

BarraOne

A single platform for multi-asset class investment risk management and performance attribution



Powered by the Barra Integrated Model (BIM), BarraOne helps asset managers and pension plans identify and manage risk across multiple asset classes and global markets.

BarraOne provides multiple views of risk, including common factor, stress testing, Value at Risk (VaR), and sensitivity-based analytics. Private asset models are included within BarraOne to compliment public market models. Clients can use these models to support their total plan risk for public and corporate pension plans, endowments, and foundations. BarraOne's Performance Attribution capabilities can be used by clients to analyze the sources of portfolio risk and return on an absolute or relative basis, to help them to make more informed investment decisions.

Benefits and Features

Clients can use Risk Analytics to:

- Decompose risk into fundamental sources of absolute and active risk using common factors
- Forecast risk over long horizons (6-12 months)
- Stress test returns under historical or expected market dislocations
- Perform historical and Monte Carlo simulations to compute shortfall and VaR
- Align manager return sources with investment mandates
- Analyze distinct, multi-asset class strategies using a unified set of analytics and a common risk framework

- Integrate risk analytics into client's custom reporting or trade workflow with a Microsoft Excel® Add-in. Automate position loads and report extraction via Automation Tools that integrate with data warehouses

Managed Services offers clients:

- A range of high value services, designed to outsource data management and reporting production
- A convenient way to outsource integration to systems of record such as custodians and accounting systems, data cleansing and normalization, portfolio reconciliation, asset risk modeling, and scheduled report generation under a Service Level Agreement framework

Flexible Reporting Framework for extracting and interacting with BarraOne provides clients the opportunity to:

- Gain interactive access via a browser. No software to install or maintain
- Schedule daily reports across fund families for extensive batch reporting

Integrated Market Data supplies clients with:

- A global security master covering over 5 million unique securities and historical market data across asset-classes
- Over 3,000 global constituent-level benchmarks, including MSCI, S&P, Russell, FTSE, Barclays, and other major benchmark families
- Prices from multiple data vendors
- INTEX cash flow models



Client Service and Support gives clients:

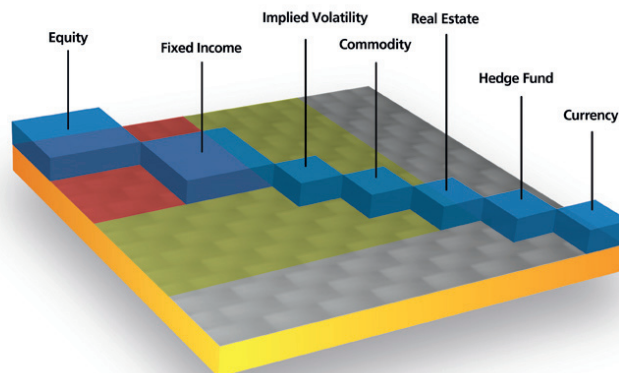
- Support by a highly trained 24x5 client service team working from multiple offices across the world
- Consultants assigned to clients to provide product and analytics expertise, and disseminate risk management best practices
- Access to our Applied Research team to provide analytical and senior industry expertise to help clients effectively implement and utilize our products
- Global training and events tailored to the asset management and pension plan communities including national and local research conferences, thought leadership events, client conferences, webinars, and hands-on workshops in major financial centers

View Multiple Measures of Risk across multiple asset classes, strategies, and global markets.

BarraOne's interactive capabilities allow users to perform what-if analysis and reporting on their own schedule, while extensive batch reporting capabilities support enterprise risk reporting. Clients can use the built-in Barra Optimizer to help them in their portfolio construction and asset allocation decision making processes.

Barra Integrated Model (BIM)

- BIM helps clients decompose risk into common factor sources and includes cross-asset class risk factors, covering equity, fixed income, currency, commodity, and alternatives
- BIM provides clients:
 - The structural relationship to estimate covariance among the world's local risk factors
 - A consistent framework for analyzing multi-asset class strategies
- BIM factors:
 - Factors distilled from data time-series
 - Support stable correlations



No single approach provides a complete view of risk. BarraOne supports a broad spectrum of risk management tools that clients can use to gain insight into their portfolio risks.

To learn more about BarraOne or to arrange a demo, go to http://www.msci.com/products/risk_management_analytics/barraone/.



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MSCI About MSCI

MSCI Inc. is a leading provider of investment decision support tools to investors globally, including asset managers, banks, hedge funds and pension funds. MSCI products and services include indices, portfolio risk and performance analytics, and governance tools.

The company's flagship product offerings are: the MSCI indices with approximately USD 7 trillion estimated to be benchmarked to them on a worldwide basis¹; Barra multi-asset class factor models, portfolio risk and performance analytics; RiskMetrics multi-asset class market and credit risk analytics; MSCI ESG (environmental, social and governance) Research screening, analysis and ratings; ISS governance research and outsourced proxy voting and reporting services; FEA valuation models and risk management software for the energy and commodities markets; and CFRA forensic accounting risk research, legal/regulatory risk assessment, and due-diligence. MSCI is headquartered in New York, with research and commercial offices around the world.

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¹ As of June 30, 2011, based on eVestment, Lipper and Bloomberg data.