Thomson Reuters Eikon

MSCI Multi-Asset Class Risk Analytics

Thomson Reuters now offers MSCI's RiskMetrics® analytics suite within the Thomson Reuters Eikon® platform. Combining this industry-leading multi-asset risk analysis within existing applications allows you to quickly understand areas of potential risk and increase capacity to undertake risk management on your portfolio.

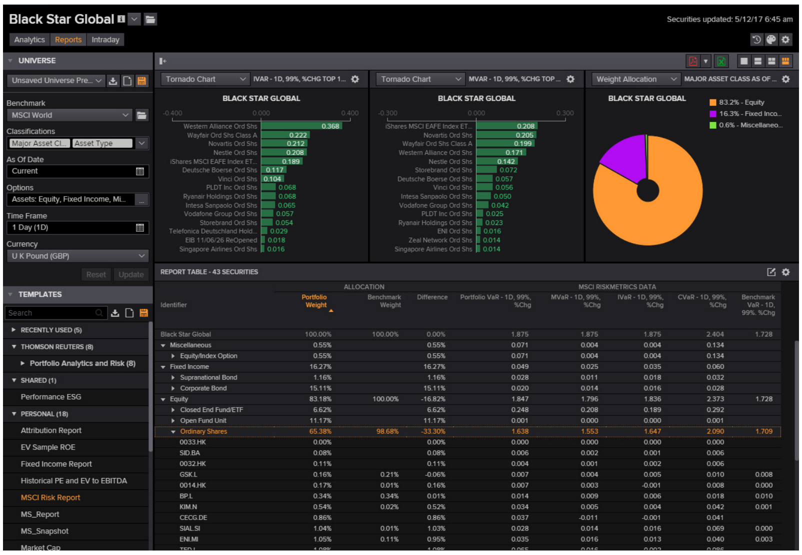
The analytics are natively integrated into the existing Eikon Portfolio Analytics suite. This enables Eikon users to work more efficiently – for example, you can stress test portfolios alongside other key tasks such as monitoring performance. The package adds the following capabilities to the Eikon platform:

Risk Valuation

- Historical and Parametric Value-at-Risk measures
  - VaR
  - IVaR (Incremental VaR)
  - CVaR (Conditional VaR)
  - MVaR (Marginal VaR)
- Set horizon intervals and confidence levels for VaR measures
- Display risk values on an absolute dollar basis or as a percent change in total portfolio value

Predictive Stress Testing – How would your portfolio react if the S&P500 went down 20% or Gold went up 10%?

- Predictive stress tests allow you to shock selected portfolios by seeing how they would react given an increase or decrease in the magnitude of stress factors
- Select one or more predictive stress factors from a list and specify the magnitude of the change with the following options:
  - Index shock – choose from a list of 20 indices
  - Currencies – choose from a list of 20 currencies
  - Interest rates – choose from a list of 10 Government Curves with ability to stress the entire curve or individual maturity dates



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Custom Multifactor Stress Testing

- Create and save custom stress tests by choosing one or several of the above stress factors and set magnitude percentage change of chosen indices, commodities, and/or currencies (e.g., S&P500 +10%)

Historical Scenarios

- 10 pre-canned standard MSCI scenario analysis/stress tests (e.g., Tech Wreck, Fall 2008)

Monte Carlo Simulation

- Available in Enhanced version of add-on

Reporting

- Use MSCI's RiskMetrics data within the whole suite of Portfolio Analytics reports
- Access Eikon's easy-to-use interface to produce tailor-made reports including features such as conditional formatting and adding logos, proprietary data and colors to charts
- Use algorithms to manipulate MSCI's RiskMetrics data with portfolio data and Thomson Reuters proprietary measures (ESG, StarMine®, Fundamentals and I/B/E/S® estimates)
- Custom build your reports and export/print or batch to colleagues or share within Eikon's Portfolio Analytics

Note: "Tracking Error" will be added as an enhancement in 2018.

Asset Classes currently available

The asset classes available in the initial Eikon version of MSCI RiskMetrics include:

- Equities
- Equity Options
- Mutual Funds
- ETFs
- Cash
- Government Bonds
- Corporate Bonds
- Agency
- Municipal Bonds
- Equity and Index Futures

The addition of MSCI's RiskMetrics to the Thomson Reuters platform is part of our open platform strategy to integrate best-of-breed applications from specialist partners in order to help you increase the efficiency of your investment process.

On the same Eikon platform, portfolio managers can:

- Track market movements and monitor impact on portfolios
- Align portfolios with investment objectives and policy statements
- Fit the analysis framework to mirror the investment process
- Generate investment ideas from deep data sets, analytics and stock selection factors
- Perform attribution analysis on your portfolios
- Use Thomson Reuters Fundamental Risk Model to assess risk on portfolios
- Use Custom Data to load proprietary information into your portfolios for analysis
- Produce custom reports for clients

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