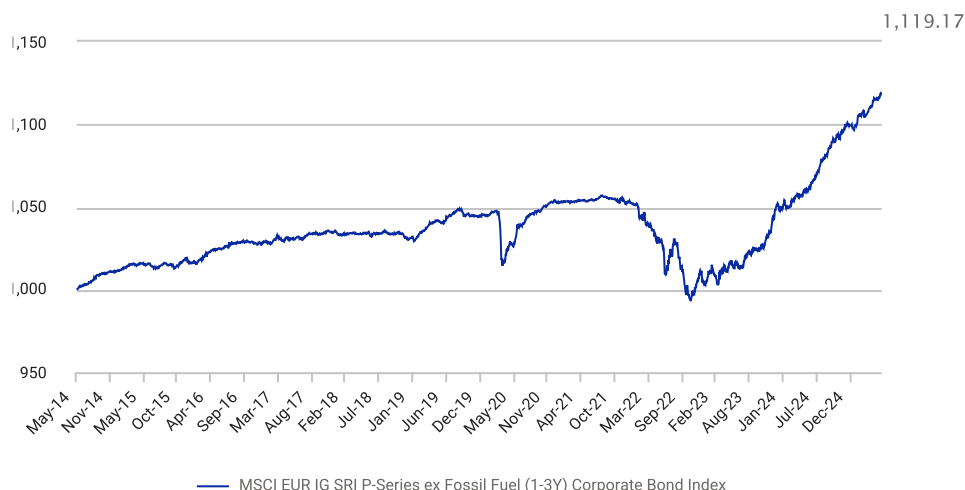


MSCI EUR IG SRI P-Series ex Fossil Fuel (1-3Y) Corporate Bond Index

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

EUR Returns May 2014 - May 2025



Annual Performance(%)

| Year | MSCI EUR IG SRI P-Series ex Fossil Fuel (1-3Y) Corporate Bond Index |
|------|---|
| 2024 | 4.54 |
| 2023 | 4.89 |
| 2022 | -4.68 |
| 2021 | -0.04 |
| 2020 | 0.71 |
| 2019 | 1.32 |
| 2018 | -0.14 |
| 2017 | 0.39 |
| 2016 | 1.24 |
| 2015 | 0.46 |

Index Performance

EUR returns (%) May 30, 2025

| Index | ANNUALIZED RETURN (%) | | | | | | |
|---|-----------------------|----------|--------|--------------|---------|---------|----------|
| | 1 Month | 3 Months | 1 Year | Year to Date | 3 Years | 5 Years | 10 Years |
| MSCI EUR IG SRI P-Series ex Fossil Fuel (1-3Y) Corporate Bond Index | 0.33 | 0.99 | 5.54 | 1.79 | 2.88 | 1.65 | 0.98 |

Index Risk and Return Characteristics

EUR returns (%) May 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 EUR IG SRI P-Series ex Fossil Fuel (1-3Y) Corporate Bond Index | 84.57 | 2.35 | 1.99 | 1.76 | 1.68 | 1.22 | 0.83 | 0.56 | 0.61 | 6.05 | 2021-08-05 – 2022-10-20 |

*Over rebalance of last 12 months

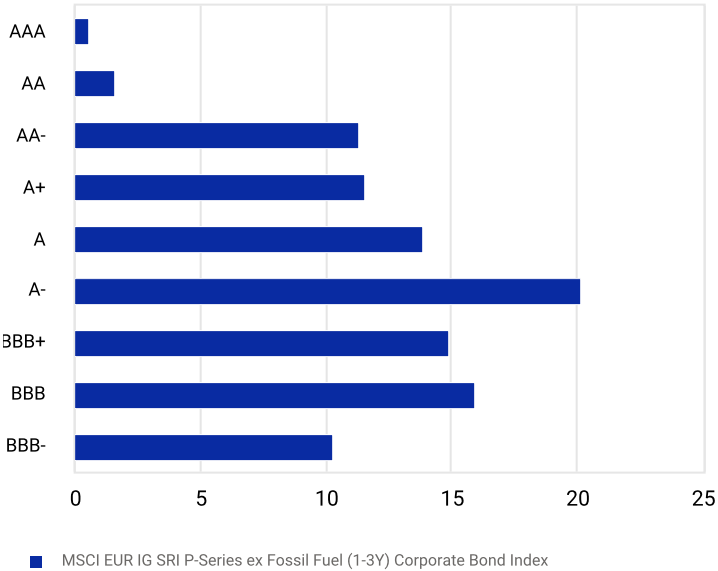
The MSCI EUR IG SRI P-Series ex Fossil Fuel (1-3Y) Corporate Bond Index was launched on September 01, 2022. Data prior to the launch date is back-tested data (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences 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 | 353 | 209 | 309,181 | 2.37 | 99.72 | 2.48 | 1.80 | 0.04 | 71 | A- |
| 3-5 Years | - | - | - | - | - | - | - | - | - | - |
| 5-7 Years | - | - | - | - | - | - | - | - | - | - |
| 7-10 Years | - | - | - | - | - | - | - | - | - | - |
| 10-20 Years | - | - | - | - | - | - | - | - | - | - |
| 20+ Years | - | - | - | - | - | - | - | - | - | - |
| Aggregate | 353 | 209 | 309,181 | 2.37 | 99.72 | 2.48 | 1.80 | 0.04 | 71 | A- |

* Par Weighted
** Effective Duration Weighted

Credit Rating Breakdown



ESG Metrics

| MSCI EUR IG SRI P-Series ex Fossil Fuel (1-3Y) Corporate Bond Index | |
|---|--------|
| ESG score | 7.57 |
| Environmental Pillar Score | 6.66 |
| Fossil Fuel Reserves (%) | 0.00 |
| WACI (Scope 1+2)* | 49.22 |
| WACI (Scope 1+2+3)* | 551.79 |
| Green Revenues (%) | 3.96 |
| Green Bonds (%) | 14.28 |
| Social Pillar Score | 4.84 |
| Controversial Weapons (%) | 0.00 |
| Tobacco (%) | 0.00 |
| Very Severe Controversies (%) | 0.00 |
| Governance Pillar Score | 6.38 |

*(t CO2e/\$M Sales)

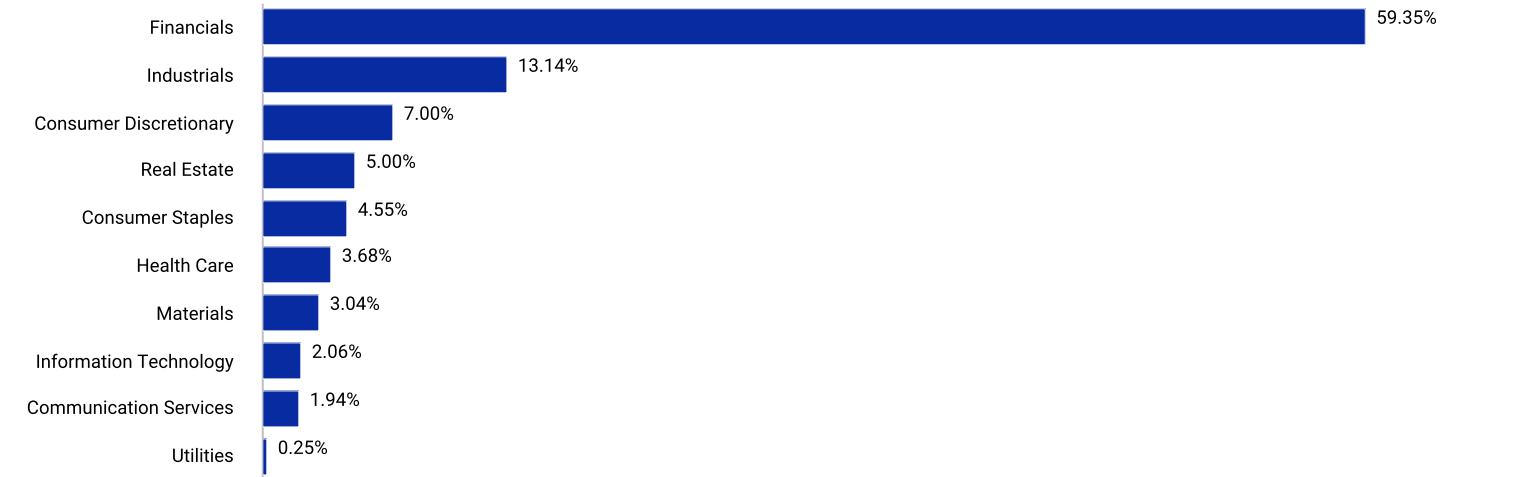
Top 5 Securities

| Security Name | ISIN | Currency | Sector | Country of Domicile | Security Credit Rating | Index Weight (%) |
|------------------|--------------|----------|------------|---------------------|------------------------|------------------|
| HSBA 3.019 2027 | XS2486589596 | EUR | Financials | United Kingdom | A- | 0.76 |
| BPIFN 3 2026 | FR001400DXK4 | EUR | Financials | France | AA- | 0.76 |
| BPIFN 2.125 2027 | FR001400BB83 | EUR | Financials | France | AA- | 0.74 |
| CAFDC 3.125 2027 | FR001400CMY0 | EUR | Financials | France | A+ | 0.65 |
| MS 0.406 2027 | XS2338643740 | EUR | Financials | USA | A- | 0.63 |

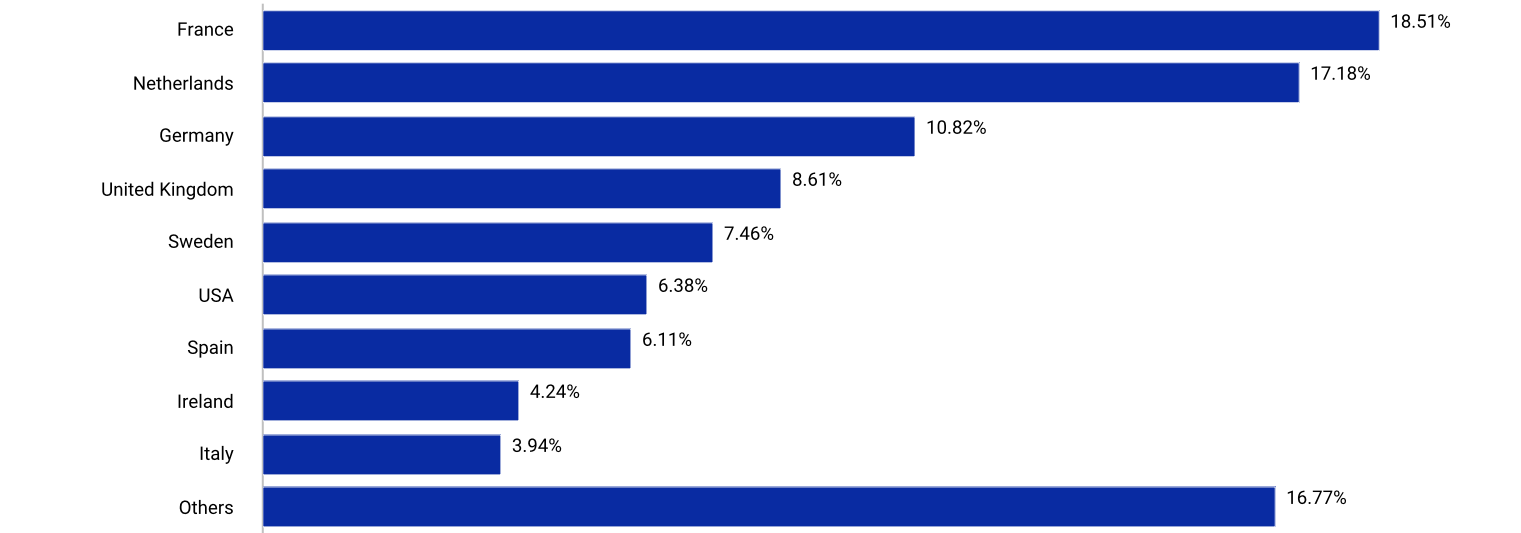
Top 5 Issuers

| Issuer Name | Index Weight (%) | Sector |
|---------------------------------------|------------------|------------|
| SOCIETE GENERALE SA | 2.89 | Financials |
| BPIFRANCE SA | 2.64 | Financials |
| BANQUE FEDERATIVE DU CREDIT MUTUEL SA | 2.36 | Financials |
| BANCO SANTANDER SA | 2.23 | Financials |
| SVENSKA HANDELSBANKEN AB | 1.95 | Financials |

Sector Weights



Country Weights



Index Framework

The MSCI EUR IG SRI Sustainable ex Fossil Fuel (1-3Y) Corporate Bond Index is constructed from the MSCI EUR IG 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. Additionally the index only includes issues which have a time from issuance upto five years and time to maturity between one to three 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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