

Bloomberg and Rockefeller Asset Management Launch ESG Improvers Index

New multi-factor index utilizes the Rockefeller ESG Improvers Score™ to provide differentiated ESG factor exposure, offering potential to outperform market-cap weighted indices

New York – Bloomberg and Rockefeller Asset Management today announced the launch of the Bloomberg Rockefeller U.S. All Cap Multi-Factor ESG Improvers Index, available through the Bloomberg Terminal. The index combines Bloomberg’s renowned risk model, data, and index capabilities with 40 years of ESG expertise from Rockefeller Asset Management. Unlike other ESG indices that emphasize screening around ESG leaders or laggards, this index ranks a company's improvement in performance on material ESG issues relative to industry peers.

This multi-factor index combines the Rockefeller ESG Improvers Score™, an uncorrelated and proprietary alpha enhancing factor, with quality and low volatility factors to pursue outperformance over traditional market-cap weighted indices with low tracking error and minimal sector or other factor deviations. Another distinctive aspect of the index is that it incorporates shareholder engagement techniques that help create shareholder value and catalyze positive change.

“We believe that investors will increasingly differentiate between ESG leaders and improvers – firms showing the greatest improvement in their ESG footprint,” said Casey Clark, Managing Director and Global Head of ESG Investments at Rockefeller Asset Management. “And that the latter offers a greater potential for generating uncorrelated alpha over the long-term.”

“Institutional investors are focusing now on underlying ESG factors and trends, so we are expanding our index offering to include ESG improvers,” said Alan Campbell, Head of Index Product Management at Bloomberg. “Together with Rockefeller we are providing investors with a product that captures high quality and low volatility companies that exhibit positive ESG momentum.”

“Given Bloomberg’s history as a multi-asset index provider, and our experience in the ESG space, we felt this was a natural partnership to bring ESG Improvers benchmarks to the market,” added Chip Montgomery, Managing Director and Head of Business Strategy & Corporate Development at Rockefeller Asset Management.

More information on the index can be found [here](#). Bloomberg provides an independent, transparent approach to indexing for customers across the globe. The index is administered by Bloomberg’s UK Financial Conduct Authority authorized benchmark administrator, Bloomberg Index Services Limited (BISL). BISL is responsible for calculation, governance and provision of the index.

About Bloomberg

Bloomberg, the global business and financial information and news leader, gives influential decision makers a critical edge by connecting them to a dynamic network of information, people and ideas. The company’s strength – delivering data, news and analytics through innovative technology, quickly and accurately – is at the core of the Bloomberg Terminal. Bloomberg’s enterprise solutions build on the company’s core strength: leveraging technology to allow customers to access, integrate, distribute and manage data and information across organizations more efficiently and effectively. For more information, visit [Bloomberg.com/company](https://www.bloomberg.com/company) or [request a demo](#).

About Rockefeller Asset Management

Rockefeller Asset Management, a division of Rockefeller Capital Management, offers global, U.S., non-U.S., and environmental, social and governance (“ESG”) equity strategies, as well as a range of tax-exempt and taxable fixed income strategies, serving institutions, high net-worth individuals and families. With over 30 years of experience in global investing, we pair our distinctive worldview and long-term investment horizon with thorough fundamental research combining traditional and non-traditional analysis. We offer strategies that seek to outperform benchmarks over multiple market cycles, driven by a disciplined investment process in a highly collaborative team culture. As of September 30, 2020, Rockefeller Asset Management had \$10.0B in assets under management. For more information visit <https://rcm.rockco.com/ram>.

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