# MSCI FactorLab

MSCI FactorLab provides further transparency and access to our latest curated Factor research.

**As new and improved datasets become available, we constantly enrich factors to provide more timely and granular insight into the drivers of risk and return. MSCI FactorLab gives access to these new research-enhanced data sets for use cases ranging from alpha research to building custom risk factors. For over 40 years MSCI, starting with Barra, has researched factors to determine their effects on equity performance. MSCI continues to innovate to provide unique information not contained in classic factors.**

## Key features

- Daily financial metrics on up to 77,000 equities
- Research-quality data curated by MSCI's research staff
- The same data used to build industry-leading MSCI factor models
- Deep daily history back to Jan 1995 for most factor descriptors
- Accompanied by in-depth research on specific factors
- Factor statistics such as t-statistics, information coefficients and returns are now available
- Standardized asset-level descriptor and factor data available across multiple markets:
  - Global
  - Local/Country Standardized: Japan, China, USA
  - Regional Standardized: EMEA and Asia ex-Japan
- Custom factors
  - Custom combinations of factor descriptors
  - More granular style factor analysis for risk and performance attribution or manager/ strategy evaluation
  - Custom risk models

## Use cases

- Screening and Filtering - Identify securities with specific characteristics
- Alpha Research - Build better alpha models and maximize portfolio returns
- Risk and Performance - Build custom factors and use in models
- Portfolio Construction and Hedging - Build better portfolios or hedge out unwanted bets
- Data Management - Improve quality of data and evaluate new data sources more quickly

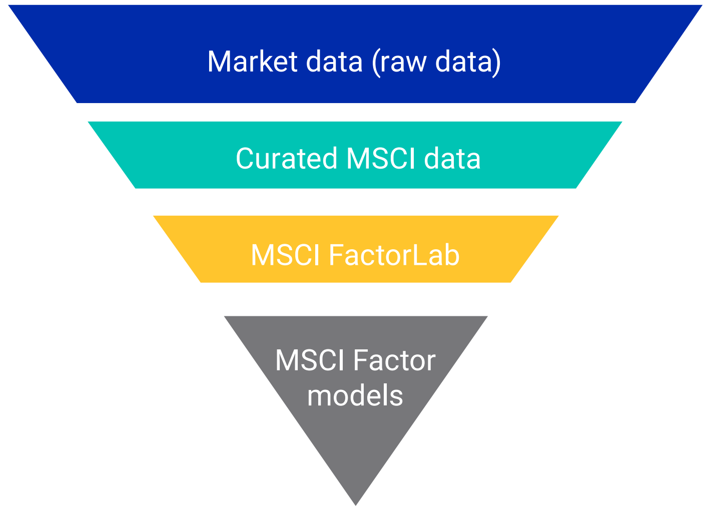
## Distribution channels

- Factor Analytics API
- Barra PortfolioManager
- BarraOne
- Third-Party Data Delivery Platforms
- On cloud via Snowflake

## MSCI FactorLab

A total of 197+ factor descriptors are currently available in MSCI FactorLab, categorized within the groups shown below. Some descriptors come in both derived and standardized values. Derived values are calculated from vendor inputs and standardized values are the z-score versions of the derived value.

As we continue to leverage data and technology to accelerate our factor research, we are powering better investment decisions at a much faster pace. MSCI FactorLab provides seamless access to our latest factor data available outside of our factor risk models.




## Benefits

- Faster access to new research and datasets
- MSCI continues to research factors based on new data sources to provide more timely and granular insight into the drivers of risk and return
- New and improved datasets become available through MSCI FactorLab first
- MSCI FactorLab gives clients faster access to new research data that can be integrated within existing processes
- MSCI FactorLab can be accessed in the most modern and flexible way via Snowflake

## Lower data costs with improved data quality

- MSCI FactorLab is available in a database-friendly format in a consistent manner as current MSCI products and therefore can be integrated at a low cost
- MSCI FactorLab data can be used to validate data from other sources to ensure consistency in a portfolio
- Allows clients to receive factor information directly without upgrading to a new model
- MSCI FactorLab API supports multiple languages including Python, R, Matlab, and C#
- MSCI FactorLab API provides options to download descriptor exposures, metadata or security identifiers for the entire universe or selected securities

## About MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process.

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



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