

# MSCI'S ANALYTICS SUPPORTING SEC N-PORT COMPLIANCE

MSCI'S MARKET AND LIQUIDITY RISK ANALYTICS DESIGNED TO FACILITATE COMPLIANCE WITH COMPLEX REQUIREMENTS UNDER THE SEC'S NEW N-PORT REGULATION.

## KEY COMPLIANCE CHALLENGES

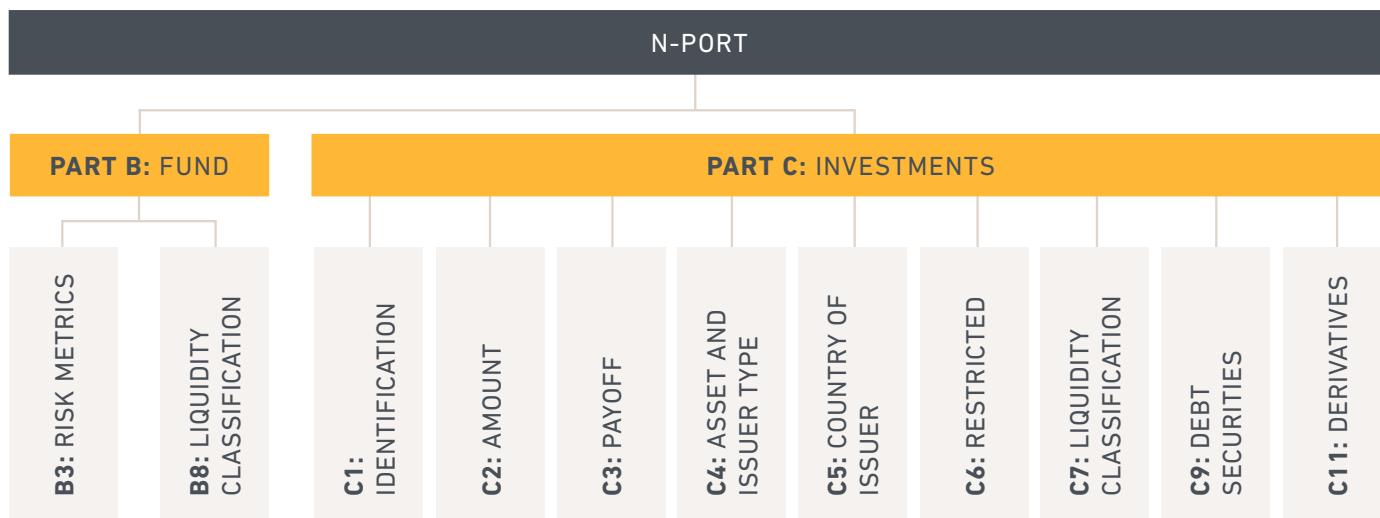
U.S. Securities and Exchange Commission's (SEC) modernization regulation applies to registered investment companies such as open-ended mutual funds and ETFs other than Money Market funds. The rules require investment companies to disclose fund and holding information to the SEC every month. This regulation may present challenges to institutional investors, such as:

- Calculating complex analytics, including fund- and holding-level market risk sensitivities as well as liquidity bucketing.
- Collection of and access to high quality holding-level information from the fewest data sources possible.
- A fast-approaching implementation timeline. The SEC has indicated that companies with more than \$1 billion AUM will have to comply by June 2018 while those below the \$1 billion threshold will have to comply by June 2019.

## MSCI'S N-PORT REPORTING PACKAGE

MSCI's analytics can assist clients in achieving and maintaining compliance with the N-PORT regulation Part B and C by providing fund-level as well as holding-level sensitivities and liquidity classification.

- MSCI's analytics Security Master has been extended with SEC-specific data fields (e.g. C4 Asset and Issuer type or C11 Derivative Category) and can be used by clients to collect the holding-level information required for Part C more efficiently.
- Our flexible reporting options include:
  - o Monthly N-PORT reports feeding into a Regulatory Filing solution
  - o Ready-to-use or custom daily risk and liquidity reports for managers, clients, risk analysts or compliance officers delivered in PDF, Excel or other file formats.
  - o Ad-hoc and what-if reports via the RiskManager web application.



## KEY FEATURES AND BENEFITS

- Industry leading Market Risk analytics inclusive of
  - More than 100 Multi-Asset Class pricing models
  - Built-in market data with 2 million time series
- Award winning LiquidityMetrics module powered by
  - IHS Markit quote and trade data for Fixed Income
  - ITG's Cost Curves for Equities, and
  - Research driven calibrations for Derivatives
- Standard calibration created and maintained by MSCI research team for selected OTC Derivative categories
- A Global Security Master
  - Covering over 5 million unique securities across Fixed Income, Equities and exchange traded derivatives
- Our full suite of risk and performance analytics capabilities are designed to support compliance with N-PORT.

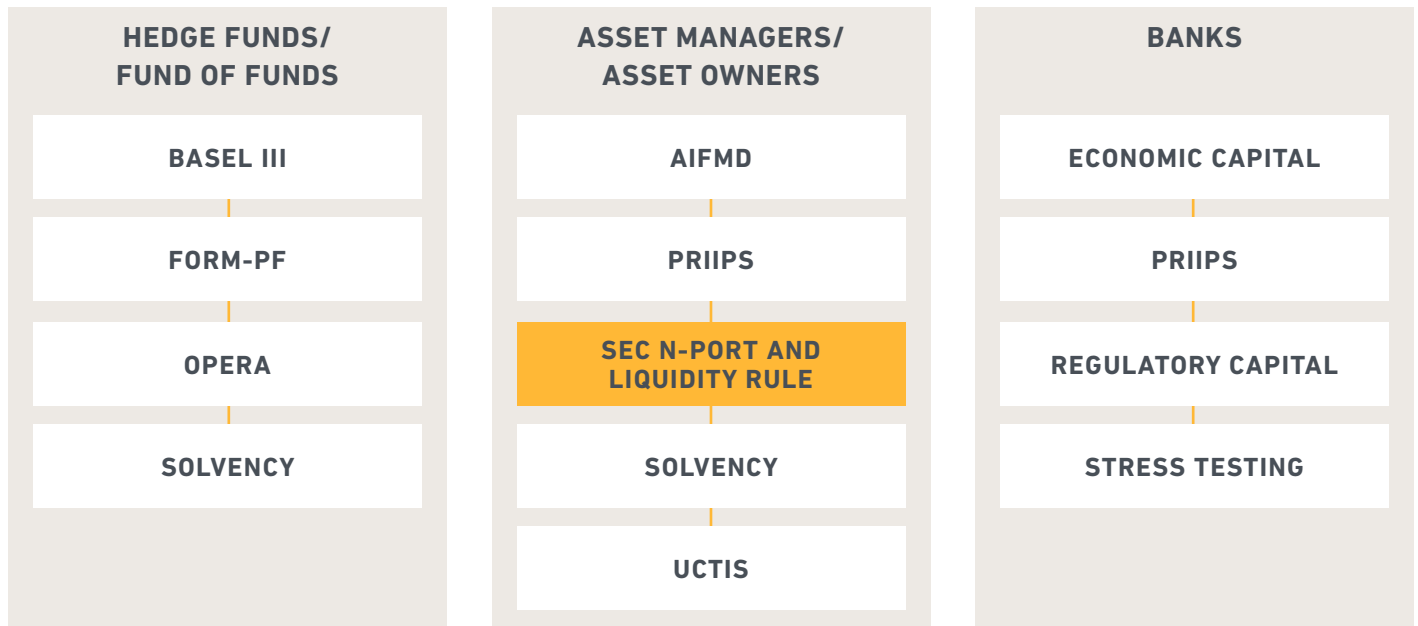
## THE MSCI ADVANTAGE

- Hosted/ASP solutions are designed to be implemented without additional hardware or extra staff for deployment.
- Quality reviewed market data available in RiskManager.
- Access to a global research team.

## FLEXIBLE DELIVERY OPTIONS

- RiskManager, our multi-asset class risk management platform
- Web-based Application Programming Interfaces (APIs)
- Managed Services, an end-to-end solution that delivers daily custom reports

MSCI is committed to helping institutional investors manage regulatory complexity with efficiency. We offer tools for analytically-focused regulations that affect pension funds, insurance firms, asset managers, Hedge Funds, Fund of Funds, and banks.



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