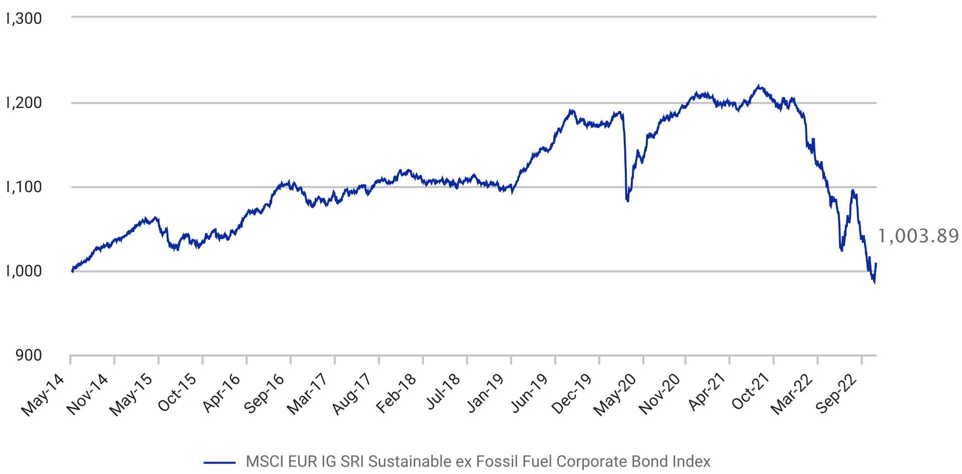
MSCI EUR IG SRI Sustainable ex Fossil Fuel Corporate Bond Index

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 - Oct 2022



Annual Performance(%)

Year	MSCI EUR IG SRI Sustainable ex Fossil Fuel Corporate Bond Index
2021	-1.18
2020	3.04
2019	6.55
2018	-1.03
2017	2.21
2016	4.62
2015	-0.45

Index Performance

EUR returns (%) October 31, 2022

					ANNUALIZED RETURN (%)			
Index	1 Month	3 Months	1 Year	Year to Date	3 Years	5 Years	10 Years	Since May 30, 2014
MSCI EUR IG SRI Sustainable ex Fossil Fuel Corporate Bond Index	0.12	-8.07	-15.75	-15.83	-5.14	-2.08	-	0.05

Index Risk and Return Characteristics

EUR returns (%) October 31, 2022

		ANNUALIZED STD. DEVIATION (%)			RISK RETURN RATIO				
Index	Turnover* (%)	3 Years	5 Years	Since May 30, 2014	3 Years	5 Years	Since May 30, 2014	Max Drawdown (%)	Max Drawdown Period
MSCI EUR IG SRI Sustainable ex Fossil Fuel Corporate Bond Index	33.48	7.78	6.26	5.17	-0.66	-0.33	0.01	19.01	2021-08-05 -- 2022-10-21

*Over rebalance of last 12 months

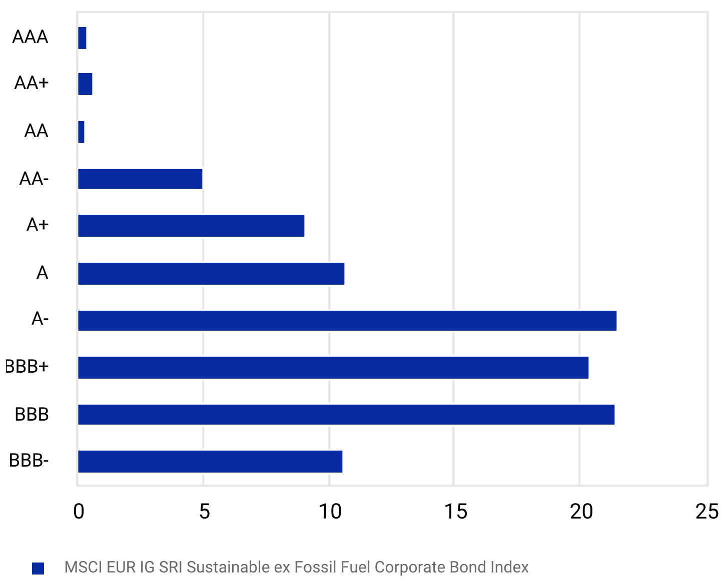
The MSCI EUR IG SRI Sustainable ex Fossil Fuel Corporate Bond Index was launched on April 15, 2021. Data prior to the launch date is back-tested data (i.e. calculations of how the index might have performed over that time period had the index existed). There are frequently material differences between 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	309	181	227,320	0.97	94.80	3.73	1.91	0.05	179	A-
3-5 Years	422	240	307,639	1.21	89.73	4.19	3.59	0.16	219	BBB+
5-7 Years	380	234	248,819	1.19	84.15	4.38	5.38	0.35	228	BBB+
7-10 Years	361	209	230,376	1.45	80.45	4.45	7.14	0.61	229	BBB+
10-20 Years	177	107	97,302	1.53	72.82	4.50	10.57	1.39	212	A-
20+ Years	39	28	22,082	2.17	72.93	5.05	10.47	1.97	250	A-
Aggregate	**1,688**	**416**	**1,133,539**	**1.27**	**85.33**	**4.24**	**5.10**	**0.41**	**221**	**A-**

* Par Weighted
** Effective Duration Weighted

Credit Rating Breakdown



ESG Metrics

	MSCI EUR IG SRI Sustainable ex Fossil Fuel Corporate Bond Index
ESG score	7.68
Environmental Pillar Score	7.40
Fossil Fuel Reserves (%)	0.00
WACI (Scope 1+2)*	64.65
WACI (Scope 1+2+3)*	559.07
Green Revenues (%)	4.11
Green Bonds (%)	7.60
Social Pillar Score	5.13
Controversial Weapons (%)	0.00
Tobacco (%)	0.00
Very Severe Controversies (%)	0.00
Governance Pillar Score	6.17

*(t CO2e/$M Sales)

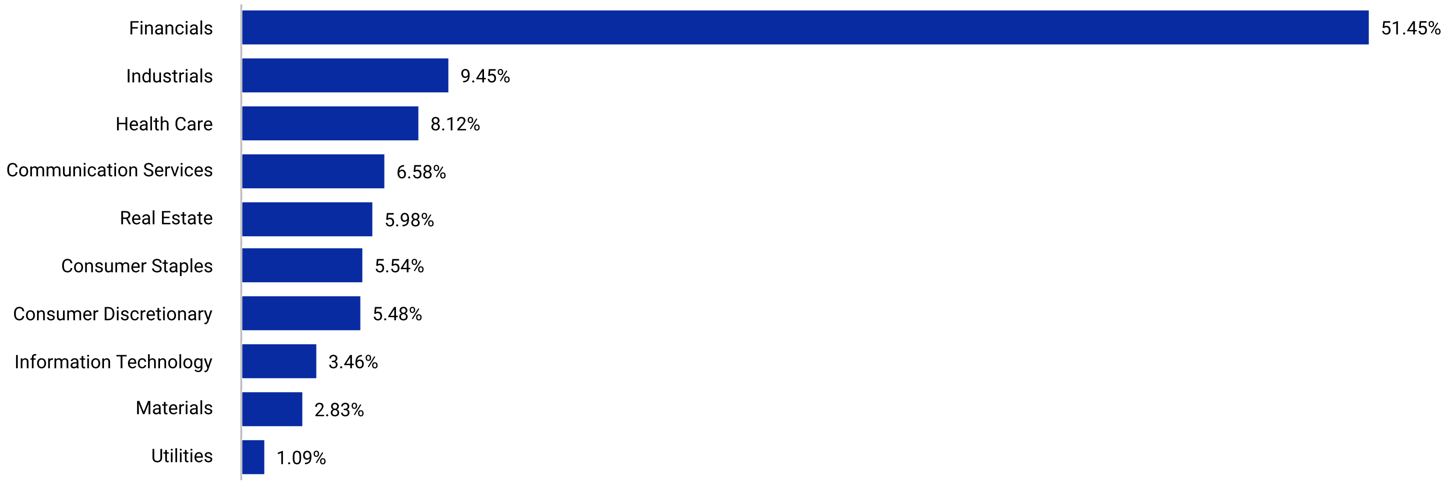
Top 5 Securities

Security Name	ISIN	Currency	Sector	Country of Domicile	Security Credit Rating	Index Weight (%)
KBC 2.375 2026	BE0002882638	EUR	Financials	Belgium	AAA	0.21
JPM 1.963 2030	XS2461234622	EUR	Financials	USA	A-	0.19
BNPP 2.125 2027	FR0013398070	EUR	Financials	France	BBB+	0.19
GS 3.375 2025	XS2149207354	EUR	Financials	USA	BBB+	0.18
BARC 3.375 2025	XS2150054026	EUR	Financials	United Kingdom	BBB	0.17

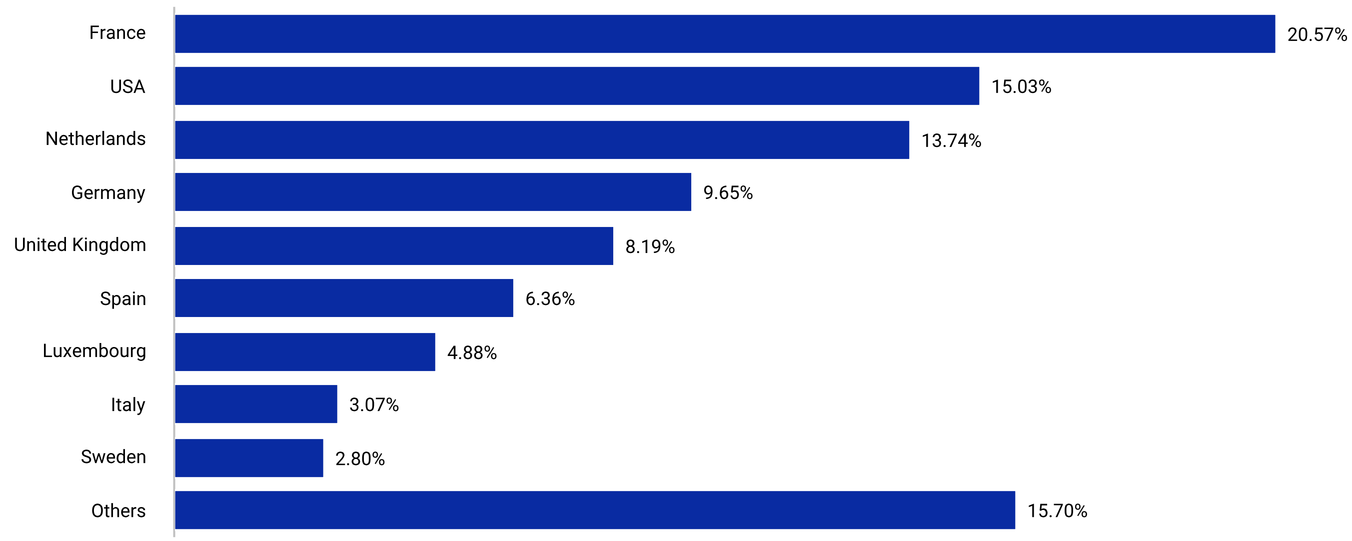
Top 5 Issuers

Issuer Name	Index Weight (%)	Sector
BNP PARIBAS SA	2.40	Financials
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	2.12	Financials
ING GROEP NV	1.80	Financials
SOCIETE GENERALE SA	1.67	Financials
BPCE SA	1.61	Financials

Sector Weights



Country Weights



Index Framework

The MSCI EUR IG SRI Sustainable ex Fossil Fuel 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 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.

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