



MSCI Portfolio and Risk Analytics in Charles River IMS

A Flexible, Integrated Front-to-Back Solution for Portfolio and Risk Management

In today's cost-conscious environment, institutional investors can no longer afford to have multiple niche platforms across different asset classes to help them manage their multi-asset class portfolios. They need a consistent view of risk and performance across their organization, driven by analytics, to bring efficiency and clarity to the entire investment cycle.

Charles River and MSCI's integrated solution is designed to provide portfolio and risk managers the ability to measure risk and performance, to identify the sources of risk and return, and to manage risk through seamlessly integrated "what-if" analytics which are tightly coupled to compliance rules and other relevant constraints.

Features



Drive operational efficiencies with integrated MSCI Analytics directly in Charles River IMS



Access to stress testing, VaR and more leveraging modern factor models and single security analytics



Broad asset class coverage for risk and attribution workflows



Intraday factor exposure integration for ex-ante risk

Enhanced Portfolio Management Outcomes in Charles River IMS

Powered by State Street Alpha® Data Platform and MSCI

- Embedded MSCI models and single security analytics to support risk assessment when modeling portfolio changes
- Validated data with lineage and governance
- Access to historical data stored in the platform within Charles River IMS
- Improved reporting capabilities

A consistent view of risk and performance analytics across the enterprise

- Seamless access to factor models and MSCI state-of-the-art analytics across risk and attribution workflows
- Portfolio construction capabilities tightly coupled with compliance
- Extensive coverage of fixed income instruments comprised of corporate, sovereign and municipal bonds, bank loans, and mortgage-backed securities featuring the MSCI prepayment model for Agency MBS
- Gain operational efficiencies by leveraging a common data infrastructure across front, middle and back office
- Management of all funds, strategies and accounts on a single enterprise platform
- Access to stress testing, VaR and risk analytics leveraging modern factor models and single security analytics
- A view of risk impact based on proposed and executed trades
- Explain portfolios' performance and develop a straightforward and credible explanation for your clients with performance attribution, which includes private credit and ESG

Benefits



Portfolio Managers may quickly implement risk-informed investment decisions and see real-time risk impact based on proposed and executed trades.



Investment Managers may unlock operational efficiencies by leveraging a common data infrastructure across Charles River and MSCI, allowing a consistent view of risk and performance analytics across the enterprise.

Designed to Support your Investment Process, Delivered Directly into your Existing Workflow

Charles River and MSCI provide investment and risk professionals with a common language designed to identify and communicate the sources of market, credit, liquidity, ESG and counterparty risk across asset classes, including private assets.

Charles River's portfolio management, risk and attribution capabilities coupled with MSCI's state-of-the-art analytics is designed to provide portfolio and risk managers the ability to:



Measure risk and performance



Manage risk through seamlessly integrated what if analytics



Identify the sources of risk and return

Unlock Efficiencies with Charles River and MSCI

The flexibility of Charles River IMS combined with MSCI's analytics give managers a configurable multi-asset portfolio management and risk analytics solution. MSCI's innovation in analytics, from the modern factor model to Value-at-Risk (VaR), continuously delivers impactful statistics to help measure, monitor and manage risk and performance.

Risk and Performance Analytics



Market and Reference Data

- Sourced from **~80** vendors
- Reference data for **20M+** assets, including history
- **200+** staff dedicated to data services
- Significant QA processes



Extensive Benchmark Coverage

- Includes the following major indexes: MSCI, Bloomberg, Citigroup, ICE BofAML, Markit iBoxx, S&P Dow Jones
- 400K+ top-level and 150K+ constituent-level benchmarks indexes processed daily
- Indexes reconciled daily to **1bp** of reported returns



State-of-the-art Risk and Factor Models

- Innovative Value-at-Risk simulation methodologies
- Extensive stress tests
- Market exposure and sensitivity analysis
- Equity, fixed income and multi-asset class factor models that include privates, real assets and infrastructure



Performance Attribution

- Granular decomposition of fixed income, equity and private asset returns to support the front office
- Return decomposition and exposure calculations computed daily and linked over time
- Can be applied for bottom-up aggregation and top-down capture of allocation and selection decisions
- Automated workflows can be set and monitored both interactively and using a comprehensive API library
- Backed by decades of investment in market data, risk and valuation models

To learn more about how the Charles River and MSCI solution can help you prepare for a new era of risk management, please reach out to your sales representative to schedule a demo.



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. Learn more at [msci.com](https://www.msci.com).

About Charles River Development, A State Street Company

Investment and wealth managers, asset owners and insurers in over 30 countries rely on Charles River IMS to manage USD \$60 Trillion in assets. Together with State Street's middle and back office services, Charles River's cloud-based front office technology forms the foundation of State Street Alpha®. Charles River IMS helps automate and simplify the investment process across asset classes, from portfolio management and risk analytics through trading and post-trade settlement, with integrated compliance and managed data throughout. Charles River for Private Markets helps solve complex data challenges for investors in private credit, real estate, private equity, and infrastructure. Charles River's partner ecosystem enables clients to access the data, analytics, application and liquidity providers that support their product and asset class mix. With more than 146% increase in headcount over the last 5+ years, Charles River serves clients globally offering 24/7 support. To learn more visit www.crd.com.

*Statistics as of Q2 2024. Assets are inclusive of clients using the platform for purposes of secondary compliance.

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* Assets under management as of September 30, 2023 includes approximately \$58 billion of assets with respect to SPDR® products for which State Street Global Advisors Funds Distributors, LLC (SSGA FD) acts solely as the marketing agent. SSGA FD and State Street Global Advisors are affiliated.

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