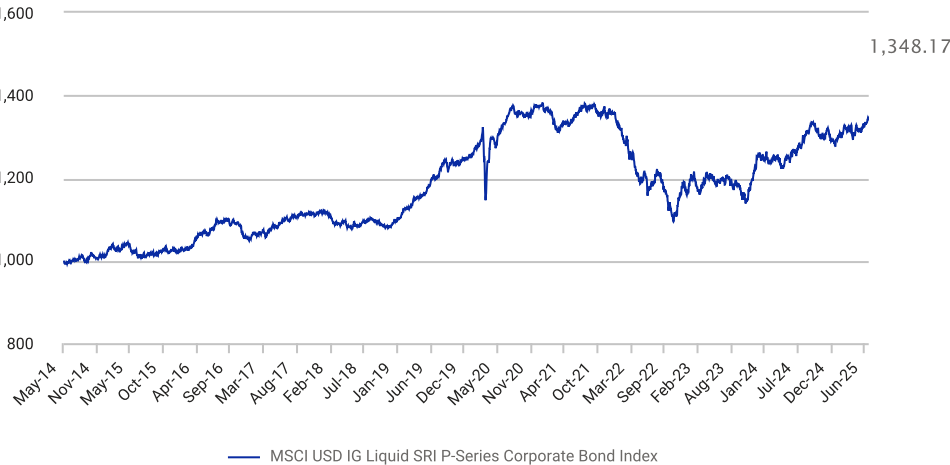


MSCI USD IG Liquid SRI P-Series Corporate Bond Index

The MSCI SRI Sustainable Corporate Bond Indexes are designed to represent the performance of companies that are consistent with specific values-based business involvement criteria. The selected companies also possess a relatively better overall Environmental, Social and Governance ("ESG") profile.

Cumulative Index Performance

USD Returns May 2014 - Jun 2025



Annual Performance(%)

Year	MSCI USD IG Liquid SRI P-Series Corporate Bond Index
2024	2.64
2023	8.36
2022	-14.53
2021	-1.60
2020	10.50
2019	13.98
2018	-2.22
2017	5.67
2016	3.88
2015	0.71

Index Performance

USD returns (%) June 30, 2025

	ANNUALIZED RETURN (%)							
Index	1 Month	3 Months	1 Year	Year to Date	3 Years	5 Years	10 Years	Since May 30, 2014
MSCI USD IG Liquid SRI P-Series Corporate Bond Index	1.71	1.89	7.17	4.34	4.44	0.22	2.91	2.72

Index Risk and Return Characteristics

USD returns (%) June 30, 2025

Index	Turnover* (%)	ANNUALIZED STD. DEVIATION (%)				RISK RETURN RATIO				Max Drawdown (%)	Max Drawdown Period
		3 Years	5 Years	10 Years	Since May 30, 2014	3 Years	5 Years	10 Years	Since May 30, 2014		
MSCI USD IG Liquid SRI P-Series Corporate Bond Index	37.66	7.91	7.34	6.13	5.93	0.56	0.03	0.47	0.46	20.78	2021-01-01 – 2022-10-21

*Over rebalance of last 12 months

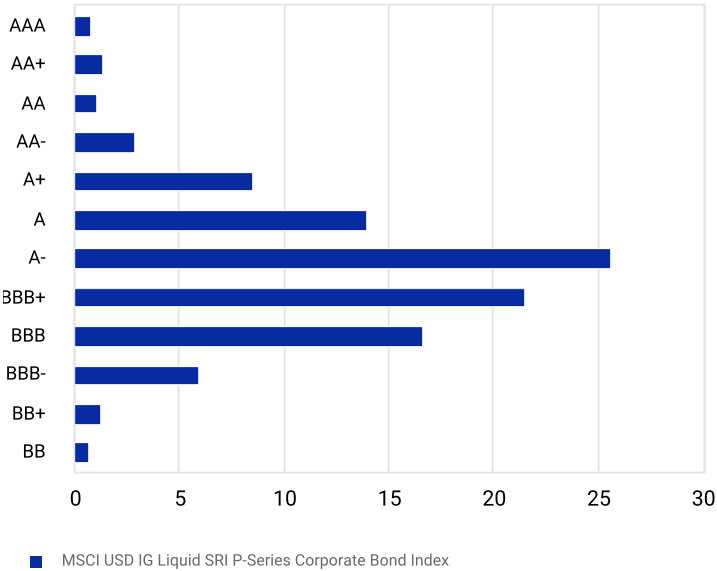
The MSCI USD IG Liquid SRI P-Series Corporate Bond Index was launched on September 01, 2022. Data prior to the launch date is back-tested data (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested performance and actual results. Past performance – whether actual or back-tested – is no indication or guarantee of future performance.

Index Profile

Maturity	# of Securities	# of Issuers	Market Value USD (MM)	Coupon*	Price*	Yield To Worst	Effective Duration	Effective Convexity	OAS**(bps)	Weighted Credit Rating
0-3 Years	435	197	536,800	3.90	99.41	4.35	1.66	0.04	51	A-
3-5 Years	382	182	494,957	4.80	100.92	4.49	3.07	0.12	70	A-
5-7 Years	349	191	434,599	3.51	93.77	4.76	4.87	0.29	82	A-
7-10 Years	440	198	618,695	5.08	100.67	5.07	6.32	0.51	91	A-
10-20 Years	145	74	221,878	4.47	89.91	5.56	8.69	1.04	108	BBB+
20+ Years	339	147	422,937	4.51	81.84	5.90	13.77	3.03	100	A-
Aggregate	2,090	354	2,729,864	4.40	95.05	4.94	5.93	0.75	91	A-

* Par Weighted
** Effective Duration Weighted

Credit Rating Breakdown



ESG Metrics

MSCI USD IG Liquid SRI P-Series Corporate Bond Index	
ESG score	7.04
Environmental Pillar Score	6.97
Fossil Fuel Reserves (%)	0.00
WACI (Scope 1+2)*	28.13
WACI (Scope 1+2+3)*	316.15
Green Revenues (%)	2.31
Green Bonds (%)	0.90
Social Pillar Score	4.76
Controversial Weapons (%)	0.00
Tobacco (%)	0.00
Very Severe Controversies (%)	0.00
Governance Pillar Score	5.67

*(t CO2e/\$M Sales)

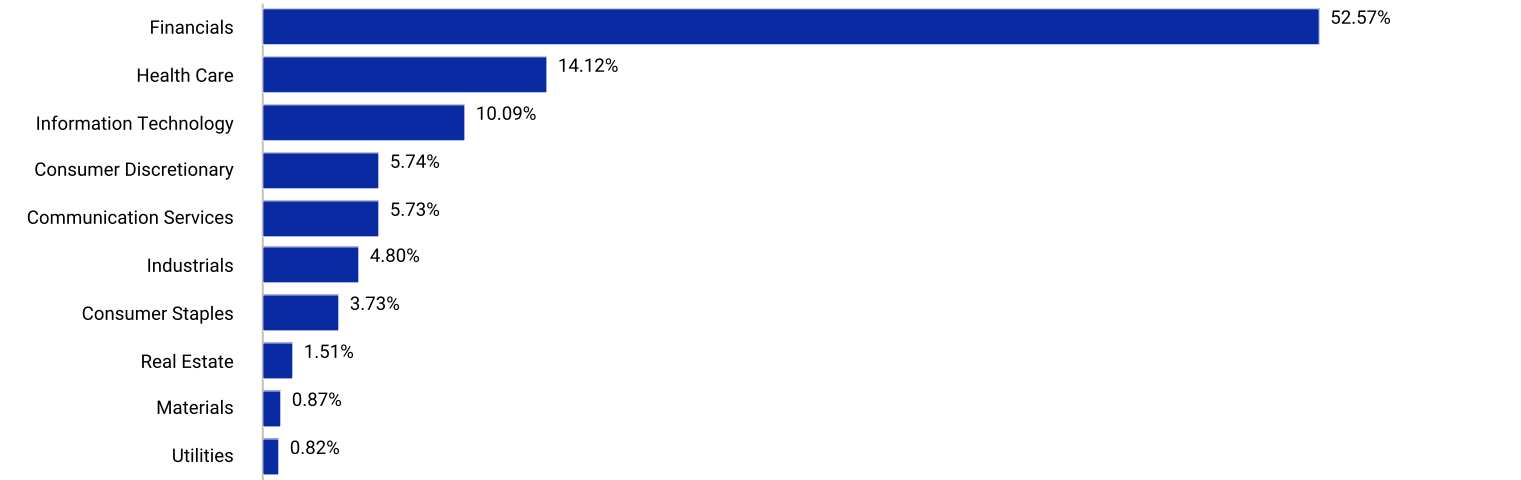
Top 5 Securities

Security Name	ISIN	Currency	Sector	Country of Domicile	Security Credit Rating	Index Weight (%)
PFE 5.3 2053	US716973AG71	USD	Health Care	Singapore	A	0.21
BAC 1.734 2027	US06051GJS93	USD	Financials	USA	A-	0.21
BAC 5.468 2035	US06051GMA49	USD	Financials	USA	A-	0.19
ABBV 3.2 2029	US00287YBX67	USD	Health Care	USA	A-	0.19
BAC 5.015 2033	US06051GKY43	USD	Financials	USA	A-	0.19

Top 5 Issuers

Issuer Name	Index Weight (%)	Sector
JPMORGAN CHASE & CO	3.96	Financials
BANK OF AMERICA CORP	3.85	Financials
MORGAN STANLEY	3.45	Financials
GOLDMAN SACHS GROUP INC	2.68	Financials
HSBC HOLDINGS PLC	2.30	Financials

Sector Weights



Country Weights



Index Framework

The MSCI USD IG Liquid SRI Sustainable Corporate Bond Index is constructed from the MSCI USD IG Corporate Bond Index and aims to represent the performance of companies that are consistent with specific values-based business involvement criteria and at the same time have a better overall Environmental, Social and Governance (“ESG”) profile. The index includes issuers with MSCI ESG Rating of BBB or higher and negatively screens out issuers that are involved in red flag controversies or in business activities like Alcohol, Civilian Firearms, Gambling, Nuclear Weapons, Controversial Weapons, Conventional Weapons, Nuclear Power, Tobacco, Adult Entertainment, Genetic Engineering, Thermal Coal and Fossil Fuels. Additionally the index only includes issues which have a time from issuance upto five years at the time of rebalancing. The index is rebalanced at a monthly frequency.

This summary is provided for illustrative purposes only and does not include all material elements of the index or its methodology. For a complete description of the index methodology, please see [Index methodology - MSCI](#).

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