# MSCI REAL TIME INDEXES HISTORY

The MSCI Real Time Indexes History provides a historical picture of global equity market activity for approximately 10,000 benchmark indexes, with data available from 2002. The historical data, often used by portfolio managers and equity traders, can be used to support the investment process in strategy development and back testing.

## **KEY FEATURES**

- **Data quality:** Reflects the quality and accuracy that is applied to the calculation of all MSCI indexes.
- **Precision:** Fully adjusted for corporate actions (stock splits, rights offerings, etc.).
- Extensive history: Data available from 2002 provides a high frequency view of the market over a long period of time.

## **APPLICATION**

The historical data of the Real Time Indexes can be used for many types of analysis, including:

- Developing index based **investment strategies** built around MSCI Global Equity Indexes.
- Simulating past performance of a new strategy or product.
- Conducting historical transaction **cost relative performance analysis**.

## **MSCI REAL TIME INDEXES**

MSCI Real Time indexes are a unique set of over 10,000 indexes calculated in real-time.

#### **KEY FEATURES**

- Global coverage: The indexes provide real-time index levels for approximately 10,000 benchmark indexes, including MSCI EAFE, MSCI ACWI, MSCI Emerging Markets and MSCI World Indexes. Additionally Sector, Industry, Value and Growth, Factor, Environmental, Social and Governance (ESG), and Economic Exposure Indexes are available for numerous countries and regions.
- Timelines: The indexes are calculated every 60 seconds from 23:00 GMT to 21:30 GMT. A wide range of derivative indexes, calculated every 15 seconds, are also available, including the MSCI Emerging Markets, MSCI EAFE, MSCI Europe, MSCI Singapore, and the MSCI Taiwan Index.
- Extensive history: Clients interested in obtaining a historical picture of global equity market activity across regions, sectors, or countries can purchase historical data of the Real Time Indexes which is available from 2002.



## **History Licensing**

The datasets are available through rolling history with annual fees. They are also available through perpetual license that allows unlimited internal users at applicable locations.

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

#### **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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