



# Information Related to MSCI Limited's Authorization under the EU Benchmark Regulation

MSCI

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## 1. Benchmark Families

1.1 MSCII Limited's authorization covers five benchmark families:

- MSCII equity benchmark family, which covers
  - all standard MSCII equity indexes (included in MSCII index data modules), and
  - all custom indexes that clients have informed MSCII are used as benchmarks for regulated purposes as described in Article 3.1(7) of the benchmark regulation.
- MSCII blended benchmark family (where MSCII blends the index levels of MSCII equity indexes with index levels of third-party indexes, or where MSCII blends third-party indexes using weights of MSCII equity indexes), which covers
  - MSCII PIMFA Indexes
  - MSCII FX Hedge Indexes
  - MSCII Hedged Indexes
  - MSCII Daily Hedged Indexes
  - MSCII Adaptive Hedge Indexes
  - MSCII Global Currency Indexes
  - MSCII Currency Factor Indexes
  - MSCII Liquid Real Estate Indexes
  - MSCII Multi-Asset Indexes – Dynamic Planner Module
  - MSCII Business Cycle Clock Factor Select Indexes
  - MSCII Dynamic Participation Indexes
  - MSCII Risk Control Indexes and
  - MSCII Short and Leveraged Indexes.
- MSCII fixed income benchmark family, which covers
  - all standard MSCII fixed income indexes (included in MSCII index data modules), and
  - all custom indexes that clients have informed MSCII are used as benchmarks for regulated purposes as described in Article 3.1(7) of the benchmark regulation.

- MSCI property benchmark family, which covers
  - MSCI Property Indexes for which MSCI Limited has provided written permission in each instance to its client to be used for a regulated purpose as described in Article 3.1(7) of the benchmark regulation. The permission process is set out on the index regulation page of MSCI's website at [www.msci.com/index-regulation](http://www.msci.com/index-regulation).
- MSCI property fund (with published NAV) benchmark family, which covers
  - MSCI Property Fund Indexes for which MSCI Limited has provided written permission in each instance to its client to be used for a regulated purpose as described in Article 3.1(7) of the benchmark regulation. The permission process is set out on the index regulation page of MSCI's website at [www.msci.com/index-regulation](http://www.msci.com/index-regulation).

1.2 Excluded from MSCI's authorization are:

- MSCI Fair Value Indexes (MSCI Indexes with IDCo Fair Value Pricing and **MSCI Indexes with ITG Fair Value Model**) which are not made available by MSCI in the UK/European Union.
- Confidential custom equity and fixed income indexes that are not used as benchmarks for regulated purposes as described in Article 3.1(7) of the benchmark regulation and are out of scope of the benchmark regulation.
- Indexes for which MSCI is not the benchmark administrator, including:
  - Bloomberg Barclays MSCI ESG Indexes, and
  - Indexes for which MSCI is a calculator only.
- All MSCI Private Real Assets Indexes other than those included in the MSCI property benchmark and MSCI property fund (with published NAV) benchmark families and permissioned by MSCI as set forth above.

## 2. Benchmark Statements

All benchmark statements can be found [here](#).

## 3. Compliance Statements under the Benchmark Regulation

For the MSCI equity benchmark family, the MSCI blended benchmark family, the MSCI fixed income benchmark family and the MSCI property fund (with published

NAV) benchmark family, MSCI Limited has not taken any exemptions available under the benchmark regulation under Articles 25.7 or 26.3 of the benchmark regulation.

For the MSCI property benchmark family, MSCI Limited has taken a limited number of exemptions, which can be found in the [Compliance Statement](#).

#### **4. MSCI Control Frameworks**

Pursuant to Article 6.5 of the benchmark regulation, clients of MSCI may request a copy of the MSCI BMR Control Framework for a specific MSCI benchmark family by emailing a request to [msci\\_bmrcontrolframework@msci.com](mailto:msci_bmrcontrolframework@msci.com) with all of the following information:

- Your company name,
- Your company address,
- Your name and telephone number,
- The indexes to which your company subscribes, and
- The relevant benchmark family.

Please note that we will need all of the above information to respond to the request. Additionally, clients may be required to sign a separate confidentiality agreement with MSCI before receiving the relevant MSCI BMR Control Framework.

## Contact us

clientservice@msci.com

### AMERICAS

Americas	1 888 588 4567 *
Atlanta	+ 1 404 551 3212
Boston	+ 1 617 532 0920
Chicago	+ 1 312 675 0545
Monterrey	+ 52 81 1253 4020
New York	+ 1 212 804 3901
San Francisco	+ 1 415 836 8800
São Paulo	+ 55 11 3706 1360
Toronto	+ 1 416 628 1007

### EUROPE, MIDDLE EAST & AFRICA

Cape Town	+ 27 21 673 0100
Frankfurt	+ 49 69 133 859 00
Geneva	+ 41 22 817 9777
London	+ 44 20 7618 2222
Milan	+ 39 02 5849 0415
Paris	0800 91 59 17 *

### ASIA PACIFIC

China North	10800 852 1032 *
China South	10800 152 1032 *
Hong Kong	+ 852 2844 9333
Mumbai	+ 91 22 6784 9160
Seoul	00798 8521 3392 *
Singapore	800 852 3749 *
Sydney	+ 61 2 9033 9333
Taipei	008 0112 7513 *
Thailand	0018 0015 6207 7181 *
Tokyo	+ 81 3 5290 1555

\* = toll free

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