

Bloomberg MSCI Euro Corporate SRI Index

This document is intended to be read in conjunction with the [Bloomberg Euro Corporate Index](#) and the [Bloomberg MSCI ESG Fixed Income Indices Methodology](#); these documents collectively constitute the index methodology for this Index.

The Bloomberg MSCI Euro Corporate SRI Bond Index is a fixed-rate, investment-grade, corporate bond benchmark that applies additional ESG criteria for security eligibility. The index includes securities with at least one year until final maturity and excludes issuers per the standard Bloomberg MSCI SRI and ESG Controversy screens. The index was created in May 2013, with history backfilled to January 1, 2007.

The features specific to this Index are set out below.

Description of Index Constituents	EUR Investment Grade Bonds
Index Ticker	I29543EU Index: Total Return EUR Unhedged

Eligibility Requirements:

Currency	Principal and interest must be denominated in EUR
Sector	Corporate
Credit Rating	Investment Grade
Minimum Amount Outstanding	EUR 300mn minimum par amount outstanding
Maturity	At least one year remaining until final maturity, regardless of optionality
Minimum Liquidity Requirements	See Minimum Amount Outstanding specified above.
Rebalance Date	Monthly

Environmental, Social and Governance (ESG)

The Index applies the standard ESG factors outlined in the [Bloomberg MSCI ESG Fixed Income Indices Methodology](#) Appendix A: Bloomberg MSCI SRI Indices ESG annex:

- Standard Bloomberg MSCI SRI screen, and
- Standard Bloomberg MSCI ESG Controversies score threshold.

Document Version History

Date	Update
September 2023	Publication in new format

Environmental, Social and Governance (ESG) Disclosures

Please refer to Appendix A: Bloomberg MSCI SRI Indices in the [Bloomberg MSCI ESG Fixed Income Indices Methodology](#) for the ESG disclosure annex for explanation of how environmental, social and governance factors are taken into account in this Index.

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