

MSCI FACTORLAB

MSCI FACTORLAB PROVIDES FURTHER TRANSPARENCY AND ACCESS TO OUR LATEST CURATED FACTOR RESEARCH.

As new and improved datasets become available, we constantly enrich factors to provide more timely and granular insight into the drivers of risk and return. MSCI FactorLab gives access to these new research-enhanced data sets for use cases ranging from alpha research to building custom risk factors. For over 40 years MSCI, starting with Barra, has researched factors to determine their effects on equity performance. MSCI continues this factor innovation to provide unique information not contained in classic factors.

KEY FEATURES

- Daily financial metrics on up to 77,000 equities
- Research-quality data curated by MSCI's data and research staff
- The same data used to build the industry-leading MSCI factor models
- Deep daily history back to Jan 1995 for most factor descriptors
- Factor statistics such as t-statistics, information coefficients and returns coming soon
- Accompanied by publication of in-depth research on specific factors
- Data subsets for Local and Regional Standardization available
Local: U.S., Japan, China
Regional: Europe, Asia-Pacific ex Japan

USE CASES

- More transparency into MSCI Barra equity factor research including the Systematic Equity Strategies research
- Alpha research
- Custom factors
 - Custom combinations of factor descriptors
 - More granular style factor analysis for risk and performance attribution or manager/strategy evaluation
 - Custom risk models
- Screening and filtering using the underlying factor descriptors
- Portfolio construction (rules-based or optimization)

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A total of 135+ factor descriptors are currently available in the MSCI FactorLab, categorized within the groups shown below. Some descriptors come in both derived and standardized values. Derived values are calculated from vendor inputs and standardized values are the z-score versions of the derived value.



VOLATILITY



YIELD



QUALITY



MOMENTUM



VALUE



SIZE



GROWTH



LIQUIDITY



SENTIMENT



MACRO



ESG

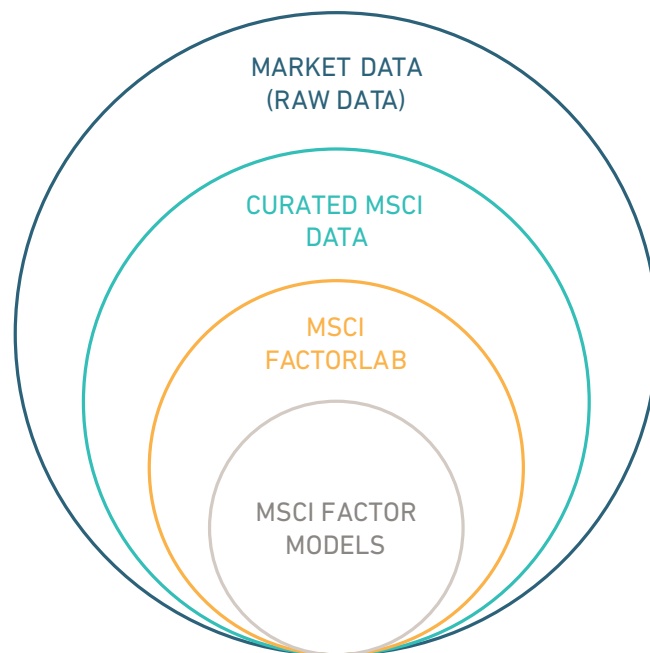
BENEFITS

- Faster access to new research and datasets
- MSCI continues to research factors based on new data sources to provide more timely and granular insight into the drivers of risk and return
- New and improved datasets become available through MSCI FactorLab first
- MSCI FactorLab gives clients faster access to new research data that can be integrated within existing processes

LOWER DATA COSTS WITH IMPROVED DATA QUALITY

- MSCI FactorLab is available in a database-friendly format in a consistent manner as current MSCI products and therefore can be integrated at a low cost
- MSCI FactorLab data can be used to validate data from other sources to ensure consistency in a portfolio
- Allows clients to receive factor information directly without upgrading to a new model
- FactorLab API supports multiple languages including Python, R, Matlab, and C#
- MSCI FactorLab API provides options to download descriptor exposures, metadata or security identifiers for the entire universe or selected securities

As we continue to leverage data and technology to accelerate our factor research, we are powering better investment decisions at a much faster pace. MSCI FactorLab provides seamless access to our latest factor data available outside of our factor risk models.



ABOUT MSCI INC.

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 45 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process. To learn more, please visit www.msci.com.

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