

# DataMetrics

Reliable and relevant data for financial decision making

In financial decision making, data is as critical as analytics and technology. One of the greatest challenges in building risk management applications is obtaining clean, reliable, and relevant data. With **DataMetrics**, you can free yourself from the labor- and system-intensive processes of data aggregation, cleansing, and delivery, and benefit from a cost-effective source of market data you can trust.

As part of our comprehensive suite for risk management, DataMetrics powers risk applications with high-quality data, enabling you to produce accurate reports and make critical decisions.

RiskMetrics collects data from more than 70 exchanges and leading data providers on a daily basis. The data passes through sophisticated validation and cleansing algorithms before it is made available to clients or any RiskMetrics application.



## Key Benefits

- » Delivers the industry's widest asset coverage and provides a granular approach to risk analysis
- » Passes through sophisticated validation and cleansing algorithms before data is made available
- » Includes a full range of global market risk factors across multiple asset types, represented by over 1,000,000 individual time series
- » Includes RiskMetrics Security Master, which provides terms & conditions (T&C) data for over 4 million global securities
- » Uses time series and constituent data from most of the major index providers to evaluate benchmark portfolios for relative VaR reporting and Risk Attribution analysis

## Financial Time Series

With a granular approach to risk analysis and the industry's widest asset coverage, RiskMetrics provides a full range of global market risk factors across multiple asset types, represented by over 1,000,000 individual time series, including:

- » Equity time series (US, EMEA, and Asia Pacific)
- » Market indices (equity and fixed income)
- » Implied volatility surfaces
- » Interest rate curves (government and swap curves)
- » Corporate issuer curves (individual issuer and sector/rating curves)
- » Break-even inflation curves
- » FX rates
- » Equity factors
- » Currencies
- » Commodities

## Benchmark Constituents

RiskMetrics receives time series and constituent data from most of the major index providers. DataMetrics converts the constituent data from the vendor's proprietary format into our standard position format. Using the T&C Enrichment service, we then create benchmark portfolios that can be used by relative value managers in relative VaR reporting and Risk Attribution analysis. Multiple indices can be combined into weighted benchmarks that reflect your precise benchmark asset allocation.

Clients can access data using RiskMetrics analytical software and services, or on a stand-alone basis. DataMetrics data can be easily integrated into third-party applications via FTP or Web Services.

## Terms & Conditions

RiskMetrics Security Master provides terms & conditions (T&C) data for over 4 million global securities. The T&C Enrichment service alleviates clients from having to source T&C's from multiple data vendors and internal systems. Clients supply a public identifier (i.e. CUSIP, ISIN) and the quantity/notional for a position, and DataMetrics finds the T&C information required for the analysis within the security master. The T&C Enrichment service relies on sophisticated mapping logic to populate the risk models with T&C data and links them with the relevant risk factor time series.

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## 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 indexes, portfolio risk and performance analytics, and ESG data and research.

The company's flagship product offerings are: the MSCI indexes with approximately USD 8 trillion estimated to be benchmarked to them on a worldwide basis<sup>1</sup>; Barra multi-asset class factor models, portfolio risk and performance analytics; RiskMetrics multi-asset class market and credit risk analytics; IPD real estate information, indexes and analytics; MSCI ESG (environmental, social and governance) Research screening, analysis and ratings; and FEA valuation models and risk management software for the energy and commodities markets. MSCI is headquartered in New York, with research and commercial offices around the world.

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<sup>1</sup> As of September 30, 2013, as reported on January 31, 2014 by eVestment, Lipper and Bloomberg