



June 2026

MSCI Connector

Connecting Claude to MSCI data

Integrated MCP tools:

- MSCI IndexAI Insights™
- MSCI Private Capital Intelligence (PCI)
- Total Plan Manager (TPM)
- MSCI Real Assets Index
- MSCI AI Portfolio Insights
- MSCI Sustainability & Climate AI Insights (Beta)



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1. What Is the MSCI Connector?

MSCI Connector gives you direct access to MSCI data from within Claude. Using the Model Context Protocol (MCP), Claude connects securely to MSCI's content and retrieves entitlement-controlled information in response to your questions.

MCP tools available, each covering a distinct data domain:

Capability	What You Can Ask
MSCI IndexAI Insights™ ("IndexAI Insights")	Query MSCI index performance, constituents, factor analytics, and methodology documentation
MSCI Private Capital Intel (PCI)	Benchmark private capital funds using IRR, TVPI, DPI, and other performance measures across vintages, geographies, asset classes, and fund sizes
Total Plan Manager (TPM)	Access portfolio holdings, performance, transparency, liquidity, and cash flow data across public and private markets
MSCI Real Assets Index (Index Intel)	Query direct property, property fund, infrastructure and debt fund index performance across global markets, including headline performance (Total Return, Capital Growth, Income Return) and underlying fundamentals with sector, geographic and asset characteristic breakdowns.
MSCI Sustainability & Climate AI Insights	Explore and assess companies on key sustainability and climate metrics – Sustainability ratings, scores & data, controversies, business involvement screening, and emissions – all through natural language – enabling faster decision making. Currently released as Beta version.
MSCI AI Portfolio Insights	Ask natural language questions about portfolio risk, factor exposures and portfolio trends, grounded in your entitled MSCI AI Portfolio Insights data.

Each tool connects securely to MSCI to access, analyze and interact with MSCI data that matches your existing entitlements. The tools can be used independently or in combination within the same conversation based on your entitlements.

2. What's Available?

2.1 IndexAI Insights

Through conversational interaction, you can ask plain-language questions about index performance, exposures, constituents and methodologies and get insights that are grounded directly in MSCI's proprietary data.

Capability	What You Can Ask
Performance	"Show me year-to-date performance of the MSCI Emerging Markets Index in USD."
Constituents	"What are the top 10 securities by weight in the MSCI World Core Multi-Factor Index?"
Methodology	"What are the differences between MSCI ACWI Quality and MSCI ACWI Momentum?"
Comparison	"Draft a one-page comparison of the MSCI World Index and MSCI USA Index for our quarterly review."
Charting	"Plot performance of MSCI World Core Multi-Factor Index vs MSCI World Index over the last 3 years."

Index Performance: Index levels, returns (price, gross, net), and fundamental ratios (P/E, P/B, dividend yield).

Constituents & Securities: Security-level composition data: constituent weights, country/sector breakdowns, market cap, fundamentals, and valuation ratios.

Proprietary Datasets & Analytics: FaCS factor scores (Value, Momentum, Quality, Size, Volatility, Yield, Growth), plus Sustainability and Climate metrics.

Corporate Actions: Dividends, splits, mergers, spin-offs, and rights issues, including their impact on index additions, deletions, and weight changes.

Index Methodology: Rules governing index construction from public MSCI methodology documents: eligibility criteria, rebalancing, and how derived indexes inherit rules from parent indexes.

2.2 Private Capital Intelligence (PCI) — Fund Benchmarking

PCI provides universe analytics for private capital funds, drawing on the MSCI PCI database. You can filter by geography, asset class, vintage, industry, fund size, and vehicle type.

Capability	What You Can Ask
Performance benchmarks	"Show me median IRR and TVPI for US Buyout funds, vintages 2015–2020."
Asset class comparison	"Compare IRR across Venture Capital, Buyout, and Infrastructure."
Geographic analysis	"What is the pooled IRR for European private equity funds?"
Time series	"How has DPI for US Buyout funds changed over the last 5 years?"
Fund size filter	"Show IRR for large-cap buyout funds over \$5B."

Available measures: IRR (including 1yr, 3yr, 5yr, 10yr, 15yr, 20yr periods), TVPI, DPI, RVPI, Distributions, Net Cash Flow, Paid-in Capital, Valuation, and more.

Filters: Asset class (Equity/Buyout, Equity/VC, Debt, Real Assets, etc.), Geography, Vintage year, Industry, Fund size (min/max), Vehicle type (Fund or Fund-of-Funds).

2.3 Total Plan Manager (TPM) – Portfolio Analytics

Total Plan Manager connects to surface portfolio-level data across public and private markets. It is designed for investors who need a unified view of holdings, exposures, and liquidity across the portfolio.

Capability	What You Can Ask
Holdings & positions	"What are my current equity holdings across public and private markets?"
Performance	"Show portfolio performance vs benchmark over the trailing 12 months."
Exposure analysis	"What is my sector and geographic exposure, including look-through to private assets?"
Liquidity & cash flow	"Show my forecasted private capital cash flows for the next 4 quarters."
Risk factors	"What are my risk factor exposures via MSCI models?"

Market Data: FX rates, index returns and constituents, security-level returns, fundamentals, and reference data (including country, security name, and issuer).

Transparency Data: Securities held by a fund on a given date and their % weight in the fund.

Valuations/Transactions Data: Investor letters, SMA statements, custodian feeds, GP reports, valuations, transactions, across both transparent and opaque positions.

2.4 Real Assets Index — Real Asset and Fund Performance

The Real Assets Index MCP connects to MSCI's Real Assets Index Intel database, covering asset and fund performance across real asset types, sectors, asset characteristics and markets globally. Access to Infrastructure and Real Estate Debt investment dataset are subject to separate licenses. Through conversational interaction you can query time-series performance and underlying drivers.

Capability	What You Can Ask
Fund Performance	"What was the top quartile 10-year annualised Net Total Return for vehicles in the US ACOE Fund Index?"
Property/Asset Performance	"Show me Total Return, Capital Growth, and Income Return for the UK Quarterly Property Index over the last five years."
Property sector breakdown	"Break down Total Return by Office, Retail, and Industrial for the France Annual Property Index."
Geographic comparison	"Compare Total Return between the Australia, Canada and US Quarterly property indexes for All Property."
Time series & market benchmarking	"What was the peak annual Income Return for European Offices in the last 10 years, and when did it occur?"

Available Measures

Fund Performance: Net Total Return (Capital/Income Split), Gross Total Return (Capital/Income Split), NAV, GAV, Cash %, Debt %, Fund to Asset reconciliation.

Property Performance: Total Return, Capital Growth, Income Return, Yield, Capital Growth Decomposition, Capital Expenditure, Capital Expenditure per m²/ft², Net Operating Income Growth, Market Rental Value Growth, Rent ft²/m², Vacancy Rate.

2.5 Sustainability & Climate AI Insights (S&C AI Insights)

Explore and assess companies on key sustainability and climate metrics – Sustainability ratings, scores & data, controversies, business involvement screening, and emissions, all through natural language to enable faster decision making. We are continuously expanding the number of datasets included, with more sustainability & climate datasets being added throughout second half of 2026.

To view sustainability and climate related disclosures mandated under the EU ESG Rating Activities Regulation (Regulation (EU) 2024/3005) while using the MCP, please visit www.msci.com/legal/sustainability-and-climate-resources-and-disclosures for methodology and organizational disclosures and one.msci.com/home for rating level disclosures.

Capability	What you can do
Get MSCI Sustainability and Climate Taxonomy	Discover MSCI Sustainability and Climate factors, understand methodology. "How does MSCI flag an issuer for weapons involvement?" "How do I interpret the difference between a company's overall MSCI controversy score and the individual pillar controversy scores?"
Get MSCI Sustainability and Climate Data	Retrieve company's Sustainability and Climate factors like ESG ratings, active controversies and flags or emissions data. Analyze company's performance, compare with other companies and create visuals "Are there any severe controversy cases as per MSCI under the environment pillar for CORTEVA, INC.?" "Summarize Tata steel's Sustainability profile"
Get MSCI Sustainability and Climate API integration help	Get coding guidance for integrating MSCI Sustainability & Climate data. Receive Python snippets, endpoint details, and implementation patterns tailored to your workflow "Help me with the python code to integrate with MSCI's emissions factors for a company"

2.6 MSCI AI Portfolio Insights

Connect to your entitled MSCI AI Portfolio Insights data directly from your AI assistant. Through conversational interaction, you can ask natural language questions about portfolio risk, factor exposures and portfolio trends. This includes the questions you would ask through the AskMSCI chat agent in MSCI ONE, without needing to open the interface.

Important: Supported analysis types are Market Risk, Equity Factor Risk and MAC Factor Risk. Questions related to other analysis types or report types will return error.

Capability	What You Can Ask
Analysis & Insights	"What is the top risk contributor for [portfolio name] as of [date]?"
Time Series & Trends	"Show me the tracking error trend for [portfolio name] over the last quarter."
Portfolio Exploration	"Which portfolios in [group name] have the highest tracking error?"
Charting & Visualization	"Plot the momentum factor exposure for [portfolio name] as a chart."

For more information on available tools, query workflow and what you can ask, refer to the **MSCI AI Portfolio Insights MCP** section in the [MSCI AI Portfolio Insights Setup Guide](#).

3. Getting Started on Claude

3.1 Prerequisites

- An active Claude account (Enterprise or Pro)
- MSCI credentials (same login as MSCI ONE / Private I site)
- The relevant MSCI connector(s) enabled by your IT team — contact your MSCI account manager if your firm is not yet set up

3.2 Connecting the MSCI Connector

The MSCI connector is listed in Claude's connector directory, allowing you to connect to it directly. See Appendix B for step-by-step instructions to configure and use the Claude Connector for MSCI.

1	Launch Claude Open Claude via the desktop app or claude.ai in your browser. Log in if prompted.
2	Open Settings → Connectors From the top menu, select File → Settings → Connectors (or navigate to Settings → Capabilities → Connectors).
3	Connect the MSCI connector Locate the MSCI connector and click Configure or Connect. You will be redirected to the MSCI login page.
4	Sign in with MSCI credentials Enter your MSCI username and password. Accept the app consent on first use.
5	Verify and start The connector will appear as Connected. Start a new chat, enable the MSCI connector from the chat input, and disable web search to ensure responses come from MSCI data.

⚠ Important: Always disable web search when using MSCI connectors. This ensures responses are sourced from your entitled MSCI data, not from the open internet. You can verify the data source by looking for MSCI tool-call indicators (e.g., "executeIndexGQLSchema") in the response.

4. Tips for Best Results

Be specific about what you want

Include the index name, or fund type, geography, time period, or metric in your prompt. The more context you provide, the more accurate the result.

Instead of: "Show me performance."

Try: "Show me the 3-year annualized IRR for European Buyout funds, grouped by vintage year."

Iterate within a conversation

You can ask follow-up questions to refine your results. Claude maintains context across turns, so you can progressively narrow down your analysis without repeating the full query.

Use the right tool for the right question

- **IndexAI Insights:** Index search, index level data, performance, constituents, valuation ratios and fundamentals, factor analytics (FACS), Sustainability and Climate metrics, methodology documentation
- **PCI:** Private fund benchmarking, vintage analysis, peer comparisons
- **TPM:** Your portfolio's holdings, exposures, performance, and cash flows
- **Real Assets Index:** headline fund or property/asset index performance, sector or geographic comparison, performance disaggregation to look at underlying drivers (weights, yields, income, rent, vacancy)
- **Sustainability & Climate:** Review and assess companies on key sustainability and climate metrics including Sustainability ratings, scores & data, controversies, business involvement screening, and emissions
- **AI Portfolio Insights:** Portfolio risk metrics, factor exposures and time series analysis across your entitled portfolios.

Ensuring MSCI-Sourced Responses

When you use the Connector, follow these guidelines to ensure that responses are sourced from MSCI data rather than from the AI model's general training data or the open internet:

- **Enable only the MSCI Connector:** Turn off web search and any other external data sources in the platform's settings.
- **Verify the data source:** Each time the AI provides an answer, look for tool-call references related to MSCI.
- **Ask the AI to confirm its source:** If you are unsure, you can ask the AI to confirm the source of the answer to verify that it is as MSCI-sourced information.

Downloading results

To download data or charts, include a download request in your prompt. Example: "Show me the year-to-date performance of the MSCI EM Index and download the data." Supported formats include CSV (convertible to Excel). Charts and additional formats may be available depending on the tool.

5. Entitlements & Data

The data you can access reflects your existing MSCI entitlements. Queries outside your license will not return results. Contact your MSCI account manager to expand access.

- **Index data:** Updated on a T+1 basis. No intraday data.
- **PCI benchmarking:** Updated quarterly in line with PCI universe updates.
- **TPM portfolio data:** Reflects the data ingested to your Total Plan Manager platform account.
- **Real Assets Index data:** Updated on each market's publication cycle (typically quarterly or annual). Coverage reflects the direct property markets included in your MSCI Real Assets license.
- **Sustainability & Climate AI Insights data:** Live data, updated daily as available on any/all our distribution channels. Data or insights outside your current license will not be returned.
- **AI Portfolio Insights data:** Reflects your current AI Portfolio Insights entitlements and available date range per portfolio group. Data or insights outside your current license will not be returned.

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6. Troubleshooting

Capability	What You Can Ask
Response seems too general	Check that the MSCI connector is enabled and web search is disabled. Look for MSCI tool-call references in the response.
Query timed out	Simplify your prompt or break it into smaller requests (e.g., compare two indexes rather than five at once).
No data returned	Verify the data falls within your entitlements and that you are using the correct index name, geography path, or asset class.
Connector not appearing	Contact your IT team to confirm the MSCI connector has been configured. See Section 3 or reach out to your MSCI account manager.
Unauthorized or bad request error	Your account may not have MCP access configured for AI Portfolio Insights. Contact your MSCI representative.

7. Getting Help

- **MSCI Support:** Contact your MSCI account manager or submit a request via the MSCI support portal.
- Please contact ClientService@msci.com for support with IndexAI Insights, MSCI AI Portfolio Insights and Real Assets Index support (reference Real Assets Index/IPD).
- For Private Assets support please contact pcssupport@msci.com.
- For support with Sustainability and Climate AI Insights contact [Sustainability Client Service team](#)
- **IT setup documentation:** Detailed connector configuration guides for Claude Enterprise are available from your MSCI representative.

8. Appendix A: Use Cases & Examples

8.1 Use Cases & Example Workflows

The examples below illustrate how IndexAI Insights and S&C AI Insights support common client workflows. All responses are grounded in MSCI-sourced, entitlement-controlled content.

8.2 Insights & Analysis

IndexAI Insights supports iterative analysis: you can progressively refine your questions and build on prior responses within a single conversation.

Example workflow:

You Ask	IndexAI Insights Response
You: Compare the performance of my custom MSCI World Core Multi Factor Index against the MSCI World Index.	Returns a performance chart and comparison table, both downloadable as Excel files.
You: Show me the top 10 constituents of the custom index.	Displays constituent names, weights, and summary statistics.
You: What are the P/E and P/B ratios for the largest holdings?	Retrieves valuation metrics for the specified securities based on your entitlements.

Sustainability & Climate AI Insights supports the same iterative analysis — you can progressively refine your questions and build on prior responses within a single conversation.

Example workflow:

You Ask	Sustainability & Climate AI Insights Response
You: Show me an ESG Ratings and Controversies summary profile for Tesla, Inc.	Returns a consolidated profile of Tesla's MSCI ESG Rating, its ongoing controversies, and the key takeaways.
You: Which are Tesla's two highest-rated and two lowest-rated ESG Key Issues?	Identifies the two Key Issues where Tesla scores strongest and the two where it scores weakest relative to industry peers, with a brief rationale for each.

8.3 Methodology Explanation and Comparison

IndexAI Insights can produce structured, point-by-point comparisons drawn directly from public MSCI methodology documentation.

Example prompt: "What are the methodology differences between MSCI ACWI Quality and MSCI ACWI Momentum?"

IndexAI Insights will respond with a comparison covering:

- Factor definitions used by each index
- Security selection and eligibility criteria
- Rebalancing frequency
- Weighting approach

Sustainability & Climate AI Insights provides methodology explanation

Example prompt: "How does MSCI flag an issuer for weapons involvement?"

- S&C AI Insights will provide the criteria and explanation including:
 - What counts as "involvement"
 - What are the evidence standards
 - Revenue thresholds

8.4 Content Creation & Communication

You can use IndexAI Insights to draft structured summaries and comparison narratives for internal discussions, presentations, or client communications.

Example prompt: "Create a one-page comparison of the MSCI World Index and the MSCI USA Index for an investment committee."

IndexAI Insights will produce a concise written summary highlighting key differences in coverage, composition, and performance characteristics. You can refine the output or export it for further use.

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Sustainability & Climate AI Insights

You can use S&C AI Insights to summarize performance for your holdings

Example:

run a portfolio ESG Ratings and Emissions analysis on these holdings and flag Weapons involvement

- [redacted]
- [redacted]
- [redacted]
- [redacted]
- [redacted]

1:47 PM

Let me run the full pipeline — ESG ratings first, then emissions, then weapons screening.

Searched available tools >

Good — S&C tools are live. Let me run all three dimensions in parallel: ESG ratings + pillar scores, carbon emissions, and weapons involvement screening.

Query MSCI Sustainability and Climate taxonomy >

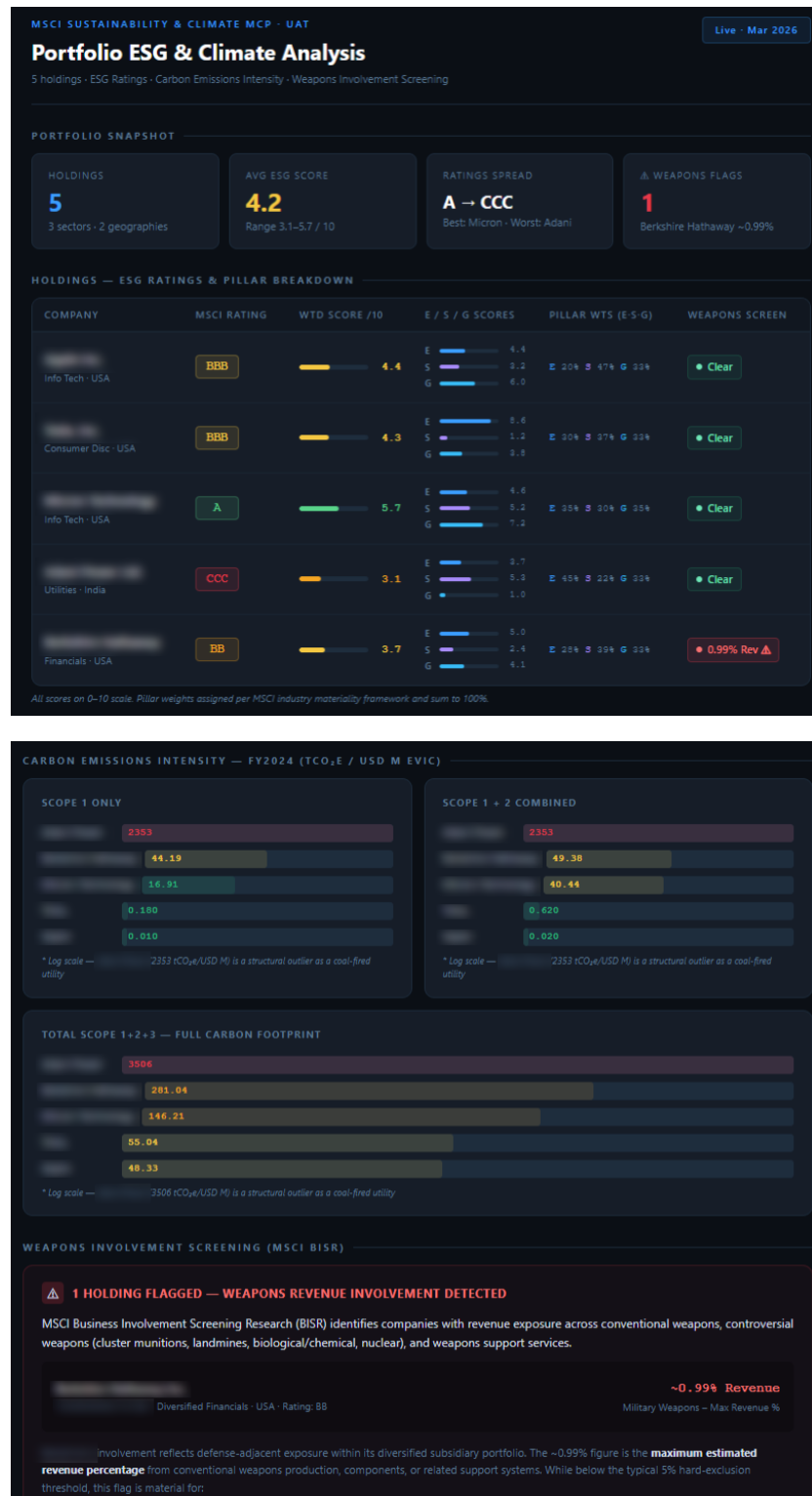
Good — key factors confirmed. Now fetching ESG ratings + pillar scores + weapons flags for all 5 companies in one call.

Query MSCI Sustainability and Climate data >

Excellent — all 5 companies returned. Now fetching carbon emissions data.

Query sustainability climate data >

Claude can generate an artifact for you:



8.5 Charting and Visualization

For IndexAI Insights, generate interactive charts, performance plots and visual comparisons to help you understand index behavior and trends.

Charts can be customized by:

- Time period (e.g., year-to-date, trailing 12 months, custom date range)
- Currency (e.g., USD, EUR, local currency)
- Comparison parameters (e.g., relative performance)

Example: "Plot performance comparison for MSCI World Core Multi Factor Index vs MSCI World Index."

Performance Comparison

Mar 2021 – Feb 2026 · Gross Returns (USD)

MSCI WORLD DIV. MULTI-FACTOR

+78.1% total
+12.5% annualized

MSCI WORLD

+78.0% total
+12.5% annualized

EXCESS RETURN (MULTI-FACTOR)

+0.1% total
0.0% annualized

Indexed (100)

Relative Spread



Source: MSCI · Index Code 706536 (Diversified Multiple-Factor) vs 990100 (World) · Gross Total Return (USD) · Monthly data · Indexed to 100 at Mar 2021

Sustainability & Climate AI Insights: "Compare General Electric Company and RTX Corporation ESG Ratings for all environment and social key issues on a comparison chart"

8.6 Analysis & Insights

For IndexAI Insights, ask conversational questions to receive performance comparisons, constituent breakdowns, valuation summaries, and factor exposure analysis. You can refine your questions iteratively within the same session.

Example: "What is the Top 10 securities by weight of MSCI World Core Multi Factor Index?"

MSCI World Core Multi Factor Index (761497)

Total Securities: **388**

Rank	Security	Country	Weight (%)	Market Cap (USD Bn)
1	NVIDIA	US	4.95%	\$2,324.8
2	APPLE	US	4.55%	\$2,138.1
3	ALPHABET A	US	4.49%	\$2,107.3
4	MICROSOFT	US	3.89%	\$1,825.7
5	AMAZON.COM	US	2.57%	\$1,205.7
6	META PLATFORMS A	US	1.89%	\$886.5
7	BROADCOM	US	1.77%	\$831.4
8	LAM RESEARCH	US	1.77%	\$829.4
9	JOHNSON & JOHNSON	US	1.58%	\$739.8
10	NOVARTIS	CH	1.25%	\$584.8

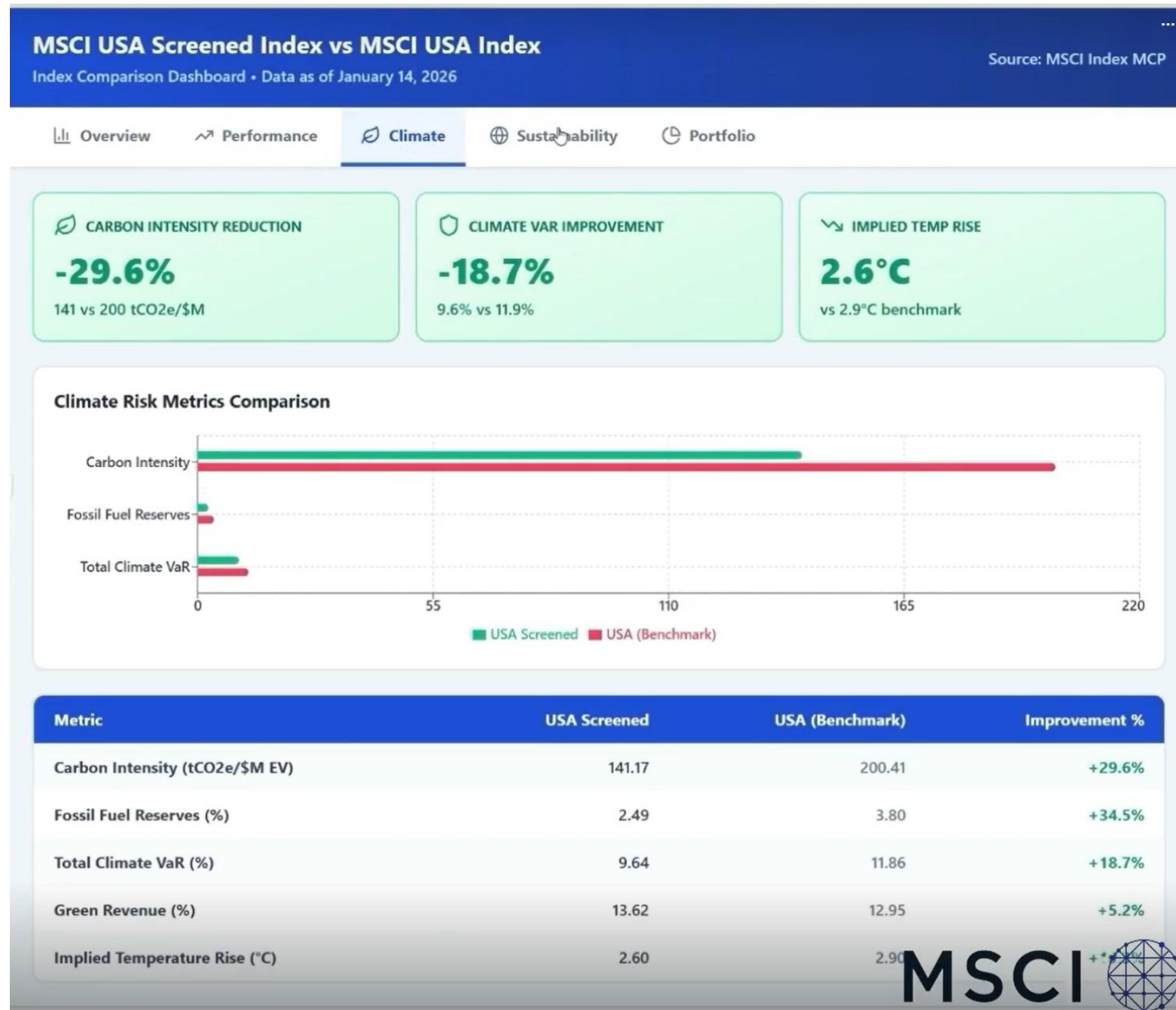
Top 10 Total Weight: 29.70%

8.7 Content/Blog Creation

IndexAI Insights can generate summaries suitable for presentations, or internal communications. You can request specific formats such as one-page summaries, comparison narratives, or briefing notes.

Example (below example uses Claude Desktop): "Draft a one page comparison dashboard for MSCI USA Screened Index and MSCI USA Index for our quarterly review."

The output can be refined through follow-up prompts and exported for further editing



9. Known Limitations

Please be aware of the following limitations when using IndexAI Insights. If you encounter issues not listed here, contact MSCI support (see Section 8).

Limitation	Description	Workaround / Next Steps
Entitlements	Some licensed index modules, custom indexes delivered solely via vendors, and certain data modules (e.g., Float, Thematic Exposure, Business Segment, Constituent AUM, Investability Data product, Sustainability Index Methodology Data, Factor Index Methodology Data, Index Rebalance Criteria Report) are not yet available through IndexAI Insights.	Contact your MSCI Client Services team with related queries.
Custom Index History	Historical data for custom indexes may be limited to 12 months.	For longer history, consult your MSCI Client Service team about alternative data delivery options.
Standard Index History	Historical data for standard MSCI indexes is available for up to 20 years, subject to data availability and your MSCI index license.	Consult your MSCI Client Service team about alternative data delivery options.
Long-Running Queries	Complex queries or calculations may time out or return incomplete/incorrect results due to processing or context-window constraints.	Simplify your prompt or break your request into smaller parts. For example, shorten the review period, or the amount of data that is to be extracted at once by the tool.
Complex Calculations	Complex calculations may not result due to context window limitations	Consult your MSCI Client Service team about alternative data delivery options.
Turnover	Currently the tool surfaces daily turnover (Index API) and doesn't yet reflect the one-way turnover definition used in MSCI Factsheet/Index Metrics (sum of rebalance-date turnover over the past year)	Support for the Factsheet-style calculation is expected as a future enhancement

Limitation	Description	Workaround / Next Steps
ChatGPT access	Currently, the IndexAI Insights MCP connection is available only through the ChatGPT Web App, not the ChatGPT Desktop application.	This limitation has been raised with ChatGPT for enhancement.
Pro Forma information	IndexAI Insights supports pro-forma date information, but currently it bases the pro-forma timing on the index's indicative period. This usually aligns with the standard rebalance gap for most indexes, but it can differ for some (for example, GIMI indexes). Also, once the first day of that indicative period is reached (for example, T-9), the tool does not update to reflect additional pro-forma changes announced later in the advance notice window (for example, T-8 through T-1).	Consult your MSCI Client Service team for alternative pro forma information.
Index Name	Index names reflect the most recent naming conventions. Historical name changes are not represented in the tool.	For any historical index-name-related questions, please refer to the relevant index code in your search or reach out to the Client Service team for assistance.

Please be aware of the following limitations when using Sustainability & Climate AI Insights (Beta).

Limitation	Description	Workaround / Next Steps
10 row/records output limit	Responses to some questions can be multiple records/rows output. In such cases, S&C MCP returns max 10 rows per query	Please download entire set of records from other standard distribution channels you are subscribed to or reach out to the Client Service team for assistance.
3 Companies per query	Responses to some questions may return multiple records or rows. To provide better insights, the S&C MCP limits data queries to a maximum of three companies per query at this point.	If you need to explore data for more companies in a single query, please download the data from the standard distribution channels you are subscribed to, or reach out to the Client Service team for assistance.

Limitation	Description	Workaround / Next Steps
Ongoing data support only	Currently, S&C MCP does not support historical data and related queries which are point in time	Please download historical data from other distribution channels you are subscribed to or reach out to the Client Service team for assistance
Peer comparison requires explicit names	Automatic peer discovery is not available in S&C MCP. User is expected to provide peer names explicitly in prompt for comparison queries.	Provide explicit peer name in prompt
Text rephrasing by Claude	Claude may rephrase text fields.	In spite of rephrasing, the meaning of the text field is generally preserved — but always verify the output against the underlying MSCI source data before relying on or sharing it, as confirming accuracy remains the user’s responsibility.

10. Appendix B: Claude Desktop Connector Setup

This appendix provides instructions for connecting MSCI with Claude Desktop using the Model Context Protocol (MCP).

Prerequisites:

- Claude Desktop application installed
- MSCI client credentials with MSCI access

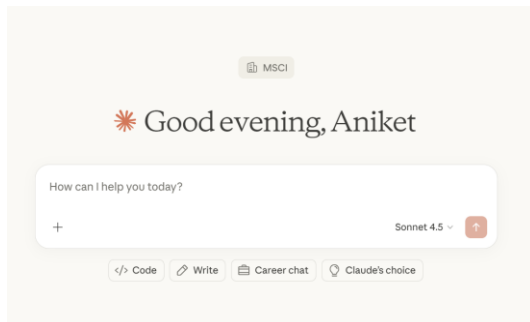
Compatible Environments:

- Claude Desktop (macOS, Windows)
- Claude Web

How to connect to the MSCI connector?

This section provides step-by-step instructions to configure and use the Claude Connector for MSCI. Each step includes a description along with a corresponding screenshot.

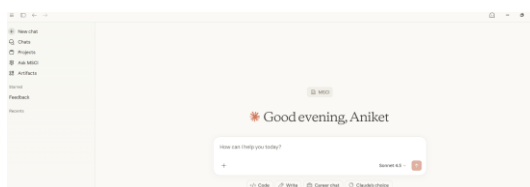
STEP 1



Launch Claude using Desktop Application or Web (<https://claude.ai/>)

Open Claude using the desktop application or access it via a web browser at <https://claude.ai/>. Log in with valid credentials if you are not already signed in. Upon successful login, the welcome screen will appear with navigation options on the left-hand side.

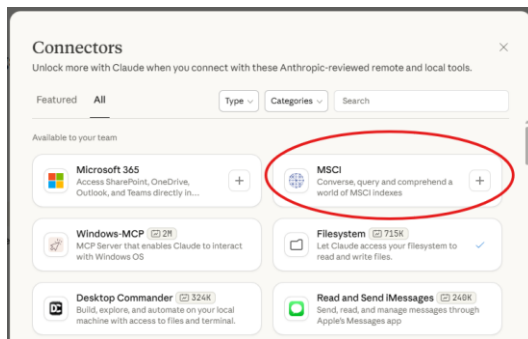
STEP 2



Open Settings

From the top menu, click on File and then select Settings to open the configuration panel.

STEP 3



Navigate to Connectors

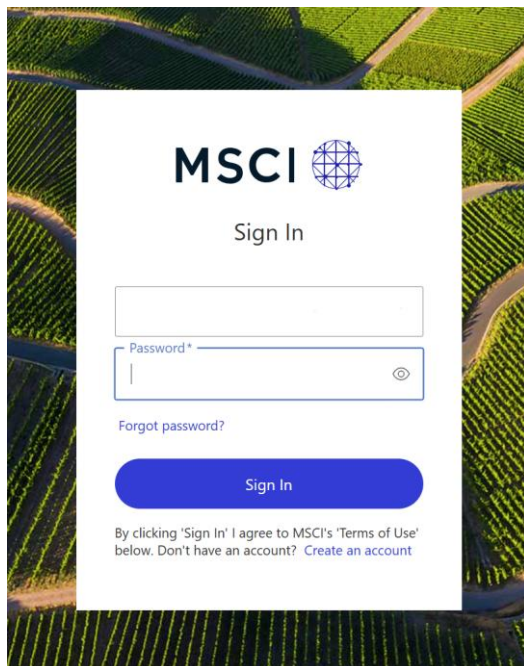
In the Settings window, select Connectors under Capabilities. Locate the MSCI connector under Connectors – Browse Connectors menu.

STEP 4

Initiate Index MCP Connector Configuration

Click on the '+' button for the MSCI connector to initiate connection.

STEP 5

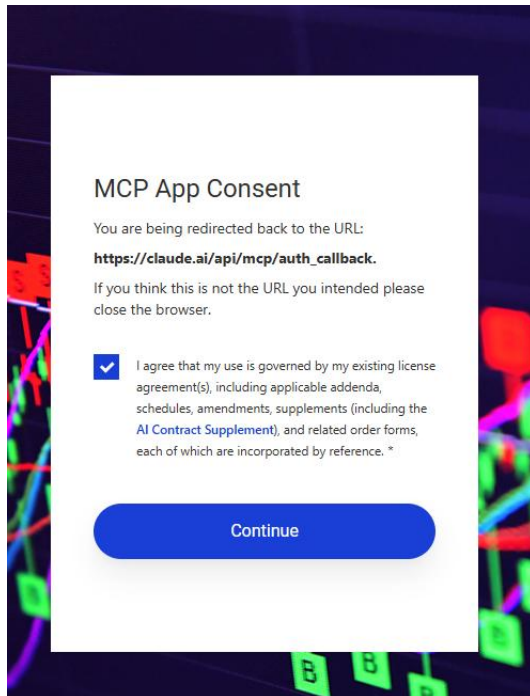


MSCI Sign-In

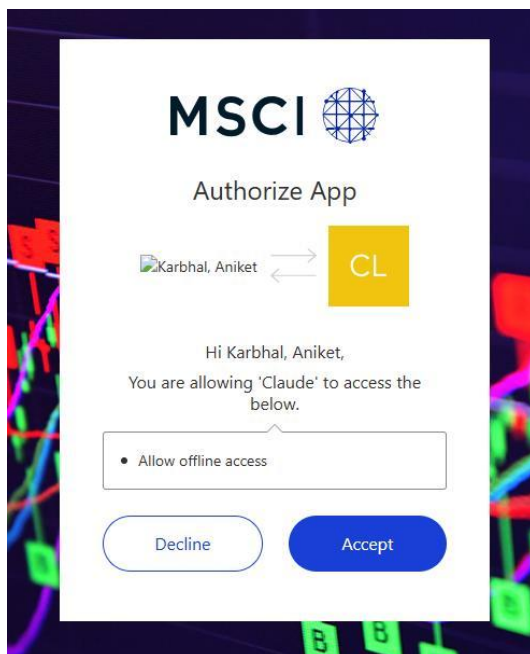
You will be redirected to the MSCI login page. Enter your MSCI credentials to proceed.

STEP 6

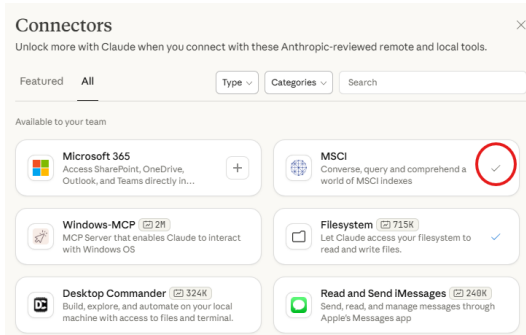
Accept the App Consent and Authorize Application Access



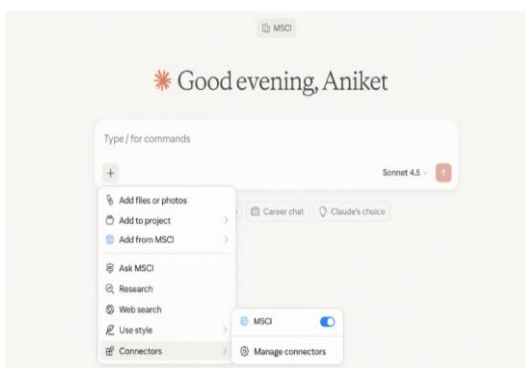
Review the access request and click Accept to authorize Claude to access MSCI.



STEP 7

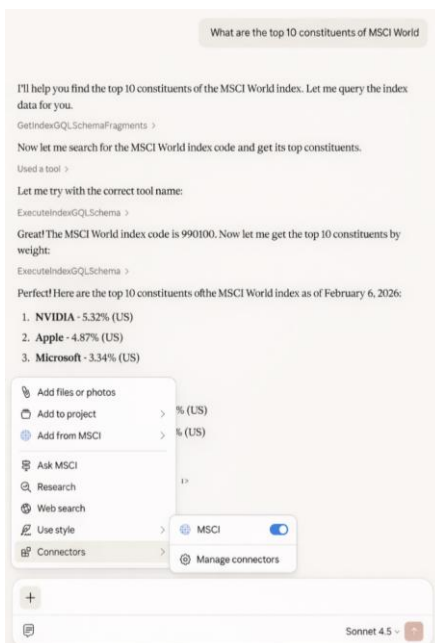


Verify Connector Availability



Once authorized, return to Claude. The MSCI Connector should now appear as connected.

STEP 8



Use MSCI in Conversations

You can now enable the MSCI Connector from the chat input options and start querying MSCI.

Note: Disable Web Search so that results are sourced exclusively from MSCI

11. Appendix C: FAQ

Q: What can I access?

Based on your existing MSCI entitlements you can investigate index performance characteristics such as country, sector and factor exposures, constituent weights, and methodologies and explore private assets market trends, performance benchmarking, and holdings and risk factors.

Q: Is the data real-time?

No. Index data is updated on a regular schedule, generally on a T+1 basis. IndexAI Insights does not provide intraday data.

Q: Can I use IndexAI Insights for indexes I do not have a license for?

No. IndexAI Insights respects your existing MSCI entitlements. If you attempt to query data outside your license, the tool will not return results. Contact your MSCI account manager to discuss expanding your coverage.

Q: My query timed out. What should I do?

Try simplifying your prompt or breaking it into smaller requests. For example, instead of comparing five indexes at once, start with two. If the issue persists, contact MSCI support.

Q: How do I know whether a response comes from MSCI data?

When using external AI platforms, check for MSCI tool-call references in the response (e.g., "GetIndexGQLSchemaFragments" or "MSCI API"). If no such reference appears, the response may not be sourced from MSCI. See Section 3.2.1 for details.

Q: Can I redistribute MSCI content generated through Claude?

The content generated is subject to your MSCI license agreement. Please refer to your license terms for redistribution guidelines or contact your account manager.

Q: How can I view MSCI Sustainability and Climate rating-level disclosures?

To view sustainability and climate related disclosures mandated under the EU ESG Rating Activities Regulation (Regulation (EU) 2024/3005) whilst using the MCP, please visit www.msci.com/legal/sustainability-and-climate-resources-and-disclosures for methodology and organizational disclosures and one.msci.com/home for rating level disclosures.

12. Appendix D: Real Assets Index

12.1 Use Cases & Example Workflows

The examples below illustrate how the Real Assets Index MCP supports common client workflows. All responses are grounded in MSCI-sourced, entitlement-controlled data. The MCP covers Property Index (standing investments) and Property Fund Index (pooled fund) datasets, available at Monthly, Quarterly, Bi-Annual, or Annual frequency depending on the market.

Example workflow:

You Ask	Real Assets Index Response
"Show me Total Return, Capital Growth, and Income Return for the UK Quarterly Property Index for the last five years, broken down by Office, Retail, and Industrial."	Returns a time-series table of quarterly Total Return values for each sector. You can follow up to refine the date range, switch to another measure, or request a comparison with another market.
"Now show me the same for the Germany Annual Property Index."	Runs a separate query for Germany and presents the annual data alongside the UK results, aligned by sector.
"What was the highest annual Total Return for European Offices in the last 10 years, and when did it occur?"	Retrieves the full 10-year time series, identifies the peak value and the year in which it occurred, and presents this alongside the supporting data.

12.2 Understanding the Data

All Real Assets indexes use set parameters to define them.

Dataset – either Property (or Asset) or Fund indexes. Datasets follow the naming convention [Country/Region] [Frequency] — for example: UK Quarterly, Germany Annual, Pan-European Quarterly, Australia Quarterly, Global Quarterly.

Segment – is the way the index is broken-down into distinct parts (often with different performance characteristics) and will either be based on fund type, geography, sector or asset or fund characteristics. To understand what is available on a specific index you can ask the MCP.

Aggregation – measurement period or annualization period for longer time periods.

As-of Date – reporting period or end date of your analysis period. Analysis can be run from Earliest to Latest or any period in between. Note: annualization periods are only available up until the latest period.

Currency - results are returned in local currency by default; you can request a specific currency such as EUR or USD in your prompt.

Measure – measures vary by index, although many measures including headline performance and sample characteristics are available for all. To understand what measures are available on an index you can ask the MCP.

Sample Filter – a number of standard sample filters are provided as appropriate for each measure including All Assets (including transactions and developments), Standing Investments (excluding transactions and developments to reflect held asset performance), and Same Store (used for operating performance measures to show underlying trends ex-sample changes in the period). Each measure has a default sample filter and you will therefore need to specify if you require a different filter.

Example Query Parameters

Query Parameters:

- **Dataset:** MSCI/PREA U.S. ACOE Quarterly Property Fund Index (Unfrozen)
- **Segment:** All Funds
- **Aggregation:** 10-Year Annualised
- **As-of Date:** December 2025
- **Currency:** USD
- **Filter:** All Assets

12.3 Prompting Tips for Real Assets

In-line with the above parameters the more specifically you can define your requirement the quicker and more accurate the MCP will perform (however, if you do not know what you need the MCP has the ability to work from broad questions and to show you relevant data which you can then refine). Below are some tips to improve your experience.

- Specify the index type (e.g. “fund” or “property”) and investment type (e.g. “property”) as MSCI has both fund and asset/property indexes in some markets/regions.
- Include the country or region and, if known, the reporting frequency. For example: “Show me quarterly data for the Netherlands” rather than “Show me Netherlands data.” The more specific the prompt, the faster the result.
- Name the measure you need — Total Return, Capital Growth, Income Return, Capital Value, Vacancy Rate, NOI Yield, and so on. If you do not specify, Total Return is used by default.
- Use standard time period phrases - natural-language time references work well: “last five years”, “since the GFC”, “full history”, “Q4 2023”, or a specific date range such as “2015 to 2024”. If no date range is specified, results default to the last five years of available data.

12.4 Known Limitations

- **Entitlements:** Access is limited to markets and datasets within your MSCI Real Assets license. Queries for markets or datasets outside your entitlement will not return results.
- **Custom queries not supported:** Queries requiring custom index construction, custom segmentations, or background processing are not available through the MCP. For these, use the Query Builder application on MSCI ONE if you have this subscription.
- **Standard aggregation periods only:** Pre-calculated annualised figures are available for standard horizons (3-year, 5-year, 10-year). Non-standard periods such as 2-year or 7-year require the Query Builder on MSCI ONE.
- **No intraday or real-time data:** Data is updated following each market's standard publication schedule. Real-time valuations are not available.
- **LLM-calculated values are labelled:** Any figure computed by the AI (rather than returned directly by the MSCI API) will be clearly labelled as "LLM-calculated — not MSCI-generated" in the response.

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