

BARRA® PEER ANALYTICS

GET UNPRECEDENTED TRANSPARENCY INTO INDIVIDUAL FUNDS

Barra Peer Analytics delivers holdings-based insight into investment strategies and performance of mutual funds for investment managers and asset owners.

FEATURES AND BENEFITS

Barra Peer Analytics provides holdings-based, fund-level mutual fund analysis to enable investment managers to better understand their competitive landscape and identify the main drivers of risk and performance. Asset Owners of Fund-of-Fund managers can significantly improve their manager evaluation and manager selection processes.

Clients get access to all funds via summary reports and Barra Portfolio Manager, where they can be incorporated into existing investment workflows or as part of ad-hoc, interactive analysis.

Summary reports are produced weekly with a comprehensive, high level overview of the risk and return profile of each fund in the universe.

All analysis is based off of industry-leading Barra equity models and intuitiveness of Barra Portfolio Manager.

The mutual funds can be incorporated into full functionality of Barra PortfolioManager, including: Risk and Performance Attribution, Optimization, Backtesting, Custom Factor Attribution and High Volume Reporting.

Barra Portfolio Manager can provide analytics for each fund or for groups of funds. Clients can create custom groupings to create relevant and meaningful analysis.

The current fund universe includes over 20,000 of the largest US and global mutual funds.



KEY USE CASES

Monitor Funds

Barra Peer Analytics allows to constantly monitor the risk and performance profile of mutual funds through the summary reports, available via the MSCI client website.

The reports, produced weekly, present insights into the return profile of each mutual funds for the most common analysis periods (MTD, QTD, YTD, 1-year, 3-year and 5-year trailing). The reports include summary information, like portfolio manager tenure and fees, return decomposition, which identifies primary sources of return, average *Barra* investment style exposures and various risk-adjusted return measures. Additionally, the reports provide point-in-time forecast risk decomposition to capture the current risk profile of each fund. All of these analytics are produced using the *Barra* Equity Models and *Barra* Portfolio Manager.

Native availability in Barra® Portfolio Manager

Users of *Barra* Portfolio Manager can natively access mutual funds and their holdings in the platform. All the functionality available in *Barra* PortfolioManager is available when using *Barra* Peer Analytics funds. Users can create custom risk and return analysis for any of the funds using any risk model. Using *Barra* Portfolio Managers users can evaluate the profile of each fund and how it has evolved over time.

ABOUT MSCI

For more than 40 years, MSCI's research-based indexes and analytics have helped the world's leading investors build and manage better portfolios. Clients rely on our offerings for deeper insights into the drivers of performance and risk in their portfolios, broad asset class coverage and innovative research. Our line of products and services includes indexes, analytical models, data, real estate benchmarks and ESG research. MSCI serves 98 of the top 100 largest money managers, according to the most recent P&I ranking. For more information, visit us at www.msci.com.

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The funds can be combined into baskets of peers, which can be used to analyze a segment of the funds. Segments can represent competitors, industry leaders, or particular investment processes. Once created, this basket enables comparison against peers or industry leaders. Understanding these differences should help identify, communicate, and improve the core competency of the investment manager and asset owner.

UPCOMING ENHANCEMENTS

Coverage

In the months following the release MSCI will continue to increase this coverage to include thousands of active equity funds.

Deeper History

MSCI continues to increase the depth of history available to provide full history for each fund. The exact amount of history available will vary on a fund-by-fund basis.

Additional Analytics

Barra Portfolio Manager is constantly evolving. All enhancements and developments can be applied to *Barra* Peer Analytics. Please refer to the roadmap for a list of enhancements we are currently working on. For more details on *Barra* Portfolio Manager, please see here.