The Index Fundamental Data Module provides access to the fundamental data components that make up industry leading MSCI Indexes, including MSCI factor indexes in a transparent manner. The modules provide access to security level fundamental data used in the construction of MSCI Indexes. The module includes a comprehensive set of 31 index fundamental data points.

**KEY BENEFITS**

- **Transparency**: to gain deeper insight into MSCI Indexes. Building blocks used in the construction of MSCI indexes.
- **Efficiency**: in building and back testing new strategies and products
- **Strategic**: factors are key drivers of portfolio risk and return

**INDEX FUNDAMENTAL DATA**

**MARKET CAP INDEXES**

Indexed to MSCI

**FACTOR INDEXES**

- VOLATILITY
- YIELD
- QUALITY
- MOMENTUM
- VALUE
- SIZE

Access to a set of ongoing and historical MSCI Index Fundamental data points can also help BUILD | IMPLEMENT | MEASURE your strategies today
KEY FEATURES

- **Coverage**: MSCI ACWI IMI Universe
- Data aligns with MSCI Index methodology requirements
- Processed for global consistency & comparability
- Meets MSCI Index governance standards of quality and accuracy
- **Frequency**: Monthly
- **History**: Up to 10 years at launch

KEY DATA POINTS:

- MSCI Index Fundamental Data Modules currently include 31 data points
- Additional fundamental data points to be included as part of enhancements

CONFIGURATION:

The MSCI Index Fundamental Data Module has been aligned with MSCI Core Modules. The data is offered via six separate licenses:

- MSCI DM Core Fundamental Data Module
- MSCI DM Small Cap Fundamental Data Module
- MSCI EM Core Fundamental Data Module
- MSCI EM Core Small Cap Fundamental Data Module
- MSCI AP Core Fundamental Data Module
- MSCI AP Core Small Cap Fundamental Data Module

For more information, please contact clientservice@msci.com.

ABOUT MSCI

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