Barra Equity Models Direct

Uniform format for all models delivers complete datasets in a daily automation-friendly update.

Highlights

Barra Equity Models may now be licensed for delivery in a uniform, database-friendly format designed to provide you with a convenient method for integrating the models into your investment process. New model data is delivered after each trading day. With this standardized format, users can implement a data management process for one model that may then be used to support additional equity models, including the Barra Integrated Model.

Key Features

Complete Dataset—All asset and factor information for each model–including daily factor returns and linked specific risk–is delivered in a single daily update.

Enhanced Asset Data—The dataset includes multiple security identifiers for each asset, the start and end dates for each identifier, and daily updates that include intra-month additions for corporate actions.

Standard Format—Uniform format for all models allows users to support multiple models with a single data update process.

Usage Examples—Every subscription includes a sample database schema, data loaders, and Excel-based usage examples to ease data management and speed integration of Barra Equity Models Direct into the investment process.

Implementation Support—Trained technical staff are available to answer product questions and discuss implementation options.

Included Asset and Factor Data

Asset Information		Factor Information	Other
Security Master:	**Exposures:**		
Market Identifiers*	Risk Indices	Monthly Factor Returns	Estimation Universe
Closing Price	Industries	Daily Factor Returns***	Linked Specific Risk***
Market Cap	Covariances	Covariances	
Daily Asset Returns	Currencies		
Estimated Yield	Historical Beta		
Asset Type**	Predicted Beta		
	Total Risk		
	Specific Risk		

* Supported identifiers include BarraIDs, local tickers and one or more of: CUSIP, SEDOL, ISIN

** Asset universe includes stocks, ADRs, GDRs, cross-listed securities, and ETFs

*** Available for models listed in the Appendix

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Types of Models

Multiple Horizons—Barra Equity Models are designed for users with specific investment horizons-short horizon models for 6 months or less, long-horizon models for extended periods. Multi-horizon models are available for most developed markets.

Barra Integrated Model—Clients using multiple models should consider the Barra Integrated Model, delivered in three components: Developed Equity Markets, Emerging Equity Markets, and Fixed Income Markets.

Model Coverage

Market	Equity Models	S&L	History	Risk Indices	Industries	Assets**
Global	Global Equity Model (MS & FT)	No	Dec–87	4	38	43,032
US	US Equity Model	Yes	Jan–73	13	55	11,722
Europe	European Equity Model	Yes	Jan–97	9	44	7,554
Japan	Japan Equity Model	Yes	Jan–85	12	41	3,636
UK	UK Equity Model	Yes	Jan–81	11	43	2,458
Canada	Canada Equity Model	Yes*	Oct–97	8	15	2,600
Australia	Australia Equity Model	Yes*	Dec–89	9	14	1,400
Singapore	Singapore Equity Model	No	Oct–97	9	18	534
Hong Kong	Hong Kong Equity Model	No	Nov–96	10	13	1,029
New Zealand	New Zealand Equity Model	No	Oct–97	5	6	167
US	US Small Cap Equity Model	No	Jan–79	11	55	11,722
US	US Trading Model	No	Jan–05	6	55	11,722

Single market models are also available for 33 emerging market countries

* Available in 2008
* * As of 12/2006

Compatibility

Users can implement analytics solutions on their choice of operating system using a variety of programming languages (C++, JAVA, etc) or a variety of third party tools.

Related Products

Users of Barra Equity Models Direct should also consider Barra's asset valuation products, fixed income model data, and open optimizer.

About MSCI Barra

MSCI Barra is a leading provider of investment decision support tools to investment institutions worldwide. MSCI Barra products include indices and portfolio risk and performance analytics for use in managing equity, fixed income and multi-asset class portfolios.The company's flagship products are the MSCI International Equity Indices, which include over 120,000 indices calculated daily across more than 70 countries, and the Barra risk models and portfolio analytics, which cover 56 equity and 46 fixed income markets. MSCI Barra is headquartered in New York, with research and commercial offices around the world.