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The Complex

Challenge of

Matching an

Attribution Model

to your Multi-Asset

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Class Portfolio 15.

Factor Modeling

CFA Level

II:Portfolio

Management-

Multifactor Models-

Part I (of 2) Risk

Management 101

16. Portfolio

Management

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3 64. Intrinsic
Value Calculation

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Work And Why All
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Pricing Theory~~

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CML~~ What is the
MSCI? Customer
Equity - DataLab.
GmbH - English
version Credit
Scoring Models :
example and
explanation of an
expert score card
model in Excel
Factor Models:
Betas, Expected

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Theory

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A Global
Macroeconomic
Risk Model for
Value, Momentum,
and Other Asset
Classes

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Carbon Target
Indexes

Introduction to Risk
Model Elements of
Performance:

Factors by MSCI

FactSet Portfolio

Optimization ~~Barra~~

~~Global Equity~~

~~Model Gem3~~

The Barra Global

Equity Model

(GEM3) incorporate

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is 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

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~~Barra Global Equity
Model (GEM3)
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The 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

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to test the alpha
generation of
companies with
high or low ESG
ratings, we use the
model ...

factorAnalytics: A
Concise User Guide
The famous Barra
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(GEM3) contains
more than 50
factors 22 Example
1 We will walk

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Initially released in January 1989, BARRA's Global Equity Model extends the conceptual principles of its single-country counterparts to the inter- national

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equity market. A multiple-factor model, GEM captures the effects of common factors (such as local markets and industries) as well as currencies on portfolio return.

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(GEM3). We
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style factor lineup

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expanded coverage
that includes
frontier markets.

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The Barra Global
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build and analyze
three families of
optimized ESG-
tilting strategies

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Unlike the majority of studies that seek to test the alpha generation of companies with high or low ESG ratings, we use the model ... Journal Of Investment anagement JOIM We focus our analysis on the Barra Global Equity Model (GEM3),

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following ...

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construction Page
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constraints that
can be found in
Appendix 2.
Therefore, this
strategy is very
specific, but we
aim to present the
idea, not the
portfolio

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construction. The
strategy is
rebalanced
monthly. Hedge for
...

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Barra Global Equity
Model (GEM3) –
Characteristics
□ Barra Model
Factors represent

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Important drivers
of both risk and
return in the global
equity markets

□ Common Factors
are grouped into
World, Country,
Industry, Style, and
Currency

components □ Barra
Global Equity
Model (GEM3) Long
& Short Horizons

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

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MSCI's Barra Global
Equity Model

(GEM2) Propose

moving to GEM LT

model Weighting

Minimize index

volatility subject to
constraints

Objective

remains the same

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Model 3
Constraints □

Stocks: Lower of
1.5% or 20x the
cap-weight, with a
minimum of 5bps □

Sectors: -/+5%
relative to the
parent index □

Countries: -/+5% or
3x relative to the
parent index □

Style: -/+ 0.25
relative to Barra ...

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