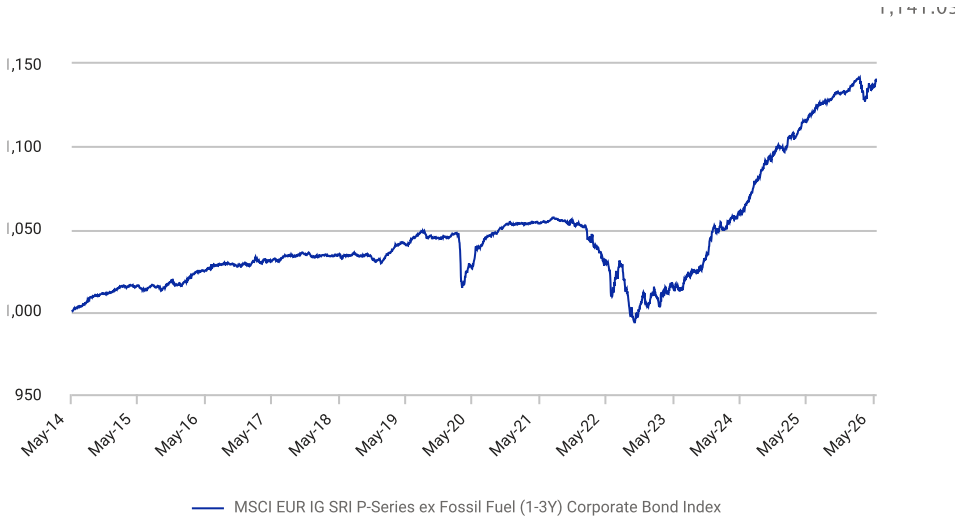


## MSCI EUR IG SRI P-Series ex Fossil Fuel (1-3Y) Corporate Bond Index

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 2026



### Annual Performance(%)

Year	MSCI EUR IG SRI P-Series ex Fossil Fuel (1-3Y) Corporate Bond Index
2025	3.14
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

### Index Performance

EUR returns (%) May 29, 2026

Index	1 Month	3 Months	1 Year	Year to Date	ANNUALIZED RETURN (%)			
					3 Years	5 Years	10 Years	Since May 30, 2014
MSCI EUR IG SRI P-Series ex Fossil Fuel (1-3Y) Corporate Bond Index	0.52	-0.05	1.95	0.62	3.92	1.60	1.08	1.10

### Index Risk and Return Characteristics

EUR returns (%) May 29, 2026

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	90.48	1.45	2.07	1.80	1.66	2.71	0.77	0.60	0.66	6.05	2021-08-05 – 2022-10-20

\*Over rebalance of last 12 months

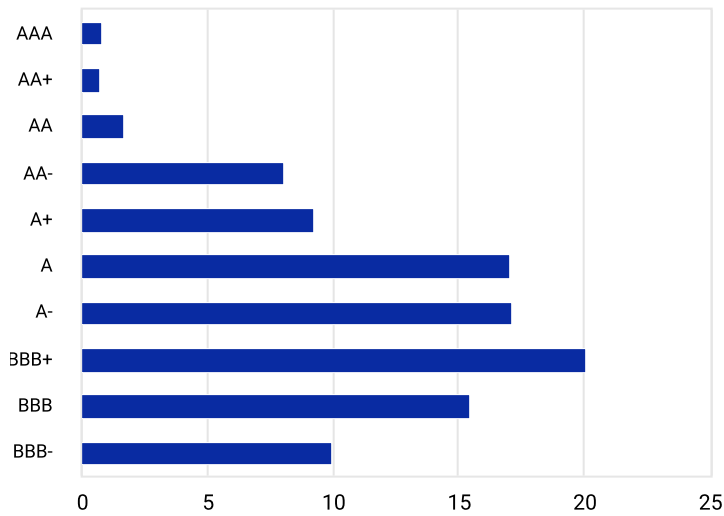
The MSCI EUR IG SRI P-Series ex Fossil Fuel (1-3Y) Corporate Bond Index was launched on September 01, 2022. Data prior to the launch date is back-tested data (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences 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	336	204	298,739	3.00	99.84	3.01	1.79	0.04	53	A-
3-5 Years	-	-	-	-	-	-	-	-	-	-
5-7 Years	-	-	-	-	-	-	-	-	-	-
7-10 Years	-	-	-	-	-	-	-	-	-	-
10-20 Years	-	-	-	-	-	-	-	-	-	-
20+ Years	-	-	-	-	-	-	-	-	-	-
<b>Aggregate</b>	<b>336</b>	<b>204</b>	<b>298,739</b>	<b>3.00</b>	<b>99.84</b>	<b>3.01</b>	<b>1.79</b>	<b>0.04</b>	<b>53</b>	<b>A-</b>

\* Par Weighted

\*\* Effective Duration Weighted

**Credit Rating Breakdown**


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

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

ESG score	7.70
Environmental Pillar Score	7.22
Fossil Fuel Reserves (%)	0.00
WACI (Scope 1+2)*	38.96
WACI (Scope 1+2+3)*	507.33
Green Revenues (%)	3.17
Green Bonds (%)	14.53
Social Pillar Score	4.66
Controversial Weapons (%)	0.00
Tobacco (%)	0.00
Very Severe Controversies (%)	0.00
Governance Pillar Score	6.53

\*(t CO2e/\$M Sales)

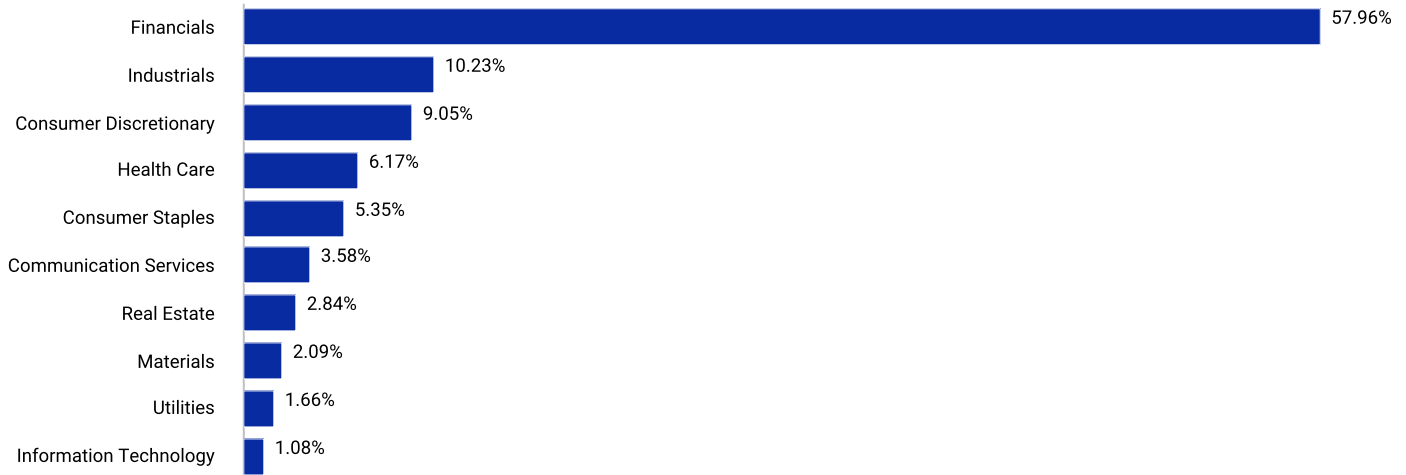
**Top 5 Securities**

Security Name	ISIN	Currency	Sector	Country	Security Credit Rating	Index Weight (%)
UBSG 7.75 2029	CH1214797172	EUR	Financials	Switzerland	A-	1.28
MS 4.656 2029	XS2595028536	EUR	Financials	USA	A-	0.81
SAN 3.25 2029	XS2908735504	EUR	Financials	Spain	BBB+	0.79
GS 2.743 2029	XS3299472111	EUR	Financials	USA	BBB+	0.68
CAFDC 3.125 2027	FR001400CMY0	EUR	Financials	France	A+	0.68

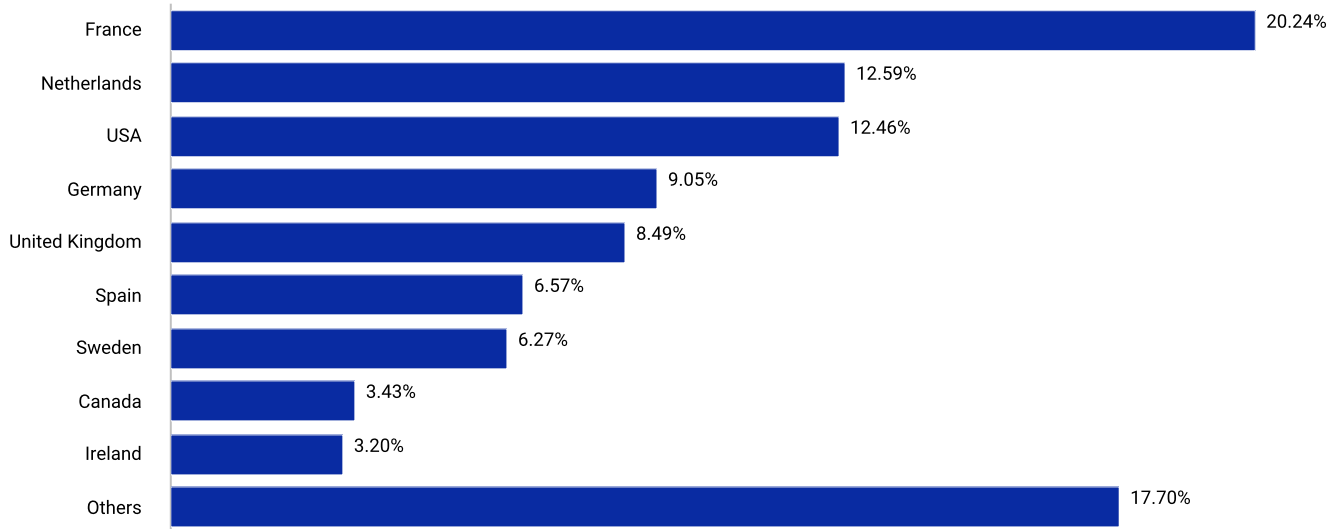
**Top 5 Issuers**

Issuer Name	Index Weight (%)	Sector
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	3.01	Financials
SKANDINAVISKA ENSKILDA BANKEN AB	2.17	Financials
BPCE SA	1.81	Financials
BANCO SANTANDER, S.A	1.79	Financials
BNP PARIBAS SA	1.79	Financials

**Sector Weights**



**Country Weights**



## Index Framework

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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](#).

## ABOUT MSCI INC.

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