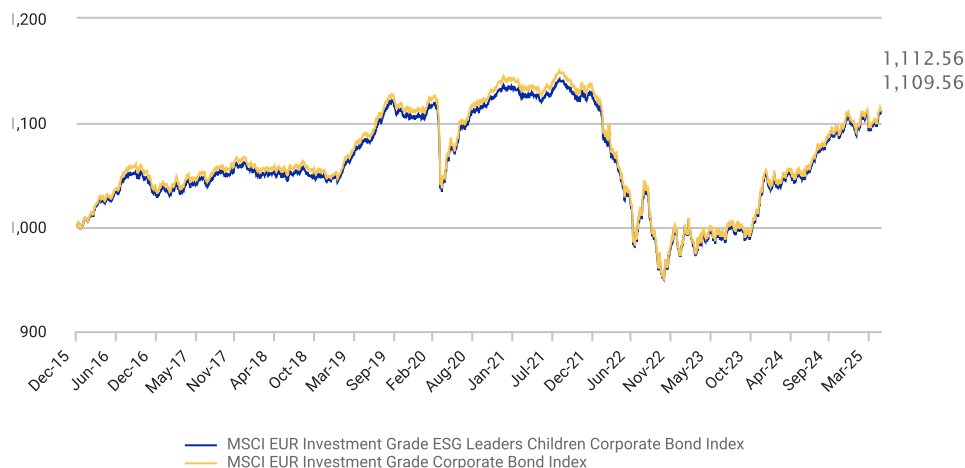


## MSCI EUR Investment Grade ESG Leaders Children Corporate Bond Index

The MSCI EUR IG ESG Leaders Children Corporate Bond Select Index is a market value-weighted index designed to represent the performance of fixed income securities from the MSCI EUR IG ESG Leaders Corporate Bond Index that are not involved in child labor controversies, breast milk substitutes and specific business activities.

### Cumulative Index Performance

EUR Returns Dec 2015 - Apr 2025



### Annual Performance(%)

Year	MSCI EUR Investment Grade ESG Leaders Children Corporate Bond Index	MSCI EUR Investment Grade Corporate Bond Index
2024	4.66	4.67
2023	7.97	8.23
2022	-13.33	-13.80
2021	-1.07	-1.17
2020	2.59	2.73
2019	5.40	5.70
2018	-0.68	-0.84
2017	1.60	1.61
2016	3.83	4.29

### Index Performance

EUR returns (%) April 30, 2025

					ANNUALIZED RETURN (%)			
Index	1 Month	3 Months	1 Year	Year to Date	3 Years	5 Years	10 Years	Since Dec 31, 2015
MSCI EUR Investment Grade ESG Leaders Children Corporate Bond Index	0.90	0.57	6.32	1.09	2.24	0.53	0.00	1.12
MSCI EUR Investment Grade Corporate Bond Index	0.90	0.54	6.28	1.03	2.20	0.50	0.97	1.15

### Index Risk and Return Characteristics

EUR returns (%) April 30, 2025

Index	Tracking Error (%)	Turnover* (%)	ANNUALIZED STD. DEVIATION (%)			RISK RETURN RATIO			Max Drawdown (%)	Max Drawdown Period
			3 Years	5 Years	Since Dec 31, 2015	3 Years	5 Years	Since Dec 31, 2015		
MSCI EUR Investment Grade ESG Leaders Children Corporate Bond Index	0.23	46.18	5.97	5.13	4.64	0.37	0.10	0.24	16.86	2021-08-05 – 2022-10-21
MSCI EUR Investment Grade Corporate Bond Index	-	24.77	6.10	5.25	4.79	0.36	0.10	0.24	17.38	2021-08-05 – 2022-10-21

\*Over rebalance of last 12 months

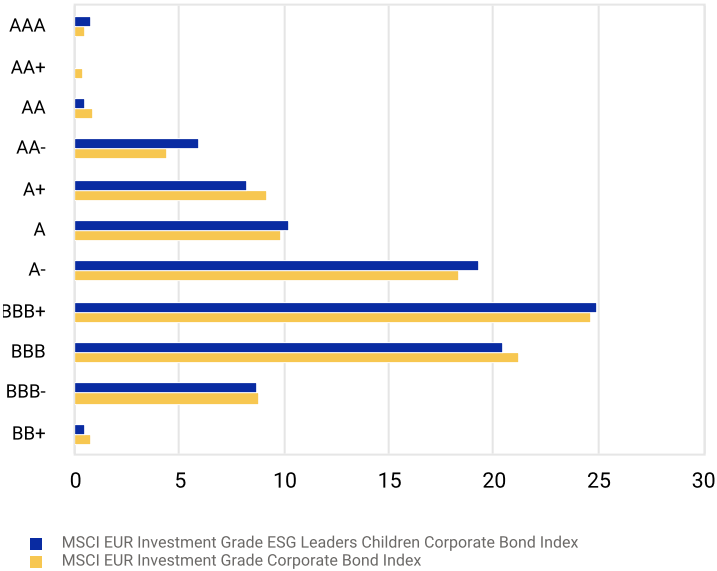
The MSCI EUR Investment Grade ESG Leaders Children Corporate Bond Index was launched on April 15, 2021. Data prior to the launch date is back-tested data (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between 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	454	228	367,837	1.92	98.85	2.53	1.79	0.04	83	BBB+
3-5 Years	405	212	330,227	2.41	98.06	2.89	3.56	0.15	102	BBB+
5-7 Years	297	168	247,307	2.65	96.89	3.23	5.12	0.32	115	BBB+
7-10 Years	265	130	234,022	3.29	97.97	3.53	6.51	0.53	124	BBB+
10-20 Years	110	69	95,706	3.26	94.12	3.84	9.04	1.06	127	A-
20+ Years	23	17	19,401	2.93	94.19	3.65	5.14	0.63	158	BBB-
Aggregate	1,554	333	1,294,498	2.55	97.68	3.05	4.32	0.29	114	BBB+

\* Par Weighted  
\*\* Effective Duration Weighted

Credit Rating Breakdown



ESG Metrics

	MSCI EUR Investment Grade ESG Leaders Children Corporate Bond Index	MSCI EUR Investment Grade Corporate Bond Index
ESG score	8.18	7.29
Environmental Pillar Score	7.24	6.89
Fossil Fuel Reserves (%)	0.04	4.47
WACI (Scope 1+2)*	71.68	88.52
WACI (Scope 1+2+3)*	494.79	670.87
Green Revenues (%)	6.08	5.56
Green Bonds (%)	7.55	8.64
Social Pillar Score	5.17	4.91
Controversial Weapons (%)	0.00	0.00
Tobacco (%)	0.19	0.66
Very Severe Controversies (%)	0.00	0.00
Governance Pillar Score	6.52	6.08

\*(t CO2e/\$M Sales)

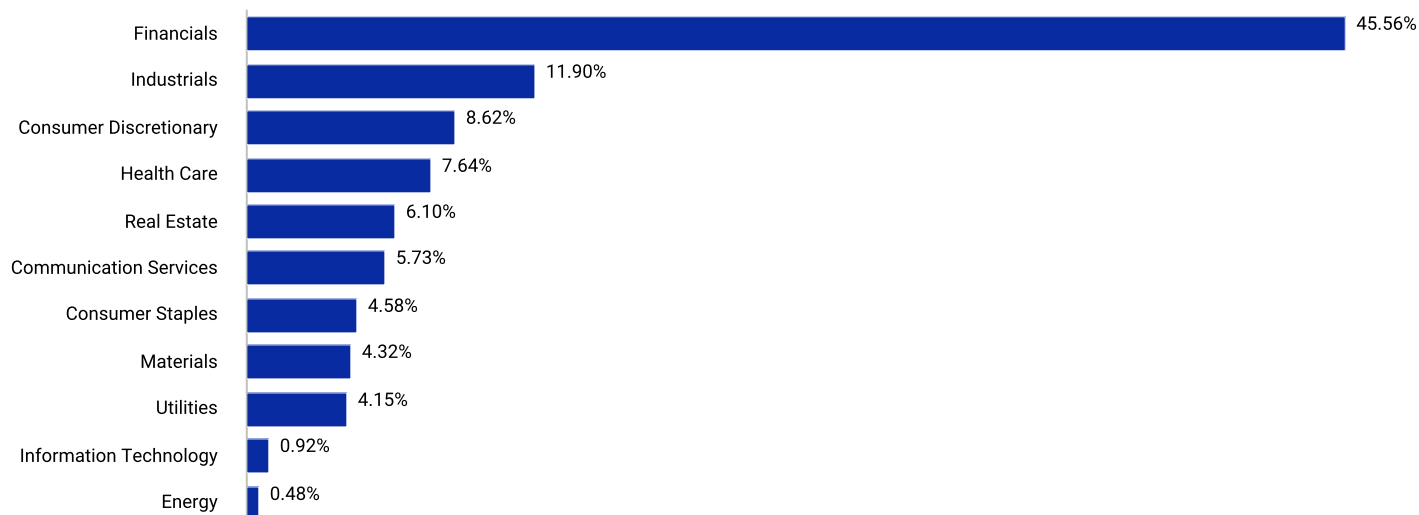
Top 5 Securities

Security Name	ISIN	Currency	Sector	Country of Domicile	Security Credit Rating	Index Weight (%)	Parent Index Weight (%)
UBSG 7.75 2029	CH1214797172	EUR	Financials	Switzerland	A-	0.30	0.13
SAN 4.875 2031	XS2705604234	EUR	Financials	Spain	BBB+	0.19	0.08
MS 4.656 2029	XS2595028536	EUR	Financials	USA	A-	0.19	0.08
AXAF 3.25 2049	XS1799611642	EUR	Financials	France	A-	0.18	0.08
SAN 3.25 2029	XS2908735504	EUR	Financials	Spain	BBB+	0.18	0.08

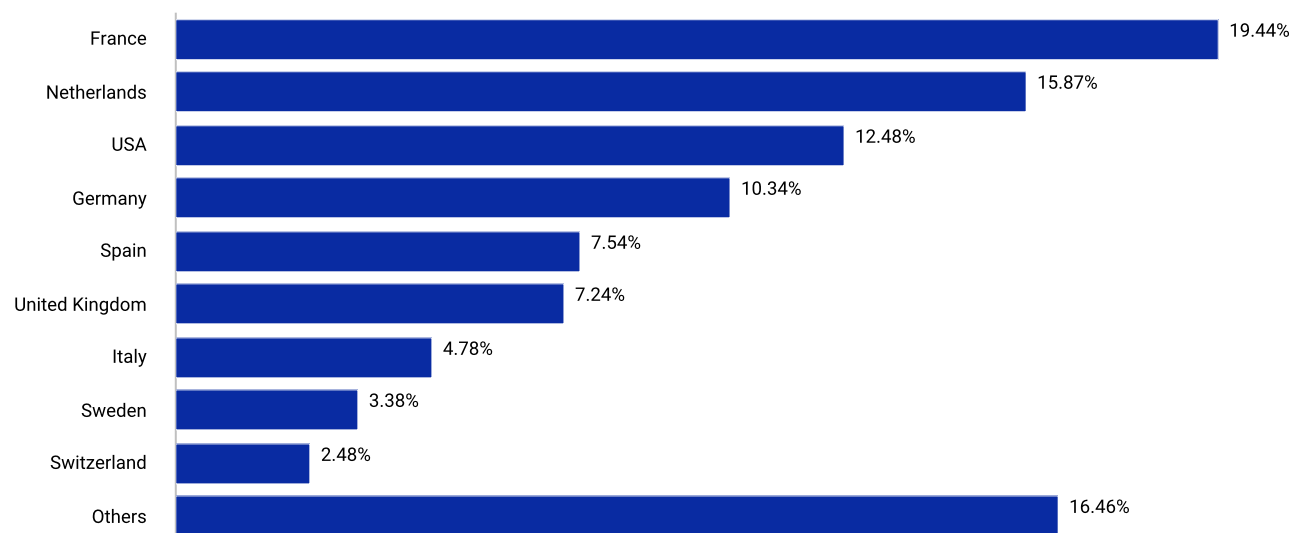
## Top 5 Issuers

Issuer Name	Index Weight (%)	Parent Index Weight (%)	Sector
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	3.79	1.62	Financials
ING GROEP NV	2.81	1.20	Financials
CREDIT AGRICOLE SA	2.58	1.11	Financials
BPCE SA	2.57	1.10	Financials
BANCO SANTANDER SA	2.55	1.09	Financials

## Sector Weights



## Country Weights



## Index Framework

The MSCI EUR IG ESG Leaders Children Corporate Bond Select Index is constructed from the Parent Index by incorporating business exclusion screens including Controversial Weapons, Civilian Firearms, Nuclear Weapons, Conventional Weapons, Tobacco, Alcohol, Adult Entertainment, Gambling, Thermal Coal, Unconventional Oil & Gas, Conventional Oil & Gas, Thermal Coal-based Power Generation, Oil & Gas-based Power Generation and Nuclear Power-based Power Generation. Securities of companies associated with child labor controversies & breast milk substitutes are also deemed ineligible for inclusion in the index. The eligible securities are weighted in proportion of their weights in the Parent Index.

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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