

MSCI Portfolio Insights: Risk

► Risk insights that support impactful collaboration with efficiency and scale

MSCI Portfolio Insights aims to drive stronger collaboration between investment and risk teams. It is designed to enable more resilient portfolios through faster and clearer access to risk and performance analytics across the total portfolio.

Risk Insights

Risk leaders today require innovative analytics, solutions, and technology to drive more robust portfolios by integrating risk throughout the investment process. Traditionally, in order to provide an overview of risk, risk teams have had to spend immense time, resources, and effort to process, clean, generate, and extract data through archaic solutions to produce results.

By automating and modernizing the risk infrastructure - moving beyond data delivery - and transforming large amounts of data into synthesized information, Risk Insights provides an extensive and clearer view of risk to enhance collaboration with investment teams. With this solution, drive a better understanding of the overall level of risk in your portfolios, how that risk has changed, and what drove the changes.

Clearer insights allow for faster and more efficient communication between teams to drive better investment decisions. In short, insights that matter.

Automating Insights to Drive Risk Management Decisions

With modern technology infrastructure, Risk Insights is built to deliver increased efficiency and speed in the risk management process. With quick time to insights, risk management teams can easily identify key trends amidst a rapidly changing landscape and dynamically share results throughout the organization.

A dynamic and intuitive view of risk powered by MSCI's data and analytics



Increased efficiency with the ability to see factor and time-series risk in an integrated view



Scalable data model stored in the cloud



Effective and consistent communication across the organization to create a culture of risk management



Ease of use through snowflake (data extraction) and curated data models



Modern dashboards and visualization to help you guide investment teams



Transform Data into Analysis

Leverage a dynamic overview of different dimensions of risk including Value-at-Risk, factor-risk and climate risk to power critical investment decisions. Curated dashboards, data models, and flexible delivery turn risk results into actionable information with ease.

Concentration Analysis:

Easily find concentrated positions, sectors, factors, or portfolios

Attribution of Changes:

Did the risk of the securities change or did my portfolio change? Quickly understand the factors driving the risk of your portfolio over time

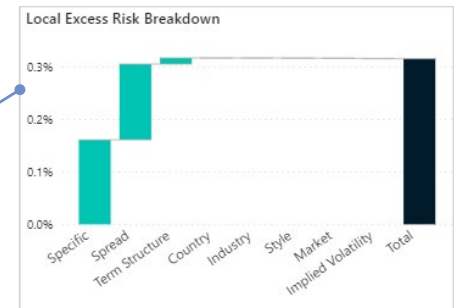
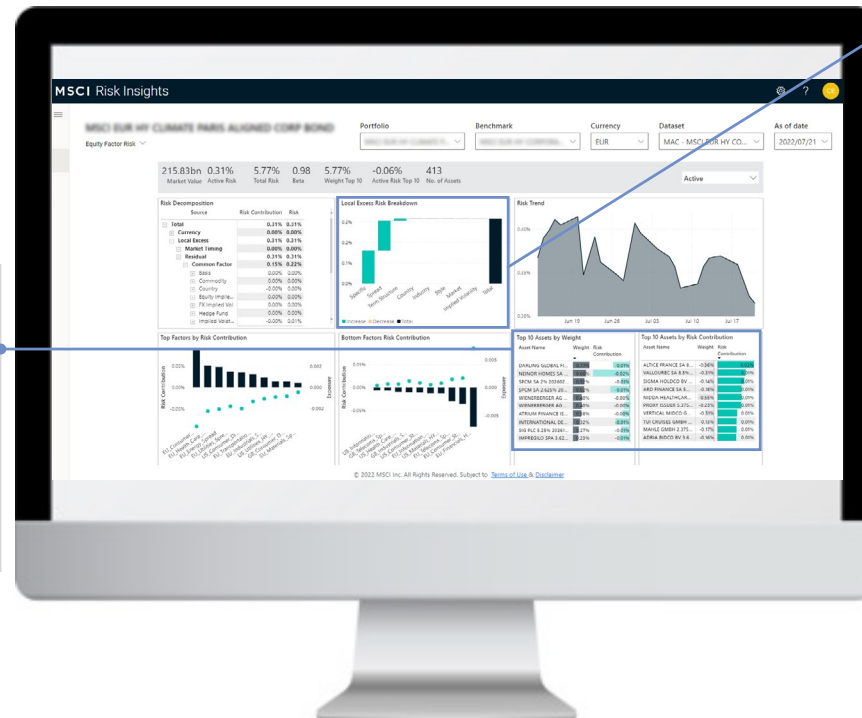
Trend Analysis:

Analyze how your portfolio has changed over different periods and regimes, and discern what is driving those changes

Outlier Identification:

Quickly see statistically significant outliers

- ▶ **Flexible visualization with a curated set of default dashboards** that deliver key insights
- ▶ **Curated data model to make the results useful** by storing them in a purpose-built cloud-based data model



Asset Name	Weight	Risk Contribution
DARLING GLOBAL FI...	0.77%	-0.01%
NEINOR HOMES SA ...	0.60%	-0.02%
SPCM SA 2% 202602...	0.52%	-0.01%
SPCM SA 2.625% 20...	0.51%	-0.01%
WIENERBERGER AG ...	0.40%	-0.00%
WIENERBERGER AG ...	0.40%	-0.00%
ATRIUM FINANCE IS...	0.38%	-0.00%
INTERNATIONAL DE...	0.32%	-0.01%
SIG PLC 5.25% 20261...	0.27%	-0.01%
IMPREGILO SPA 3.62...	0.23%	-0.01%

Asset Name	Weight	Risk Contribution
ALTICE FRANCE SA 8...	-0.36%	0.02%
VALLOUREC SA 8.5%...	-0.31%	0.01%
SIGMA HOLDCO BV ...	-0.14%	0.01%
ARD FINANCE SA 5...	-0.18%	0.01%
NIDDA HEALTHCAR...	-0.55%	0.01%
PROXY ISSUER 5.375...	-0.23%	0.01%
VERTICAL MIDCO G...	-0.31%	0.01%
TUI CRUISES GMBH ...	-0.13%	0.01%
MAHLE GMBH 2.375...	-0.17%	0.01%
ADRIA BIDCO BV 3.6...	-0.16%	0.01%



Leverage MSCI Content to Power Your Insights

We are an innovator in risk analytics from the modern factor model to Value-at-Risk (VaR), we continuously deliver impactful risk statistics to help measure, monitor and manage risk.

- ▶ Broad market and reference data
- ▶ Extensive benchmark coverage
- ▶ Breadth of instrument coverage including privates, real assets and infrastructure
- ▶ Granular pricing models across equity, fixed income, structured products, derivatives, commodities

Putting It All Together

With cloud delivery, extensive content and key insights, you can transform your risk management processes to not only drive efficiency, but also to drive a culture of risk management throughout the organization.

Data	Benchmark Indexes	State of the Art Risk Models
<ul style="list-style-type: none"> Sourced from ~80 vendors* Reference data for 20M+ assets, including history* 200+ staff dedicated to data services* Significant QA processes 	<ul style="list-style-type: none"> Includes the following major indexes: MSCI, Bloomberg, Citigroup, ICE BofAML, Markit iBoxx, S&P Dow Jones 400K+ top-level and 150K+ constituent-level benchmarks indexes processed daily* Indexes reconciled daily to 1 bp of reported returns* 	<ul style="list-style-type: none"> Innovative Value-at-Risk simulation methodologies Rigorous stress tests Market exposure and sensitivity analysis Equity, fixed income and multi-asset class factor models that include both public and private assets

* Data as of February 2024

About MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process.

To learn more, please visit www.msci.com.

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