

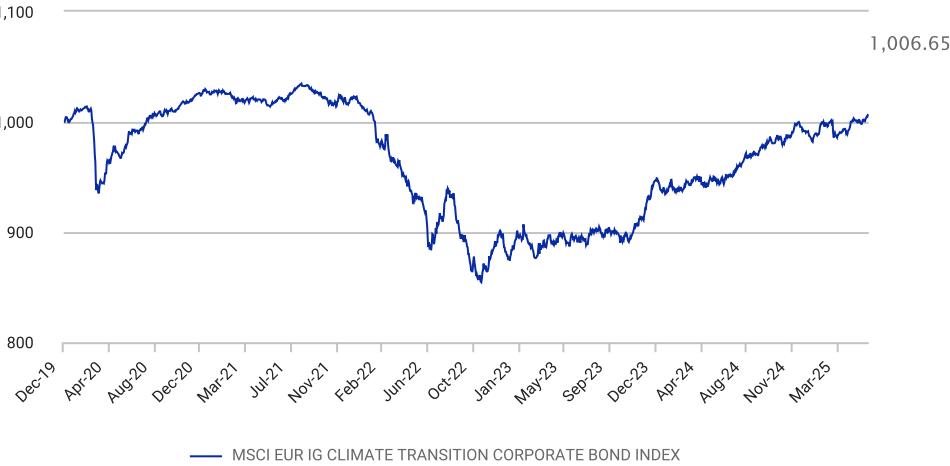
MSCI EUR IG CLIMATE TRANSITION CORPORATE BOND INDEX

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 - May 2025



Annual Performance(%)

MSCI EUR IG CLIMATE TRANSITION CORPORATE BOND INDEX	
Year	
2024	4.76
2023	8.22
2022	-13.84
2021	-1.19
2020	2.67

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 CLIMATE TRANSITION CORPORATE BOND INDEX	0.53	0.50	6.59	1.57	2.81	0.57	0.00
							Since Dec 31, 2019
							0.12

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	Since Dec 31, 2019	3 Years	5 Years	Since Dec 31, 2019		
MSCI EUR IG CLIMATE TRANSITION CORPORATE BOND INDEX	26.55	6.03	5.24	5.94	0.47	0.11	0.02	17.43	2021-08-05 – 2022-10-21

\*Over rebalance of last 12 months

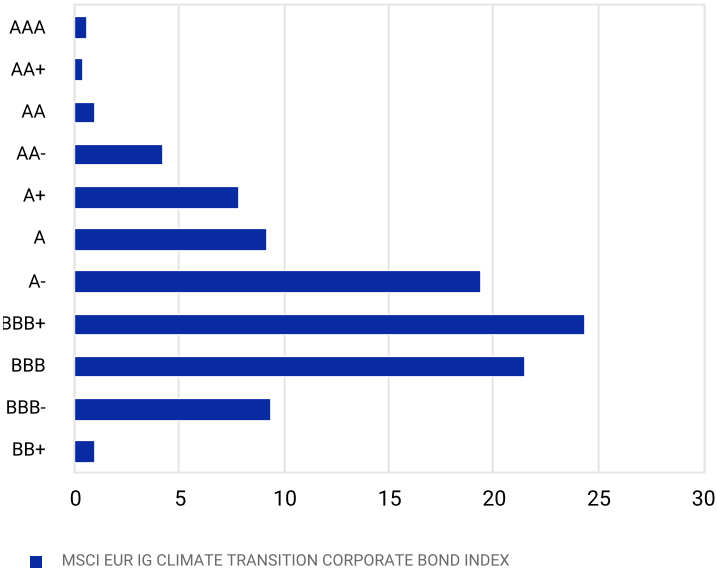
The MSCI EUR IG CLIMATE TRANSITION CORPORATE BOND INDEX was launched on September 20, 2022. Data prior to the launch date is back-tested data (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between back-tested 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	973	504	799,726	1.97	98.99	2.49	1.83	0.04	71	BBB
3-5 Years	899	497	718,298	2.52	98.49	2.88	3.57	0.15	91	BBB-
5-7 Years	637	382	530,596	2.66	97.09	3.20	5.12	0.31	104	BBB
7-10 Years	557	281	478,700	3.34	98.36	3.49	6.55	0.54	113	BBB+
10-20 Years	243	137	214,290	3.31	94.41	3.83	9.33	1.14	117	A-
20+ Years	65	43	51,573	2.92	90.64	3.65	6.79	1.13	131	BBB+
Aggregate	3,374	775	2,793,180	2.60	97.86	3.02	4.38	0.31	103	BBB

\* Par Weighted  
\*\* Effective Duration Weighted

Credit Rating Breakdown



ESG Metrics

MSCI EUR IG CLIMATE TRANSITION CORPORATE BOND INDEX	
ESG score	7.39
Environmental Pillar Score	7.13
Fossil Fuel Reserves (%)	3.59
WACI (Scope 1+2)*	88.78
WACI (Scope 1+2+3)*	617.98
Green Revenues (%)	5.66
Green Bonds (%)	8.72
Social Pillar Score	4.96
Controversial Weapons (%)	0.00
Tobacco (%)	0.00
Very Severe Controversies (%)	0.00
Governance Pillar Score	6.10

\* (t CO2e/\$M Sales)

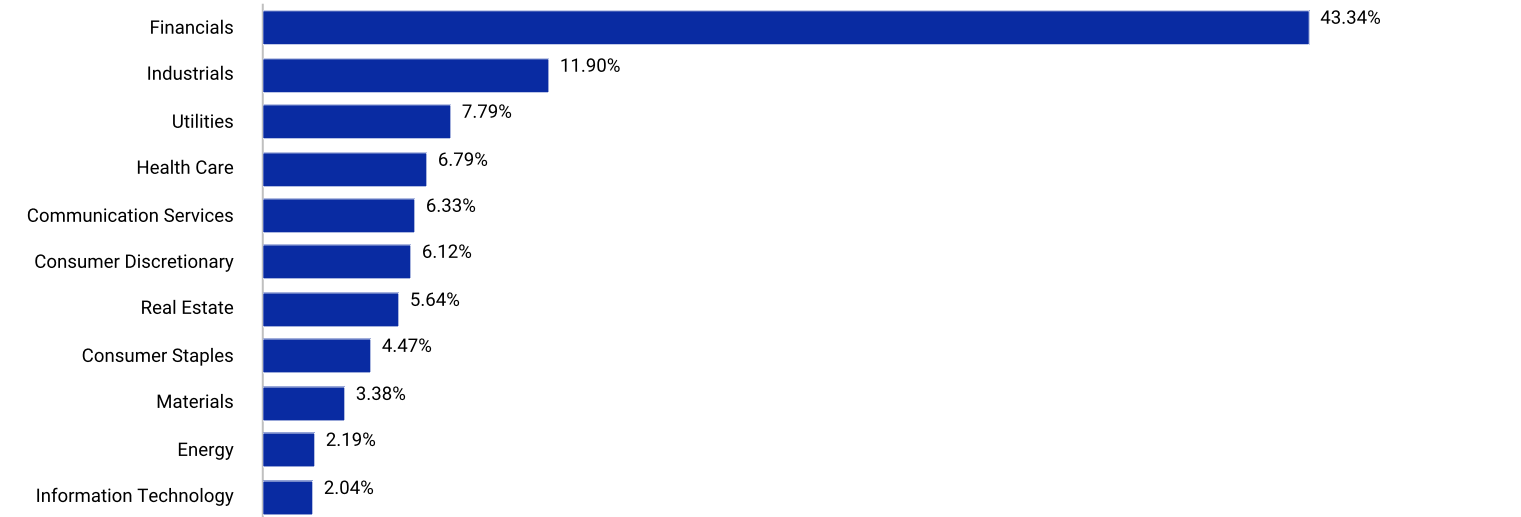
Top 5 Securities

Security Name	ISIN	Currency	Sector	Country of Domicile	Security Credit Rating	Index Weight (%)
UBSG 7.75 2029	CH1214797172	EUR	Financials	Switzerland	A-	0.14
ABI 2 2028	BE6285455497	EUR	Consumer Staples	Belgium	A-	0.12
ABI 2.75 2036	BE6285457519	EUR	Consumer Staples	Belgium	A-	0.11
JPM 1.963 2030	XS2461234622	EUR	Financials	USA	A	0.10
SAN 4.875 2031	XS2705604234	EUR	Financials	Spain	BBB+	0.09

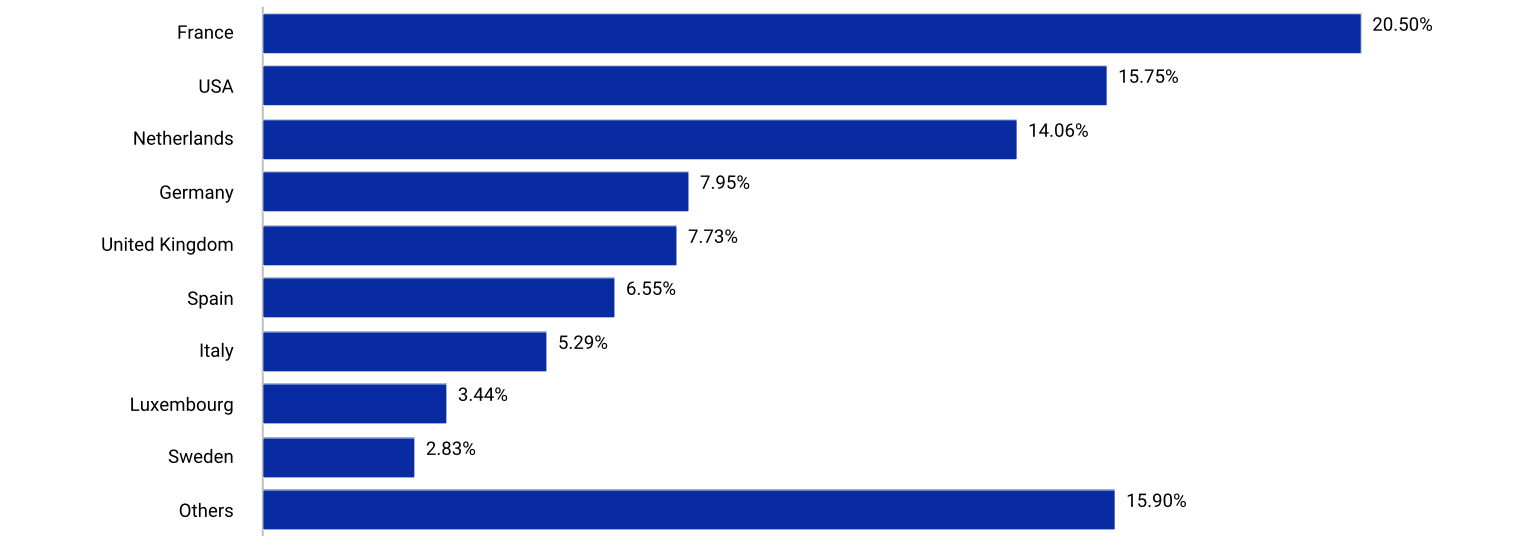
Top 5 Issuers

Issuer Name	Index Weight (%)	Sector
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	1.76	Financials
BNP PARIBAS SA	1.72	Financials
ING GROEP NV	1.30	Financials
SOCIETE GENERALE SA	1.22	Financials
CREDIT AGRICOLE SA	1.22	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 ESG 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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