

MSCI Thematic Rotation Indexes

A dynamic approach to invest in megatrends based on current market sentiment

Technological advancements, scientific breakthroughs, demographic shifts, and climate change are transforming our daily lives. These global megatrends impact all industry sectors and transcend business cycles.

We rely on deep research to explore macroeconomic, geopolitical and technological trends that are expected to shape the global economy in the years to come. MSCI's suite of Thematic Indexes aims to represent the performance of companies affected by various themes and are designed to help investors identify and capitalize on them.

So why should you consider the MSCI Thematic Rotation Indexes rather than focusing on a single theme?

These indexes take thematic investing a step further by rotating among thematic indexes based on analysis of market sentiment scores that are calculated for each of the respective themes by MKT MediaStats, our data partner.

Our rules-based methodology begins with an investment universe composed of a core set of global MSCI Thematic Indexes covering developed and emerging markets.

The second step capitalizes on natural language processing to assign a sentiment score to each thematic index, which is derived monthly by processing approximately 100k individual sources of digital media articles by MKT MediaStats.

The sentiment score reflects how intensely each theme is covered and at the end of each month Mediastats compute changes in the positive-sentiment intensity.

In the final step, the selected indexes with the highest sentiment scores are assigned appropriate weightings to form the MSCI Thematic Rotation Indexes.

We invite you to learn more about this transparent, dynamic and diversifying approach to select trends that's available from MSCI... where the future is unfolding.

About MSCI

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