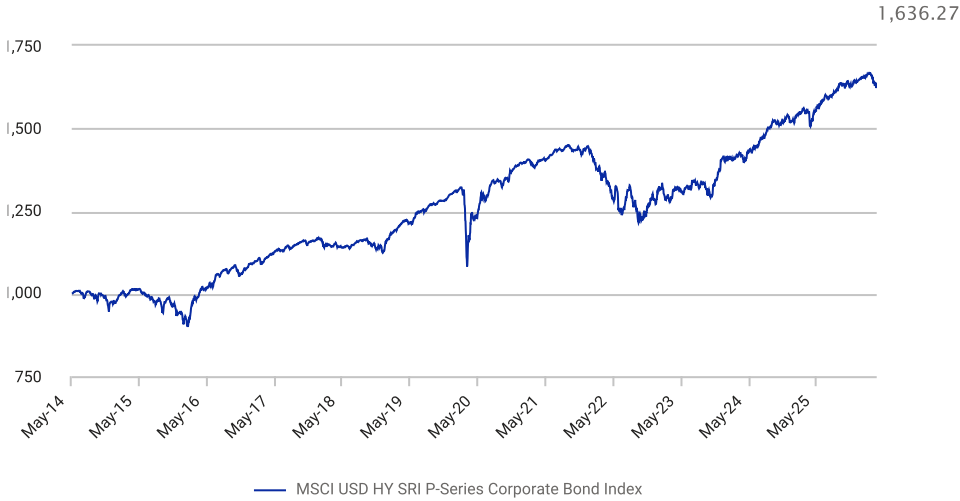


MSCI USD HY SRI P-Series Corporate Bond Index

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 - Mar 2026



Annual Performance(%)

Year	MSCI USD HY SRI P-Series Corporate Bond Index
2025	8.39
2024	7.58
2023	11.23
2022	-12.06
2021	3.66
2020	7.22
2019	15.20
2018	-2.76
2017	7.53
2016	14.36

Index Performance

USD returns (%) March 31, 2026

Index	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN (%)			
					3 Years	5 Years	10 Years	Since May 30, 2014
MSCI USD HY SRI P-Series Corporate Bond Index	-1.58	-0.81	5.79	-0.81	7.76	3.30	5.19	4.23

Index Risk and Return Characteristics

USD returns (%) March 31, 2026

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 HY SRI P-Series Corporate Bond Index	46.81	4.91	7.02	6.75	6.81	1.58	0.47	0.77	0.62	18.13	2020-02-19 – 2020-03-23

*Over rebalance of last 12 months

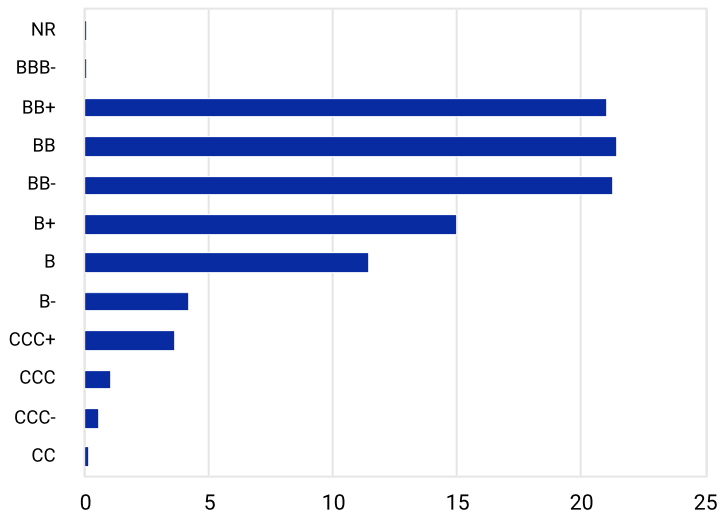
The MSCI USD HY SRI P-Series Corporate Bond Index was launched on September 01, 2022. Data prior to the launch date is back-tested data (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested 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	167	130	143,060	5.23	97.23	7.63	1.51	-0.26	263	BB-
3-5 Years	252	185	208,825	5.81	95.42	6.95	2.81	-0.19	287	BB-
5-7 Years	163	129	145,948	6.36	97.09	6.96	3.90	-0.26	262	BB-
7-10 Years	84	66	79,221	6.43	98.80	6.64	5.07	-0.04	216	BB-
10-20 Years	27	14	25,857	5.53	80.71	7.63	9.18	1.23	278	BB+
20+ Years	46	21	42,174	5.59	80.30	7.45	8.70	1.44	256	BB+
Aggregate	739	327	645,083	5.85	94.71	7.13	3.69	-0.04	261	BB-

* Par Weighted

** Effective Duration Weighted

Credit Rating Breakdown


■ MSCI USD HY SRI P-Series Corporate Bond Index

ESG Metrics
MSCI USD HY SRI P-Series Corporate Bond Index

ESG score	6.36
Environmental Pillar Score	5.44
Fossil Fuel Reserves (%)	0.00
WACI (Scope 1+2)*	98.02
WACI (Scope 1+2+3)*	754.78
Green Revenues (%)	3.68
Green Bonds (%)	0.54
Social Pillar Score	4.65
Controversial Weapons (%)	0.00
Tobacco (%)	0.00
Very Severe Controversies (%)	0.00
Governance Pillar Score	6.00

*(t CO2e/\$M Sales)

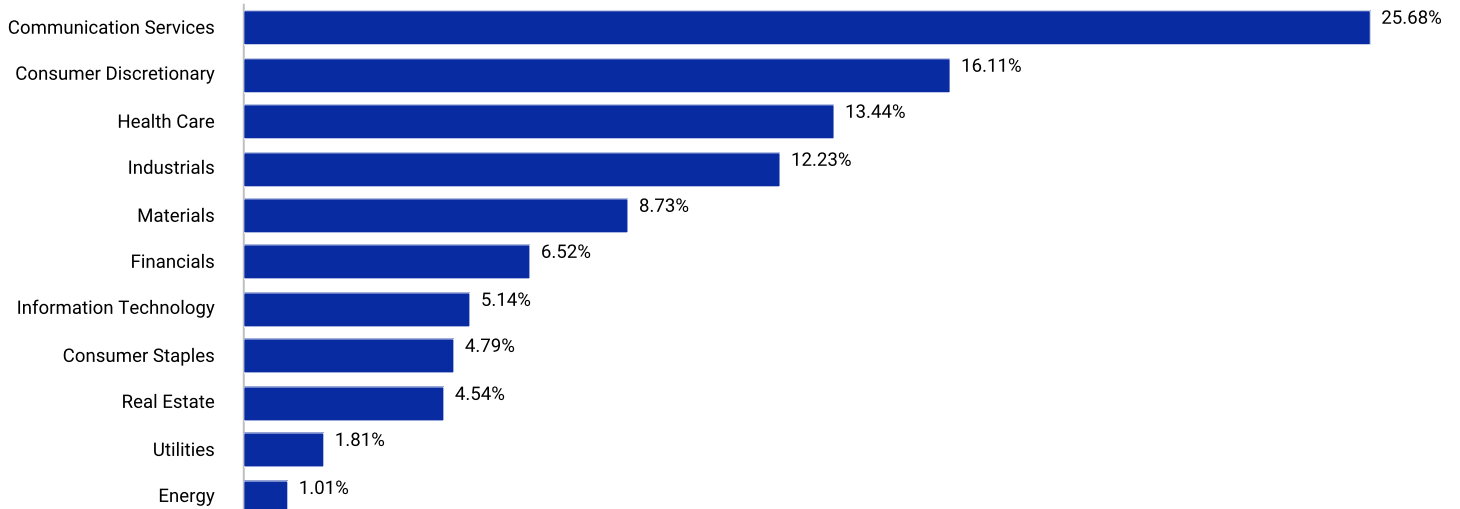
Top 5 Securities

Security Name	ISIN	Currency	Sector	Country	Security Credit Rating	Index Weight (%)
BHC 10 2032	US68288AAA51	USD	Health Care	Canada	CCC+	1.00
CHTR 6.484 2045	US161175BA14	USD	Communication Services	USA	BB+	0.52
CNC 4.625 2029	US15135BAT89	USD	Health Care	USA	BB+	0.49
CHTR 5.125 2027	US1248EPBT92	USD	Communication Services	USA	B+	0.48
CHTR 4.75 2030	US1248EPCD32	USD	Communication Services	USA	B+	0.45

Top 5 Issuers

Issuer Name	Index Weight (%)	Sector
CHARTER COMMUNICATIONS OPERATING LLC	5.85	Communication Services
CCO HOLDINGS LLC	4.35	Communication Services
CENTENE CORP	2.23	Health Care
ONEMAIN FINANCE CORP	1.54	Financials
PARAMOUNT GLOBAL	1.40	Communication Services

Sector Weights



Country Weights



Index Framework

The MSCI USD HY Custom Corporate SRI Sustainable Index is constructed from the MSCI USD HY 500 Custom 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. 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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