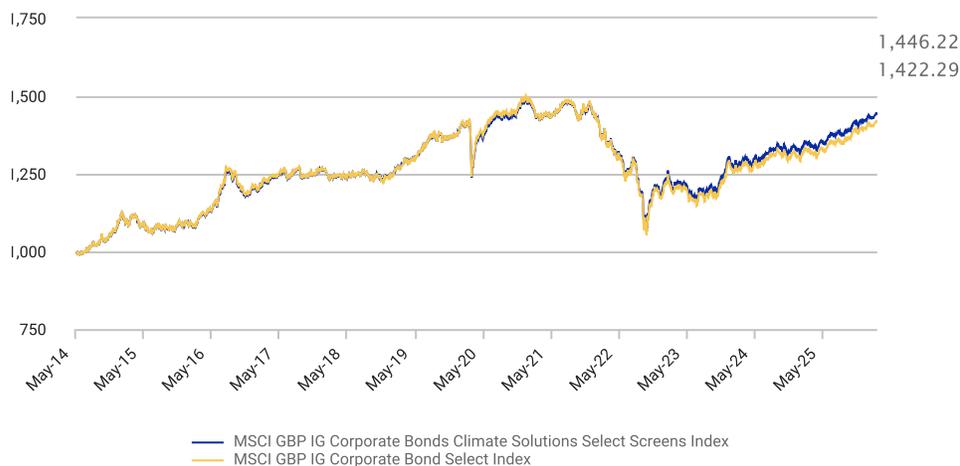


MSCI GBP IG Corporate Bonds Climate Solutions Select Screens Index

The Index aims to represent the performance of a strategy that seeks systematic integration of environmental, social and governance (ESG) norms and reflects the opportunities and risks associated with the transition to a lower carbon economy for investment grade corporate bonds denominated in USD, EUR and GBP.

Cumulative Index Performance

GBP Returns May 2014 - Feb 2026



Annual Performance(%)

Year	MSCI GBP IG Corporate Bonds Climate Solutions Select Screens Index	MSCI GBP IG Corporate Bond Select Index
2025	7.16	7.01
2024	2.32	1.76
2023	9.87	9.83
2022	-18.26	-19.19
2021	-2.89	-3.25
2020	8.59	9.16
2019	10.66	10.78
2018	-1.90	-2.16
2017	4.58	4.24
2016	11.77	12.23

Index Performance

GBP returns (%) February 27, 2026

Index	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN (%)				
					3 Years	5 Years	10 Years	Since May 30, 2014	
MSCI GBP IG Corporate Bonds Climate Solutions Select Screens Index	1.14	1.90	7.01	1.43	6.34	0.27	2.91	3.18	
MSCI GBP IG Corporate Bond Select Index	1.26	1.99	6.96	1.54	6.15	-0.10	2.71	3.03	

Index Risk and Return Characteristics

GBP returns (%) February 27, 2026

Index	Tracking Error (%)	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 GBP IG Corporate Bonds Climate Solutions Select Screens Index	0.37	25.81	4.88	8.06	7.54	7.35	1.30	0.03	0.39	0.43	28.81	2021-01-04 – 2022-10-12
MSCI GBP IG Corporate Bond Select Index	-	19.40	5.14	8.24	7.69	7.49	1.20	-0.01	0.35	0.40	29.91	2021-01-04 – 2022-10-12

*Over rebalance of last 12 months

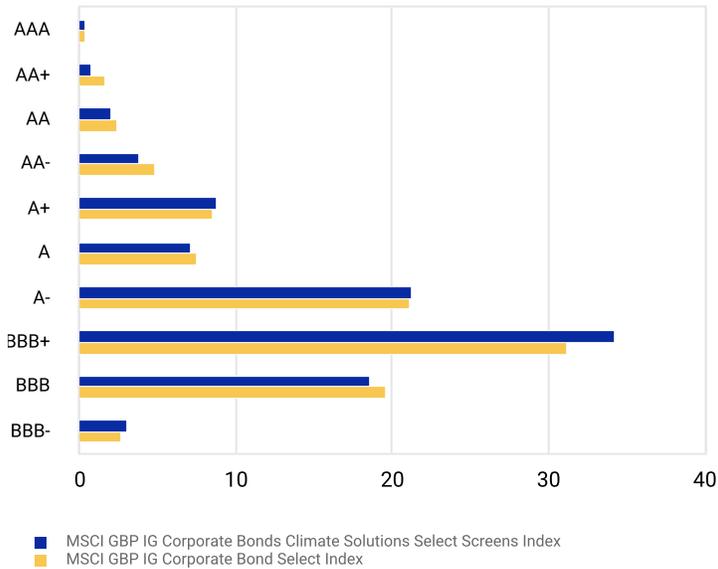
The MSCI GBP IG Corporate Bonds Climate Solutions Select Screens Index was launched on Jan 31, 2022. Data prior to the launch date is back-tested data (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between 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	138	110	83,151	3.60	99.08	4.11	1.84	0.01	58	A-
3-5 Years	139	107	87,897	4.26	99.40	4.36	3.36	0.11	69	A-
5-7 Years	104	85	71,740	4.82	100.07	4.75	4.59	0.25	87	BBB+
7-10 Years	112	87	69,579	5.15	98.73	5.02	5.68	0.40	90	A-
10-20 Years	177	114	88,405	4.95	93.35	5.65	9.50	1.25	98	A-
20+ Years	83	46	40,023	4.78	86.62	5.63	9.63	1.56	97	A-
Aggregate	753	281	440,793	4.56	96.79	4.86	5.44	0.52	89	A-

* Par Weighted
 ** Effective Duration Weighted

Credit Rating Breakdown



ESG Metrics

	MSCI GBP IG Corporate Bonds Climate Solutions Select Screens Index	MSCI GBP IG Corporate Bond Select Index
ESG score	7.82	7.39
Environmental Pillar Score	7.60	7.28
Fossil Fuel Reserves (%)	0.97	3.18
WACI (Scope 1+2)*	45.81	65.35
WACI (Scope 1+2+3)*	367.87	566.21
Green Revenues (%)	6.67	5.57
Green Bonds (%)	6.37	5.96
Social Pillar Score	5.28	5.20
Controversial Weapons (%)	0.00	0.00
Tobacco (%)	0.00	0.55
Very Severe Controversies (%)	0.00	0.00
Governance Pillar Score	6.58	6.42

*(t CO2e/\$M Sales)

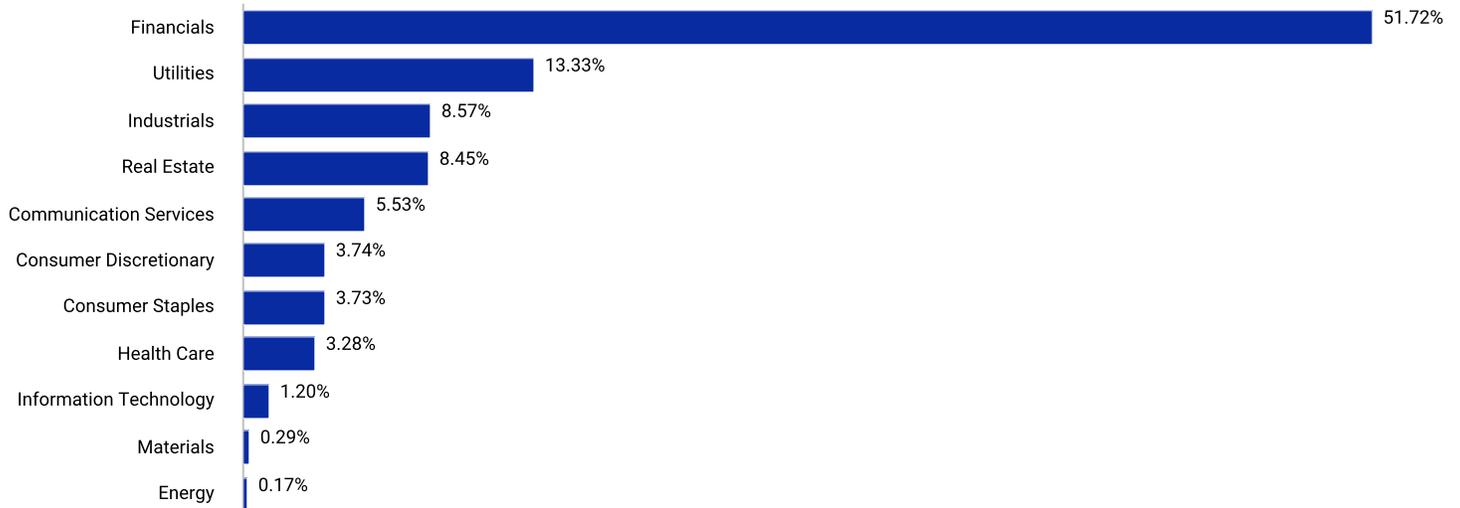
Top 5 Securities

Security Name	ISIN	Currency	Sector	Country	Security Credit Rating	Index Weight (%)	Parent Index Weight (%)
IBM 4.875 2038	XS2583743047	GBP	Information Technology	USA	A-	0.57	0.20
MS 5.789 2033	XS2558389891	GBP	Financials	USA	A-	0.54	0.38
ENEI 5.75 2040	XS0452187320	GBP	Utilities	Netherlands	BBB	0.54	0.41
NERIF 4.75 2035	XS0206361221	GBP	Industrials	United Kingdom	AA-	0.52	0.37
BARC 3.25 2027	XS1472663670	GBP	Financials	United Kingdom	BBB+	0.51	0.35

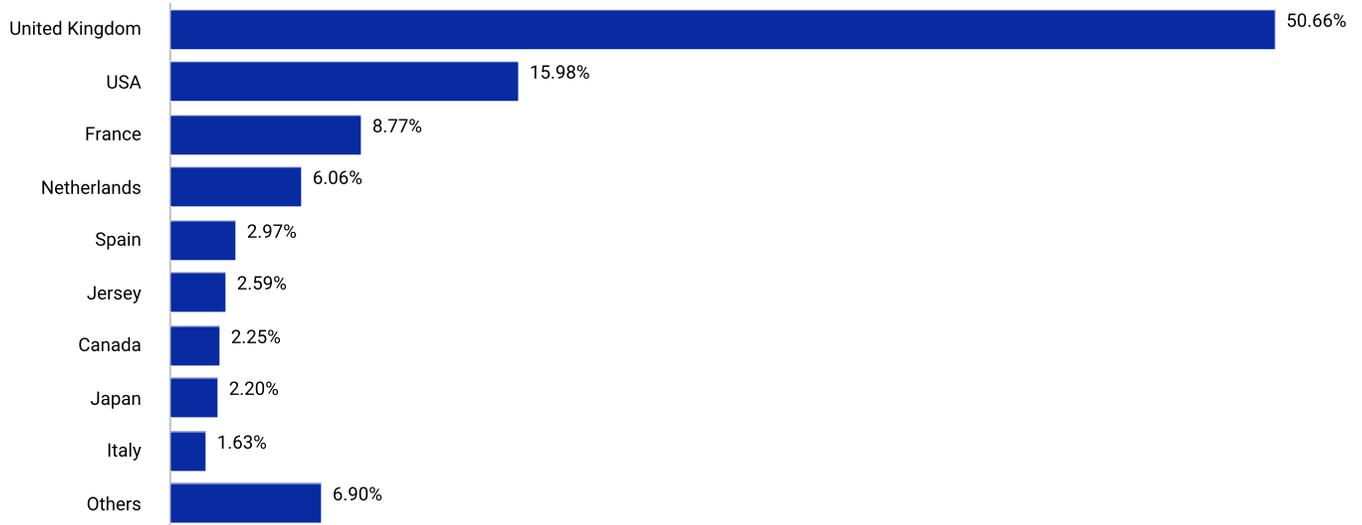
Top 5 Issuers

Issuer Name	Index Weight (%)	Parent Index Weight (%)	Sector
HSBC HOLDINGS PLC	3.67	2.57	Financials
BARCLAYS PLC	3.08	2.12	Financials
EAST JAPAN RAILWAY CO	1.99	0.67	Industrials
CREDIT AGRICOLE SA	1.95	1.38	Financials
BNP PARIBAS SA	1.76	1.32	Financials

Sector Weights



Country Weights



Index Framework

The MSCI GBP IG Corporate Bond ESG Climate Solutions Select Index is constructed by first incorporating business involvement exclusion screens based on Controversial Weapons, Nuclear Weapons, Tobacco and Fossil Fuels. The index also excludes companies involved in very severe controversies. Subsequently, an ESG Climate Score is calculated which incorporates an ESG Rating based factor combined with a score based on MSCI Low Carbon Transition (LCT) score and category. Finally, the securities are reweighted by using the ESG Climate Score and an issuer capping of 5% is applied to obtain the final index. The Indexes are rebalanced on a monthly basis and the pro forma Indexes are in general announced three business days before the effective date of rebalancing.

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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