

Index Code	Index Name
725976	USD IG CORE CORPORATE BOND
729337	USD IG CORE ESG UNIVERSAL CORPORATE BOND
729413	USD IG CORE ESG LEADERS CORPORATE BOND
733730	USD IG CORE CLIMATE CHNGE CORPORATE BOND
737716	USD IG CORE CLIMATE PARIS ALIGNED CB
730306	USD HY CORPORATE BOND
730549	USD HY ESG LEADERS CORPORATE BOND
730544	USD HY ESG UNIVERSAL CORPORATE BOND
733780	USD HY CLIMATE CHANGE CORPORATE BOND
733885	EUR IG CORPORATE BOND
733273	EUR IG ESG LEADERS CORPORATE BOND
733272	EUR IG ESG UNIVERSAL CORPORATE BOND
734028	EUR IG CLIMATE CHANGE CORPORATE BOND
737723	EUR IG CLIMATE PARIS ALIGNED CORP BOND
738157	EUR IG ESG LEADERS CHILDREN CORP BOND
733886	EUR HY CORPORATE BOND
733216	EUR HY ESG LEADERS CORPORATE BOND
733221	EUR HY ESG UNIVERSAL CORPORATE BOND
734027	EUR HY CLIMATE CHANGE CORPORATE BOND
738323	CUSTOM G2 HY CORPORATE BOND
734508	GBP IG CORPORATE BOND
734371	GBP IG ESG UNIVERSAL CORPORATE BOND
734372	GBP IG ESG LEADERS CORPORATE BOND
734373	GBP IG CLIMATE CHANGE CORPORATE BOND
734509	GBP HY CORPORATE BOND
734370	GBP HY ESG LEADERS CORPORATE BOND
734369	GBP HY ESG UNIVERSAL CORPORATE BOND
734374	GBP HY CLIMATE CHANGE CORPORATE BOND
731032	CAD IG CORPORATE BOND
737155	CAD IG ESG UNIVERSAL CORPORATE BOND
737157	CAD IG ESG LEADERS CORPORATE BOND
737158	CAD IG CLIMATE CHANGE CORPORATE BOND
731033	CAD HY CORPORATE BOND
737160	CAD HY ESG UNIVERSAL CORPORATE BOND
737162	CAD HY CLIMATE CHANGE CORPORATE BOND
746829	EUR HY CLIMATE PARIS ALIGNED CORP BOND
746828	GBP IG CLIMATE PARIS ALIGNED CORP BOND
746079	EUROZONE GOVERNMENT BOND
750939	MSCI USD IG Liquid SRI Sustainable Corporate Bond Index
750664	EUR IG CLIMATE TRANSITION INDEX
750666	USD IG CORE CLIMATE TRANSITION CORP BOND
750668	CAD IG CLIMATE TRANSITION INDEX
750667	GBP IG CLIMATE TRANSITION INDEX
750669	USD HY CLIMATE TRANSITION INDEX
751009	CAD IG CLIMATE PARIS ALIGNED CORPORATE

Index Code	Index Name
752674	MULTICURRENCY SELECT GOVERNMENT BOND
752675	MULTICURRENCY SELECT 3-5 YEARS GOVT BOND
752716	MULTICURRENCY SELECT GOV BOND HDG TO CHF
752718	MULTICURRENCY SELECT GOV BOND HDG TO EUR
752719	MULTICCY SEL 3-5 YRS GOV BOND HDG TO EUR
752717	MULTICCY SEL 3-5 YRS GOV BOND HDG TO CHF
752533	EUR IG CPAI CORPORATE BOND CUSTOM
751952	USD AAA to A- CORP SRI 20-30Y HDGD SGD
751951	USD BBB+ to BBB- CORP SRI 5-15Y HDGD SGD
752943	USD BBB+ to BBB- CORP SRI 5-15Y
751942	USD AAA to A- Corporate SRI Select 20-30
751812	USD HY TRADABLE CORPORATE BOND
751161	USD IG CLIMATE CHANGE CORP BOND 0.5% DEC
753530	DEVELOPED MARKET GOVERNMENT BOND
746830	USD HY CLIMATE PARIS ALIGNED CORP BOND
754054	USD IG ESG UNIVERSAL CORPORATE BOND
754055	USD IG CLIMATE CHANGE CORPORATE BOND
754053	USD IG ESG LEADERS CORPORATE BOND
754082	USD IG CLIMATE TRANSITION CORPORATE BOND
754390	DM IG & HY SELECT CORPORATE BOND
754867	USD IG CORPORATE BOND
754697	USD IG TRADABLE CORPORATE BOND
754696	EUR IG TRADABLE CORPORATE BOND
754695	EUR HY TRADABLE CORPORATE BOND
755054	USD IG CLIMATE ACTION CORPORATE BOND
755053	EUR IG CLIMATE ACTION CORPORATE BOND
755660	USD EM SOVEREIGN BOND
757155	DEVELOPED MARKET GOVERNMENT BOND CLIMATE
757387	USD HY GLIDEPATH ESG + EMISSION
757386	USD HY GLIDEPATH ESG
757388	USD HY GLIDEPATH EMISSION
757393	EUR IG GLIDEPATH ESG + EMISSION
757392	EUR IG GLIDEPATH ESG
757394	EUR IG GLIDEPATH EMISSION
757390	USD IG GLIDEPATH ESG + EMISSION
757389	USD IG GLIDEPATH ESG
757391	USD IG GLIDEPATH EMISSION
759576	USD IG SELECT CLIMATE CORPORATE BOND
759577	EUR IG SELECT CLIMATE CORPORATE BOND
759578	USD HY SELECT CLIMATE CORPORATE BOND
759579	EUR HY SELECT CLIMATE CORPORATE BOND
759580	DM 3Y SELECT COUNTRY CAP GOVERNMENT BOND
759581	USD IG SEL CLMT CORP BOND HEDGED TO EUR
759582	USD HY SEL CLMT CORP BOND HEDGED TO EUR
759583	DM 3Y SEL CAP GOVT BOND HEGDED TO EUR

Index Code	Index Name
752538	USD IG CPAI CORPORATE BOND CUSTOM
757784	GLOBAL IG CUSTOM CORP BOND
757785	GLOBAL IG CUSTOM CORP BOND ex SEL SEC
757786	GLOBAL IG CUSTOM CORP BOND ex COAL RES
757787	GLOBAL IG CUSTOM CORP BOND ex COAL UTILI
757788	GLOBAL IG CUSTOM CORP BOND SPW
757789	GLOBAL IG CORP BOND CLIMATE CUSTOM
757790	GLOBAL HY CUSTOM CORP BOND
757791	GLOBAL HY CUSTOM CORP BOND ex SEL SEC
757792	GLOBAL HY CUSTOM CORP BOND ex COAL RES
757793	GLOBAL HY CUSTOM CORP BOND ex COAL UTILI
757794	GLOBAL HY CUSTOM CORP BOND SPW
757795	GLOBAL HY CORP BOND CLIMATE CUSTOM
757799	GLOBAL IG & HY CUSTOM CORP BOND
757806	GLOBAL IG & HY CUST CORP BOND ex SEL SEC
757807	GLOBAL IG & HY CUS CORP BOND ex COAL RES
757808	GLOBAL IG & HY CUST CB ex COAL UTILITIES
757809	GLOBAL IG & HY CUSTOM CORP BOND SPW
757810	GLOBAL IG & HY CORP BOND CLIMATE CUSTOM
752753	DEVELOPED MARKETS IG CUS CORPORATE BOND
752758	DEVELOPED MARKETS HY CUS CORPORATE BOND
752791	DM IG CUSTOM CORP BOND ex SEL SEC
752792	DM IG CUS COR BOND ex SEL SEC & COAL RES
752793	DM IG CUS CB ex SEL SEC & COA RES & UTIL
752794	DM IG CUS CB ex SS & COA RES & UTILI SPW
752796	DM HY CUSTOM CORP BOND ex SEL SEC
752797	DM HY CUS COR BOND ex SEL SEC & COAL RES
752798	DM HY CUS CB ex SEL SEC & COA RES & UTIL
752799	DM HY CUS CB ex SS & COA RES & UTILI SPW
752795	DM IG CORP BOND CLIMATE CUSTOM
752800	DM HY CORP BOND CLIMATE CUSTOM
751857	USD IG SUSTAINABLE SRI TOP 200 SELECT CORPORATE BOND INDEX
751894	USD IG SRI SUSTAINABLE
751884	USD IG BROAD CORPORATE BOND WITH REGS
751858	USD IG SUST SRI SEL 200 CORP HEDGED EUR

* toll-free

Notice and disclaimer

This document is research for informational purposes only and is intended for institutional professionals with the analytical resources and tools necessary to interpret any performance information. Nothing herein is intended to promote or recommend any product, tool or service.

This document and all of the information contained in it, including without limitation all text, data, graphs, charts (collectively, the "Information") is the property of MSCI Inc. or its subsidiaries (collectively, "MSCI"), or MSCI's licensors, direct or indirect suppliers or any third party involved in making or compiling any Information (collectively, with MSCI, the "Information Providers") and is provided for informational purposes only. The Information may not be modified, reverse-engineered, reproduced or redisseminated in whole or in part without prior written permission from MSCI. All rights in the Information are reserved by MSCI and/or its Information Providers.

The Information may not be used to create derivative works or to verify or correct other data or information. For example (but without limitation), the Information may not be used to create indexes, databases, risk models, analytics, software, or in connection with the issuing, offering, sponsoring, managing or marketing of any securities, portfolios, financial products or other investment vehicles utilizing or based on, linked to, tracking or otherwise derived from the Information or any other MSCI data, information, products or services.

The user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF THE INFORMATION PROVIDERS MAKES ANY EXPRESS OR IMPLIED WARRANTIES OR REPRESENTATIONS WITH RESPECT TO THE INFORMATION (OR THE RESULTS TO BE OBTAINED BY THE USE THEREOF), AND TO THE MAXIMUM EXTENT PERMITTED BY APPLICABLE LAW, EACH INFORMATION PROVIDER EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES (INCLUDING, WITHOUT LIMITATION, ANY IMPLIED WARRANTIES OF ORIGINALITY, ACCURACY, TIMELINESS, NON-INFRINGEMENT, COMPLETENESS, MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE) WITH RESPECT TO ANY OF THE INFORMATION.

Without limiting any of the foregoing and to the maximum extent permitted by applicable law, in no event shall any Information Provider have any liability regarding any of the Information for any direct, indirect, special, punitive, consequential (including lost profits) or any other damages even if notified of the possibility of such damages. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited, including without limitation (as applicable), any liability for death or personal injury to the extent that such injury results from the negligence or willful default of itself, its servants, agents or sub-contractors.

Information containing any historical information, data or analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. Past performance does not guarantee future results.

The Information may include "Signals," defined as quantitative attributes or the product of methods or formulas that describe or are derived from calculations using historical data. Neither these Signals nor any description of historical data are intended to provide investment advice or a recommendation to make (or refrain from making) any investment decision or asset allocation and should not be relied upon as such. Signals are inherently backward-looking because of their use of historical data, and they are not intended to predict the future. The relevance, correlations and accuracy of Signals frequently will change materially.

The Information should not be relied on and is not a substitute for the skill, judgment and experience of the user, its management, employees, advisors and/or clients when making investment and other business decisions. All Information is impersonal and not tailored to the needs of any person, entity or group of persons.

None of the Information constitutes an offer to sell (or a solicitation of an offer to buy), any security, financial product or other investment vehicle or any trading strategy.

It is not possible to invest directly in an index. Exposure to an asset class or trading strategy or other category represented by an index is only available through third party investable instruments (if any) based on that index. MSCI does not issue, sponsor, endorse, market, offer, review or otherwise express any opinion regarding any fund, ETF, derivative or other security, investment, financial product or trading strategy that is based on, linked to or seeks to provide an investment return related to the performance of any MSCI index (collectively, "Index Linked Investments"). MSCI makes no assurance that any Index Linked Investments will accurately track index performance or provide positive investment returns. MSCI Inc. is not an investment adviser or fiduciary and MSCI makes no representation regarding the advisability of investing in any Index Linked Investments.

Index returns do not represent the results of actual trading of investible assets/securities. MSCI maintains and calculates indexes, but does not manage actual assets. The calculation of indexes and index returns may deviate from the stated methodology. Index returns do not reflect payment of any sales charges or fees an investor may pay to purchase the securities underlying the index or Index Linked Investments. The imposition of these fees and charges would cause the performance of an Index Linked Investment to be different than the MSCI index performance.

The Information may contain back tested data. Back-tested performance is not actual performance, but is hypothetical. There are frequently material differences between back tested performance results and actual results subsequently achieved by any investment strategy.

Constituents of MSCI equity indexes are listed companies, which are included in or excluded from the indexes according to the application of the relevant index methodologies. Accordingly, constituents in MSCI equity indexes may include MSCI Inc., clients of MSCI or suppliers to MSCI. Inclusion of a security within an MSCI index is not a recommendation by MSCI to buy, sell, or hold such security, nor is it considered to be investment advice.

Data and information produced by various affiliates of MSCI Inc., including MSCI ESG Research LLC and Barra LLC, may be used in calculating certain MSCI indexes. More information can be found in the relevant index methodologies on www.msci.com.

MSCI receives compensation in connection with licensing its indexes to third parties. MSCI Inc.'s revenue includes fees based on assets in Index Linked Investments. Information can be found in MSCI Inc.'s company filings on the Investor Relations section of msci.com.

MSCI ESG Research LLC is a Registered Investment Adviser under the Investment Advisers Act of 1940 and a subsidiary of MSCI Inc. Neither MSCI nor any of its products or services recommends, endorses, approves or otherwise expresses any opinion regarding any issuer, securities, financial products or instruments or trading strategies and MSCI's products or services are not a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such, provided that applicable products or services from MSCI ESG Research may constitute investment advice. MSCI ESG Research materials, including materials utilized in any MSCI ESG Indexes or other products, have not been submitted to, nor received approval from, the United States Securities and Exchange Commission or any other regulatory body. MSCI ESG and climate ratings, research and data are produced by MSCI ESG Research LLC, a subsidiary of MSCI Inc. MSCI ESG Indexes, Analytics and Real Estate are products of MSCI Inc. that utilize information from MSCI ESG Research LLC. MSCI Indexes are administered by MSCI Limited (UK) and MSCI Deutschland GmbH.

Please note that the issuers mentioned in MSCI ESG Research materials sometimes have commercial relationships with MSCI ESG Research and/or MSCI Inc. (collectively, "MSCI") and that these relationships create potential conflicts of interest. In some cases, the issuers or their affiliates purchase research or other products or services from one or more MSCI affiliates. In other cases, MSCI ESG Research rates financial products such as mutual funds or ETFs that are managed by MSCI's clients or their affiliates, or are based on MSCI Inc. Indexes. In addition, constituents in MSCI Inc. equity indexes include companies that subscribe to MSCI products or services. In some cases, MSCI clients pay fees based in whole or part on the assets they manage. MSCI ESG Research has taken a number of steps to mitigate potential conflicts of interest and safeguard the integrity and independence

of its research and ratings. More information about these conflict mitigation measures is available in our Form ADV, available at <https://adviserinfo.sec.gov/firm/summary/169222>.

Any use of or access to products, services or information of MSCI requires a license from MSCI. MSCI, Barra, RiskMetrics, IPD and other MSCI brands and product names are the trademarks, service marks, or registered trademarks of MSCI or its subsidiaries in the United States and other jurisdictions. The Global Industry Classification Standard (GICS) was developed by and is the exclusive property of MSCI and S&P Global Market Intelligence. "Global Industry Classification Standard (GICS)" is a service mark of MSCI and S&P Global Market Intelligence.

MIFID2/MIFIR notice: MSCI ESG Research LLC does not distribute or act as an intermediary for financial instruments or structured deposits, nor does it deal on its own account, provide execution services for others or manage client accounts. No MSCI ESG Research product or service supports, promotes or is intended to support or promote any such activity. MSCI ESG Research is an independent provider of ESG data.

Privacy notice: For information about how MSCI collects and uses personal data, please refer to our Privacy Notice at <https://www.msci.com/privacy-pledge>.