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PRESS RELEASE

MSCI Announces Latest Factor Innovation; MSCI Multi-Asset Class Factor Model

NEW YORK, January 29, 2018 – MSCI Inc. (NYSE: MSCI), a leading provider of indexes, portfolio analytics, and services for global investors, today announced its latest factor innovation, the MSCI Multi-Asset Class Factor Model (MSCI MAC Factor Model), a multi-tiered model that helps investors analyze key portfolio exposures across asset classes through an integrated and consistent framework.

Over the last decade, technology, regulatory changes, and the popularity of passive investments have continued to disrupt the active management landscape. As investors continue to focus on outcomes, their demand for investment solutions aligned with those outcomes continues to increase. Increasingly, we believe the ability to construct and communicate allocation decisions across multiple asset classes will become more valuable.

The MSCI MAC Factor Model can help investors adapt to the rapidly shifting landscape. It supports a factor-based asset allocation process and provides further insight, control and consistency throughout the investment process. Specifically, the model is designed to help investors achieve the following:

- Transition from traditional asset allocation to factor-based asset allocation
- Identify and implement systematic strategy factors beyond equities across asset classes
- Simplify thousands of exposures across asset classes to a set of key risk and return drivers
- Make multi-asset class portfolio exposures easier to communicate

“The growth of factor investing has transformed the way investors view their portfolios, underscoring the importance of factor awareness in active portfolio management,” said Peter Zangari, Global Head of Research and Product Development at MSCI. “As leaders in research-driven factor and multi-asset class model innovation, we are committed to helping our clients navigate the complex nature of the global markets and enhance their investment approach.”

The MSCI MAC Factor model is an innovation based on decades of experience building factor models and feedback from hundreds of clients representing the industry’s most sophisticated investors. It provides investors with a consistent and holistic framework for implementing and measuring multi-asset class investing strategies based on commonly considered factors that influence performance. The new model allows factor investing to go beyond equities.

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For more information about the MSCI MAC Factor Model, please visit www.msci.com/multi-asset-class-factor-models.

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About MSCI

For more than 45 years, MSCI's research-based indexes and analytics have helped the world's leading investors build and manage better portfolios. Clients rely on our offerings for deeper insights into the drivers of performance and risk in their portfolios, broad asset class coverage and innovative research.

Our line of products and services includes indexes, analytical models, data, real estate benchmarks and ESG research.

MSCI serves 99 of the top 100 largest money managers, according to the most recent P&I ranking.

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