MSCI

Risk Management Solutions

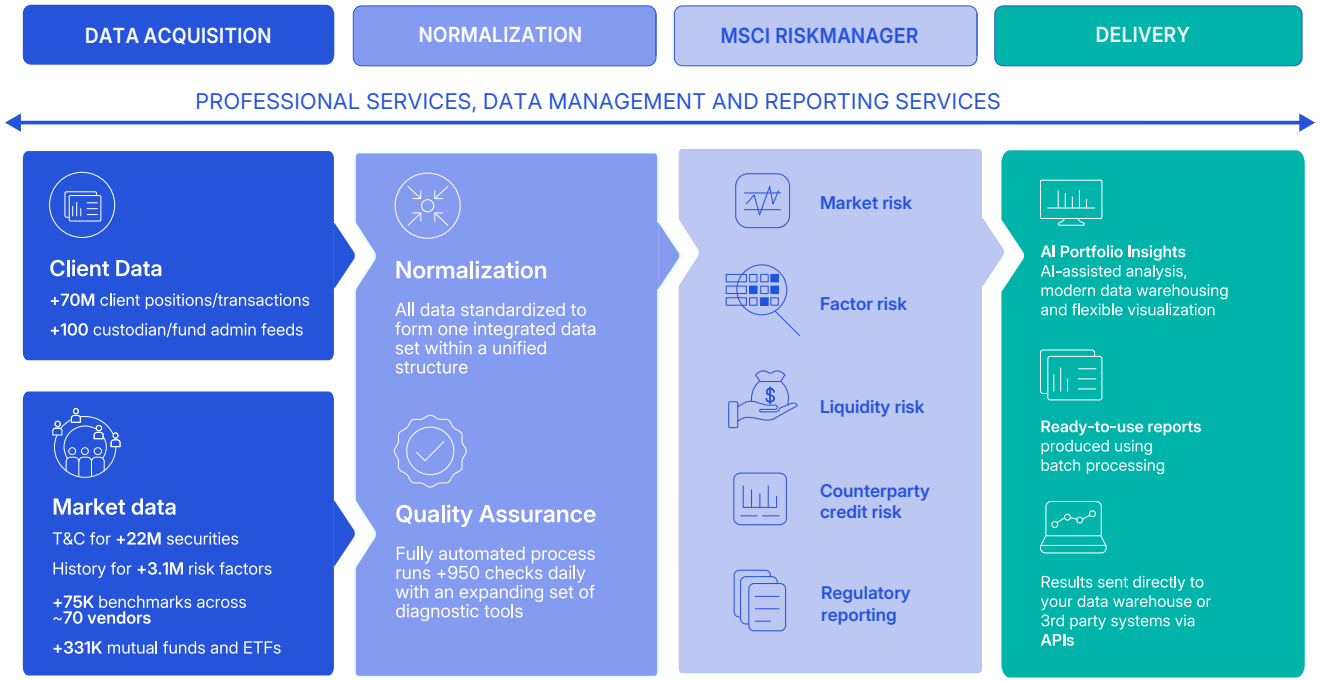
RiskMetrics® RiskManager

Empower better investment decisions with a multi-asset class, scalable and hosted solution for enterprise-wide risk management.

What we offer

RiskManager provides risk analytics across a broad range of publicly traded instruments and private assets including Value-at-Risk (VaR) simulation methodologies, rigorous stress tests, factor risk exposure and decomposition, market exposure, and sensitivity analysis.

We take 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 your portfolios. Risk teams can access results via an interactive web application, ready-to-use reports, APIs, and MSCI AI Portfolio Insights' dashboard visualizations and data warehouse.



Data as of May 2024

Key features

Extensive suite of risk measures for:



Market risk

- Parametric, historical simulation and Monte Carlo simulation VaR
- Market exposure and sensitivities
- Statistical and financial metrices



Factor risk

- Portfolio and position risk decomposition
- Active risk and exposure drilldown
- Single security analytics with country and sector exposures



Liquidity risk

- Liquidation horizon, transaction costs and liquidation amount



Counterparty credit risk

- Potential future exposure and
- expected positive exposure
- Credit and debit value adjustment

Extensive suite of risk measures for

- Ready-to-use library of historical events and hypothetical scenarios.
- User-defined stress tests combining granular:
  - Risk factor stress tests.
  - Model parameter stress tests.
- Propagate core risk factors shocks to risk factors relevant to your portfolio.

Integrated security master and market data

- Security master covering more than 22 million unique securities across the full spectrum of asset classes.
- More than 3.1 million quality-assured time series.

Constituent-level information for relative and look-through analysis

- +75K benchmarks
- +331K equity and fixed income mutual funds and ETFs

MSCI Managed Solutions is designed to offer client-specific solutions comprising one or more of the following:

- Professional services – Leverage our technical expertise to assess the operational requirements for onboarding and achieve expert setup, installation, integration, and model validation with the ability to deploy dedicated MSCI operational staff on-site.
- Data management – Handle complex, high-volume workflows to integrate portfolio and market data accurately and efficiently.
- Reporting services – Our reporting solutions provide a flexible framework that can support standard, regulatory, ESG, liquidity, or customized reporting needs.

Client service and support

- Support by a highly trained 24×5 client service team working from multiple offices around the world.
- Aid in implementation and training to help clients maximize utilization.
- Provide clients with expertise to support business continuity.

RiskManager is designed to deliver efficient workflows, modelling transparency, and modern reporting tools to help risk teams manage risk across asset classes, from a granular holdings level to a macro factor level.

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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