

"MSCI Strategy Explorer"

Transcript, 25 May, 2026

Investors today are looking beyond traditional sector and factor classifications. They want to capture emerging themes from AI adoption to private equity defense technology and global shipping. And they need to do it efficiently with greater transparency.

The MSCI Strategy Explorer is an AI enabled solution that helps you seamlessly translate investment ideas into portfolios, baskets, or indexes in a more efficient and transparent way.

Let's take a look at how the Strategy Explorer is structured. The workflow starts with defining an investment strategy, a theme or trend you want to capture. This could be a long term structural shift like AI adoption or a more targeted idea like European defense technology. Each strategy is broken down into components or subthemes. These components define what's in scope and what's out of scope.

Written in natural language rather than relying on rigid keyword lists.

The Strategy Explorer then uses a large language model to assist in each company's reported business segments against these component definitions. It works in two steps. First, checking whether a component is mentioned in a segment, then confirming whether that mention aligns with the in scope definition rather than the out of scope.

Using the Strategy Explorer, we will create a new theme and illustrate how exposures can be calculated. For example, we are interested in aviation and space. We first need to write a theme description, a brief explanation of what this theme represents and what kinds of companies may align with it. Then we need to define the sub themes that will make up our theme.

Here we have four subthemes aircraft manufacturing, spacecraft and satellite manufacturing, airline and air transport operations, and space launch and mission services. Each subtheme can be considered a micro industry with a defined set of products, services, technologies and business activities that are considered in scope. Each subtheme also has an associated list of out of scope business activities and products that are related but are not aligned with the specific scope of the strategy or its subthemes.

After defining the theme, we can calculate strategy exposure for selected securities or for a wider universe as we will do here. The semantic top end field is used to filter a set of companies that have the highest semantic similarity to the theme. Description. The LM based strategy exposure calculation is then applied to these companies.

Once the theme is defined, we click the Calculate Thematic Exposure button and the Strategy Explorer. Maps and associates. Company business segments to each sub theme for each company. We can see the strategy, exposure and the sub themes it is matched to. Strategy exposure is calculated as the percentage of a company's revenue that is associated with matched segments.

We can also analyze existing themes in the one MSCI app. For example, we can analyze the listed private equity theme. You can either use the existing theme definitions or modify them using the Modify Theme button. Here we will use the existing theme definition. Click analyze and then you can either calculate exposure for a single company using the manual entry option, or run exposure calculations for a larger universe.

After semantic filtering with exposures calculated across your universe. The Strategy Explorer allows users to export results and use them directly for backtesting, index design, basket creation, or client reporting.

And because the framework is flexible, it extends beyond company fundamentals.

The same workflow can calculate exposures from news flow, earnings transcripts, and company filings, reflecting not just what companies do, but how the market may reference them.

Whether you're an asset manager launching a differentiated thematic product, a structuring desk, building custom baskets, or an asset owner seeking portfolio transparency, the Strategy Explorer provides access to the full workflow.

Speak with your MSCI representative to learn more.

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