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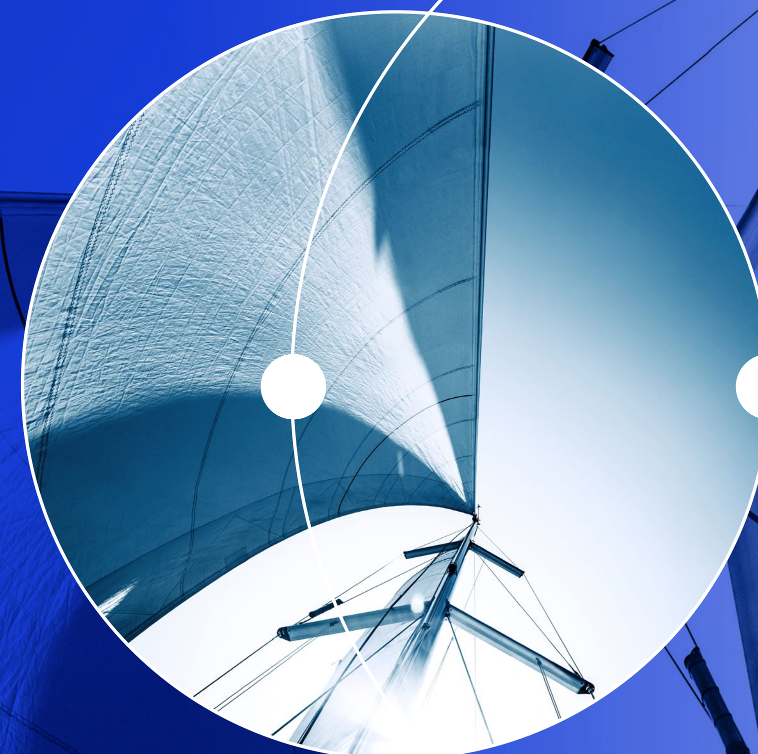
MSCI Multi-Asset Class analytics – in your infrastructure



Embed institutional-grade analytics directly into your investment process

For Asset Managers and Hedge Funds

As portfolio complexity intensifies and systematic strategies scale, the ability to integrate sophisticated, cross-asset risk and performance analytics directly into existing investment process is becoming an increasingly important consideration for investment teams. They may face challenges with insights that arrive too late or lives in a separate system.
Our multi-asset-class solutions are purpose-built for easy integration into existing workflows, helping investment managers make faster, more confident portfolio decisions.

Challenges every investment and risk team recognises

- **Speed gap** - End-of-day reports don't support front office decision-making. By the time risk analysis is available, the market opportunity — or the risk event — has already played out.
- **Multi-asset class complexity** – Managing risk and performance across multiple asset classes — each with its own universe of instruments, markets, and risk drivers — within a single coherent framework is a challenge most infrastructures are simply not built for.
- **Rigid, prepackaged solutions** - Without direct access to the underlying components, portfolio managers cannot adapt analytics to the nuances of their investment process — constraining strategy design and limiting the value derived from the tools they rely on.
- **AI-driven investment process** - Investment teams are leveraging AI to build faster, more tailored strategies — yet most infrastructure remains inflexible and prepackaged, unable to keep pace with the speed and specificity that AI-driven workflows demand.

Solutions embedded directly into your infrastructure

MSCI brings institutional-grade multi-asset class data, models and insights directly into your existing systems — without requiring a full infrastructure overhaul or complex integration processes. Risk insights are available at every point of decision - timely, accurate, and entirely within your own infrastructure.

- **Intraday investment decisions** - Risk and performance insight is available when and where decisions are made — embedded directly into your front office workflows, not delivered after the fact.
- **Unified cross-asset view** - A single, consistent factor framework spans equities and fixed income — covering the full breadth of asset classes, instrument types, and markets within one coherent risk and performance language.
- **Risk, on your terms** - Direct access to model components means your team can tailor analytics to the specific needs of your strategy and workflow — moving beyond prepackaged solutions that constrain how you invest.
- **Pace with AI** - As investment teams leverage AI to develop faster and more customised strategies, MSCI provides the flexible, programmatically accessible infrastructure to match — modular components your team can integrate and adapt on your own terms.

Modular building blocks, tailored to your investment process

Where each solution fits in your investment process

Solutions	Signal Generation	Strategy Backtesting	Portfolio Construction	Hedging	Risk Management
Factor Models					
Factor Models (MAC, Equity, FI)		●	●	●	●
Data					
Corporate & Sovereign Issuer Curves	●	●	●	●	●
Mispricing Spread Data	●	●	●		
Bond Liquidity Measure		●	●	●	●
FactorLab	●	●	●		
Calculation Engines					
Instrument Analytics		●	●	●	●
Portfolio Risk			●	●	●
Optimizer		●	●		

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Factor Models - Delivered via FTP or Flat files and Snowflake

MAC Factor Models

A unified multi-asset class factor framework spanning equities and fixed income. Our models provides a consistent view of factor exposures across asset classes to simplify the complexities of multi-strategy investing.

Equity Factor Models

A comprehensive factor framework for equity risk and return decomposition, covering style, industry, and country factors across global markets. Delivered via Snowflake, it provides consistent equity risk and return measurement that integrates seamlessly with fixed income and multi-asset frameworks for cross-asset portfolio construction and systematic strategies.

Fixed Income Factor Models

Analyze key drivers of fixed income risk and return across a broad universe of instruments and markets, integrated within a global multi-asset class framework. Pre-calculated exposures available via Snowflake enable systematic fixed income strategies and risk decomposition without batch processing constraints.

Data - Delivered via FTP or Flat files and Snowflake

Pre-calculated exposure

Pre-calculated Exposures for 300,000+ instruments via Snowflake enables fast on-boarding of MSCI's Factor Models for risk and portfolio construction use cases including backtesting and time series analysis.

Corporate and Sovereign Issuer Curves

Access 5,000+ issuer curves refined over 20+ years, providing a consistent view of issuer credit across the fixed income universe. With Mispricing spread data, identify relative value opportunities by measuring the deviation between a bond's market spread and its expected issuer spread. Available on demand via API for use in systematic strategies, relative value analysis, and portfolio construction.

Bond Liquidity Measure

Estimate bid-ask spreads for corporate, sovereign, and supranational bonds — including infrequently traded instruments — using MSCI's proprietary regression-based methodology. Enables more informed execution and portfolio construction decisions.

Probability of Default Model

An equity-derived probability of default signal that complements traditional bond and CDS-based credit measures, drawing on market prices and balance sheet data for an additional dimension of issuer creditworthiness.

FactorLab

Access curated factor signals drawn from equity markets and alternative data sources, designed for integration into cross-asset investment processes.

Calculation Engines – Can be installed locally or accessed via API

Instrument Analytics

On-demand exposure and analytics across 60+ instrument types — spanning bonds, municipals, securitized products, and OTC derivatives. Provides the instrument-level analytical foundation needed to embed consistent, intraday risk insight directly into portfolio construction, hedging, and trading workflows.

Portfolio Risk

A validated analytics library embedding MSCI's core risk calculation engine — directly into your infrastructure. Delivers plug-and-play functionality without the cost of building in-house.

Optimizer

Automate portfolio construction across asset classes using MSCI's proprietary optimization solvers. Deployable within the Risk Library for intraday, multi-asset portfolio construction and asset allocation simulation.

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What You Gain

Timely risk insight

Move from reactive to proactive risk management — with insight available at the point of decision, not after the fact

Cross-asset consistency

A unified view of risk across asset classes may eliminate reconciliation overhead and supports more coherent portfolio decision-making

Greater flexibility

Direct access to modular model components enables teams to tailor analytics to their specific strategies and workflows — moving beyond prepackaged solutions

Differentiated alpha

Access to issuer curves, mispricing signals, and equity-derived credit indicators may provide the analytical edge needed to build differentiated systematic strategies

Scalability without complexity

Expand strategies across asset classes and instrument universes without proportional increases in infrastructure investment

Future-ready infrastructure

Risk infrastructure that adapts to evolving investment processes — including AI-driven workflows — without the cost and overhead of building in-house

Take the Next Step

Bring institutional risk into your front office. Speak to your MSCI representative or **contact us** to request a demonstration.

Contact us

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About MSCI

MSCI (NYSE: MSCI Inc.) strengthens global markets by connecting participants across the financial ecosystem with a common language. Our research-based data, analytics and indexes, supported by advanced technology, set standards for global investors and help our clients understand risks and opportunities so they can make better decisions and unlock innovation. We serve asset managers and owners, private-market sponsors and investors, hedge funds, wealth managers, banks, insurers and corporates.

To learn more, please visit **www.msci.com**

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