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Barra Global	GEM LT model	important
Equity Model	Weighting	drivers of both
(GEM3) Long	Minimize	risk and return
& Short	index volatility	in the global
Horizons	subject to	equity
Coverage of	constraints	markets.
77 Country	Objective	Common
Factors and	remainsthe	Factors are
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74,000+	Constraints •	World,
Assets Daily	Stocks: Lower	Country,
Model	of 1.5% or 20x	Industry,
Updates	the cap-	Style, and
(Exposures,	weight, with a	Currency
Covariance	minimum of	components.
Matrix &	5bps •	Barra Global
Specific Risk)	Sectors:-/+5%	Equity Model
Optimization	relative to the	(GEM3) Long

<p>& Short Horizons. Coverage of 77 Country Factors and 66 CurrenciesMS CI PPT Template 2012The Barra Risk Factor Analysis model measures a security's relative risk with a single value-at-risk (VaR) number. This number represents a percentile rank between 0 and 100, with 0 being the ...Barra Risk Factor Analysis DefinitionDesc ription Barra Global Total</p>	<p>Market Equity Model for Long-Term Investors (GEMLT) has been designed with a focus on portfolio construction and reporting. It is available in stable and responsive variants. New investment insights Enhance alpha generation processes, develop and evaluate new strategies using Systematic Equity Strategy factors for global equity investing, high quality research ...MSCI: Barra</p>	<p>Global Total Market Equity Model for Long-Term ...Barra Global Equity Risk Model (GEM). This model was estimated via monthly cross-sectional regressions using countries, industries, and styles as explanatory factors, as described by Grinold, Rudd, and Stefek (1989). GEM was followed by a second-generation Global Equity Risk Model, GEM2, as described by Menchero, Morozov, and</p>
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<p>Shepard (2008).The Barra US Equity Model (USE4) - Top1000Funds Fundamental data from Worldscope and IBES are used to generate the momentum, value, quality, and size factors. For low volatility as well as momentum, we use equity returns and volatilities sourced from the MSCI Barra Global Equity Model (GEM3). We optimize the portfolios with MSCI GEM3 as the risk model.</p>	<p>Portfolios are rebalanced monthly.ESG in Factors BlackRockThe Barra Global Equity Model (GEM3) is used to build and analyze three families of optimized ESG-tilting strategies. Unlike the majority of studies that seek to test the alpha generation of companies with high or low ESG ratings, we use the model to create portfolios that have region, ...Optimizing Environmental , Social, and Governance</p>	<p>Factors ...We focus our analysis on the Barra Global Equity Model (GEM3), which contains the following fourtypesofeq uityfactors:(a) aworldfactor,r ep-representing the regression intercept, to which every stock has unit exposure, (b) multiple country fac-tors, spanning developed and emerging markets, with exposures given by 0 or 1, (c) 34 industryJourna l Of Investment anagement JOIMThe paper</p>
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uses the Barra Global Equity Model (GEM3) for portfolio construction with constraints that can be found in Appendix 2. Therefore, this strategy is very specific, but we aim to present the idea, not the portfolio construction. The strategy is rebalanced monthly. ESG Factor Momentum Strategy - QuantPediaMedium-Term Model Rounds Out Next Generation Risk Models for U.S. Equity Markets New York - June 17, 2015 - MSCI Inc. (NYSE: MSCI), a leading provider of research-based indexes and analytics, has completed the roll-out of its range of next-generation equity risk models, with the release of the Barra U.S. Total Market Medium-Term Equity Model. MSCI : Completes Barra U.S. Total Market Equity Model ...The Barra Global Equity Model (GEM2) introduced Volatility, a new factor that provides managers with a tool that enables close control of a portfolios' exposure to global beta. GEM2's Volatility factor includes global beta as its most significant descriptor. Global Equity Model The Global Equity Model As BARRA has expanded internationally , we have developed equity models for the major asset markets throughout the world. Initially released in January 1989,

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Portfolios are rebalanced monthly.

The Barra Global Equity Model (GEM3) incorporates the latest advances in our risk methodology that help fund managers construct, manage and analyze global equity portfolios. In addition, the

model offers a refined style factor lineup and provides expanded coverage that includes frontier markets.

Current Global Equity Market Dynamics and the Use of ...

Optimization
 MSCI's Barra Global Equity Model (GEM2) Propose moving to GEM LT model
 Weighting
 Minimize index volatility subject to constraints
 Objective remains the same
 Constraints •
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insights
Enhance alpha generation processes, develop and evaluate new strategies using Systematic Equity Strategy factors for global equity investing, [...]

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Barra Global Equity Model (GEM3) - Characteristics. Barra Model Factors represent

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