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MSCI Risk Insights

Insights that Matter

Risk managers need a wide range of risk measures to create a comprehensive picture of risk across their portfolios. Current processes focus on synthesizing large amounts of data and generating results rather than deriving meaningful insights from the data.

By automating processes – going beyond data delivery – and transforming data into usable information, Risk Insights provides you with an understanding of the overall level of risk in your portfolios, how that risk has changed, what caused the changes, and what can be done about it. **In short, insights that matter.**

Automating Insights to Drive Risk Management Decisions

Risk Insights delivers a single view of risk using our world-class content, allowing you to innovate faster, identify trends, and gain market insights to respond quickly to a rapidly changing investment landscape.

- A dynamic and intuitive view of risk powered by MSCI's world-class data and analytics
- Increased efficiency with the ability to see factor and time-series risk in a single view
- Scalable data model stored in the cloud
- Effective and consistent communication across the organization to create a culture of risk management
- Built on cloud technology (i.e., Snowflake, Azure)
- Flexible technology to provide analysis across tools via dashboards and APIs

Make the Data Usable

Through a curated set of dashboards, you will get a dynamic overview of time-series risk, factor risk, and stress testing capabilities, to turn risk results into actionable information.

Concentration Analysis: Easily find concentrated positions, sectors, factors, or portfolios

Attribution of Changes: Did the risk of the securities change or did my portfolio change? Quickly understand the factors driving the risk of your portfolio over time

Trend Analysis: Analyze how your portfolio has changed over different periods and regimes, and discern what is driving those changes

Outlier Identification: Quickly see statistically significant outliers

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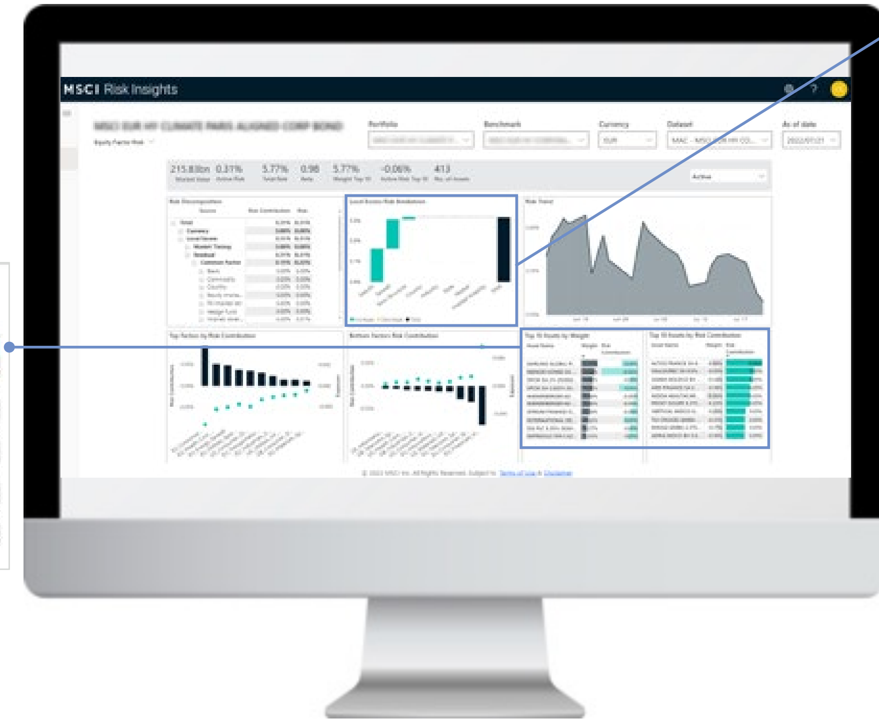
- **Flexible visualization with a** curated set of default dashboards that deliver key insights
- **Curated data model to** make the results useful by storing them in a purpose-built cloud-based data model

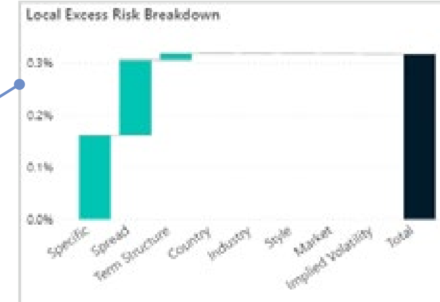
Top 10 Assets by Weight

Asset Name	Weight	Risk Contribution
DARLING GLOBAL FI...	0.77%	-0.01%
NEINOR HOMES SA ...	0.60%	-0.02%
SPCM SA 2% 202602...	[illegible]	-0.01%
SPCM SA 2.625% 20...	[illegible]	-0.01%
WIENERBERGER AG ...	0.40%	-0.00%
WIENERBERGER AG ...	0.40%	-0.00%
ATRIUM FINANCE IS...	0.38%	-0.00%
INTERNATIONAL DE...	0.32%	-0.01%
SIG PLC 5.25% 20261...	0.27%	-0.01%
IMPREGILO SPA 3.62...	0.23%	-0.01%

Top 10 Assets by Risk Contribution

Asset Name	Weight	Risk Contribution
ALTICE FRANCE SA 8...	-0.36%	0.02%
VALLOUREC SA 8.5%...	-0.31%	0.01%
SIGMA HOLDCO BV ...	-0.14%	0.01%
ARD FINANCE SA 5...	-0.18%	0.01%
NIDDA HEALTHCAR...	-0.55%	0.01%
PROXY ISSUER 5.375...	-0.23%	0.01%
VERTICAL MIDCO G...	-0.31%	0.01%
TUI CRUISES GMBH ...	-0.13%	0.01%
MAHLE GMBH 2.375...	-0.17%	0.01%
ADRIA BIDCO BV 3.6...	-0.16%	0.01%





World-Class Content to Power Your Insights

We are an innovator in risk analytics from the modern factor model to Value-at-Risk (VaR), we continuously deliver impactful risk statistics to help measure, monitor and manage risk.

- Leading market and reference data
- Extensive benchmark coverage
- Breadth of instrument coverage including privates, real assets and infrastructure
- Granular pricing models across equity, fixed income, structured products, derivatives, commodities

Data	Benchmark Indexes	State of the Art Risk Models
• Sourced from ~80 vendors • Reference data for 20M+ assets, including history • 200+ staff dedicated to data services • Significant QA processes	• Includes the following major indexes: MSCI, Bloomberg, Citigroup, ICE BofAML, Markit iBoxx, S&P Dow Jones • 400K+ top-level and 150K+ constituent-level benchmarks indexes processed daily • Indexes reconciled daily to 1 bp of reported returns	• Innovative Value-at-Risk simulation methodologies • Robust stress tests • Market exposure and sensitivity analysis • Equity, fixed income and multi-asset class factor models that include both public and private assets

Putting it all together

With cloud delivery, world-class content and key insights, you can transform your risk management process to create efficiency and enable a risk management culture. Contact us today to start the transformation.

About MSCI

MSCI is a leading provider of critical decision support tools and services for the global investment community. With over 50 years of expertise in research, data and technology, we power better investment decisions by enabling clients to understand and analyze key drivers of risk and return and confidently build more effective portfolios. We create industry-leading research-enhanced solutions that clients use to gain insight into and improve transparency across the investment process.

To learn more, please visit www.msci.com.