RiskMetrics® RiskManager provides risk analytics across a broad range of publicly traded instruments and private assets including Value-at-Risk simulation methodologies, robust stress tests, market exposure and sensitivity analysis. MSCI takes care of data loading, cleaning, normalization and validation from third party sources such as custodians and fund admins, while developing and operating production processes to calculate risk analytics for portfolios. Results are reported via an interactive web application, ready-to-use reports and/or APIs.

**Benefits and features**

Extensive suite of risk measures for

- Market risk
  - Parametric, historical simulation and Monte-Carlo Value-at-Risk
  - Market exposure and sensitivities
  - Statistical and financial metrics

- Liquidity risk
  - Liquidation horizon, transaction costs and liquidation amount

- Counterparty credit risk
  - Potential future exposure and expected positive exposure
  - Credit and debit value adjustment
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