

MSCI INDEX FUNDAMENTAL DATA MODULE

FURTHER TRANSPARENCY INTO MSCI INDEXES

The Index Fundamental Data Module provides access to the fundamental data components that make up industry leading MSCI Indexes, including MSCI factor indexes in a transparent manner. The modules provide access to security level fundamental data used in the construction of MSCI Indexes. The module includes a comprehensive set of 31 index fundamental data points.

KEY BENEFITS

- **Transparency:** to gain deeper insight into MSCI Indexes. Building blocks used in the construction of MSCI indexes.
- **Efficiency:** in building and back testing new strategies and products
- **Strategic:** factors are key drivers of portfolio risk and return

INDEX FUNDAMENTAL DATA

MARKET CAP INDEXES



FACTOR INDEXES



Access to a set of ongoing and historical MSCI Index Fundamental data points can also help **BUILD | IMPLEMENT | MEASURE** your strategies today

KEY FEATURES

- **Coverage** : MSCI ACWI IMI Universe
- Data aligns with MSCI Index methodology requirements
- Processed for global consistency & comparability
- Meets MSCI Index governance standards of quality and accuracy
- **Frequency**: Monthly
- **History**: Up to 10 years at launch

KEY DATA POINTS:

- MSCI Index Fundamental Data Modules currently include 31 data points
- Additional fundamental data points to be included as part of enhancements

CONFIGURATION:

The MSCI Index Fundamental Data Module has been aligned with MSCI Core Modules. The data is offered via six separate licenses:

- MSCI DM Core Fundamental Data Module
- MSCI DM Small Cap Fundamental Data Module
- MSCI EM Core Fundamental Data Module
- MSCI EM Core Small Cap Fundamental Data Module
- MSCI AP Core Fundamental Data Module
- MSCI AP Core Small Cap Fundamental Data Module

For more information, please contact clientservice@msci.com.

ABOUT MSCI

For more than 40 years, MSCI's research-based indexes and analytics have helped the world's leading investors build and manage better portfolios. Clients rely on our offerings for deeper insights into the drivers of performance and risk in their portfolios, broad asset class coverage and innovative research. Our line of products and services includes indexes, analytical models, data, real estate benchmarks and ESG research. MSCI serves 97 of the top 100 largest money managers, according to the most recent P&I ranking. For more information, visit us at www.msci.com.

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FUNDAMENTAL RATIOS

Earnings Variability (5 years)
Debt to Equity
Enterprise Value to Cash Flow
Average Value of Sales (3 years)
Average Value of Earnings (3 years)
Average Value of Cash Earnings (3 years)
Total Shareholder Yield
Buyback Yield
Debt Reduction Yield (Total Debt)
Debt Reduction Yield (Long Term Debt)
Return on Assets
Cash Flow by Total Capital
Capital Expenditure to Sales
Cash Return on Assets
Cash Flow Dividend Coverage
Dividend Coverage
Price to Book Value
Price to Earnings
Price to Cash Earnings
Price to Sales
Grossed up Yield
Payout Ratio
Current Internal Growth Rate
5 year ADPS Growth Rate
1 year ADPS Growth Rate
Earnings per Share
Cash Earnings per Share
Book Value per Share
Return on Equity
Long Term historical EPS Growth Trend
Long Term historical SPS Growth Trend