



# MSCI Fixed Income Indexes

Distinct methodologies delivered by the market's leading  
ESG and climate data provider



# Here's how we are different

## Climate-risk and ESG expertise



Bringing our market leading Climate and ESG research and data to Fixed Income Indexes



MSCI applies the same market leading Climate and ESG lens as adopted by asset owners to Fixed Income indexes

## High quality index construction



Applying MSCI index quality hallmarks into Fixed Income index space



High standards in Pricing sources, Governance, Regulation, Accuracy, Reliability, Independence and Service

## Fully integrated analytics capabilities



Delivering both content and tools to analyse it in a seamless way, including BarraOne and RiskManager



MSCI Managed Services helps clients with portfolio reporting

## Multi Asset and customization options



Ability for you to manage, analyse and report on your entire portfolio from data and services all under one roof



Extensive customization capabilities, both within Fixed Income and across asset classes

# MSCI Fixed Income Suite

## MSCI Corporate Bonds ESG Indexes

Our ESG Fixed Income index design is generally consistent with MSCI Equity ESG indexes while resulting in similar bond characteristics such as duration and rating

### Our ratings approach focuses on

**Forward-looking financial materiality:** We monitor emerging risks & opportunities and focus on the issues that are most relevant to a company's core business model.

**Alternative data & models:** Alternative data helps minimize reliance on voluntary disclosure to deliver key insights. Robust models transform unstructured data into meaningful signals.

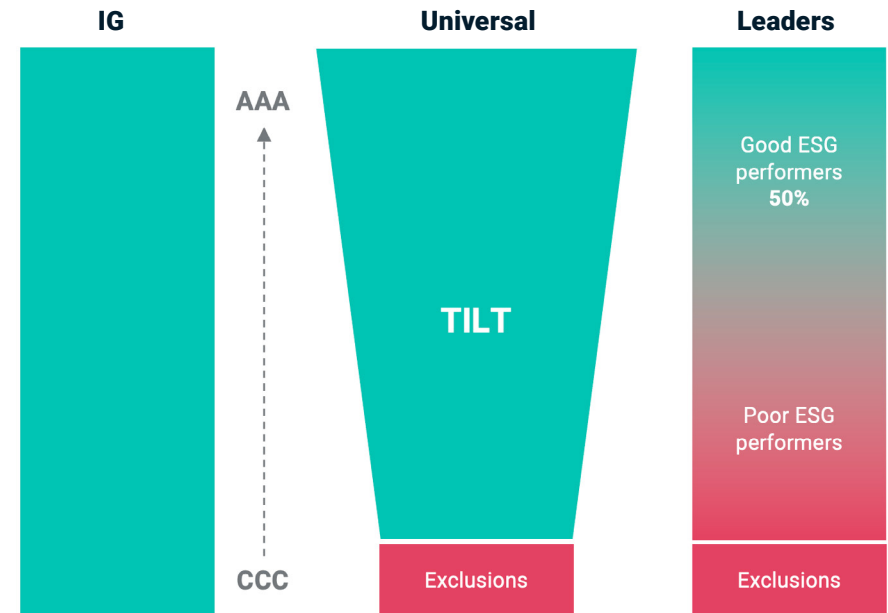
**Tech-enabled human insights:** We use technology and artificial intelligence (AI) to increase the timeliness and precision of data collection and analysis, and to check and validate data. Our 200+ strong team of analysts vet, validate and transform the data into meaningful insights

### We have launched two Corporate Bond ESG indexes

» ESG Universal

» ESG Leaders

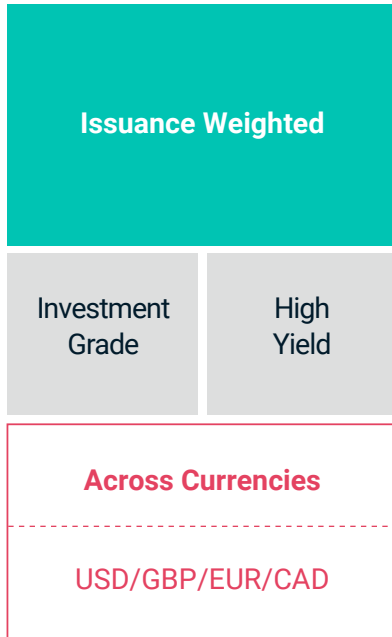
### Built-in ESG integration





# MSCI Corporate Bonds Climate Indexes

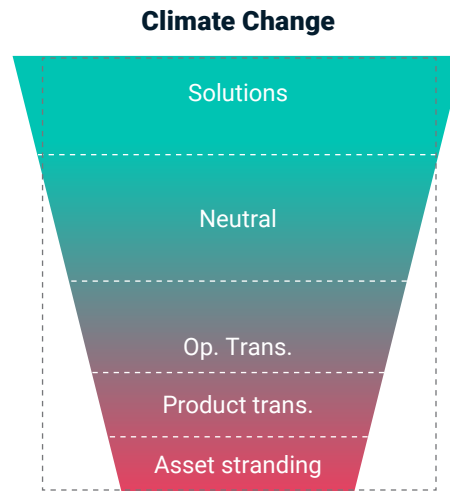
## Benchmark



**The market**

## Climate Change Index

Reduce transition risk  
Green opportunity exposure  
Net-zero aligned with 2°C

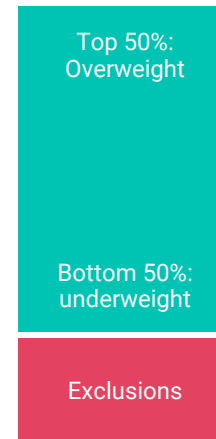


**Piece-wise Linear TILT**  
Exceeds EU CTB Requirements

## Climate Transition Index

Alignment with Climate Transition Benchmark  
Reduced Transition Risk

### Climate Transition

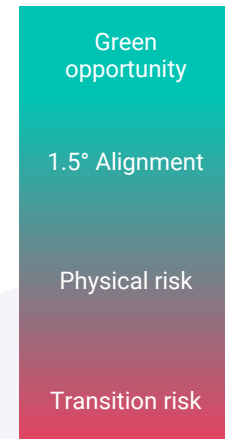


**Best in class**  
Exceeds EU CTB Requirements

## Paris-aligned Index

Reduce transition risk  
High green-tech exposure  
Net-zero aligned with 1.5°C

### Paris Aligned



**Climate Optimization**  
Exceeds EU PAB Requirements

# MSCI FI Indexes on **MSCI Analytics Platform**

Our index content is supported by extensive analytics capabilities through BarraOne and RiskManager.

MSCI's multi-asset class solutions cover various types of risk, exposure, sensitivities and stress testing analysis.

## For portfolio managers



## For risk managers





# About MSCI

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MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process.

The process for submitting a formal index complaint can be found on the index regulation page of MSCI's website at: <https://www.msci.com/index-regulation>.

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