

RiskManager

A web-based interface into the full set of RiskMetrics Market Risk solutions

RiskManager provides a secure web-based interface to the entire suite of RiskMetrics' analytics, market data, and security master data to offer a fully integrated risk solution. Risk managers can quickly set up custom reports and automate overnight batch processing, run ad-hoc analyses on the fly, design stress scenarios, and perform what-if analyses to rebalance a portfolio.



With its highly efficient workflow, modeling transparency and sophisticated reporting features, RiskManager is the enterprise-wide solution of choice for risk managers at leading financial institutions around the globe.

RiskMetrics Group Addresses a Broad Spectrum of Risk



Client Benefits:

- + Streamlined interface
- + Drag and drop report creation
- + Stress tests and what-if analyses on-demand
- + Unmatched instrument coverage
- + Complete enterprise-wide solution for analyzing risk
- + Comprehensive library of customizable statistics, drilldowns and reports

Portfolios

Users can enter listed securities into RiskManager using public identifiers, either by typing individual identifiers into a search box in the application, or by loading a list of identifiers. Terms and conditions for those securities are populated automatically. OTC positions can also be entered, either individually, by typing their terms into a built-in position editor, or in bulk, using the RiskMetrics position file format.

	PV		VaR MC 95					MVAR MC 95		IVAR MC 95	
	Total	Total	Equity Risk	FX Risk	IR Market Risk	IR Total Risk	Vega Risk	Total	Total		
Base	156,493,066	3,344,041	3,646,020	55,047	22,504	22,504	3,222	3,344,041	3,344,041		
What-if	156,403,566	3,368,473	3,639,150	55,047	22,504	22,504	3,222	3,368,473	3,368,473		
Delta	-89,500	24,432	-6,870	0	0	0	0	24,432	24,432		

The position editor also acts as a calculator, displaying how a position is priced and modeled as soon as it is entered. Users can immediately see the impact of any input they enter, gaining an in-depth understanding of our pricing models as well as obtaining intermediate pricing and risk information.

Analysis

RiskManager users can run a wide array of custom statistics, including exposure measures, sensitivities, and Value-at-Risk, and can decompose those statistics across arbitrary user-specified dimensions (country, sector, credit rating, etc.). Over 750,000 time series, representing a full range of global risk factors over all asset types, can be used in the analysis.

RiskManager also provides a flexible, user-friendly interface to define and analyze stress scenarios. In a few simple steps, users can replay historical market events, project the impact of broad risk factor shocks on their portfolios, or shift any one of our hundreds of thousands of time series. All scenarios and statistics can be stored in a library, quickly applied to one or more portfolios, and shared with other users.

Reporting

Users can create custom reports through a fully interactive report editor using simple "drag and drop" tools. Reports can be organized in views that allow navigation across user-defined tabs to facilitate viewing and sorting information. RiskManager includes an interactive data viewer in which users can navigate through results, and can also modify their portfolio (add or subtract positions; overlay strategies; change weights, market values, or notionals) and rerun the numbers (what-if analysis).

Reports can also be generated as formatted Excel files, compressed data files, or as production-quality PDF's for distribution to senior management, investors, or regulators. Reports persist in RiskManager and can be sorted and searched by report name, portfolio, and date for easy retrieval.

For more information on this and other solutions from RiskMetrics Group, please email marketing@riskmetrics.com, visit www.riskmetrics.com, or call:

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RiskManager helps risk managers find answers through accurate, timely and clear measures of risk.

About RiskMetrics Group:

RiskMetrics Group is a leading provider of risk management products and services to financial market participants. By bringing transparency, expertise and access to the financial markets, we help investors better understand and manage the risks inherent in their financial portfolios. Our solutions address the market, credit, portfolio, governance, accounting, legal and environmental risks of our clients' financial assets. Headquartered in New York with 19 offices worldwide, RiskMetrics Group serves more than 2,300 institutions and 1,000 corporations in 50 countries. For more information, please visit www.riskmetrics.com.



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