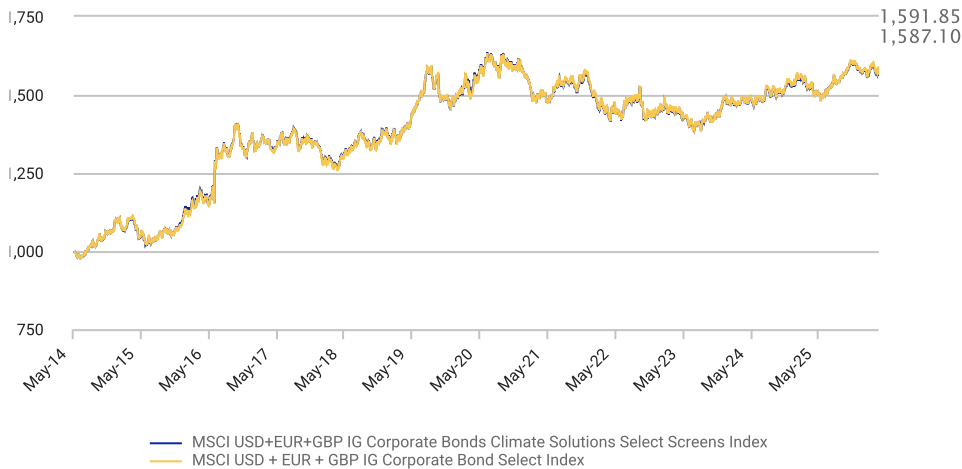


## MSCI USD+EUR+GBP IG Corporate Bonds Climate Solutions Select Screens Index

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 - Mar 2026



### Annual Performance(%)

Year	MSCI USD+EUR+GBP IG Corporate Bonds Climate Solutions Select Screens Index	MSCI USD + EUR + GBP IG Corporate Bond Select Index
2025	2.84	2.77
2024	2.98	3.09
2023	3.39	3.40
2022	-6.16	-6.35
2021	-2.55	-2.20
2020	7.47	7.31
2019	6.49	6.87
2018	2.69	2.57
2017	-0.35	-0.44
2016	23.00	23.55

### Index Performance

GBP returns (%) March 31, 2026

Index	ANNUALIZED RETURN (%)							
	1 Month	3 Months	1 Year	Year to Date	3 Years	5 Years	10 Years	Since May 30, 2014
MSCI USD+EUR+GBP IG Corporate Bonds Climate Solutions Select Screens Index	-0.95	0.68	3.63	0.68	3.14	1.29	3.09	3.97
MSCI USD + EUR + GBP IG Corporate Bond Select Index	-0.87	0.82	3.72	0.82	3.18	1.36	3.18	3.99

### Index Risk and Return Characteristics

GBP returns (%) March 31, 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 USD+EUR+GBP IG Corporate Bonds Climate Solutions Select Screens Index	0.40	30.01	4.64	5.19	7.23	7.32	0.68	0.25	0.43	0.54	15.44	2020-06-29 – 2023-07-11
MSCI USD + EUR + GBP IG Corporate Bond Select Index	-	21.48	4.78	5.32	7.42	7.46	0.66	0.26	0.43	0.53	15.23	2020-06-29 – 2023-07-11

\*Over rebalance of last 12 months

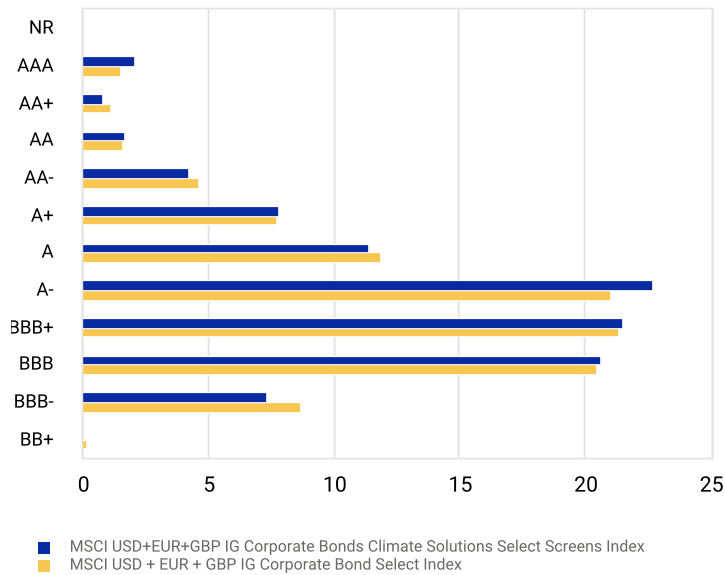
The MSCI USD+EUR+GBP IG Corporate Bonds Climate Solutions Select Screens Index was launched on Jan 31, 2022. Data prior to the launch date is back-tested data (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences 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	2,931	-	2,389,918	3.49	99.04	4.02	1.72	0.03	60	A-
3-5 Years	2,736	-	2,376,887	3.57	97.33	4.27	3.37	0.14	77	A-
5-7 Years	1,829	839	1,641,446	3.57	95.49	4.48	4.86	0.29	89	A-
7-10 Years	1,971	855	1,812,629	4.78	99.13	4.88	6.35	0.51	100	A-
10-20 Years	1,573	600	1,280,756	4.53	91.23	5.40	9.47	1.24	102	A-
20+ Years	1,736	510	1,381,766	4.46	80.70	5.99	12.65	2.56	108	A-
<b>Aggregate</b>	<b>12,776</b>	<b>1,700</b>	<b>10,883,401</b>	<b>4.00</b>	<b>94.40</b>	<b>4.70</b>	<b>5.63</b>	<b>0.64</b>	<b>95</b>	<b>A-</b>

\* Par Weighted

\*\* Effective Duration Weighted

**Credit Rating Breakdown**

**ESG Metrics**

	MSCI USD+EUR+GBP IG Corporate Bonds Climate Solutions Select Screens Index	MSCI USD + EUR + GBP IG Corporate Bond Select Index
ESG score	7.37	7.10
Environmental Pillar Score	7.03	6.50
Fossil Fuel Reserves (%)	1.39	5.64
WACI (Scope 1+2)*	65.49	198.06
WACI (Scope 1+2+3)*	425.42	883.91
Green Revenues (%)	6.20	4.31
Green Bonds (%)	4.56	4.15
Social Pillar Score	4.88	4.83
Controversial Weapons (%)	0.00	0.00
Tobacco (%)	0.00	1.04
Very Severe Controversies (%)	0.00	0.04
Governance Pillar Score	6.11	6.10

\*(t CO2e/\$M Sales)

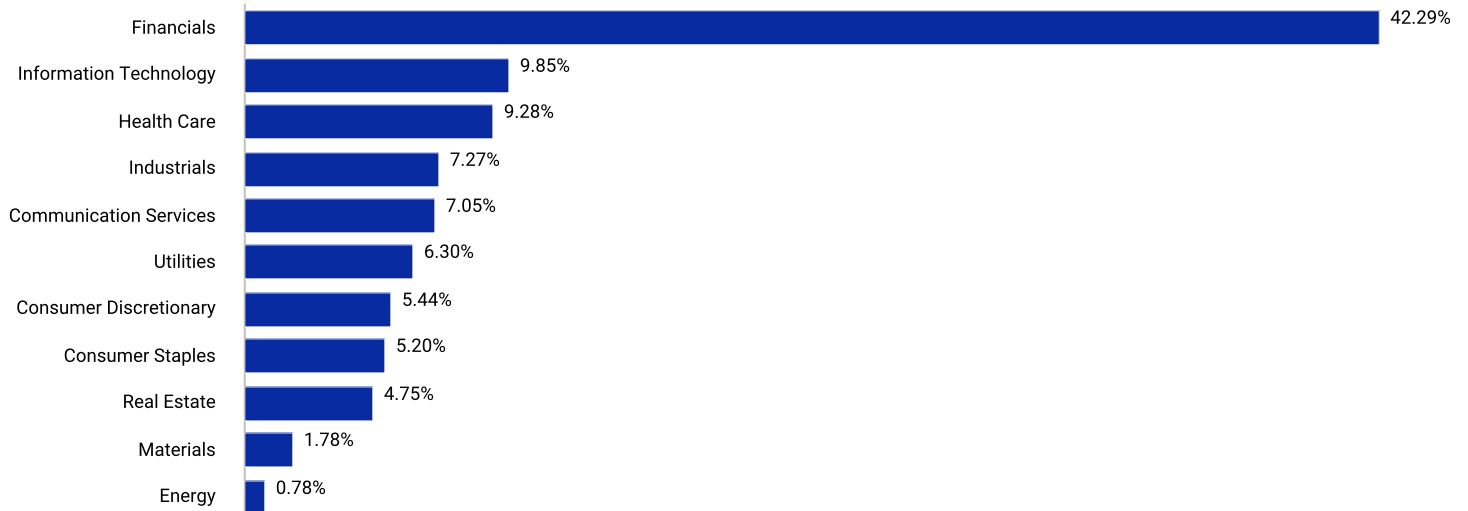
**Top 5 Securities**

Security Name	ISIN	Currency	Sector	Country	Security Credit Rating	Index Weight (%)	Parent Index Weight (%)
ORCL 5.7 2036	US68389XDZ50	USD	Information Technology	USA	BBB	0.12	0.04
ORCL 6.7 2056	US68389XEB73	USD	Information Technology	USA	BBB	0.11	0.04
IBM 3.5 2029	US459200KA85	USD	Information Technology	USA	A-	0.10	0.03
MSFT 2.921 2052	US594918CE21	USD	Information Technology	USA	AAA	0.09	0.03
ORCL 5.2 2035	US68389XDM48	USD	Information Technology	USA	BBB	0.09	0.03

**Top 5 Issuers**

Issuer Name	Index Weight (%)	Parent Index Weight (%)	Sector
ORACLE CORP	2.50	0.84	Information Technology
MORGAN STANLEY	1.90	1.40	Financials
JPMORGAN CHASE & CO	1.74	1.59	Financials
GOLDMAN SACHS GROUP INC	1.64	1.21	Financials
BANK OF AMERICA CORP	1.58	1.46	Financials

**Sector Weights**



**Country Weights**



## Index Framework

The MSCI USD+EUR+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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