

Factor Risk in Total Plan Manager

Equipping Asset Allocators with Holdings-Based Risk Insights.

MSCI Factor Risk in Total Plan Manager (TPM) delivers factor-driven, holdings-based, ex-ante risk modeling directly into the TPM interface. Powered by MSCI's MAC.L model, this integrated solution enables investment and risk teams to benchmark and quantify total and active risk, as well as stress-test outcomes across public and private assets, within the platform they already use. This solution is designed to simplify asset allocation decisions within an integrated, total portfolio framework.



Key Benefits

- **Understand total portfolio risk**
Quantify risk across asset classes with portfolio-level and benchmark-level decomposition.
- **Attribute risk to real-world drivers**
Identify the sources of risk by equity style, geography, sector, credit, interest rates, inflation and more.
- **Improve allocation and oversight**
Receive monthly reports to support proactive portfolio decisions and communicate risk clearly with boards and stakeholders.
- **Model public and private asset risk together**
Use dedicated private asset factors to enhance stress testing and improve your understanding of total plan risk.

What's Included

- Monthly, holdings-based factor risk reports delivered via the Total Plan Manager user interface.
- MSCI's MAC.L model, designed for breadth and depth of factor coverage.
- Drill-down capabilities to understand risk across different levels of the portfolio.

Two subscription tiers:

Standard:
Provides fund-level results.

Premium:
Enables look-through results at the holdings level for risk attribution.

Use Cases

- Total plan risk attribution
- Historical and market-driven stress testing
- Board-level and CIO risk reporting
- Tactical and strategic asset allocation

Who It's For

- Multi-asset class allocators like pensions, endowments, and family offices
- CROs, risk teams and CIOs looking to better manage and communicate portfolio risk

Why It Matters

Institutional investors are looking to consolidate analytics across private and public investments. **MSCI Factor Risk in Total Plan Manager** equips investors with forward-looking risk insights without needing a separate risk system. Unlike returns-based analysis or simple exposure reporting, the solution delivers timely, holdings-based insights grounded in MSCI's proven factor models. This provides a research-backed view of portfolio risk, enabling investors to act with greater confidence.

How It Stands Apart from Traditional Risk Analysis



Holdings-based vs. Returns-based: Provides risk estimates derived from the portfolio's underlying holdings.



Integrated Factor Framework: Built on a consistent, research-backed model used across asset classes.



Private Asset Coverage: Uses MSCI's dedicated private asset factors to model private holdings within a consistent factor risk framework.



Ease of Use: No additional onboarding required. Clients can control reporting cadence and scope directly in **Total Plan Manager**.

Ready to improve your risk visibility?

Contact your MSCI Consultant or [visit our website](#) to learn how **MSCI Factor Risk in Total Plan Manager** can work for you.

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.

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