

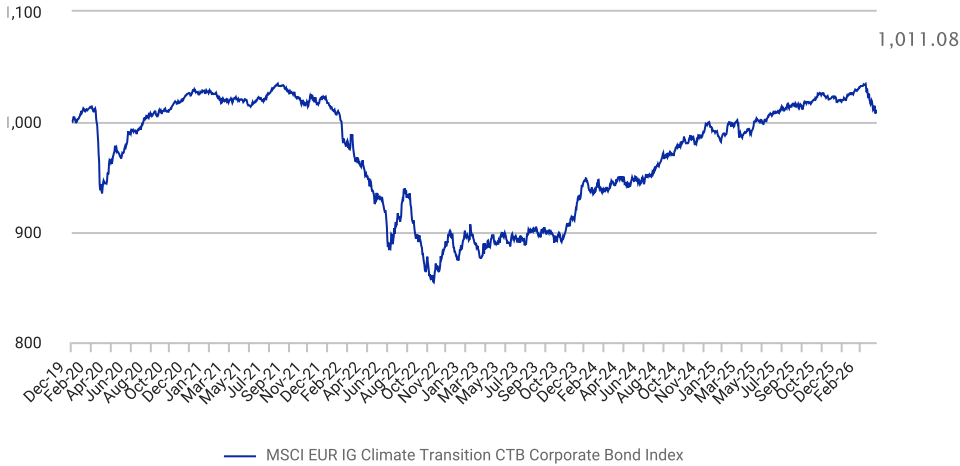
MSCI EUR IG Climate Transition CTB Corporate Bond Index

The MSCI Fixed Income Climate Transition Corporate Bond Indexes aim to represent the performance of an investment strategy that re-weights securities by reducing exposure to absolute greenhouse gas emissions, absolute potential absolute emissions and weighted average “Green Revenues” to weighted average “Fossil fuel-based Revenues”.

The MSCI Fixed Income Climate Transition Corporate Bond Indexes exceed the minimum standards of the EU Climate Transition Benchmark(CTB).

Cumulative Index Performance

EUR Returns Dec 2019 - Mar 2026



Annual Performance(%)

Year	MSCI EUR IG Climate Transition CTB Corporate Bond Index
2025	3.02
2024	4.76
2023	8.22
2022	-13.84
2021	-1.19
2020	2.67

Index Performance

EUR returns (%) March 31, 2026

Index	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN (%)			
					3 Years	5 Years	10 Years	Since Dec 31, 2019
MSCI EUR IG Climate Transition CTB Corporate Bond Index	-2.26	-0.98	1.88	-0.98	4.36	-0.15	-	0.18

Index Risk and Return Characteristics

EUR returns (%) March 31, 2026

Index	Turnover* (%)	ANNUALIZED STD. DEVIATION (%)			RISK RETURN RATIO			Max Drawdown (%)	Max Drawdown Period
		3 Years	5 Years	Since Dec 31, 2019	3 Years	5 Years	Since Dec 31, 2019		
MSCI EUR IG Climate Transition CTB Corporate Bond Index	28.69	3.32	5.27	5.63	1.32	-0.03	0.03	17.43	2021-08-05 – 2022-10-21

*Over rebalance of last 12 months

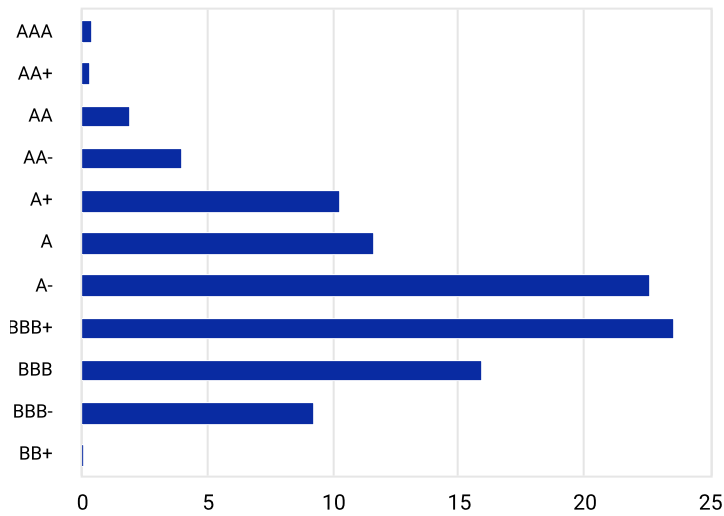
The MSCI EUR IG Climate Transition CTB Corporate Bond Index was launched on September 20, 2022. Data prior to the launch date is back-tested data (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested 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	972	507	785,925	2.27	98.09	3.28	1.79	0.04	70	A-
3-5 Years	970	525	785,269	2.66	96.63	3.60	3.46	0.14	91	A-
5-7 Years	738	417	602,973	3.00	95.69	3.82	4.97	0.30	103	A-
7-10 Years	586	295	503,268	3.54	96.31	4.03	6.43	0.52	110	A-
10-20 Years	296	159	258,471	3.48	92.51	4.27	8.84	1.05	113	A-
20+ Years	78	49	67,998	3.34	90.33	4.31	7.04	1.14	131	A-
Aggregate	3,640	801	3,003,902	2.87	96.24	3.70	4.37	0.31	101	A-

* Par Weighted

** Effective Duration Weighted

Credit Rating Breakdown


■ MSCI EUR IG Climate Transition CTB Corporate Bond Index

ESG Metrics
MSCI EUR IG Climate Transition CTB Corporate Bond Index

ESG score	7.68
Environmental Pillar Score	7.25
Fossil Fuel Reserves (%)	2.99
WACI (Scope 1+2)*	82.87
WACI (Scope 1+2+3)*	626.65
Green Revenues (%)	5.80
Green Bonds (%)	12.50
Social Pillar Score	4.90
Controversial Weapons (%)	0.00
Tobacco (%)	0.00
Very Severe Controversies (%)	0.00
Governance Pillar Score	6.35

*(t CO2e/\$M Sales)

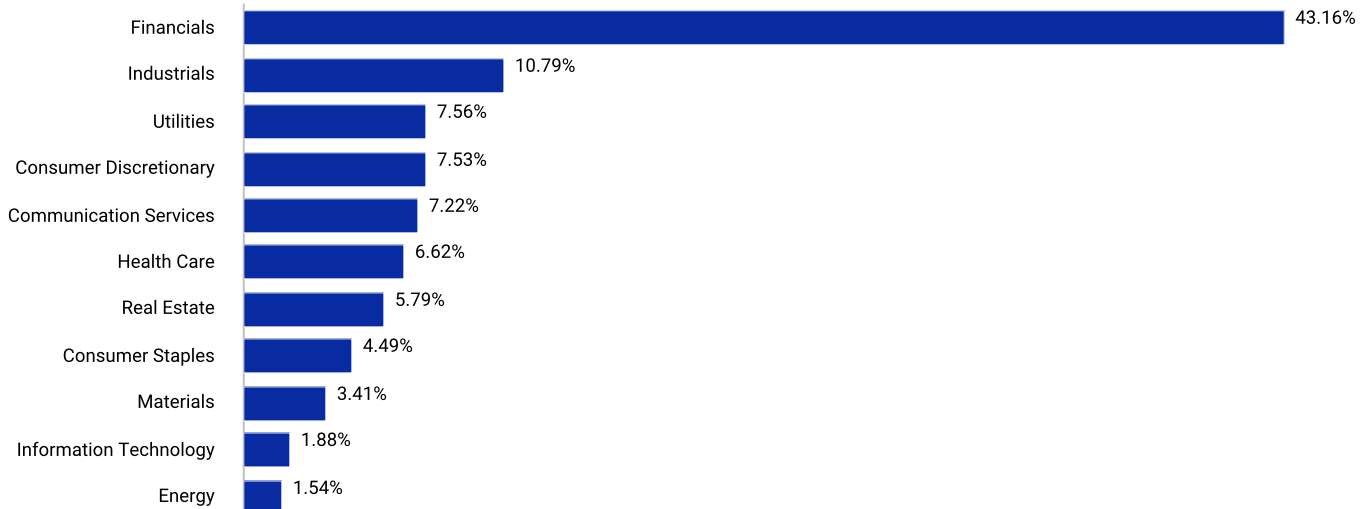
Top 5 Securities

Security Name	ISIN	Currency	Sector	Country	Security Credit Rating	Index Weight (%)
UBSG 7.75 2029	CH1214797172	EUR	Financials	Switzerland	A	0.12
ABI 2 2028	BE6285455497	EUR	Consumer Staples	Belgium	A-	0.11
ABI 2.75 2036	BE6285457519	EUR	Consumer Staples	Belgium	A-	0.10
JPM 1.963 2030	XS2461234622	EUR	Financials	USA	A+	0.09
VZ 3.9962 2056	XS3226542861	EUR	Communication Services	USA	BBB	0.08

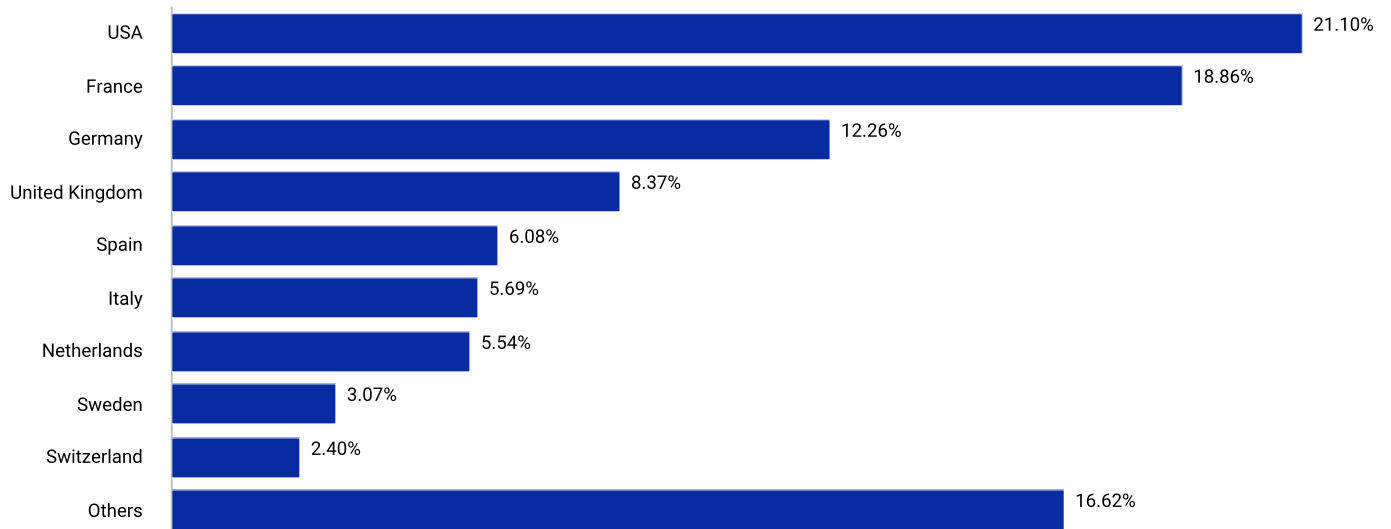
Top 5 Issuers

Issuer Name	Index Weight (%)	Sector
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	1.69	Financials
BNP PARIBAS SA	1.59	Financials
CREDIT AGRICOLE SA	1.49	Financials
ING GROEP NV	1.33	Financials
SOCIETE GENERALE SA	1.14	Financials

Sector Weights



Country Weights



Index Framework

The MSCI Fixed Income Climate Transition Corporate Bond Indexes are constructed from their corresponding Parent Indexes and aim to :

- Reduce the weighted average absolute greenhouse gas emissions by 30% (compared to the underlying investment universe).
- Reduce the weighted average absolute greenhouse gas emissions by 7% on an annualized basis.
- Reduce the weighted average absolute potential absolute emissions by 30% (compared to the underlying investment universe).
- Have at least an equivalent ratio of weighted average "Green Revenues" to weighted average "Fossil fuel-based Revenues" as that of the underlying investment universe.
- Exclude companies based on the involvement in: Controversial Weapons, very severe Controversies, severe Environmental Controversies, Tobacco-related businesses, Thermal Coal extraction and mining.

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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