

Bloomberg and MSCI Expand ESG Fixed Income Index Family into China

Beijing, Hong Kong, September 20, 2022 – Bloomberg and MSCI Inc. (NYSE: MSCI) today announced the launch of the Bloomberg MSCI China ESG Index Suite which includes nine Environmental, Social and Governance (ESG) indices.

This is the first Bloomberg MSCI index suite that tracks the performance of the RMB-denominated bond and USD-denominated Chinese bond markets, while incorporating ESG and Socially Responsible Investment (SRI) considerations. The newly launched family includes the following three flagship ESG index variants based on the Bloomberg China Aggregate Index, Liquid China Credit Index, and China USD Credit Index:

- **Bloomberg MSCI China ESG-Weighted Indices:** utilizing MSCI ESG ratings, and MSCI ESG ratings momentum, to tilt issuer market weights.
- **Bloomberg MSCI China SRI Indices:** designed to exclude issuers with substantial revenue derived from sources such as alcohol, tobacco, controversial military weapons, nuclear power, and genetically modified organisms (GMOs).
- **Bloomberg MSCI China Sustainability Indices:** applies a positive screen based on MSCI ESG ratings, including only issuers with BB and above ESG ratings, excluding Controversy 'Red' issuers.

“Sustainability is critical to our planet and shared future. Today, ESG considerations are business imperatives for global investors,” said Ji Zhuang, APAC Head of Indices at Bloomberg. “We are delighted to expand our ESG index offerings to meet the needs of investors who are looking to increase exposure in China’s bond market, as we continue to advance index solutions for use in the sustainable investment space around the world.”

“As more investors use ESG data and tools to support their investment decisions, ESG criteria have become increasingly vital to China and international institutions investing or operating in the country,” said Douglas Walls, APAC Head of Index Products at MSCI. “MSCI has always placed ESG and sustainability as one of our key business priorities in understanding how ESG factors impact risk and return. We are pleased with the launch of the new suite of indices as our goal is to help the investor community navigate the journey towards sustainable investing through analytics and solutions insights.”

The Bloomberg MSCI China ESG index family is an expansion of the Bloomberg MSCI ESG Fixed Income Index suite, which includes a range of investment-grade aggregate, corporate index and multi-currency, high yield benchmarks for investors who are aiming to incorporate ESG considerations into their strategic asset allocation.

The Bloomberg MSCI China ESG Index family is currently available on the Bloomberg Terminal and is marketed independently by Bloomberg and MSCI. For more information, visit [Bloomberg Indices](#).

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About Bloomberg Index Services Limited

Bloomberg’s index team has a proven track record in creating industry leading and bespoke indices across asset classes, including best in class fixed income and commodity indices. Bloomberg Index Services Limited (BISL) takes an innovative approach to delivering strategic benchmarks that help market participants address their evolving needs. As an integral part of Bloomberg, BISL has access to a comprehensive range of trusted data and reliable technology for calculations, analytics and workflow automation, along with distribution capabilities that can help amplify the visibility of our customers’ products.

About MSCI

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.

Media Inquiries

Bloomberg
Irene Gu, igu3@bloomberg.net, +86-10-66497535

MSCI

PR@msci.com

| | |
|----------------|----------------------|
| Sam Wang | +1 212 804 5244 |
| Melanie Blanco | +1 212 981 1049 |
| Laura Hudson | +44 (0) 207 336 9653 |
| Tina Tan | +852 2844 9320 |

Citigate Dewe Rogerson

| | |
|---|--|
| Isaac Yau isaac.yau@citigatedewerogerson.com +852 3103 0112 | Jobie Cheung jobie.cheung@citigatedewerogerson.com +852 3103 0107 |
|---|--|

MSCI Global Client Services

| | |
|-----------------------------|-----------------------------|
| EMEA Client Service | + 44 20 7618.2222 |
| Americas Client Service | +1 888 588 4567 (toll free) |
| Asia Pacific Client Service | + 852 2844 9333 |

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