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Optimization MSCI's Barra Global Equity Model (GEM2) Propose moving to GEM LT model

Weighting Minimize index volatility subject to constraints Objective remainsthe same

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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