MSCI

MSCI Custom Indexes

More than benchmarks: Engines of your innovation

ENTER

Investors face growing pressure to launch faster, personalize portfolios and align with changing mandates.

To meet these challenges head on, they want more control over how their indexes are built – without sacrificing quality, credibility or speed.

MSCI Custom Indexes combine governance, data and interactive simulation technology to support you in turning your vision into action and fostering innovation across your portfolio. Our client-centric approach allows you to define virtually any index rule or criteria – from specialized sustainability screens to factor tilts and thematic trends. Backed by the infrastructure and rigor trusted across more than 19,000 custom indexes, you can move fast and meet the highest bar for customization, compliance and conviction.

This is custom indexing as it should be: built by you, backed by us and engineered to elevate what you do best.

Your ideas, powered by MSCI

What we offer

Purpose-built

Capture investment views, strategy constraints or regulatory requirements with precision.

Trusted quality

Build replicable, scalable indexes backed by consistently high accuracy[1] and the same rigorous governance, data and methodology that underpin our flagship indexes.

Speed at scale

Move from idea to index – faster – with comprehensive back-testing, real-time simulation and in-house refinement.

Flexibility

Minimize the need to switch benchmarks as strategies evolve – helping reduce costs, lower risks and simplify administration.

End-to-end support

Enjoy expert support at every step – from initial design consultation to ongoing index calculation and reporting.

Tailor your index to reflect your values, strategies and objectives

- Make confident allocation decisions
- Differentiate your offering
- Align your risk-return objectives
- Capture targeted exposures
- Stay compliant with strong governance and oversight
- Incorporate specific criteria and screens, such as market capitalization, sector, geography, themes, climate, dividend yield or sustainability

1 We have consistently maintained 99.9% accuracy rates for our indexes. "Accuracy rate" calculated based on the number of corrected data points in comparison to the total number of data points processed over one-month period. Corrected data points are identified through internal quality control procedures or through client feedback. Index corrections are subject to a 50bp correction threshold. Data for the period June 2024 through June 2025. Information Classification: GENERAL

How investors use our custom indexes

Whether you're aligning with mandates, launching products or personalizing portfolios, MSCI Custom Indexes give you the power to shape an index as precise, agile and intentional as your strategy.

With your vision and MSCI's infrastructure, you can put your index to work quickly to inform investing, support product innovation and build lasting trust.

Asset Owners

- Align policy benchmarks and portfolio indexes with evolving investment objectives and criteria.
- Gain flexibility to adjust criteria without disrupting long-term strategy.
- Conduct performance analysis and attribution for institutional currency overlay mandates.

Indexed Managers

- Develop differentiated index-linked products.
- Transform in-house strategies into investable indexes.
- Target specific sectors or themes, like healthcare or emerging markets.
- Enhance efficiency with MSCI's infrastructure, data and proven methodology.

Active Managers

- Transform in-house strategies into investable indexes with built-in regulatory alignment and flexibility.
- Build differentiated products that scale without operational strain.
- Turn proprietary research into transparent, investable indexes.

Structured Products

- Create structured products with precise underlying indexes that capture targeted exposures.
- Construct indexes that specify investability and liquidity criteria.

Hedge Funds

- Replicate strategies and support index arbitrage opportunities with accuracy.
- Use custom benchmarks to test, simulate and launch strategies quickly.

Wealth Managers

- Deliver personalized portfolios at scale.
- Differentiate offerings with thematic, climate, sustainability or factor-driven customization.

Create your custom index in 5 easy steps

INVESTMENT STRATEGY REQUIREMENTS

01

Select your universe

⟶ Identify your starting point by selecting the regional/country focus and the parent index methodology.

Examples:
MSCI ACWI IMI
MSCI EAFE
MSCI Emerging Markets
MSCI USA Value

02

Customize your criteria

⟶ Choose the characteristics that align with your strategy, such as market capitalization, sector, geography, theme, dividend yield, etc.

Examples:
Sustainability scores
Liquidity criteria
Climate criteria
Size thresholds or caps

OPERATIONAL REQUIREMENTS

03

Incorporate currency, tax & hedging preferences

⟶ Specify your currency and hedging requirements.

⟶ Specify applicable tax rate on dividends.

⟶ Specify type of return calculation needed.

Examples:
Currency: local, USD, GBP
Return type: price, total, net
Hedging

04

Specify history & rebalancing requirements

⟶ Specify length of history needed.

⟶ Specify rebalancing dates, if different from standard frequency.

⟶ Specify buffer requirements, if applicable.

Examples:
10 years history
Quarterly rebalancing
Capping rules

05

Choose delivery format

⟶ Select the type of index data you need: index level, constituent level or both.

⟶ Choose how the data will be delivered.

Examples:
FTP
API
Third party vendor

Let’s build your custom index today

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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