08       |
| Reckitt Benckiser Group PLC Ordinary Shares        | RKT    | United Kingdom | Consumer Defensive | 0.08       |
| Nordea Bank Abp Common Stock                       | NDA SE | Sweden         | Financial Services | 0.08       |
| KKR & Co Inc Ordinary Share                        | KKR    | United States  | Financial Services | 0.08       |
| Bombardier Inc. Subordinate Voting Share           | BBD.B  | Canada         | Industrials        | 0.08       |
| Tesco PLC Common Stock                             | TSCO   | United Kingdom | Consumer Defensive | 0.08       |
| National Bank of Canada                            |        | Canada         | Financial Services | 0.08       |
| Deutsche Boerse                                    | DB1    | Germany        | Financial Services | 0.08       |
| ASM International NV Common Stock                  | ASM    | Netherlands    | Technology         | 0.08       |
| Ventas Inc.                                        | VTR    | United States  | Real Estate        | 0.08       |
| Keurig Dr Pepper Inc Shs                           | KDP    | United States  | Consumer Defensive | 0.08       |
| eBay Inc.                                          | EBAY   | United States  | Consumer Cyclical  | 0.08       |
| EXOR NV Shs                                        | EXO    | Netherlands    | Industrials        | 0.08       |
| Haleon PLC                                         | HLN    | United Kingdom | Healthcare         | 0.08       |
| Kroger Company                                     | KR     | United States  | Consumer Defensive | 0.08       |
| Kimberly-Clark Corporation                         | KMB    | United States  | Consumer Defensive | 0.08       |

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|----------------------------------------------------------|--------|----------------|------------------------|------------|
| Nintendo                                                 | 7974   | Japan          | Communication Services | 0.08       |
| Swiss Re AG Common Stock                                 | SREN   | Switzerland    | Financial Services     | 0.08       |
| Martin Marietta Materials Inc                            | MLM    | United States  | Basic Materials        | 0.08       |
| ORIX Shs                                                 | 8591   | Japan          | Financial Services     | 0.08       |
| MSCI Inc Common Stock                                    | MSCI   | United States  | Financial Services     | 0.08       |
| Apollo Global Management Inc                             | APO    | United States  | Financial Services     | 0.08       |
| Warner Bros. Discovery Inc Class A                       | WBD    | United States  | Communication Services | 0.08       |
| CBRE Group Inc                                           | CBRE   | United States  | Real Estate            | 0.07       |
| Dollarama Inc Common Stock                               | DOL    | Canada         | Consumer Defensive     | 0.07       |
| Public Storage Common Stock                              | PSA    | United States  | Real Estate            | 0.07       |
| Sun Hung Kai Properties                                  | 16     | Hong Kong      | Real Estate            | 0.07       |
| Prosus N.V. Ordinary Shares - Class N                    | PRX    | Netherlands    | Consumer Cyclical      | 0.07       |
| Techtronic Industries                                    | 669    | Hong Kong      | Industrials            | 0.07       |
| KDDI Corp.                                               | 9433   | Japan          | Communication Services | 0.07       |
| D.R. Horton Inc Shs                                      | DHI    | United States  | Consumer Cyclical      | 0.07       |
| Aena SME SA Shs                                          | AENA   | Spain          | Industrials            | 0.07       |
| Mitsubishi Estate Co Ltd Shr                             | 8802   | Japan          | Real Estate            | 0.07       |
| Becton Dickinson & Co                                    | BDX    | United States  | Healthcare             | 0.07       |
| Metropolitan Life Insurance Company                      | MET    | United States  | Financial Services     | 0.07       |
| Sika AG Registered Shares                                | SIKA   | Switzerland    | Basic Materials        | 0.07       |
| United Airlines Holdings Inc Common Stock                | UAL    | United States  | Industrials            | 0.07       |
| Zoetis Inc                                               | ZTS    | United States  | Healthcare             | 0.07       |
| Carvana Co Class A                                       | CVNA   | United States  | Consumer Cyclical      | 0.07       |
| State Street Corp                                        | STT    | United States  | Financial Services     | 0.07       |
| Givaudan                                                 | GIVN   | Switzerland    | Basic Materials        | 0.07       |
| Vodafone Group PLC Common Stock                          | VOD    | United Kingdom | Communication Services | 0.07       |
| Electronic Arts Inc.                                     | EA     | United States  | Communication Services | 0.07       |
| Brambles Limited Ordinary Share                          | BXB    | Australia      | Industrials            | 0.07       |
| Bloom Energy Corp Ordinary Shares - Class A              | BE     | United States  | Industrials            | 0.07       |
| American International Group Inc Common Stock            | AIG    | United States  | Financial Services     | 0.07       |
| Koninklijke Ahold Delhaize NV Shs                        | AD     | Netherlands    | Consumer Defensive     | 0.07       |
| Agilent Technologies Inc Common Stock                    | A      | United States  | Healthcare             | 0.07       |
| Snap-on Inc.                                             | SNA    | United States  | Industrials            | 0.07       |
| Otis Worldwide Corp                                      | OTIS   | United States  | Industrials            | 0.07       |
| CaixaBank SA Common Stock                                | CABK   | Spain          | Financial Services     | 0.07       |
| Halma PLC                                                | HLMA   | United Kingdom | Industrials            | 0.07       |
| Generali                                                 | G      | Italy          | Financial Services     | 0.07       |
| Adidas AG                                                | ADS    | Germany        | Consumer Cyclical      | 0.06       |
| First Solar Inc.                                         | FSLR   | United States  | Technology             | 0.06       |
| PayPal Holdings Inc Shs                                  | PYPL   | United States  | Financial Services     | 0.06       |
| Compass Group PLC Common Stock                           | CPG    | United Kingdom | Consumer Cyclical      | 0.06       |
| Ameriprise Financial Inc.                                | AMP    | United States  | Financial Services     | 0.06       |
| Assa Abloy AB Common Stock B                             | ASSA B | Sweden         | Industrials            | 0.06       |
| Intel Corporation Common Stock                           | INTC   | United States  | Technology             | 0.06       |
| Ajinomoto Ordinary Shares                                | 2802   | Japan          | Consumer Defensive     | 0.06       |
| Airbnb Inc Ordinary Shares - Class A                     | ABNB   | United States  | Consumer Cyclical      | 0.06       |
| United Overseas Bank Ltd                                 | U11    | Singapore      | Financial Services     | 0.06       |
| Atlas Copco                                              | ATCO A | Sweden         | Industrials            | 0.06       |
| Meridian Energy Ltd Shs 2013-15.5.15 Instalment Receipts | MEL    | New Zealand    | Utilities              | 0.06       |
| Experian PLC Common Stock                                | EXPN   | United Kingdom | Industrials            | 0.06       |
| Vestas Wind Systems AS                                   | VWS    | Denmark        | Industrials            | 0.06       |
| Daiichi Sankyo Co Ltd Common Stock                       | 4568   | Japan          | Healthcare             | 0.06       |
| Fifth Third Bancorp                                      | FITB   | United States  | Financial Services     | 0.06       |
| The Cigna Group                                          | CI     | United States  | Healthcare             | 0.06       |
| Crown Castle Inc                                         | CCI    | United States  | Real Estate            | 0.06       |

# Morningstar® Developed Markets TME Paris Aligned Benchmark Sustainability Select <sup>SM</sup>

## Reconstituted Holdings

| Name                                                 | Ticker | Country        | Sector                 | Weight (%) |
|------------------------------------------------------|--------|----------------|------------------------|------------|
| Iron Mountain Inc.                                   | IRM    | United States  | Real Estate            | 0.06       |
| Sun Life Financial Inc Common Stock                  | SLF    | Canada         | Financial Services     | 0.06       |
| Dover Corporation                                    | DOV    | United States  | Industrials            | 0.06       |
| The Hershey Company                                  | HSY    | United States  | Consumer Defensive     | 0.06       |
| Vonovia SE Shares                                    | VNA    | Germany        | Real Estate            | 0.06       |
| Loblaw Companies Limited                             | L      | Canada         | Consumer Defensive     | 0.06       |
| Intact Financial Corp Common Stock                   | IFC    | Canada         | Financial Services     | 0.06       |
| Sompo Holdings Inc Common Stock                      | 8630   | Japan          | Financial Services     | 0.06       |
| Lennox International Inc.                            | LII    | United States  | Industrials            | 0.06       |
| Arch Capital Group Ltd.                              | ACGL   | United States  | Financial Services     | 0.06       |
| Cellnex Telecom S.A. Shs                             | CLNX   | Spain          | Real Estate            | 0.06       |
| Copart Inc.                                          | CPRT   | United States  | Industrials            | 0.06       |
| Chipotle Mexican Grill Inc                           | CMG    | United States  | Consumer Cyclical      | 0.06       |
| M & T Bank Corporation                               | MTB    | United States  | Financial Services     | 0.06       |
| Chugai Pharmaceutical                                | 4519   | Japan          | Healthcare             | 0.06       |
| J.B. Hunt Transport Services Inc.                    | JBHT   | United States  | Industrials            | 0.06       |
| Woolworths Group Ltd Ordinary Share                  | WOW    | Australia      | Consumer Defensive     | 0.06       |
| Daifuku Co Ltd                                       | 6383   | Japan          | Industrials            | 0.06       |
| Central Japan Railway                                | 9022   | Japan          | Industrials            | 0.06       |
| Prudential Financial Inc.                            | PRU    | United States  | Financial Services     | 0.06       |
| SoftBank Corp                                        | 9434   | Japan          | Communication Services | 0.06       |
| Aeon Co Ltd Common Stock                             | 8267   | Japan          | Consumer Cyclical      | 0.06       |
| Power Corporation Of Canada Subordinate Voting Share | POW    | Canada         | Financial Services     | 0.06       |
| Trelleborg                                           | TREL B | Sweden         | Industrials            | 0.05       |
| Nasdaq Inc Shares                                    | NDAQ   | United States  | Financial Services     | 0.05       |
| Alcon Inc Registered Shares                          | ALC    | Switzerland    | Healthcare             | 0.05       |
| Kyocera Corporation                                  | 6971   | Japan          | Industrials            | 0.05       |
| Swiss Life Holding AG                                | SLHN   | Switzerland    | Financial Services     | 0.05       |
| Lundin Mining Corp                                   | LUN    | Canada         | Basic Materials        | 0.05       |
| PPG Industries Inc.                                  | PPG    | United States  | Basic Materials        | 0.05       |
| Danske Bank AS Shs                                   | DANSKE | Denmark        | Financial Services     | 0.05       |
| Prudential                                           | PRU    | United Kingdom | Financial Services     | 0.05       |
| Northern Trust Corporation                           | NTRS   | United States  | Financial Services     | 0.05       |
| Emcor Group Inc.                                     | EME    | United States  | Industrials            | 0.05       |
| Church & Dwight Company Inc.                         | CHD    | United States  | Consumer Defensive     | 0.05       |
| Otsuka Holdings Co Ltd Common Stock                  | 4578   | Japan          | Healthcare             | 0.05       |
| Verisk Analytics Inc.                                | VRSK   | United States  | Industrials            | 0.05       |
| Masco Corporation                                    | MAS    | United States  | Industrials            | 0.05       |
| TFI International Inc Shs                            | TFII   | Canada         | Industrials            | 0.05       |
| Terna SpA Shares                                     | TRN    | Italy          | Utilities              | 0.05       |
| Fujitsu Limited                                      | 6702   | Japan          | Technology             | 0.05       |
| Estee Lauder Companies A                             | EL     | United States  | Consumer Defensive     | 0.05       |
| Eversource Energy                                    | ES     | United States  | Utilities              | 0.05       |
| Northern Star Resources Ltd Ordinary Share           | NST    | Australia      | Basic Materials        | 0.05       |
| The Hartford Insurance Group Inc                     | HIG    | United States  | Financial Services     | 0.05       |
| Erste Group Bank AG Shs                              | EBS    | Austria        | Financial Services     | 0.05       |
| Huntington Bancshares Inc.                           | HBAN   | United States  | Financial Services     | 0.05       |
| UCB                                                  | UCB    | Belgium        | Healthcare             | 0.05       |
| Extra Space Storage Inc.                             | EXR    | United States  | Real Estate            | 0.05       |
| 3i Group Ord                                         | III    | United Kingdom | Financial Services     | 0.05       |
| KONE Oyj                                             | KNEBV  | Finland        | Industrials            | 0.05       |
| Take-Two Interactive Software Inc.                   | TTWO   | United States  | Communication Services | 0.05       |
| Novonosis (Novozymes) B Common Stock B               | NSIS B | Denmark        | Basic Materials        | 0.05       |
| NEC Corporation                                      | 6701   | Japan          | Technology             | 0.05       |
| International Flavors & Fragrances Inc Shs           | IFF    | United States  | Basic Materials        | 0.05       |

# Morningstar® Developed Markets TME Paris Aligned Benchmark Sustainability Select <sup>SM</sup>

## Reconstituted Holdings

| Name                                                        | Ticker | Country        | Sector                 | Weight (%) |
|-------------------------------------------------------------|--------|----------------|------------------------|------------|
| DSM-Firmenich AG Ordinary Shares                            | DSFIR  | Netherlands    | Basic Materials        | 0.05       |
| EDP Renewables SA                                           | EDPR   | Portugal       | Utilities              | 0.05       |
| Elia Group SA/NV                                            | ELI    | Belgium        | Utilities              | 0.05       |
| Koninklijke KPN NV Shs                                      | KPN    | Netherlands    | Communication Services | 0.05       |
| Teck Resources Share B (Sub Voting)                         | TECK.B | Canada         | Basic Materials        | 0.05       |
| IDEXX Laboratories Inc                                      | IDXX   | United States  | Healthcare             | 0.05       |
| Bank Hapoalim B.M.                                          | POLI   | Israel         | Financial Services     | 0.05       |
| NetApp Inc.                                                 | NTAP   | United States  | Technology             | 0.05       |
| Xylem Inc Common Stock                                      | XYL    | United States  | Industrials            | 0.05       |
| HP Inc Common Stock                                         | HPQ    | United States  | Technology             | 0.05       |
| Epiroc AB Ordinary Shares Class A                           | EPI A  | Sweden         | Industrials            | 0.05       |
| Heidelberg Materials AG                                     | HEI    | Germany        | Basic Materials        | 0.05       |
| FUJIFILM Hldgs                                              | 4901   | Japan          | Industrials            | 0.05       |
| Antofagasta                                                 | ANTO   | United Kingdom | Basic Materials        | 0.05       |
| Dollar Tree Inc Shs                                         | DLTR   | United States  | Consumer Defensive     | 0.05       |
| Paychex Inc.                                                | PAYX   | United States  | Technology             | 0.05       |
| Nomura Holdings Inc.                                        | 8604   | Japan          | Financial Services     | 0.05       |
| QBE Insurance Group Ltd                                     | QBE    | Australia      | Financial Services     | 0.05       |
| Hexagon AB                                                  | HEXA B | Sweden         | Technology             | 0.04       |
| Equifax Inc.                                                | EFX    | United States  | Industrials            | 0.04       |
| Citizens Financial Group                                    | CFG    | United States  | Financial Services     | 0.04       |
| KBC Groupe NV                                               | KBC    | Belgium        | Financial Services     | 0.04       |
| Skanska AB Class B                                          | SKA B  | Sweden         | Industrials            | 0.04       |
| MTR Corporation Ltd.                                        | 66     | Hong Kong      | Industrials            | 0.04       |
| Southern Copper Corporation                                 | SCCO   | United States  | Basic Materials        | 0.04       |
| Southwest Airlines Co.                                      | LUV    | United States  | Industrials            | 0.04       |
| DuPont de Nemours Inc Regs Shs                              | DD     | United States  | Basic Materials        | 0.04       |
| Amadeus IT Group SA Shs                                     | AMS    | Spain          | Technology             | 0.04       |
| Global Payments Inc.                                        | GPN    | United States  | Industrials            | 0.04       |
| DexCom Inc.                                                 | DXCM   | United States  | Healthcare             | 0.04       |
| Kubota Corporation                                          | 6326   | Japan          | Industrials            | 0.04       |
| International Consolidated Airlines Group SA Ordinary Share | IAG    | United Kingdom | Industrials            | 0.04       |
| Synchrony Financial Shs                                     | SYF    | United States  | Financial Services     | 0.04       |
| Cincinnati Financial Corporation                            | CINF   | United States  | Financial Services     | 0.04       |
| AvalonBay Communities Inc.                                  | AVB    | United States  | Real Estate            | 0.04       |
| SBA Communications Corporation Class A Shs                  | SBAC   | United States  | Real Estate            | 0.04       |
| Boliden AB                                                  | BOL    | Sweden         | Basic Materials        | 0.04       |
| Singapore Telecommunications Ltd                            | Z74    | Singapore      | Communication Services | 0.04       |
| Carnival Corporation Ltd                                    | CCL    | United States  | Consumer Cyclical      | 0.04       |
| Toyota Motor Ordinary Shares                                | 7203   | Japan          | Consumer Cyclical      | 0.04       |
| Wolters Kluwer                                              | WKL    | Netherlands    | Industrials            | 0.04       |
| Lonza Group AG                                              | LONN   | Switzerland    | Healthcare             | 0.04       |
| Willis Towers Watson PLC Shs                                | WTW    | United States  | Financial Services     | 0.04       |
| Taisei Corp                                                 | 1801   | Japan          | Industrials            | 0.04       |
| Sampo Oyj Class A                                           | SAMPO  | Finland        | Financial Services     | 0.04       |
| Workday Inc                                                 | WDAY   | United States  | Technology             | 0.04       |
| Cognizant Technology Solutions Corporation A                | CTSH   | United States  | Technology             | 0.04       |
| Aviva PLC Common Stock                                      | AV.    | United Kingdom | Financial Services     | 0.04       |
| Regions Financial Corporation                               | RF     | United States  | Financial Services     | 0.04       |
| DNB Bank ASA Common Share                                   | DNB    | Norway         | Financial Services     | 0.04       |
| Asics Corp Common Stock                                     | 7936   | Japan          | Consumer Cyclical      | 0.04       |
| Skandinaviska Enskilda Banken AB Class A                    | SEB A  | Sweden         | Financial Services     | 0.04       |
| Equity Residential                                          | EQR    | United States  | Real Estate            | 0.04       |
| Dollar General Common Stock                                 | DG     | United States  | Consumer Defensive     | 0.04       |
| Astellas Pharma Inc Common Stock                            | 4503   | Japan          | Healthcare             | 0.04       |

# Morningstar® Developed Markets TME Paris Aligned Benchmark Sustainability Select <sup>SM</sup>

## Reconstituted Holdings

| Name                                                              | Ticker | Country        | Sector                 | Weight (%) |
|-------------------------------------------------------------------|--------|----------------|------------------------|------------|
| Lennar Corporation                                                | LEN    | United States  | Consumer Cyclical      | 0.04       |
| PulteGroup Inc Common Stock                                       | PHM    | United States  | Consumer Cyclical      | 0.04       |
| W.R. Berkley Corporation                                          | WRB    | United States  | Financial Services     | 0.04       |
| Biogen Inc Shs                                                    | BIIB   | United States  | Healthcare             | 0.04       |
| Universal Music Group NV                                          | UMG    | Netherlands    | Communication Services | 0.04       |
| Roblox Corp Ordinary Shares - Class A                             | RBLX   | United States  | Communication Services | 0.04       |
| Lululemon Athletica Inc                                           | LULU   | United States  | Consumer Cyclical      | 0.04       |
| Kering SA                                                         | KER    | France         | Consumer Cyclical      | 0.04       |
| Daiwa House Industry Co Ltd Common Stock                          | 1925   | Japan          | Real Estate            | 0.04       |
| Legal & General Group PLC Ordinary Shares                         | LGEN   | United Kingdom | Financial Services     | 0.04       |
| SECOM Co Ltd Common Stock                                         | 9735   | Japan          | Industrials            | 0.04       |
| NEXT PLC                                                          | NXT    | United Kingdom | Consumer Cyclical      | 0.04       |
| Ulta Beauty Inc Rg shs                                            | ULTA   | United States  | Consumer Cyclical      | 0.04       |
| Banco BPM SpA Shs                                                 | BAMI   | Italy          | Financial Services     | 0.04       |
| LPL Financial Holdings Inc Common Stock                           | LPLA   | United States  | Financial Services     | 0.04       |
| Swisscom                                                          | SCMN   | Switzerland    | Communication Services | 0.04       |
| KeyCorp                                                           | KEY    | United States  | Financial Services     | 0.04       |
| General Mills Inc.                                                | GIS    | United States  | Consumer Defensive     | 0.04       |
| EQT AB Ordinary Shares                                            | EQT    | Sweden         | Financial Services     | 0.04       |
| Omnicom Group Inc.                                                | OMC    | United States  | Communication Services | 0.04       |
| Poste Italiane SPA                                                | PST    | Italy          | Industrials            | 0.04       |
| Principal Financial Group Inc                                     | PFG    | United States  | Financial Services     | 0.04       |
| Edison International                                              | EIX    | United States  | Utilities              | 0.04       |
| Investor A.B.                                                     | INVE A | Sweden         | Financial Services     | 0.04       |
| Zoom Communications Inc                                           | ZM     | United States  | Technology             | 0.04       |
| SKF Group B                                                       | SKF B  | Sweden         | Industrials            | 0.04       |
| Kingspan Group PLC                                                | KRX    | Ireland        | Industrials            | 0.03       |
| Kao Corporation                                                   | 4452   | Japan          | Consumer Defensive     | 0.03       |
| Terumo Corp.                                                      | 4543   | Japan          | Healthcare             | 0.03       |
| Scentre Group Stapled Security                                    | SCG    | Australia      | Real Estate            | 0.03       |
| MongoDB Inc Shs Class A                                           | MDB    | United States  | Technology             | 0.03       |
| Telefonica S.A. Common Stock                                      | TEF    | Spain          | Communication Services | 0.03       |
| Crédit Agricole Common Share                                      | ACA    | France         | Financial Services     | 0.03       |
| Fidelity National Information Services Inc.                       | FIS    | United States  | Technology             | 0.03       |
| Atlas Copco B                                                     | ATCO B | Sweden         | Industrials            | 0.03       |
| Asahi Kasei Corp Shs                                              | 3407   | Japan          | Industrials            | 0.03       |
| Packaging Corporation of America                                  | PKG    | United States  | Consumer Cyclical      | 0.03       |
| Thomson Reuters Corp Common Stock                                 | TRI    | Canada         | Industrials            | 0.03       |
| Live Nation Entertainment Inc Common Stock                        | LYV    | United States  | Communication Services | 0.03       |
| Liberty Media Corporation Series C Formula One Group Common Stock | FWONK  | United States  | Communication Services | 0.03       |
| F5 Inc                                                            | FFIV   | United States  | Technology             | 0.03       |
| Stantec Inc.                                                      | STN    | Canada         | Industrials            | 0.03       |
| Nitto Denko                                                       | 6988   | Japan          | Basic Materials        | 0.03       |
| Svenska Handelsbanken A                                           | SHB A  | Sweden         | Financial Services     | 0.03       |
| Sumitomo Mitsui Trust Group Inc                                   | 8309   | Japan          | Financial Services     | 0.03       |
| Indutrade AB Shs                                                  | INDT   | Sweden         | Industrials            | 0.03       |
| Resona Holdings Inc.                                              | 8308   | Japan          | Financial Services     | 0.03       |
| Kimco Realty Corporation                                          | KIM    | United States  | Real Estate            | 0.03       |
| Coupang Inc Ordinary Shares - Class A                             | CPNG   | United States  | Consumer Cyclical      | 0.03       |
| Waters Corporation                                                | WAT    | United States  | Healthcare             | 0.03       |
| Essex Property Trust Inc                                          | ESS    | United States  | Real Estate            | 0.03       |
| East Japan Railway                                                | 9020   | Japan          | Industrials            | 0.03       |
| Rentokil Initial PLC                                              | RTO    | United Kingdom | Industrials            | 0.03       |
| Mediobanca Grp                                                    | MB     | Italy          | Financial Services     | 0.03       |
| UPM-Kymmene Corporation Common Stock                              | UPM    | Finland        | Basic Materials        | 0.03       |

# Morningstar® Developed Markets TME Paris Aligned Benchmark Sustainability Select <sup>SM</sup>

## Reconstituted Holdings

| Name                                                                | Ticker | Country        | Sector                 | Weight (%) |
|---------------------------------------------------------------------|--------|----------------|------------------------|------------|
| Schindler Hldg Partizipsch                                          | SCHP   | Switzerland    | Industrials            | 0.03       |
| Publicis Groupe SA Act                                              | PUB    | France         | Communication Services | 0.03       |
| West Pharmaceutical Services Inc.                                   | WST    | United States  | Healthcare             | 0.03       |
| W.P. Carey Inc Shs                                                  | WPC    | United States  | Real Estate            | 0.03       |
| Sumitomo Mitsui Financial Grp                                       | 8316   | Japan          | Financial Services     | 0.03       |
| Singapore Exchange Ltd Common Share                                 | S68    | Singapore      | Financial Services     | 0.03       |
| Brookfield Asset Management Ltd Ordinary Shares - Class A           | BAM    | Canada         | Financial Services     | 0.03       |
| NVR Inc.                                                            | NVR    | United States  | Consumer Cyclical      | 0.03       |
| Ares Management Corp Ordinary Shares Class A                        | ARES   | United States  | Financial Services     | 0.03       |
| Trimble Inc                                                         | TRMB   | United States  | Technology             | 0.03       |
| Julius Baer Gruppe AG Namen-Akt                                     | BAER   | Switzerland    | Financial Services     | 0.03       |
| East West Bancorp Inc Common Stock                                  | EWBC   | United States  | Financial Services     | 0.03       |
| Brown & Brown Inc.                                                  | BRO    | United States  | Financial Services     | 0.03       |
| L E Lundbergforetagen AB Shs                                        | LUND B | Sweden         | Industrials            | 0.03       |
| Hannover Rueck Namen Akt Registered Shares                          | HNR1   | Germany        | Financial Services     | 0.03       |
| NN Group NV Shs                                                     | NN     | Netherlands    | Financial Services     | 0.03       |
| Mid-America Apartment Communities Inc                               | MAA    | United States  | Real Estate            | 0.03       |
| Merck KGaA                                                          | MRK    | Germany        | Healthcare             | 0.03       |
| Orsted AS Shs                                                       | ORSTED | Denmark        | Utilities              | 0.03       |
| Computershare Ltd Ordinary Share                                    | CPU    | Australia      | Financial Services     | 0.03       |
| GFL Environmental Inc Shs                                           | GFL    | Canada         | Industrials            | 0.03       |
| Koninklijke Philips NV Shs                                          | PHIA   | Netherlands    | Healthcare             | 0.03       |
| Chocoladefabriken Lindt & Spruengli Ordinary Shares                 | LISN   | Switzerland    | Consumer Defensive     | 0.03       |
| Ibiden Co Ltd Common Stock                                          | 4062   | Japan          | Technology             | 0.03       |
| Suncorp Group Ltd Ordinary Share                                    | SUN    | Australia      | Financial Services     | 0.03       |
| Pan Pacific International Holdings Corp                             | 7532   | Japan          | Consumer Defensive     | 0.03       |
| Spirax Group PLC                                                    | SPX    | United Kingdom | Industrials            | 0.03       |
| Ackermans & Van Haaren NV                                           | ACKB   | Belgium        | Industrials            | 0.03       |
| Sino Land Co. Ltd.                                                  | 83     | Hong Kong      | Real Estate            | 0.03       |
| Metro Inc Common Stock                                              | MRU    | Canada         | Consumer Defensive     | 0.03       |
| Great-West Lifeco Inc.                                              | GWO    | Canada         | Financial Services     | 0.03       |
| Yum Brands Inc.                                                     | YUM    | United States  | Consumer Cyclical      | 0.03       |
| Hulic Co Ltd Common Stock                                           | 3003   | Japan          | Real Estate            | 0.03       |
| Segro plc                                                           | SGRO   | United Kingdom | Real Estate            | 0.03       |
| Link Real Estate Investment Trust                                   | 823    | Hong Kong      | Real Estate            | 0.03       |
| Capgemini SE Shs                                                    | CAP    | France         | Technology             | 0.03       |
| Ageas NV Act                                                        | AGS    | Belgium        | Financial Services     | 0.03       |
| NextEra Energy Inc Common Stock                                     | NEE    | United States  | Utilities              | 0.03       |
| Coca-Cola HBC Ltd                                                   | CCH    | United Kingdom | Consumer Defensive     | 0.03       |
| Moncler S.p.A.                                                      | MONC   | Italy          | Consumer Cyclical      | 0.03       |
| James Hardie Industries PLC Chess Depository Interests              | JHX    | Australia      | Basic Materials        | 0.03       |
| Insurance Australia Group Ltd Ordinary Share                        | IAG    | Australia      | Financial Services     | 0.03       |
| Ivanhoe Mines Ltd Shs -A                                            | IVN    | Canada         | Basic Materials        | 0.03       |
| Broadridge Financial Solutions                                      | BR     | United States  | Technology             | 0.03       |
| Bandai Namco Holdings Inc. Common Stock                             | 7832   | Japan          | Consumer Cyclical      | 0.03       |
| Kerry Group PLC                                                     | KRZ    | Ireland        | Consumer Defensive     | 0.03       |
| Bawag Group AG Ordinary Shares                                      | BG     | Austria        | Financial Services     | 0.03       |
| West Japan Railway                                                  | 9021   | Japan          | Industrials            | 0.03       |
| Norsk Hydro ASA Common Stock                                        | NHY    | Norway         | Basic Materials        | 0.03       |
| PTC Inc Common Stock                                                | PTC    | United States  | Technology             | 0.03       |
| Kuehne + Nagel International AG Shares                              | KNIN   | Switzerland    | Industrials            | 0.03       |
| FinecoBank S.P.A                                                    | FBK    | Italy          | Financial Services     | 0.03       |
| Telecom Italia Az.                                                  | TIT    | Italy          | Communication Services | 0.03       |
| Chocoladefabriken Lindt & Spruengli AG Ordinary Shares - Non Voting | LISP   | Switzerland    | Consumer Defensive     | 0.03       |
| Annaly Capital Management Inc.                                      | NLY    | United States  | Real Estate            | 0.03       |

# Morningstar® Developed Markets TME Paris Aligned Benchmark Sustainability Select <sup>SM</sup>

## Reconstituted Holdings

| Name                                                | Ticker | Country        | Sector                 | Weight (%) |
|-----------------------------------------------------|--------|----------------|------------------------|------------|
| Keppel Ltd                                          | BN4    | Singapore      | Industrials            | 0.03       |
| Investment AB Latour B                              | LATO B | Sweden         | Industrials            | 0.03       |
| Auckland International Airport Ltd Ordinary Share   | AIA    | New Zealand    | Industrials            | 0.03       |
| CapitaLand Integrated Commercial Trust              | C38U   | Singapore      | Real Estate            | 0.03       |
| Securitas AB                                        | SECU B | Sweden         | Industrials            | 0.03       |
| CDW Corp                                            | CDW    | United States  | Technology             | 0.03       |
| Makita Corp.                                        | 6586   | Japan          | Industrials            | 0.03       |
| Flex Ltd Shs                                        | FLEX   | United States  | Technology             | 0.02       |
| Genuine Parts Company                               | GPC    | United States  | Consumer Cyclical      | 0.02       |
| Hikari Tsushin                                      | 9435   | Japan          | Industrials            | 0.02       |
| Wharf Real Estate Investment Co Ltd Ordinary Shares | 1997   | Hong Kong      | Real Estate            | 0.02       |
| Dow Inc Shs                                         | DOW    | United States  | Basic Materials        | 0.02       |
| Expedia Group Inc Shs                               | EXPE   | United States  | Consumer Cyclical      | 0.02       |
| Epiroc AB Ordinary Shares - Class B                 | EPI B  | Sweden         | Industrials            | 0.02       |
| Rogers Communications Inc Common Stock B            | RCI.B  | Canada         | Communication Services | 0.02       |
| Toppan Inc shs                                      | 7911   | Japan          | Industrials            | 0.02       |
| Medibank Pvt Ltd                                    | MPL    | Australia      | Financial Services     | 0.02       |
| Washington H Soul Pattinson and Co Ltd              | SOL    | Australia      | Financial Services     | 0.02       |
| Henkel KGaA (Preference)                            | HEN3   | Germany        | Consumer Defensive     | 0.02       |
| Telstra Group Ltd                                   | TLS    | Australia      | Communication Services | 0.02       |
| IQVIA Holdings Inc Shs                              | IQV    | United States  | Healthcare             | 0.02       |
| BCE Inc.                                            | BCE    | Canada         | Communication Services | 0.02       |
| Nomura Research Institute Ltd                       | 4307   | Japan          | Technology             | 0.02       |
| Intercontinental Hotels Group PLC Common Stock      | IHG    | United Kingdom | Consumer Cyclical      | 0.02       |
| Telia Company AB Shs                                | TELIA  | Sweden         | Communication Services | 0.02       |
| CGI Inc Shs A                                       | GIB.A  | Canada         | Technology             | 0.02       |
| TMX Group Ltd Common Stock                          | X      | Canada         | Financial Services     | 0.02       |
| Denso Corporation                                   | 6902   | Japan          | Consumer Cyclical      | 0.02       |
| Tyler Technologies Inc.                             | TYL    | United States  | Technology             | 0.02       |
| iA Financial Corp Inc Ordinary Shares               | IAG    | Canada         | Financial Services     | 0.02       |
| Mowi ASA Common Stock                               | MOWI   | Norway         | Consumer Defensive     | 0.02       |
| Informa PLC Common Stock                            | INF    | United Kingdom | Communication Services | 0.02       |
| Charter Communications Inc Common Stock A           | CHTR   | United States  | Communication Services | 0.02       |
| Swire Properties Ltd Common Stock                   | 1972   | Hong Kong      | Real Estate            | 0.02       |
| Iberdrola SA Common Stock                           | IBE    | Spain          | Utilities              | 0.02       |
| Sekisui House Ltd                                   | 1928   | Japan          | Consumer Cyclical      | 0.02       |
| Centene Corporation                                 | CNC    | United States  | Healthcare             | 0.02       |
| CK Asset Holdings Ltd Shs                           | 1113   | Hong Kong      | Real Estate            | 0.02       |
| SSE Plc.                                            | SSE    | United Kingdom | Utilities              | 0.02       |
| Burlington Stores Inc Shs                           | BURL   | United States  | Consumer Cyclical      | 0.02       |
| The Carlyle Group Inc                               | CG     | United States  | Financial Services     | 0.02       |
| Infineon Technologies                               | IFX    | Germany        | Technology             | 0.02       |
| RB Global Inc                                       | RBA    | Canada         | Industrials            | 0.02       |
| Erste Bank Polska SA                                | EBP    | Poland         | Financial Services     | 0.02       |
| Vicinity Centres Stapled Security                   | VCX    | Australia      | Real Estate            | 0.02       |
| Shionogi & Co Ltd                                   | 4507   | Japan          | Healthcare             | 0.02       |
| Texas Instruments Inc.                              | TXN    | United States  | Technology             | 0.02       |
| Amundi Group SA                                     | AMUN   | France         | Financial Services     | 0.02       |
| Illumina Inc.                                       | ILMN   | United States  | Healthcare             | 0.02       |
| Genmab AS                                           | GMAB   | Denmark        | Healthcare             | 0.02       |
| Nippon Building Fund                                | 8951   | Japan          | Real Estate            | 0.02       |
| Svenska Cellulosa AB SCA B                          | SCA B  | Sweden         | Basic Materials        | 0.02       |
| Singapore Airlines Ltd Common Stock                 | C6L    | Singapore      | Industrials            | 0.02       |
| Astera Labs Inc                                     | ALAB   | United States  | Technology             | 0.02       |
| Nippon Sanso Holdings Corp                          | 4091   | Japan          | Basic Materials        | 0.02       |

# Morningstar® Developed Markets TME Paris Aligned Benchmark Sustainability Select <sup>SM</sup>

## Reconstituted Holdings

| Name                                                           | Ticker | Country        | Sector                 | Weight (%) |
|----------------------------------------------------------------|--------|----------------|------------------------|------------|
| Industri?rden AB C                                             | INDU C | Sweden         | Financial Services     | 0.02       |
| Fresnillo PLC                                                  | FRES   | United Kingdom | Basic Materials        | 0.02       |
| Evolution Mining Ltd Common Stock                              | EVN    | Australia      | Basic Materials        | 0.02       |
| Hankyu Hldgs                                                   | 9042   | Japan          | Industrials            | 0.02       |
| Tryg AS Shs                                                    | TRYG   | Denmark        | Financial Services     | 0.02       |
| Zscaler Inc shs                                                | ZS     | United States  | Technology             | 0.02       |
| CapitaLand Ascendas REIT Units                                 | A17U   | Singapore      | Real Estate            | 0.02       |
| Shiseido Company Ltd.                                          | 4911   | Japan          | Consumer Defensive     | 0.02       |
| Pearson plc                                                    | PSON   | United Kingdom | Communication Services | 0.02       |
| Mettler-Toledo International Inc.                              | MTD    | United States  | Healthcare             | 0.02       |
| GPT Group Stapled Security                                     | GPT    | Australia      | Real Estate            | 0.02       |
| Lundin Gold Inc                                                | LUG    | Canada         | Basic Materials        | 0.02       |
| Renesas Electronics Corp Common Stock                          | 6723   | Japan          | Technology             | 0.02       |
| ICG Plc                                                        | ICG    | United Kingdom | Financial Services     | 0.02       |
| Powszechny Zaklad Ubezpieczen SA Common Shares                 | PZU    | Poland         | Financial Services     | 0.02       |
| Verbund AG Class A                                             | VER    | Austria        | Utilities              | 0.02       |
| Azrieli Group Common Stock                                     | AZRG   | Israel         | Real Estate            | 0.02       |
| EDP-Energias De Portugal SA                                    | EDP    | Portugal       | Utilities              | 0.02       |
| Obayashi Corp Shs                                              | 1802   | Japan          | Industrials            | 0.02       |
| Stockland Corporation                                          | SGP    | Australia      | Real Estate            | 0.02       |
| ASX Limited Ordinary Shares                                    | ASX    | Australia      | Financial Services     | 0.02       |
| Fastighets AB Balder                                           | BALD B | Sweden         | Real Estate            | 0.02       |
| Monster Beverage Corp Shs                                      | MNST   | United States  | Consumer Defensive     | 0.02       |
| Rockwell Automation Inc                                        | ROK    | United States  | Industrials            | 0.02       |
| Bunzl PLC                                                      | BNZL   | United Kingdom | Consumer Defensive     | 0.02       |
| Straumann Holding                                              | STMN   | Switzerland    | Healthcare             | 0.02       |
| Pan American Silver Corporation                                | PAAS   | Canada         | Basic Materials        | 0.02       |
| Wharf (Holdings) Ltd Common Stock                              | 4      | Hong Kong      | Real Estate            | 0.02       |
| Fox Corp Ordinary Shares Class A                               | FOXA   | United States  | Communication Services | 0.02       |
| Veeva Systems Inc Shs -A-                                      | VEEV   | United States  | Healthcare             | 0.02       |
| United Mizrahi Bank Ltd                                        | MZTF   | Israel         | Financial Services     | 0.02       |
| AB Sagax Shs -B-                                               | SAGA B | Sweden         | Real Estate            | 0.02       |
| CapitaLand Investment Ltd                                      | 9CI    | Singapore      | Real Estate            | 0.02       |
| Oriental Land                                                  | 4661   | Japan          | Consumer Cyclical      | 0.02       |
| Storebrand ASA Shs                                             | STB    | Norway         | Financial Services     | 0.02       |
| Furukawa Electric                                              | 5801   | Japan          | Industrials            | 0.02       |
| Macquarie Group Ltd Ordinary Shares                            | MQG    | Australia      | Financial Services     | 0.02       |
| BNP Paribas Common Stock                                       | BNP    | France         | Financial Services     | 0.02       |
| Daiwa Securities Group Inc Common Stock                        | 8601   | Japan          | Financial Services     | 0.02       |
| Interactive Brokers Group Inc.                                 | IBKR   | United States  | Financial Services     | 0.02       |
| CCL Industries Inc. Non Voting Share                           | CCLB   | Canada         | Consumer Cyclical      | 0.02       |
| Humana                                                         | HUM    | United States  | Healthcare             | 0.02       |
| Quest Diagnostics Inc.                                         | DGX    | United States  | Healthcare             | 0.02       |
| ON Semiconductor Corporation                                   | ON     | United States  | Technology             | 0.02       |
| WuXi Biologics (Cayman) Inc. Registered Shs Unitary 144A/Reg S | 2269   | Hong Kong      | Healthcare             | 0.02       |
| Schindler Holding Ltd                                          | SCHN   | Switzerland    | Industrials            | 0.02       |
| Smith & Nephew PLC Common Stock                                | SN.    | United Kingdom | Healthcare             | 0.02       |
| Unicharm                                                       | 8113   | Japan          | Consumer Defensive     | 0.02       |
| Quebecor Inc. B                                                | QBR.B  | Canada         | Communication Services | 0.02       |
| Rollins Inc.                                                   | ROL    | United States  | Consumer Cyclical      | 0.02       |
| Credo Technology Group Holding Ltd                             | CRDO   | United States  | Technology             | 0.02       |
| HSBC Holdings PLC Common Stock                                 | HSBA   | United Kingdom | Financial Services     | 0.02       |
| Dai Nippon Printing Co Ltd                                     | 7912   | Japan          | Industrials            | 0.02       |
| Sigma Healthcare Ltd Shs                                       | SIG    | Australia      | Healthcare             | 0.02       |
| Sofina SA                                                      | SOF    | Belgium        | Financial Services     | 0.02       |

# Morningstar® Developed Markets TME Paris Aligned Benchmark Sustainability Select <sup>SM</sup>

## Reconstituted Holdings

| Name                                                          | Ticker   | Country        | Sector                 | Weight (%) |
|---------------------------------------------------------------|----------|----------------|------------------------|------------|
| Entegris Inc.                                                 | ENTG     | United States  | Technology             | 0.02       |
| Microchip Technology Inc Common Stock                         | MCHP     | United States  | Technology             | 0.02       |
| News Corp Common Stock A                                      | NWSA     | United States  | Communication Services | 0.02       |
| Raiffeisen Bank International AG share                        | RBI      | Austria        | Financial Services     | 0.02       |
| Super Micro Computer Inc.                                     | SMCI     | United States  | Technology             | 0.02       |
| SoftBank Group Corp shs                                       | 9984     | Japan          | Communication Services | 0.02       |
| Fisher & Paykel Healthcare Corporation Limited Ordinary Share | FPH      | New Zealand    | Healthcare             | 0.02       |
| Orkla ASA Common Share                                        | ORK      | Norway         | Consumer Defensive     | 0.01       |
| Lotus Bakeries NV                                             | LOTB     | Belgium        | Consumer Defensive     | 0.01       |
| Japan Post Holdings Co Ltd Shares                             | 6178     | Japan          | Financial Services     | 0.01       |
| Lasertec                                                      | 6920     | Japan          | Technology             | 0.01       |
| Japan Exchange Group Inc Shs                                  | 8697     | Japan          | Financial Services     | 0.01       |
| George Weston Limited                                         | WN       | Canada         | Consumer Defensive     | 0.01       |
| Nordnet AB (publ)                                             | SAVE     | Sweden         | Financial Services     | 0.01       |
| Elisa Oyj Class A                                             | ELISA    | Finland        | Communication Services | 0.01       |
| Shimizu Corp.                                                 | 1803     | Japan          | Industrials            | 0.01       |
| Garmin Ltd Namen-Akt                                          | GRMN     | United States  | Technology             | 0.01       |
| Mitsubishi Chemical Group Corp                                | 4188     | Japan          | Basic Materials        | 0.01       |
| GE HealthCare Technologies Inc                                | GEHC     | United States  | Healthcare             | 0.01       |
| AGC Inc Ordinary Shares                                       | 5201     | Japan          | Industrials            | 0.01       |
| SalMar ASA                                                    | SALM     | Norway         | Consumer Defensive     | 0.01       |
| Gildan Activewear Inc.                                        | GIL      | Canada         | Consumer Cyclical      | 0.01       |
| Wells Fargo & Co                                              | WFC      | United States  | Financial Services     | 0.01       |
| Henkel KGaA                                                   | HEN      | Germany        | Consumer Defensive     | 0.01       |
| Enel SpA Shares                                               | ENEL     | Italy          | Utilities              | 0.01       |
| Barrick Mining Corp                                           | ABX      | Canada         | Basic Materials        | 0.01       |
| Mitsubishi HC Capital Inc                                     | 8593     | Japan          | Financial Services     | 0.01       |
| Celestica Inc Ordinary Shares (Subordinate Voting)            | CLS      | Canada         | Technology             | 0.01       |
| Sherwin-Williams Company                                      | SHW      | United States  | Basic Materials        | 0.01       |
| Henderson Land Development                                    | 12       | Hong Kong      | Real Estate            | 0.01       |
| Corteva Inc Ordinary Shares                                   | CTVA     | United States  | Basic Materials        | 0.01       |
| Sumitomo Realty & Development Co Ltd Common Stock             | 8830     | Japan          | Real Estate            | 0.01       |
| Invitation Homes Inc Registered REIT Shs                      | INVH     | United States  | Real Estate            | 0.01       |
| Bank Polska Kasa Opieki S.A.                                  | PEO      | Poland         | Financial Services     | 0.01       |
| Fortive Corp Shs                                              | FTV      | United States  | Technology             | 0.01       |
| CK Hutchison Holdings Ltd Shs                                 | 1        | Hong Kong      | Industrials            | 0.01       |
| Industriv?rden AB A                                           | INDU A   | Sweden         | Financial Services     | 0.01       |
| Qantas Airways Ltd                                            | QAN      | Australia      | Industrials            | 0.01       |
| Telus Corporation Shs                                         | T        | Canada         | Communication Services | 0.01       |
| CVC Capital Partners PLC                                      | CVC      | Netherlands    | Financial Services     | 0.01       |
| Mitsui Fudosan                                                | 8801     | Japan          | Real Estate            | 0.01       |
| Beiersdorf                                                    | BEI      | Germany        | Consumer Defensive     | 0.01       |
| SBI Holdings Inc Common Stock                                 | 8473     | Japan          | Financial Services     | 0.01       |
| Restaurant Brands International Inc Shs                       | QSR      | Canada         | Consumer Cyclical      | 0.01       |
| First Citizens Bancshares Inc. A                              | FCNCA    | United States  | Financial Services     | 0.01       |
| Kesko Oyj Common stock B                                      | KESKOB   | Finland        | Consumer Defensive     | 0.01       |
| A. P. Moller Maersk AS Class B Shares                         | MAERSK B | Denmark        | Industrials            | 0.01       |
| Markel Group Inc                                              | MKL      | United States  | Financial Services     | 0.01       |
| Partners Group Holding                                        | PGHN     | Switzerland    | Financial Services     | 0.01       |
| Siemens Healthineers AG Registered Shares                     | SHL      | Germany        | Healthcare             | 0.01       |
| Fairfax Financial Holdings Ltd Subord Vtg Shs                 | FFH      | Canada         | Financial Services     | 0.01       |
| Raymond James Financial                                       | RJF      | United States  | Financial Services     | 0.01       |
| Groupe Bruxelles Lambert SA Shs                               | GBLB     | Belgium        | Financial Services     | 0.01       |
| Standard Life PLC                                             | SDLF     | United Kingdom | Financial Services     | 0.01       |
| Realty Income Corporation                                     | O        | United States  | Real Estate            | 0.01       |

# Morningstar® Developed Markets TME Paris Aligned Benchmark Sustainability Select <sup>SM</sup>

## Reconstituted Holdings

| Name                                                       | Ticker   | Country        | Sector                 | Weight (%) |
|------------------------------------------------------------|----------|----------------|------------------------|------------|
| Bluescope Steel Limited Ordinary Share                     | BSL      | Australia      | Basic Materials        | 0.01       |
| NEXON Co Ltd Common Stock                                  | 3659     | Japan          | Communication Services | 0.01       |
| Coloplast AS Class B                                       | COLO B   | Denmark        | Healthcare             | 0.01       |
| Lifco Ab Shs -B-                                           | LIFCO B  | Sweden         | Industrials            | 0.01       |
| American Tower Corporation A                               | AMT      | United States  | Real Estate            | 0.01       |
| UBS Group AG Registered Shares                             | UBSG     | Switzerland    | Financial Services     | 0.01       |
| Gjensidige Forsikring ASA Common Stock                     | GJF      | Norway         | Financial Services     | 0.01       |
| First Quantum Minera                                       | FM       | Canada         | Basic Materials        | 0.01       |
| Twilio Inc Shs -A-                                         | TWLO     | United States  | Technology             | 0.01       |
| Palantir Technologies Inc Ordinary Shares - Class A        | PLTR     | United States  | Technology             | 0.01       |
| BPER Banca SpA Shs                                         | BPE      | Italy          | Financial Services     | 0.01       |
| BOUYGUES Common Shares                                     | EN       | France         | Industrials            | 0.01       |
| Dominion Energy Inc Shs                                    | D        | United States  | Utilities              | 0.01       |
| Stora Enso OYJ.                                            | STERV    | Finland        | Consumer Cyclical      | 0.01       |
| Cheung Kong Infrastructure Holdings                        | 1038     | Hong Kong      | Utilities              | 0.01       |
| Sunbelt Rentals Holdings Inc                               | SUNB     | United States  | Industrials            | 0.01       |
| ANA HOLDINGS INC                                           | 9202     | Japan          | Industrials            | 0.01       |
| Robinhood Markets Inc Class A                              | HOOD     | United States  | Financial Services     | 0.01       |
| Fox Corp Ordinary Shares Class B                           | FOX      | United States  | Communication Services | 0.01       |
| Australia and New Zealand Banking Group Ltd Ordinary Share | ANZ      | Australia      | Financial Services     | 0.01       |
| Sun Communities Inc                                        | SUI      | United States  | Real Estate            | 0.01       |
| Block Inc Common Stock                                     | XYZ      | United States  | Technology             | 0.01       |
| Metso Corp Ordinary Shares                                 | METSO    | Finland        | Industrials            | 0.01       |
| ICL Group Ltd Shares                                       | ICL      | Israel         | Basic Materials        | 0.01       |
| A P Moller Maersk AS Class A Shares                        | MAERSK A | Denmark        | Industrials            | 0.01       |
| Corpay Inc                                                 | CPAY     | United States  | Technology             | 0.01       |
| SoFi Technologies Inc Ordinary Shares                      | SOFI     | United States  | Financial Services     | 0.01       |
| Oversea-Chinese Banking                                    | O39      | Singapore      | Financial Services     | 0.01       |
| Japan Airlines Co Ltd Common Stock                         | 9201     | Japan          | Industrials            | 0.01       |
| Admiral Grp                                                | ADM      | United Kingdom | Financial Services     | 0.01       |
| Coinbase Global Inc Ordinary Shares - Class A              | COIN     | United States  | Financial Services     | 0.01       |
| MS&AD; Insurance Group Holdings Inc Common Stock           | 8725     | Japan          | Financial Services     | 0.01       |
| Swedbank AB Ordinary Shares A                              | SWED A   | Sweden         | Financial Services     | 0.01       |
| Cloudflare Inc Shs                                         | NET      | United States  | Technology             | 0.01       |
| VeriSign Inc.                                              | VRSN     | United States  | Technology             | 0.01       |
| Everpure Inc Common Stock A                                | P        | United States  | Technology             | 0.01       |
| Orion Corp                                                 | ORNBV    | Finland        | Healthcare             | 0.01       |
| Fresenius SE & Co KGaA Common Share                        | FRE      | Germany        | Healthcare             | 0.01       |
| Coca-Cola Europacific Partners PLC                         | CCEP     | United Kingdom | Consumer Defensive     | 0.01       |
| Endesa SA Common Stock                                     | ELE      | Spain          | Utilities              | 0.01       |
| Cencora Inc                                                | COR      | United States  | Healthcare             | 0.01       |
| Duke Energy Corporation Common Stock                       | DUK      | United States  | Utilities              | 0.01       |
| SanDisk Corp                                               | SNDK     | United States  | Technology             | 0.01       |
| Shopify Inc Shs -A- Subord.Voting                          | SHOP     | Canada         | Technology             | 0.01       |
| Wise Group PLC Class A                                     | WISE     | United Kingdom | Technology             | 0.01       |
| Rakuten Group Inc                                          | 4755     | Japan          | Consumer Cyclical      | 0.01       |
| IGM Financial Inc.                                         | IGM      | Canada         | Financial Services     | 0.01       |
| Daiichi Life Group Inc                                     | 8750     | Japan          | Financial Services     | 0.01       |
| Consolidated Edison Company                                | ED       | United States  | Utilities              | 0.01       |
| CenterPoint Energy Inc.                                    | CNP      | United States  | Utilities              | 0.01       |
| Fortum Oyj                                                 | FORTUM   | Finland        | Utilities              | 0.01       |
| Toho Co Ltd Common Stock                                   | 9602     | Japan          | Communication Services | 0.01       |
| Tele2 AB B                                                 | TEL2 B   | Sweden         | Communication Services | 0.01       |
| T&D; Holdings                                              | 8795     | Japan          | Financial Services     | 0.01       |
| Southern Company                                           | SO       | United States  | Utilities              | 0.01       |

# Morningstar® Developed Markets TME Paris Aligned Benchmark Sustainability Select <sup>SM</sup>

## Reconstituted Holdings

| Name                                      | Ticker | Country        | Sector                 | Weight (%) |
|-------------------------------------------|--------|----------------|------------------------|------------|
| NRG Energy Inc.                           | NRG    | United States  | Utilities              | 0.01       |
| Strategy Inc Class A                      | MSTR   | United States  | Technology             | 0.01       |
| Fiserv Inc.                               | FISV   | United States  | Technology             | 0.01       |
| Nucor Corp.                               | NUE    | United States  | Basic Materials        | 0.01       |
| Nitori Holdings Co Ltd                    | 9843   | Japan          | Consumer Cyclical      | 0.01       |
| Talanx AG Common Stock                    | TLX    | Germany        | Financial Services     | 0.01       |
| Sumitomo Metal Mining                     | 5713   | Japan          | Basic Materials        | 0.01       |
| Tractor Supply                            | TSCO   | United States  | Consumer Cyclical      | 0.01       |
| Adyen NV Ordinary Shares                  | ADYEN  | Netherlands    | Technology             | 0.01       |
| International Paper Co.                   | IP     | United States  | Consumer Cyclical      | 0.01       |
| SS&C; Technologies Holdings Inc           | SSNC   | United States  | Technology             | 0.01       |
| Lumentum Holdings Inc                     | LITE   | United States  | Technology             | 0.01       |
| Ciena Corporation                         | CIEN   | United States  | Technology             | 0.01       |
| Roper Technologies Inc Common Stock       | ROP    | United States  | Technology             | 0.01       |
| Bank Leumi                                | LUMI   | Israel         | Financial Services     | 0.01       |
| Screen Holdings Co Ltd Common Stock       | 7735   | Japan          | Technology             | 0.01       |
| E. On SE Aktiengesellschaft AG Namen Akt  | EOAN   | Germany        | Utilities              | 0.01       |
| Kioxia Holdings Corp Ordinary Shares      | 285A   | Japan          | Technology             | 0.01       |
| OBIC                                      | 4684   | Japan          | Technology             | 0.01       |
| DTE Energy Co Shs                         | DTE    | United States  | Utilities              | 0.01       |
| FirstEnergy Corporation                   | FE     | United States  | Utilities              | 0.01       |
| Fair Isaac Inc.                           | FICO   | United States  | Technology             | 0.01       |
| Constellation Software Inc.               | CSU    | Canada         | Technology             | 0.01       |
| Evergy Inc Shs                            | EVRG   | United States  | Utilities              | 0.01       |
| SARTORIUS PRF PERPETUAL EUR               | SRT3   | Germany        | Healthcare             | 0.01       |
| Sage Group PLC                            | SGE    | United Kingdom | Technology             | 0.01       |
| Dr. Ing. h.c. F. Porsche AG Bearer Shares | P911   | Germany        | Consumer Cyclical      | 0.01       |
| Banca Monte dei Paschi di Siena Grp       | BMPS   | Italy          | Financial Services     | 0.01       |
| Toronto-Dominion Bank Common Stock        | TD     | Canada         | Financial Services     | 0.01       |
| Alamos Gold Inc                           | AGI    | Canada         | Basic Materials        | 0.01       |
| HKT Ltd Stapled security                  | 6823   | Hong Kong      | Communication Services | 0.01       |
| Nova Ltd                                  | NVMI   | Israel         | Technology             | 0.01       |
| Israel Discount Bank Ltd                  | DSCT   | Israel         | Financial Services     | 0.01       |
| BT Group PLC                              | BT.A   | United Kingdom | Communication Services | 0.01       |
| American Electric Power Inc. Common Stock | AEP    | United States  | Utilities              | 0.01       |
| Canon Inc. Common Stock                   | 7751   | Japan          | Technology             | 0.01       |
| Swedish Orphan Biovitrum AB Common Stock  | SOBI   | Sweden         | Healthcare             | 0.01       |
| Tower Semiconductor Ltd Common Stock      | TSEM   | Israel         | Technology             | 0.01       |
| Constellation Energy Corp                 | CEG    | United States  | Utilities              | 0.01       |
| Ameren Corporation                        | AEE    | United States  | Utilities              | 0.01       |
| Toyo Suisan Kaisha Ltd shs                | 2875   | Japan          | Consumer Defensive     | 0.01       |
| KGHM Polska Miedz SA Common Stock         | KGH    | Poland         | Basic Materials        | 0.01       |
| Cardinal Health Inc.                      | CAH    | United States  | Healthcare             | 0.01       |
| Costco Wholesale Corporation              | COST   | United States  | Consumer Defensive     | 0.01       |
| Applavin Corp Ordinary Shares - Class A   | APP    | United States  | Communication Services | 0.01       |
| Air Products and Chemicals Inc            | APD    | United States  | Basic Materials        | 0.01       |
| Swire Pacific                             | 19     | Hong Kong      | Industrials            | 0.01       |
| Uber Technologies Inc                     | UBER   | United States  | Technology             | 0.01       |
| Entergy Corporation                       | ETR    | United States  | Utilities              | 0.01       |
| WiseTech Global Ltd Shs                   | WTC    | Australia      | Technology             | 0.01       |
| Kajima Corp Shs                           | 1812   | Japan          | Industrials            | 0.01       |
| Hitachi Construction Machinery            | 6305   | Japan          | Industrials            | 0.01       |
| WEC Energy Group Inc shares               | WEC    | United States  | Utilities              | 0.01       |
| Telenor ASA                               | TEL    | Norway         | Communication Services | 0.01       |
| SSAB AB (publ) Class B                    | SSAB B | Sweden         | Basic Materials        | 0.01       |

# Morningstar® Developed Markets TME Paris Aligned Benchmark Sustainability Select <sup>SM</sup>

## Reconstituted Holdings

| Name                                         | Ticker   | Country        | Sector                 | Weight (%) |
|----------------------------------------------|----------|----------------|------------------------|------------|
| PPL Corporation                              | PPL      | United States  | Utilities              | 0.01       |
| Nippon Paint Holdings Co Ltd Common Stock    | 4612     | Japan          | Basic Materials        | 0.01       |
| Banca Mediolanum Shs                         | BMED     | Italy          | Financial Services     | 0.01       |
| Standard Chartered.                          | STAN     | United Kingdom | Financial Services     | 0.01       |
| Oracle Corp. Japan                           | 4716     | Japan          | Technology             | 0.01       |
| REA Group Limited Ordinary Shares            | REA      | Australia      | Communication Services | 0.01       |
| Shimano                                      | 7309     | Japan          | Consumer Cyclical      | 0.01       |
| Alliant Energy Corporation                   | LNT      | United States  | Utilities              | 0.01       |
| Steel Dynamics Inc.                          | STLD     | United States  | Basic Materials        | 0.01       |
| Canadian Tire Corp Non Voting Share          | CTC.A    | Canada         | Consumer Cyclical      | 0.01       |
| Commerzbank AG                               | CBK      | Germany        | Financial Services     | 0.01       |
| Niterra Co Ltd Ordinary Shares               | 5334     | Japan          | Consumer Cyclical      | 0.01       |
| Phoenix Financial Ltd                        | PHOE     | Israel         | Financial Services     | 0.01       |
| Orange SA Act                                | ORA      | France         | Communication Services | 0.01       |
| Jabil Inc Shs                                | JBL      | United States  | Technology             | 0.01       |
| Telekom Austria                              | TKA      | Austria        | Communication Services | 0.01       |
| Daito Trust Construction Co Ltd Common Stock | 1878     | Japan          | Real Estate            | 0.01       |
| AbbVie Inc                                   | ABBV     | United States  | Healthcare             | 0.01       |
| Resonac Holdings Corp                        | 4004     | Japan          | Basic Materials        | 0.01       |
| Telefonaktiebolaget L M Ericsson Shs B       | ERIC B   | Sweden         | Technology             | 0.01       |
| Japan Post Insurance Co Ltd Shares           | 7181     | Japan          | Financial Services     | 0.01       |
| RWE AG Class A shs                           | RWE      | Germany        | Utilities              | 0.01       |
| PKO Bank Polski                              | PKO      | Poland         | Financial Services     | 0.01       |
| Veolia Environnement                         | VIE      | France         | Industrials            | 0.01       |
| AIB Group PLC Ords                           | A5G      | Ireland        | Financial Services     | 0.01       |
| Japan Post Bank Co Ltd Shares                | 7182     | Japan          | Financial Services     | 0.01       |
| LY Corp                                      | 4689     | Japan          | Consumer Cyclical      | 0.01       |
| Sartorius Stedim Biotech                     | DIM      | France         | Healthcare             | 0.01       |
| EMS-Chemie Holding                           | EMSN     | Switzerland    | Basic Materials        | 0.01       |
| Weyerhaeuser Company                         | WY       | United States  | Real Estate            | 0.01       |
| The Chiba Bank Ltd                           | 8331     | Japan          | Financial Services     | 0.01       |
| Hong Kong and China Gas                      | 3        | Hong Kong      | Utilities              | 0.01       |
| D'leteren Group Shs                          | DIE      | Belgium        | Consumer Cyclical      | 0.01       |
| Kikkoman Corp.                               | 2801     | Japan          | Consumer Defensive     | 0.01       |
| NTT Inc                                      | 9432     | Japan          | Communication Services | 0.01       |
| Essity AB Registered Shs -B-                 | ESSITY B | Sweden         | Consumer Defensive     | 0.01       |
| News Corp Common Stock B                     | NWS      | United States  | Communication Services | 0.01       |
| Otsuka                                       | 4768     | Japan          | Technology             | 0.01       |
| Roche Holding AG Ordinary Shares new         | ROP      | Switzerland    | Healthcare             | 0.01       |
| Toray Industries Inc. Common Stock           | 3402     | Japan          | Consumer Cyclical      | 0.01       |
| CLP Holdings Limited                         | 2        | Hong Kong      | Utilities              | 0.01       |
| ABB Ltd Namen Share                          | ABBN     | Switzerland    | Industrials            | 0.01       |
| Syensqo SA                                   | SYENS    | Belgium        | Basic Materials        | 0.01       |
| Vistra Corp Shs                              | VST      | United States  | Utilities              | 0.00       |
| PACCAR Inc.                                  | PCAR     | United States  | Industrials            | 0.00       |
| Axfood AB                                    | AXFO     | Sweden         | Consumer Defensive     | 0.00       |
| Associated British Foods                     | ABF      | United Kingdom | Consumer Defensive     | 0.00       |
| NiSource Inc.                                | NI       | United States  | Utilities              | 0.00       |
| Kyowa Kirin Co Ltd Shs                       | 4151     | Japan          | Healthcare             | 0.00       |
| The Kansai Electric Power Shs                | 9503     | Japan          | Utilities              | 0.00       |
| Osaka Gas Co. Ltd.                           | 9532     | Japan          | Utilities              | 0.00       |
| The Kraft Heinz Company Shs                  | KHC      | United States  | Consumer Defensive     | 0.00       |
| Centrica PLC                                 | CNA      | United Kingdom | Utilities              | 0.00       |
| McDonald's Corporation                       | MCD      | United States  | Consumer Cyclical      | 0.00       |
| Sonic Healthcare Limited Ordinary Share      | SHL      | Australia      | Healthcare             | 0.00       |

# Morningstar® Developed Markets TME Paris Aligned Benchmark Sustainability Select <sup>SM</sup>

## Reconstituted Holdings

| Name                                                     | Ticker | Country        | Sector                 | Weight (%) |
|----------------------------------------------------------|--------|----------------|------------------------|------------|
| Nutrien Ltd Shs                                          | NTR    | Canada         | Basic Materials        | 0.00       |
| Kesko Oyj Common stock A                                 | KESKOA | Finland        | Consumer Defensive     | 0.00       |
| Mizuho Financial Grp                                     | 8411   | Japan          | Financial Services     | 0.00       |
| Dino Polska SA Bearer Shs                                | DNP    | Poland         | Consumer Defensive     | 0.00       |
| Suntory Beverage & Food Limited Shs                      | 2587   | Japan          | Consumer Defensive     | 0.00       |
| Pro Medicus Limited Ordinary Share                       | PME    | Australia      | Healthcare             | 0.00       |
| Coles Group Ltd Shs                                      | COL    | Australia      | Consumer Defensive     | 0.00       |
| Yara International                                       | YAR    | Norway         | Basic Materials        | 0.00       |
| ArcelorMittal SA New Reg.Shs ex-Arcelor                  | MT     | Netherlands    | Basic Materials        | 0.00       |
| Liberty Media Corp Registered Shs Series -A- Formula One | FWONA  | United States  | Communication Services | 0.00       |
| Nibe Industrier                                          | NIBE B | Sweden         | Industrials            | 0.00       |
| Seven & I Holdings                                       | 3382   | Japan          | Consumer Defensive     | 0.00       |
| Toyota Tsusho                                            | 8015   | Japan          | Industrials            | 0.00       |
| Deutsche Bank AG                                         | DBK    | Germany        | Financial Services     | 0.00       |
| Airtel Africa PLC Ordinary Shares                        | AAF    | United Kingdom | Communication Services | 0.00       |
| Panasonic Holdings Corp Common Shares                    | 6752   | Japan          | Technology             | 0.00       |
| Ferrari NV Shs                                           | RACE   | Italy          | Consumer Cyclical      | 0.00       |
| Teva Pharmaceutical Industries Ltd Common Stock          | TEVA   | Israel         | Healthcare             | 0.00       |
| M3 Inc.                                                  | 2413   | Japan          | Healthcare             | 0.00       |
| MINEBEA MITSUMI Inc shs                                  | 6479   | Japan          | Technology             | 0.00       |
| Beijer Ref AB Common Stock                               | BEIJ B | Sweden         | Industrials            | 0.00       |
| Rio Tinto PLC                                            | RIO    | United Kingdom | Basic Materials        | 0.00       |
| SSAB AB (publ) Class A                                   | SSAB A | Sweden         | Basic Materials        | 0.00       |
| Naturgy Energy Group SA Ordinary Shares                  | NTGY   | Spain          | Utilities              | 0.00       |
| Volvo Corporation Class B                                | VOLV B | Sweden         | Industrials            | 0.00       |
| Siemens Energy AG Ordinary Shares                        | ENR    | Germany        | Industrials            | 0.00       |
| Swire Pacific Ltd                                        | 87     | Hong Kong      | Industrials            | 0.00       |
| Tyson Foods Inc. A                                       | TSN    | United States  | Consumer Defensive     | 0.00       |
| argenx SE Shs                                            | ARGX   | Belgium        | Healthcare             | 0.00       |
| Alnylam Pharmaceuticals Inc.                             | ALNY   | United States  | Healthcare             | 0.00       |
| Allegro.EU Societe Anonyme Ordinary Shares               | ALE    | Poland         | Consumer Cyclical      | 0.00       |
| HCA Healthcare Inc Common Stock                          | HCA    | United States  | Healthcare             | 0.00       |
| Rio Tinto Limited Ordinary Share                         | RIO    | Australia      | Basic Materials        | 0.00       |
| ResMed Inc Common Stock                                  | RMD    | United States  | Healthcare             | 0.00       |
| Orion Corp. A Shares                                     | ORNAV  | Finland        | Healthcare             | 0.00       |
| Galderma Group AG Registered Shares                      | GALD   | Switzerland    | Healthcare             | 0.00       |
| CSL Limited Ordinary Share                               | CSL    | Australia      | Healthcare             | 0.00       |
| Saputo Inc.                                              | SAP    | Canada         | Consumer Defensive     | 0.00       |
| Sandoz Group AG Registered Shares                        | SDZ    | Switzerland    | Healthcare             | 0.00       |
| Steris PLC Common Stock                                  | STE    | United States  | Healthcare             | 0.00       |
| Origin Energy Ltd Common Stock                           | ORG    | Australia      | Utilities              | 0.00       |
| Yokohama Financial Group Inc                             | 7186   | Japan          | Financial Services     | 0.00       |
| LPP S.A.                                                 | LPP    | Poland         | Consumer Cyclical      | 0.00       |
| Aisin Corp                                               | 7259   | Japan          | Consumer Cyclical      | 0.00       |
| Insmid Inc.                                              | INSM   | United States  | Healthcare             | 0.00       |
| Darden Restaurants Inc.                                  | DRI    | United States  | Consumer Cyclical      | 0.00       |
| Zimmer Biomet Holdings Inc Shs                           | ZBH    | United States  | Healthcare             | 0.00       |
| Incyte Corporation                                       | INCY   | United States  | Healthcare             | 0.00       |
| H & M Hennes & Mauritz AB                                | HM B   | Sweden         | Consumer Cyclical      | 0.00       |
| Bayer AG Namen-Akt                                       | BAYN   | Germany        | Healthcare             | 0.00       |
| Smurfit WestRock PLC                                     | SW     | United States  | Consumer Cyclical      | 0.00       |
| Royalty Pharma PLC Class A                               | RPRX   | United States  | Healthcare             | 0.00       |
| Mercedes-Benz Group AG                                   | MBG    | Germany        | Consumer Cyclical      | 0.00       |
| Ford Motor Company                                       | F      | United States  | Consumer Cyclical      | 0.00       |
| Jeronimo Martins SGPS SA Register Shs                    | JMT    | Portugal       | Consumer Defensive     | 0.00       |

# Morningstar® Developed Markets TME Paris Aligned Benchmark Sustainability Select <sup>SM</sup>

## Reconstituted Holdings

| Name                                     | Ticker   | Country        | Sector             | Weight (%) |
|------------------------------------------|----------|----------------|--------------------|------------|
| Labcorp Holdings Inc                     | LH       | United States  | Healthcare         | 0.00       |
| Recordati SpA Ord                        | REC      | Italy          | Healthcare         | 0.00       |
| General Motors Co Common Stock           | GM       | United States  | Consumer Cyclical  | 0.00       |
| Olympus Corporation                      | 7733     | Japan          | Healthcare         | 0.00       |
| Daimler Truck Holding AG Ordinary Shares | DTG      | Germany        | Industrials        | 0.00       |
| Ingersoll Rand Inc Ordinary Shares       | IR       | United States  | Industrials        | 0.00       |
| Sino Biopharmaceutical Ltd               | 1177     | Hong Kong      | Healthcare         | 0.00       |
| Eisai Co Ltd                             | 4523     | Japan          | Healthcare         | 0.00       |
| 3SBio Inc Shs Unitary 144A/Reg S         | 1530     | Hong Kong      | Healthcare         | 0.00       |
| Zensho Holdings Co.Ltd.                  | 7550     | Japan          | Consumer Cyclical  | 0.00       |
| Yaskawa Electric                         | 6506     | Japan          | Industrials        | 0.00       |
| J Sainsbury                              | SBRY     | United Kingdom | Consumer Defensive | 0.00       |
| Archer-Daniels-Midland Co Common Stock   | ADM      | United States  | Consumer Defensive | 0.00       |
| AB Sagax Shs -D-                         | SAGA D   | Sweden         | Real Estate        | 0.00       |
| Prysmian SpA Shs                         | PRY      | Italy          | Industrials        | 0.00       |
| WH Group Ltd Shs                         | 288      | Hong Kong      | Consumer Defensive | 0.00       |
| Fortescue Ltd                            | FMG      | Australia      | Basic Materials    | 0.00       |
| Bayerische Motoren Werke AG Common Stock | BMW      | Germany        | Consumer Cyclical  | 0.00       |
| Wilmar International Ltd                 | F34      | Singapore      | Consumer Defensive | 0.00       |
| T. Rowe Price Group Inc Shs              | TROW     | United States  | Financial Services | 0.00       |
| Volkswagen AG Non Voting                 | VOW3     | Germany        | Consumer Cyclical  | 0.00       |
| Cummins Inc                              | CMI      | United States  | Industrials        | 0.00       |
| Fuji Electric Co. Ltd.                   | 6504     | Japan          | Industrials        | 0.00       |
| Honda Motor                              | 7267     | Japan          | Consumer Cyclical  | 0.00       |
| Bombardier Inc. Multiple Voting Share    | BBD.A    | Canada         | Industrials        | 0.00       |
| Nissan Motor Co Ltd                      | 7201     | Japan          | Consumer Cyclical  | 0.00       |
| Svenska Handelsbanken B                  | SHB B    | Sweden         | Financial Services | 0.00       |
| Lennar Corporation B                     | LEN.B    | United States  | Consumer Cyclical  | 0.00       |
| South32 Ltd Shs                          | S32      | Australia      | Basic Materials    | 0.00       |
| Daikin Industries Ltd                    | 6367     | Japan          | Industrials        | 0.00       |
| Carrier Global Corp                      | CARR     | United States  | Industrials        | 0.00       |
| JFE Holdings Inc.                        | 5411     | Japan          | Basic Materials    | 0.00       |
| Bridgestone                              | 5108     | Japan          | Consumer Cyclical  | 0.00       |
| Suzuki Motor                             | 7269     | Japan          | Consumer Cyclical  | 0.00       |
| Magna International Common Stock         | MG       | Canada         | Consumer Cyclical  | 0.00       |
| M&G; Plc Ordinary Shares                 | MNG      | United Kingdom | Financial Services | 0.00       |
| Subaru Corp Shs                          | 7270     | Japan          | Consumer Cyclical  | 0.00       |
| Michelin Common Shares                   | ML       | France         | Consumer Cyclical  | 0.00       |
| Yamaha Motor                             | 7272     | Japan          | Consumer Cyclical  | 0.00       |
| Continental                              | CON      | Germany        | Consumer Cyclical  | 0.00       |
| Stellantis NV Shs                        | STLAM    | Italy          | Consumer Cyclical  | 0.00       |
| Isuzu Motors Ltd Common Stock            | 7202     | Japan          | Consumer Cyclical  | 0.00       |
| Skandinaviska Enskilda Banken AB Stock C | SEB C    | Sweden         | Financial Services | 0.00       |
| ING Bank Slaski S.A. Common Stock        | ING      | Poland         | Financial Services | 0.00       |
| Andritz AG                               | ANDR     | Austria        | Industrials        | 0.00       |
| BMW VZ                                   | BMW3     | Germany        | Consumer Cyclical  | 0.00       |
| Volvo Corporation A                      | VOLV A   | Sweden         | Industrials        | 0.00       |
| Schroders PLC                            | SDR      | United Kingdom | Financial Services | 0.00       |
| Roche Holding Ltd Bearer Shares          | RO       | Switzerland    | Healthcare         | 0.00       |
| Essity AB Registered Shs -A-             | ESSITY A | Sweden         | Consumer Defensive | 0.00       |
| Telefonaktiebolaget L M Ericsson Shs     | ERIC A   | Sweden         | Technology         | 0.00       |

# Morningstar® Developed Markets TME Paris Aligned Benchmark Sustainability Select <sup>SM</sup>

## Added Holdings

| Name                                  | Ticker | Country        | Sector                 | Weight(%) | Previous Recon Failed Screen |             |                    |                    |                      |       |
|---------------------------------------|--------|----------------|------------------------|-----------|------------------------------|-------------|--------------------|--------------------|----------------------|-------|
|                                       |        |                |                        |           | ESG Risk Score               | Controversy | Baseline Exclusion | Activity Exclusion | Addition to Universe | Other |
| Furukawa Electric                     | 5801   | Japan          | Industrials            | 0.02      |                              |             |                    |                    | •                    |       |
| Sunbelt Rentals Holdings Inc          | SUNB   | United States  | Industrials            | 0.01      |                              |             |                    |                    | •                    |       |
| SanDisk Corp                          | SNDK   | United States  | Technology             | 0.01      |                              |             |                    |                    | •                    |       |
| Lumentum Holdings Inc                 | LITE   | United States  | Technology             | 0.01      |                              |             |                    |                    | •                    |       |
| Ciena Corporation                     | CIEN   | United States  | Technology             | 0.01      |                              |             |                    |                    | •                    |       |
| Kioxia Holdings Corp Ordinary Shares* | 285A   | Japan          | Technology             | 0.01      |                              |             |                    |                    |                      | •     |
| Toronto-Dominion Bank Common Stock    | TD     | Canada         | Financial Services     | 0.01      |                              |             | •                  |                    |                      |       |
| Alamos Gold Inc                       | AGI    | Canada         | Basic Materials        | 0.01      |                              |             |                    |                    | •                    |       |
| Nova Ltd                              | NVMI   | Israel         | Technology             | 0.01      |                              |             |                    |                    | •                    |       |
| Tower Semiconductor Ltd Common Stock  | TSEM   | Israel         | Technology             | 0.01      |                              |             |                    |                    | •                    |       |
| Phoenix Financial Ltd                 | PHOE   | Israel         | Financial Services     | 0.01      |                              |             |                    |                    | •                    |       |
| Jabil Inc Shs                         | JBL    | United States  | Technology             | 0.01      |                              |             |                    |                    | •                    |       |
| Resonac Holdings Corp                 | 4004   | Japan          | Basic Materials        | 0.01      |                              |             |                    |                    | •                    |       |
| AlB Group PLC Ords                    | A5G    | Ireland        | Financial Services     | 0.01      |                              |             |                    |                    | •                    |       |
| Airtel Africa PLC Ordinary Shares     | AAF    | United Kingdom | Communication Services | 0.00      |                              |             |                    |                    | •                    |       |
| Tyson Foods Inc. A                    | TSN    | United States  | Consumer Defensive     | 0.00      | •                            |             |                    |                    |                      |       |
| Bayer AG Namen-Akt                    | BAYN   | Germany        | Healthcare             | 0.00      |                              | •           |                    |                    |                      |       |
| Sino Biopharmaceutical Ltd            | 1177   | Hong Kong      | Healthcare             | 0.00      |                              |             |                    |                    | •                    |       |
| 3SBio Inc Shs Unitary 144A/Reg S      | 1530   | Hong Kong      | Healthcare             | 0.00      |                              |             |                    |                    | •                    |       |
| J Sainsbury                           | SBRY   | United Kingdom | Consumer Defensive     | 0.00      |                              |             |                    | •                  |                      |       |
| Bombardier Inc. Multiple Voting Share | BBD.A  | Canada         | Industrials            | 0.00      |                              |             |                    |                    | •                    |       |

\* - Missing ESG Risk Score

# Morningstar® Developed Markets TME Paris Aligned Benchmark Sustainability Select <sup>SM</sup>

## Removed Holdings

| Name                                                    | Ticker | Country        | Sector                 | Failed Screen (Reason for removal) |             |                    |                    |                               |       |
|---------------------------------------------------------|--------|----------------|------------------------|------------------------------------|-------------|--------------------|--------------------|-------------------------------|-------|
|                                                         |        |                |                        | ESG Risk Score                     | Controversy | Baseline Exclusion | Activity Exclusion | Dropped from the Parent Index | Other |
| Avery Dennison Corp.                                    | AVY    | United States  | Consumer Cyclical      |                                    |             |                    |                    | •                             |       |
| Best Buy Co. Inc.                                       | BBY    | United States  | Consumer Cyclical      |                                    |             |                    |                    | •                             |       |
| Clorox Company                                          | CLX    | United States  | Consumer Defensive     |                                    |             |                    |                    | •                             |       |
| CoStar Group Inc.                                       | CSGP   | United States  | Real Estate            |                                    |             |                    |                    | •                             |       |
| Cooper Companies                                        | COO    | United States  | Healthcare             |                                    |             |                    |                    | •                             |       |
| Domino's Pizza Inc.                                     | DPZ    | United States  | Consumer Cyclical      |                                    |             |                    |                    | •                             |       |
| Fidelity National Financial Inc.                        | FNF    | United States  | Financial Services     |                                    |             |                    |                    | •                             |       |
| Gartner Inc                                             | IT     | United States  | Technology             |                                    |             |                    |                    | •                             |       |
| McCormick & Company Inc Ordinary Shares (Non Voting)*** | MKC    | United States  | Consumer Defensive     |                                    |             |                    |                    | •                             |       |
| PG & E Corporation                                      | PCG    | United States  | Utilities              |                                    |             |                    | •                  |                               |       |
| Gen Digital Inc                                         | GEN    | United States  | Technology             |                                    |             |                    |                    | •                             |       |
| Zebra Technologies Corp Ordinary Shares - Class A       | ZBRA   | United States  | Technology             |                                    |             |                    |                    | •                             |       |
| Open Text Corporation                                   | OTEX   | Canada         | Technology             |                                    |             |                    |                    | •                             |       |
| Cochlear Limited Ordinary Share                         | COH    | Australia      | Healthcare             |                                    |             |                    |                    | •                             |       |
| TPG Telecom Ltd Ordinary Shares                         | TPG    | Australia      | Communication Services |                                    |             |                    |                    | •                             |       |
| Seek Limited Ordinary Share                             | SEK    | Australia      | Communication Services |                                    |             |                    |                    | •                             |       |
| Barratt Redrow PLC                                      | BTRW   | United Kingdom | Consumer Cyclical      |                                    |             |                    |                    | •                             |       |
| Kingfisher                                              | KGF    | United Kingdom | Consumer Cyclical      |                                    |             |                    |                    | •                             |       |
| Rightmove PLC                                           | RMV    | United Kingdom | Communication Services |                                    |             |                    |                    | •                             |       |
| Insulet Corporation                                     | PODD   | United States  | Healthcare             |                                    |             |                    |                    | •                             |       |
| A2A SpA Common Share                                    | A2A    | Italy          | Utilities              |                                    |             |                    |                    | •                             |       |
| Buzzi SpA                                               | BZU    | Italy          | Basic Materials        |                                    |             |                    |                    | •                             |       |
| Aéroports de Paris SA Shs                               | ADP    | France         | Industrials            |                                    |             |                    |                    | •                             |       |
| BioMerieux SA                                           | BIM    | France         | Healthcare             |                                    |             |                    |                    | •                             |       |
| Mirvac Group                                            | MGR    | Australia      | Real Estate            |                                    |             |                    |                    | •                             |       |
| Sonova Holding AG Namen-Akt                             | SOON   | Switzerland    | Healthcare             |                                    |             |                    |                    | •                             |       |
| SKF Group A                                             | SKF A  | Sweden         | Industrials            |                                    |             |                    |                    | •                             |       |
| Holmen AB B                                             | HOLM B | Sweden         | Basic Materials        |                                    |             |                    |                    | •                             |       |
| Komatsu Ltd                                             | 6301   | Japan          | Industrials            |                                    |             |                    | •                  |                               |       |
| Tokyu Corp.                                             | 9005   | Japan          | Consumer Cyclical      |                                    |             |                    |                    | •                             |       |
| Trend Micro                                             | 4704   | Japan          | Technology             |                                    |             |                    |                    | •                             |       |
| NICE                                                    | NICE   | Israel         | Technology             |                                    |             |                    |                    | •                             |       |
| Zozo Inc Shs                                            | 3092   | Japan          | Consumer Cyclical      |                                    |             |                    |                    | •                             |       |
| TIS Inc Shs                                             | 3626   | Japan          | Technology             |                                    |             |                    |                    | •                             |       |
| Nidec                                                   | 6594   | Japan          | Industrials            |                                    | •           |                    |                    |                               |       |
| Sekisui Chemical                                        | 4204   | Japan          | Industrials            |                                    |             |                    |                    | •                             |       |
| Sysmex Corp Common Stock                                | 6869   | Japan          | Healthcare             |                                    |             |                    |                    | •                             |       |
| Japan Real Estate Investment Shs                        | 8952   | Japan          | Real Estate            |                                    |             |                    |                    | •                             |       |
| MatsukiyoCocokara & Co                                  | 3088   | Japan          | Healthcare             |                                    |             |                    |                    | •                             |       |
| MONOTARO                                                | 3064   | Japan          | Consumer Cyclical      |                                    |             |                    |                    | •                             |       |

# Morningstar® Developed Markets TME Paris Aligned Benchmark Sustainability Select <sup>SM</sup>

## Removed Holdings

| Name                                          | Ticker | Country        | Sector                 | Failed Screen (Reason for removal) |             |                    |                    |                               |       |
|-----------------------------------------------|--------|----------------|------------------------|------------------------------------|-------------|--------------------|--------------------|-------------------------------|-------|
|                                               |        |                |                        | ESG Risk Score                     | Controversy | Baseline Exclusion | Activity Exclusion | Dropped from the Parent Index | Other |
| Square Enix                                   | 9684   | Japan          | Communication Services |                                    |             |                    |                    | •                             |       |
| SGH Ltd                                       | SGH    | Australia      | Industrials            | •                                  |             |                    |                    |                               |       |
| Pandora AS Shs                                | PNDORA | Denmark        | Consumer Cyclical      |                                    |             |                    |                    | •                             |       |
| Mapletree Pan Asia Commercial Trust Reg S     | N2IU   | Singapore      | Real Estate            |                                    |             |                    |                    | •                             |       |
| Zillow Group Inc Common Stock                 | ZG     | United States  | Communication Services |                                    |             |                    |                    | •                             |       |
| Warehouses De Pauw SA                         | WDP    | Belgium        | Real Estate            |                                    |             |                    |                    | •                             |       |
| Pentair PLC Common Stock                      | PNR    | United States  | Industrials            |                                    |             |                    |                    | •                             |       |
| Allegion PLC                                  | ALLE   | United States  | Industrials            |                                    |             |                    |                    | •                             |       |
| HubSpot Inc Shs                               | HUBS   | United States  | Technology             |                                    |             |                    |                    | •                             |       |
| Autotrader Group PLC                          | AUTO   | United Kingdom | Communication Services |                                    |             |                    |                    | •                             |       |
| GoDaddy Inc Shs -A-                           | GDDY   | United States  | Technology             |                                    |             |                    |                    | •                             |       |
| FirstService Corp Ordinary Shares             | FSV    | Canada         | Real Estate            |                                    |             |                    |                    | •                             |       |
| Vend Marketplaces ASA                         | VEND   | Norway         | Communication Services |                                    |             |                    |                    | •                             |       |
| TransUnion Shs                                | TRU    | United States  | Financial Services     |                                    |             |                    |                    | •                             |       |
| Infrastrutture Wireless Italiane S.p.A.       | INW    | Italy          | Real Estate            |                                    |             |                    |                    | •                             |       |
| Zillow Group Inc Shs -C-                      | Z      | United States  | Communication Services |                                    |             |                    |                    | •                             |       |
| Atlassian Corp                                | TEAM   | United States  | Technology             |                                    |             |                    |                    | •                             |       |
| The Trade Desk Inc Shs -A-                    | TTD    | United States  | Communication Services |                                    |             |                    |                    | •                             |       |
| Okta Inc Registered Shs -A-                   | OKTA   | United States  | Technology             |                                    |             |                    |                    | •                             |       |
| Docusign Inc Ordinary Shares                  | DOCU   | United States  | Technology             |                                    |             |                    |                    | •                             |       |
| Equitable Holdings Inc Shs                    | EQH    | United States  | Financial Services     |                                    |             |                    |                    | •                             |       |
| Pinterest Inc Ordinary Shares Cls A           | PINS   | United States  | Communication Services |                                    |             |                    |                    | •                             |       |
| Dynatrace Inc Shs                             | DT     | United States  | Technology             |                                    |             |                    |                    | •                             |       |
| Bentley Systems Inc Ordinary Shares - Class B | BSY    | United States  | Technology             |                                    |             |                    |                    | •                             |       |
| Corebridge Financial Inc                      | CRBG   | United States  | Financial Services     |                                    |             |                    |                    | •                             |       |