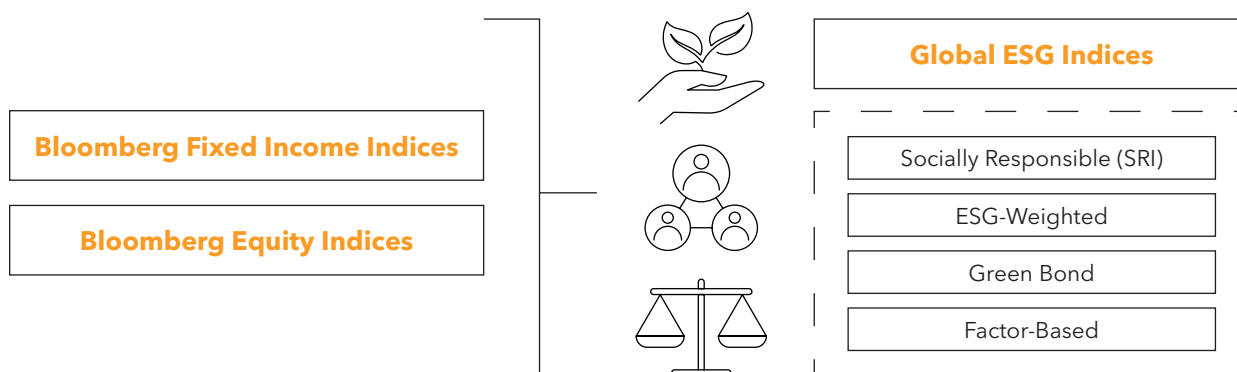


Bloomberg ESG Indices

Solutions for a sustainable future

Bloomberg offers a global suite of fixed income and equity benchmarks with a focus on ESG. Not only does Bloomberg offer an ecosystem of sustainable finance solutions, but we also partner with providers of external ESG ratings, frameworks and data to create index alternatives that meet the diverse needs of investors.



Beyond benchmarks



Bloomberg Intelligence (BI)

BI provides in-depth analysis and commentary on more than 135 industries. At BI ESG <GO>, dedicated ESG analysts within BI offer independent, data-driven insights into sustainability themes such as climate change, water use, corporate governance and safety.



Customization

We offer consultative benchmark design for bespoke indices and actively work with users on the methodology, back-testing, selection and documentation.



BloombergNEF (BNEF)

BNEF offers in-depth analysis that frames the financial, economic and policy implications of industry-transforming trends and technologies. This includes data on sustainable debt markets, clean energy, advanced transport, digital industry, innovative materials and commodities.



Insights

The Bloomberg Portfolio & Index Research team addresses topics that are relevant to today's financial market participants, with a keen focus on ESG. Learn more at INP <GO> or [Bloomberg.com/indexresearch](https://www.bloomberg.com/indexresearch).

External partners

SASB

We work in collaboration with the Sustainability Standards Board (SASB), using R-Factor™, an ESG scoring solution developed by State Street Global Advisors, to produce a series of indices focused on the subset of ESG factors most likely to materially impact the financial condition or operating performance of companies in a given industry.

MSCI

We partner with MSCI ESG Research, using MSCI ESG Ratings within existing Bloomberg Fixed Income Indices.

Bloomberg ESG Indices

Fixed Income

Bloomberg MSCI Socially Responsible (SRI)

SRI Indices exclude issuers from existing Bloomberg Indices that are involved in business lines or activities in conflict with investment policies, values or social norms. Investors may also create customized exclusions.

Bloomberg MSCI Sustainability

Sustainability indices include only best-in-class MSCI ESG rated issuers. The indices apply a positive screen on existing Bloomberg Indices based on MSCI ESG ratings, including only issuers that are best managing their ESG risks.

Bloomberg MSCI ESG-Weighted Indices

ESG-weighted indices use MSCI ESG ratings and MSCI ESG ratings momentum (change in rating level over 12 months) to re-weight issuers within an existing Bloomberg parent index.

Bloomberg MSCI Green Bond Indices

Green Bond indices offer investors an objective and robust measure of global green bond issuance. Green bonds are fixed income securities issued to funds projected with direct environmental benefits and are classified by their designated use of proceeds.

Bloomberg SASB ESG Corporate Indices

The Bloomberg SASB ESG Corporate suite of indices allows fixed income investors to maximize their exposure to positive ESG factors. Investors can preserve the overall risk characteristics of the parent index, while targeting issuers with the highest R-Factor™ scores.

Equity

Bloomberg SASB ESG Equity Indices

Created in collaboration with the Sustainability Accounting Standards Board (SASB) using R-Factor, an ESG scoring solution developed by State Street Global Advisors. The index family focuses on the subset of ESG factors most likely to materially impact the financial condition or operating performance of companies in a given industry.

Bloomberg Rockefeller US All Cap Multi-Factor ESG Improvers Index

Seeks exposures to ESG Improvers, quality, and low volatility attributes with minimal tracking error and sector deviations relative to the Bloomberg US 3000.

About Bloomberg Indices

Representative universes and strategies

We offer a broad suite of financial benchmarks across asset classes that investors can customize for their portfolio needs. Coverage includes size, factors and ESG for custom index creation and seamless integration into multi-asset class indices using Bloomberg's proprietary equity, fixed income and commodity indices.

Transparent, rules-based design

Bloomberg Indices are produced using rules-based methodologies that provide clear guidelines for construction, eligibility, corporate action treatment, rebalances and segmentation. Bloomberg's robust proprietary data and index portfolio construction capabilities provide the ability to tailor exposures and target themes based on clearly defined rules and criteria.

Broadly customizable

Bloomberg publishes bespoke benchmarks and actively works with index users in a consultative manner on benchmark design, methodology, back-testing, selection and documentation of their custom indices.

Replicable construction

Bloomberg Indices are designed to be replicable for investors and product issuers, allowing for closer tracking to the benchmark and easier trading and management of portfolios against the index families.

Performance attribution

Seamless integration and decomposition of portfolio and index performance are available on the Bloomberg Terminal.

Robust governance

Dedicated governance committees focus on key matters such as client challenges, launch of new benchmarks, operational incidents, major announcements and material changes concerning the benchmarks.

Distribution

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