

# BarraOne for Asset Managers

A single platform for multi-asset class investment risk management and performance attribution

BarraOne provides a global, multi-asset class framework for interactive risk analysis, stress testing, Value at Risk, and performance attribution.

## Key Features & Benefits

Asset managers can use BarraOne to:

**Unify portfolio analytics** and provide a consistent view of portfolio risk and performance across the firm by using a common platform for portfolio and risk management teams.

Establish a **firm-wide risk management framework** to quantify and manage investment risk across multiple asset classes, strategies, and markets.

Roll up risks across portfolios, desks, and business units to assess the firm's aggregate book and **identify areas of risk concentration**.

Generate **attractive, automated risk reports** to communicate with portfolio managers, risk management committees, and senior executives.

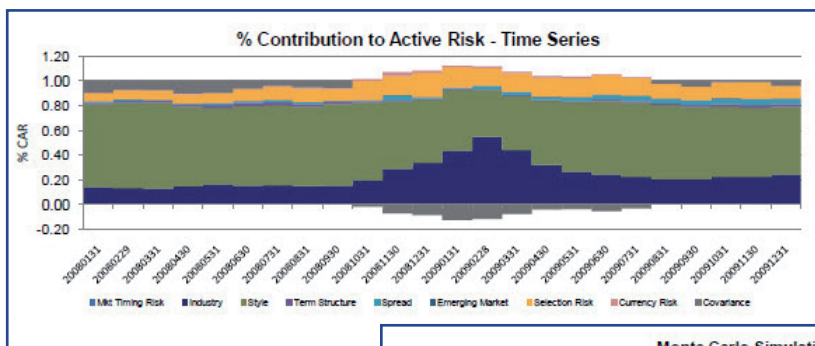
Generate regulatory and compliance reports to address obligations under regulations such as the **UCITS III** directives.

**Align the risk model horizon** with the investment horizon, regulatory requirements, and market volatility regimes.

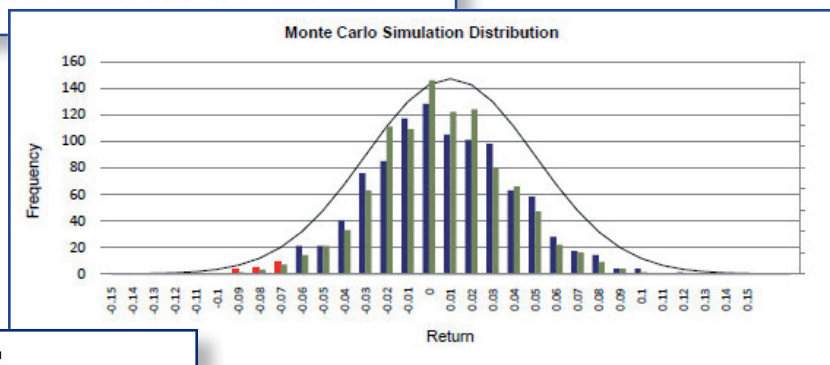
Investigate sources of portfolio performance using factor-based, allocation-selection, and fixed income **performance attribution** methodologies.

**Minimize operating costs**, infrastructure challenges, and support requirements by accessing the platform through a secure browser-based internet connection.

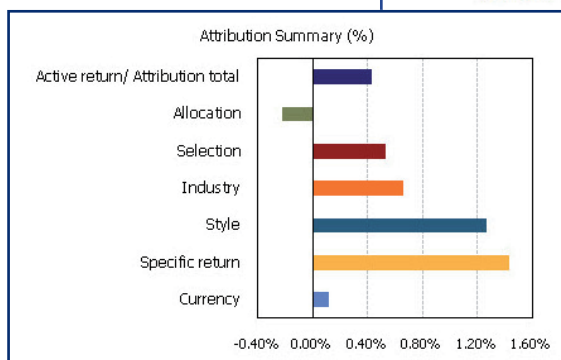
Identify fundamental sources of risk using common factors



Capture left-tail risk using Simulation VaR



Attribute performance along the same factors as risk



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## Measure Multiple Views of Risk

**Identify Drivers of Risk Using Common Factors** – Understand fundamental sources of risk using the Barra multi-asset class, multi-factor model.

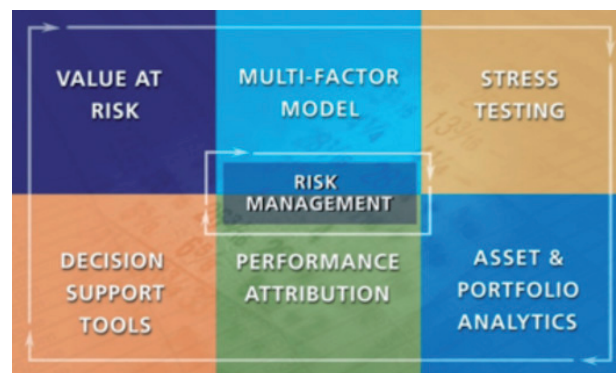
**Stress Test Portfolios** – Revalue portfolios using detailed market shocks. Access over 60 predefined historical scenarios.

**Measure Extreme Risk and Shortfall** – Simulate the expected worst-case loss for a security or portfolio using Historical and Monte Carlo Value at Risk (VaR) simulations.

**Tune the Risk Model to Your Risk Horizon** – Adjust the amount of historical data, distribution assumptions, and other model parameters to forecast risk over user-defined short and long horizons.

**Perform Interactive Decision Support** – Modify portfolio constituents and weights interactively to make informed rebalancing and allocation decisions.

**Attribute Portfolio Performance** – Understand sources of returns using factor-based, Brinson-Fachler or asset selection methodologies for equity or balanced portfolios, and yield curve movements plus credit spreads for fixed income and derivative portfolios.



BarraOne provides users with multiple views of risk

## A Broad Set of Data is Delivered with BarraOne:

System-supplied data loading and management is handled automatically by BarraOne.

Asset Classes Covered	Market & Instrument Data Delivered
Equities, ETFs, and REITs	Yield and swap curves for 48 local debt markets
Cash Bonds	Equities for 59 markets
OTC and Traded Derivatives	Daily equity and bond prices
Structured Credit	Credit spreads
Commodities	Bond Terms & Conditions
Currencies	MBS pools
Hedge Funds	FX Rates for 72 markets
Mutual Funds	Indices from over 25 vendors

## BarraOne Tools & Features

**Flexible Risk Analysis** – Use BarraOne’s flexible trees structure to organize portfolios and holdings in line with how investment decisions are made. Measure and manage risk at any level in the hierarchy.

**Performance Attribution** – Complete the investment management loop by identifying the common set of factors driving risk and performance using a consistent model. Identify whether portfolio positioning decisions are consistent with the stated strategy.

**Simulation Value at Risk** – Analyze position, desk, or fund VaR (including active, component, marginal, and in

cremental) using parametric, Monte Carlo, and Historical methodologies. Utilize model options to adjust half lives, incorporate non-normal and empirical distributions, specify re-investment rules, and decompose sources of risk.

**Stress Testing** – Capture non-linear return characteristics by revaluing portfolio assets under non-normal market conditions. Access predefined historical scenarios or create customized shocks.

**Portfolio Optimization** – Systematically trade off risk and return across multiple asset classes and markets to enabling the creation of optimal portfolios.

## About MSCI Barra

MSCI Barra is a leading provider of investment decision support tools to investment institutions worldwide. MSCI Barra products include indices and portfolio risk and performance analytics for use in managing equity, fixed income and multi-asset class portfolios. The company’s flagship products are the MSCI International Equity Indices, which include over 120,000 indices calculated daily across more than 70 countries, and the Barra risk models and portfolio analytics, which cover 59 equity and 48 fixed income markets. MSCI Barra is headquartered in New York, with research and commercial offices around the world.

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