MSCI

RiskMetrics RiskManager

A multi-asset class, scalable SaaS framework for enterprise-wide risk management

RiskMetrics
An MSCI Brand

RiskMetrics RiskManager provides clients risk information across a broad range of instruments including: Commodities, Equities, Fixed Income, FX, Mortgages and Structured Credit, using multiple Value at Risk (VaR) simulation methodologies, robust stress testing, sensitivity analysis, and flexible instrument pricing models.

RiskManager features powerful editing and diagnostic tools providing clients with easy-to-use portfolio analysis capabilities. RiskManager allows clients to quickly set up custom reports, run ad-hoc analyses, perform exception management to identify areas of risk, design stress test scenarios and perform what-if analyses to rebalance or hedge a portfolio.

Benefits and Features

Risk Analytics provides clients with:
- The standard for VaR
- A granular approach with over 800,000 time series of market risk factors for both absolute and relative analysis
- Production of high volume risk reporting at an enterprise scale
- The ability to measure correlations across asset classes, strategies or custom classifications
- Counterparty Credit Exposure calculations

Integrated Market Data supplies clients with:
- A global security master covering over 5 million unique securities and historical market data across asset-classes
- Broad instrument coverage across asset classes, from simple equities to complex bespoke synthetic CDO structures

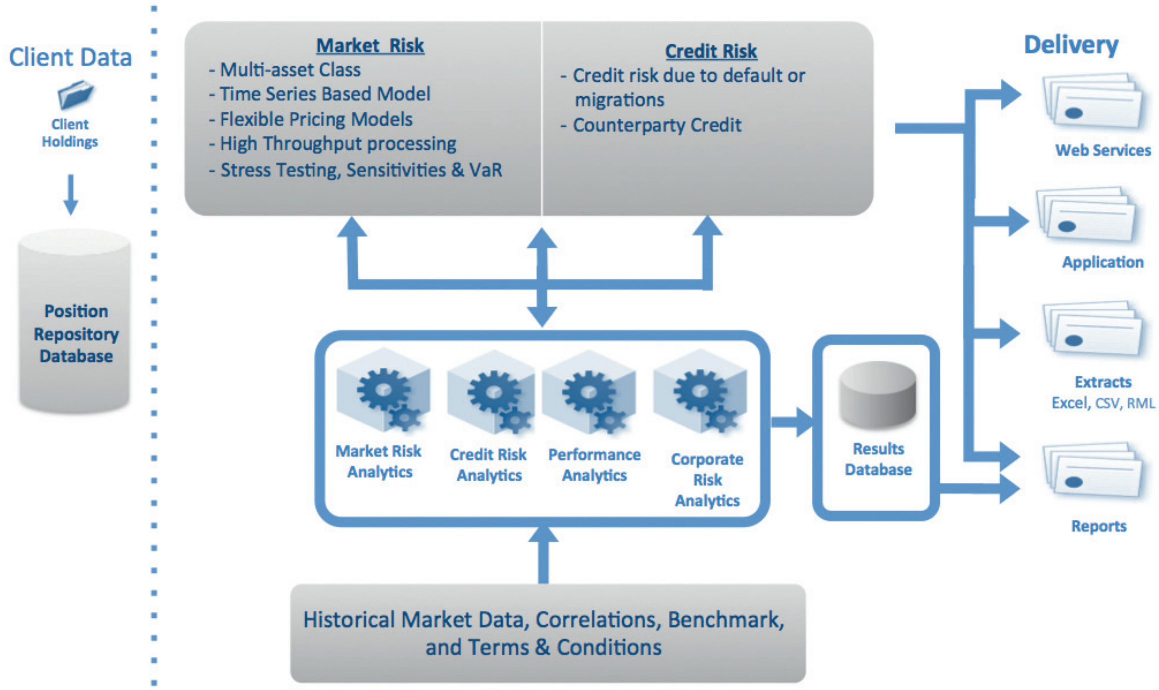
Stress Testing Strategies allows clients:
- Granularity, flexibility and speed of computation
- The ability to analyze potential losses due to “event risk”
- Access to a library of historical events or hypothetical scenarios driven by regression analysis for clients to use or modify
- To probe for portfolio-specific vulnerabilities and identify sensitivities to specific risk factors (e.g. rise in interest rates or changes in applied volatility)

Managed Services offers clients:
- A range of services designed to manage heavy volumes of analysis and custom reporting requirements
- A convenient way to outsource data processing, system administration, asset proxying, and report generation allowing clients to focus on their investment analysis

Client Service and Support gives clients:
- Support by a highly trained 24x5 client service team working from multiple offices across the world
- Dedicated consultants assigned to clients to ensure business continuity, provide expertise and disseminate best practices to serve as a trusted advisor
- Professionals to ensure that the client receives the resources needed to effectively implement and utilize our products

With an efficient workflow, modeling transparency and robust reporting tools, RiskManager is used by clients worldwide to help them manage risk across asset classes, from holding level to the enterprise level.

RiskManager Integrated Offering



Identify, measure and manage risk.

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

www.msci.com | clientservice@msci.com

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 basis[1]; 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.

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

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