

RISKMETRICS® RISKMANAGER

A MULTI-ASSET CLASS, SCALABLE SaaS FRAMEWORK FOR ENTERPRISE-WIDE RISK MANAGEMENT

RiskMetrics RiskManager provides clients with 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. It also 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 analysis to rebalance or hedge a portfolio.

BENEFITS AND FEATURES

Risk Analytics provides clients with:

- The standard for VaR
- A granular approach with close to 2.2 million 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 provides clients with:

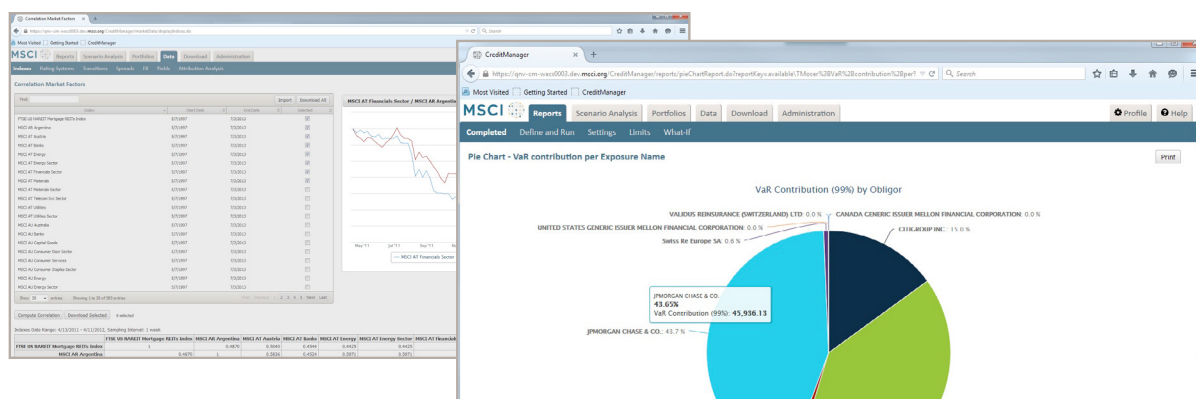
- A global security master covering over 5 million unique securities and historical market data across asset classes
- Broad instrument coverage across asset classes, from simple equities to complex bespoke synthetic CDO structures

Stress Testing Strategies allows clients:

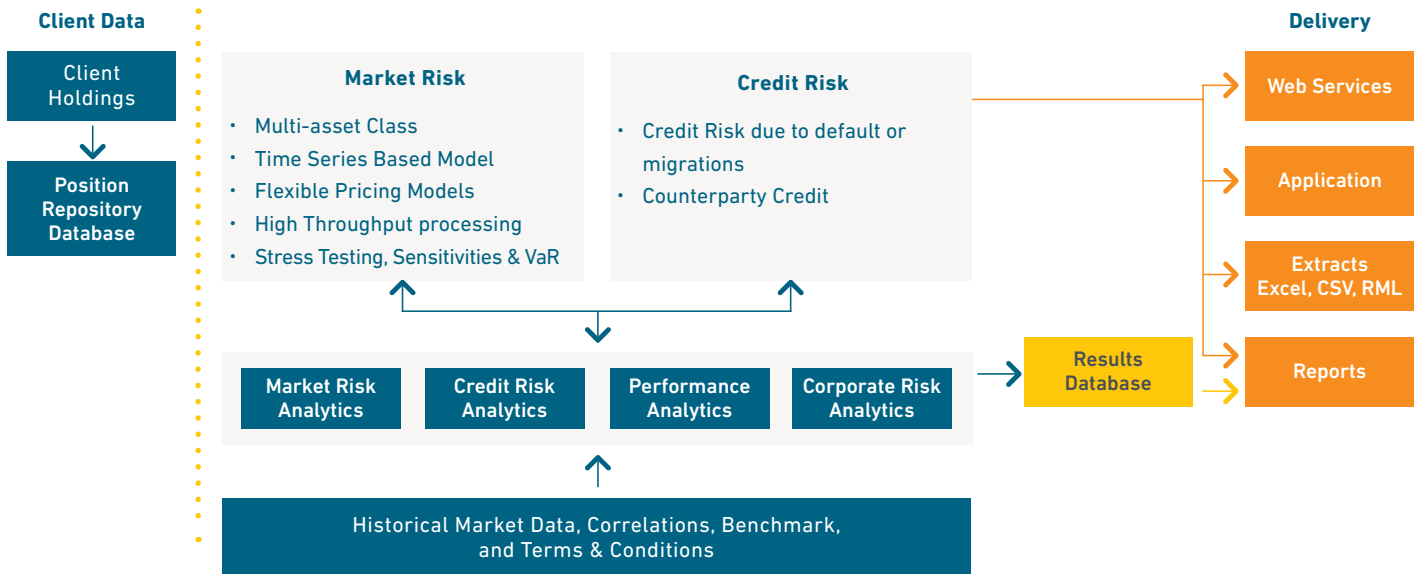
- Granularity, flexibility, and speed of computation
- The ability to analyze potential losses due to “event risk”
- Access to a library of historical events or hypothetical scenarios driven by regression analysis for clients to use or modify
- To probe for portfolio-specific vulnerabilities and identify 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



RISKMETRICS® RISKMANAGER INTEGRATED OFFERING



Client Service and Support provides clients with:

- Support by a highly trained 24x5 Client Service team working from multiple offices around the world
- Consultants to ensure business continuity, provide expertise, and disseminate best practices
- Professionals to ensure 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 manage risk across asset classes, from holding level to the enterprise level.



ABOUT MSCI

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