

BarraOne

Optimizer & DataConnect

Comprehensive decision support

The BarraOne Optimizer helps you align portfolios precisely with your intentions.

BarraOne Optimizer

The BarraOne Optimizer provides a powerful tool for the construction and rebalancing of portfolios. The Optimizer takes full advantage of the Barra Integrated Model, allowing for the optimization of single country, regional, and global portfolios across multiple asset classes. Flexible, customized constraints allow you to control portfolio characteristics with unprecedented precision.

Key Benefits

Power—Simultaneously consider the complex relationships between risk, return and turnover.

Precision—Constrain portfolios along any combination of Barra or user-defined characteristic or groups.

Detail—Build superior portfolios with an eye to the unique sources of risk in each of 56 local markets.

Insight—Compare optimized with initial portfolios, and determine what parameters may be limiting your optimization. Easily adjust optimization settings and generate a new optimal portfolio based on your analysis.

Convenience—One click to export trades and trade summary for execution.

The screenshot shows the BarraOne Optimizer interface in a Microsoft Internet Explorer browser window. The main window displays the 'PORTFOLIO OPTIMIZATION' section with various settings like Job Name, Benchmark, and Asset Universe. A 'CUSTOM CONSTRAINTS EDITOR' dialog box is open, allowing users to define constraints. The dialog box has a 'General Constraints' section with a table for 'Weight' and 'PE' constraints for 'Portfolio' and 'Each Position'. The 'Group Constraints' section includes a table for 'GICS Sector' constraints for 'distinct', 'Information Technology', 'Financials', and 'Consumer Discretionary'.

	Weight		PE	
	Min	Max	Min	Max
Portfolio	N/A	N/A	b-5	b+5
Each Position	N/A	N/A		

GICS Sector	Weight		PE	
	Min	Max	Min	Max
distinct				
Information Technology		b+10	0	80
Financials	b-5	b+5	20	40
Consumer Discretionary	b-5	b+5	20	35

Optimize portfolios across asset classes and markets

The BarraOne Optimizer can incorporate your own proprietary expected returns and customized portfolio constraints with Barra's industry-leading risk forecasts to produce consistently superior portfolios.

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BarraOne DataConnect integrates with accounting and legacy data systems, letting you focus on the business of managing your investments.

BarraOne DataConnect

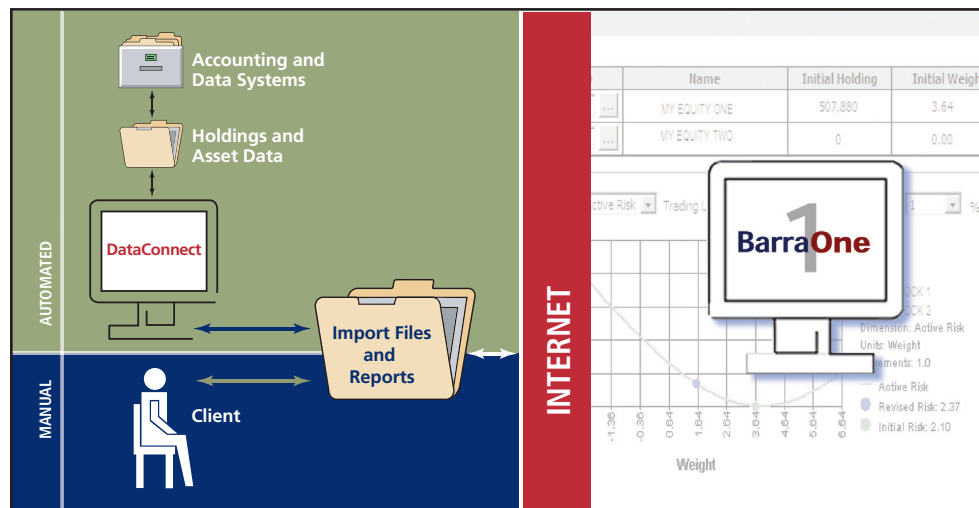
With BarraOne DataConnect, you can automate the process of importing portfolio holdings and other asset data into BarraOne. In addition, you can run report jobs, download them to a local hard drive or network, and even choose to distribute them via email. Data uploads, report jobs, and downloads can be scheduled to automatically occur at a time that you choose.

Key Benefits

Convenience—Refresh portfolio data as often as you like with an easy-to-use, wizard-based workflow. Run any BarraOne reports automatically, as soon as your portfolio data is updated.

Integration Flexibility—BarraOne DataConnect can work with any portfolio accounting or back-office system and includes monitoring capabilities for system administrators. In addition, all the capabilities included in the user interface are also included in 'command line', which is a preferred IT format.

Productivity—Portfolio holdings and data are automatically formatted and imported, ready for your analysis. With less data maintenance to worry about, you have more time to spend on investment decisions and analysis.



Customized, automated data maintenance

MSCI Barra's professional services team can customize BarraOne DataConnect to work with your own accounting and data systems. You can also manually import holdings or change the import schedule at any time.

About MSCI Barra

MSCI Barra is a leading provider of investment decision support tools to investment institutions worldwide. MSCI Barra products include indices and portfolio risk and performance analytics for use in managing equity, fixed income and multi-asset class portfolios. The company's flagship products are the MSCI International Equity Indices, which include over 120,000 indices calculated daily across more than 70 countries, and the Barra risk models and portfolio analytics, which cover 56 equity and 46 fixed income markets. MSCI Barra is headquartered in New York, with research and commercial offices around the world.

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