

MSCI Upgrades Fixed Income Model Suite

New York – October 17, 2016 – [MSCI](#) Inc. (NYSE: MSCI) announced today substantial updates to its fixed income risk model suite. This fourth-generation offering applies MSCI’s three decades of expertise in fixed income to challenges in today’s markets and the need to more quickly recognize changes in the global credit markets.

Peter Zangari, Managing Director and Global Head of Analytics for MSCI, said, “Recent consolidation among fixed income analytics providers has forced many investment managers to explore alternative solutions. This major upgrade demonstrates our commitment to helping clients manage fixed income in today’s yield-seeking environment.”

Key enhancements to the model include the addition of Duration Times Spread (DTS) factors as indicators of risk, and the introduction of basis factors. The advantages of the DTS approach include having the ability to reflect changing quality quickly, reducing dependence on ratings agencies, and recognizing a return to calm in the market after crisis. Basis factors, such as cash vs. CDS, provide insight and tools for managing liquidity risks.

MSCI plans to integrate the fourth-generation fixed income factor model suite with its best in class equity, commodity, and private asset class models in its integrated multi-asset class model. This model is widely used by asset managers and large pension plans to manage risk and attribute performance across asset classes.

Zangari continued, “MSCI has been building factor models for over 40 years. Managers need independent, open, and customizable tools to better manage their portfolios, and more effectively communicate with their clients. Our flexible model delivery and implementation options allow managers to tightly integrate our best of breed models seamlessly with their unique investment process.”

To learn more about MSCI’s fixed income capabilities listen to our recent [webinar](#).

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About MSCI

For more than 40 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 97 of the top 100 largest money managers, according to the most recent P&I ranking.

For more information, visit us at www.msci.com.

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