

Bloomberg MSCI Global Aggregate Sustainability Select SRI Float Adjusted Index - ESG screening coverage matrix (March 2024)

Index issuer / asset segment		ESG screening category			Notes
		MSCI ESG Rating	Business Involvement Screening*	MSCI ESG Research ESG Controversies or Red Flags	
Corporate Debt	Corporate Bonds	BBB or higher; non-covered issuers are removed.	Fully screened, non-covered issuers are removed.	Fully screened, non-covered issuers are removed.	Fully screened
Securitized Debt	Covered Bonds	BBB or higher; non-covered issuers are removed.	Screened, non-covered issuers are NOT removed.	Screened, non-covered issuers are NOT removed.	Business involvement screening not applicable to some of the issuers. MSCI ESG controversies / red flags data not available for some of the issuers.
	Asset Backed Securities (ABS)	Not screened	Not screened	Not screened	MSCI ESG data (rating and controversies / red flags) and financed business activity not available for this issuer segment.
	Commercial Mortgage-backed Securities (CMBS)	Not screened	Not screened	Not screened	MSCI ESG data (rating and controversies / red flags) and financed business activity not available for this issuer segment.
	Mortgage-backed Securities (MBS)	Not screened	Not screened	Not screened	MSCI ESG data (rating and controversies / red flags) and financed business activity not available for this issuer segment.
Treasury Instruments	Treasury Bonds	BBB or higher; non-covered issuers are removed.	Not screened	Not screened	Business involvement screening not applicable to sovereign / government sector issuers. MSCI ESG controversies / red flags data not available for this issuer segment

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		MSCI ESG Rating	Business Involvement Screening*	MSCI ESG Research ESG Controversies or Red Flags	
Government-Related Instruments	Sovereign Bonds	BBB or higher; non-covered issuers are removed.	Not screened	Not screened	Business involvement screening not applicable to sovereign / government sector issuers. MSCI ESG controversies / red flags data not available for this issuer segment
	Supranational Bonds	BBB or higher; non-covered issuers are removed.	Screened, non-covered issuers are NOT removed.	Screened, non-covered issuers are NOT removed.	Business involvement screening not applicable to some of the issuers. MSCI ESG controversies / red flags data not available for some of the issuers.
	Local Authority Bonds	BBB or higher; non-covered issuers are removed.	Screened, non-covered issuers are NOT removed.	Screened, non-covered issuers are NOT removed.	Business involvement screening not applicable to some of the issuers. MSCI ESG controversies / red flags data not available for some of the issuers.
	Agencies, government owned not guaranteed	BBB or higher; non-covered issuers are removed.	Fully screened, non-covered issuers are removed.	Fully screened, non-covered issuers are removed.	Fully screened
	Agencies, government guaranteed or sponsored	BBB or higher; non-covered issuers are removed.	Screened, non-covered issuers are NOT removed.	Screened, non-covered issuers are NOT removed.	Business involvement screening not applicable to some of the issuers. MSCI ESG controversies / red flags data not available for some of the issuers.

* Business involvement screening is for ten specific industry classifications and revenue thresholds may apply, see the Index Methodology for more information

Note: This document provides a summary of the ESG screening approach and limitations for the Bloomberg MSCI Global Aggregate Sustainability Select SRI Float Adjusted Index and is not a supplement to or replacement for the Bloomberg MSCI Global Aggregate Sustainability Select SRI Float Adjusted Index methodology (the Index Methodology). For detailed information, please see the Index Methodology, and to the extent that there is any inconsistency between this document and the Index Methodology, the latter takes precedence.