

## MSCI 推出固定收益 ESG 及因子指数系列

北京/上海 · 2020 年 1 月 8 日 - 全球领先的投资决策支持工具和服务提供商 MSCI ( 纽约证券交易所 : MSCI ) 今日推出 MSCI 固定收益环境、社会和公司治理 ( ESG ) 及因子指数系列 , 为机构投资者提供更广泛的创新固定收益服务和解决方案。

MSCI 此次推出 15 支固定收益 ESG 及因子指数 , 旨在满足投资者紧贴投资目标制定策略的需求。

MSCI 美洲指数产品主管 Jana Haines 指出: "我们很高兴推出新一代固定收益指数。投资者对 ESG 及因子的需求日益殷切, 期望把 ESG 因素纳入各类资产, 并根据利差、质量、价值、规模及风险等不同因子制定更准确的投资策略, 以更好地分辨、计量和管理投资组合的风险及回报。"

MSCI 固定收益 ESG 及因子指数系列包括 :

### 发行量加权

- MSCI 美元投资级企业债券指数

### ESG

- MSCI 美元投资级 ESG 通用企业债券指数
- MSCI 美元投资级 ESG 领先企业债券指数

### 因子

- MSCI 美元投资级利差因子高敞口企业债券指数
- MSCI 美元投资级低风险因子高敞口企业债券指数
- MSCI 美元投资级质量因子高敞口企业债券指数
- MSCI 美元投资级价值因子高敞口企业债券指数
- MSCI 美元投资级规模因子高敞口企业债券指数
- MSCI 美元投资级多元因子高敞口企业债券指数
- MSCI 美元投资级利差因子企业债券指数
- MSCI 美元投资级低风险因子企业债券指数
- MSCI 美元投资级质量因子企业债券指数
- MSCI 美元投资级价值因子企业债券指数
- MSCI 美元投资级规模因子企业债券指数
- MSCI 美元投资级多元因子企业债券指数

凭借 MSCI 在分析、投资组合构建、计量、归因、报告及指数等方面领先的实力,MSCI 固定收益解决方案系列有助机构投资者应对市场风险及获得回报,并提升运营效率和透明度。

MSCI 研究和产品开发全球主管 Peter Zangari 表示: "对投资者而言,目前宏观经济和地缘政治事件正对市场环境造成前所未有的影响。我们的固定收益解决方案有助投资者评估和管理投资机遇和风险。在行业变革动力和日益重要的数据及科技推动下,客户对有助改善营运效率及透明度的即时可用解决方案的需求也与日俱增。"

"MSCI 一直处于投资行业创新的前沿。凭借在研究、指数构建及固定收益分析模型创新方面积累的 40 年经验,我们推出新一代投资组合工具,旨在把传统透明度不足的固定收益资产类别变得更加透明,以助客户作出更明智的投资决定。"

-完-

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