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**

- **IG**: AAA
- **Universal**: TILT
- **Leaders**: Good ESG performers 50%
  Poor ESG performers
  Exclusions
  Exclusions
MSCI Corporate Bonds Climate Indexes

**Benchmark**
- Issuance Weighted
- Investment Grade
- High Yield
- Across Currencies
  - USD/GBP/EUR/CAD

**Climate Change Index**
- Reduce transition risk
- Green opportunity exposure
- Net-zero aligned with 2°C

**Climate Transition Index**
- Alignment with Climate Transition Benchmark
- Reduced Transition Risk

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

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

**Best in class**
- Exceeds EU CTB Requirements

**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

- Portfolio construction
- Portfolio simulation
- Portfolio analysis and reporting
- Risk & performance attribution

For risk managers

- Market risk and stress testing
- Liquidity risk
- Counterparty credit risk
- Regulatory compliance
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.