

BarraOne for Institutional Investors

BarraOne is a global, multi-asset class portfolio risk and performance attribution platform

BarraOne provides a global, multi-asset class framework for interactive portfolio risk analysis, performance attribution, optimization, and risk reporting, delivered through a browser interface.

Key Benefits

Model the Risk of Multi-Asset Class Investments on One System—Analyze the common factor risk of equity, fixed income, derivative, commodity, hedge fund, mutual fund, and REIT strategies in one system.

View Multiple Measures of Risk—No one approach provides a complete view of risk. Measure multi-factor risk and tracking error, simulate Historical and Monte Carlo Value at Risk, stress test portfolios, and compute traditional portfolio analytics.

Monitor Total Plan Assets—Decompose risk by total plan, portfolio, asset class, region, sector, passive / active, or individually defined custom classifications.

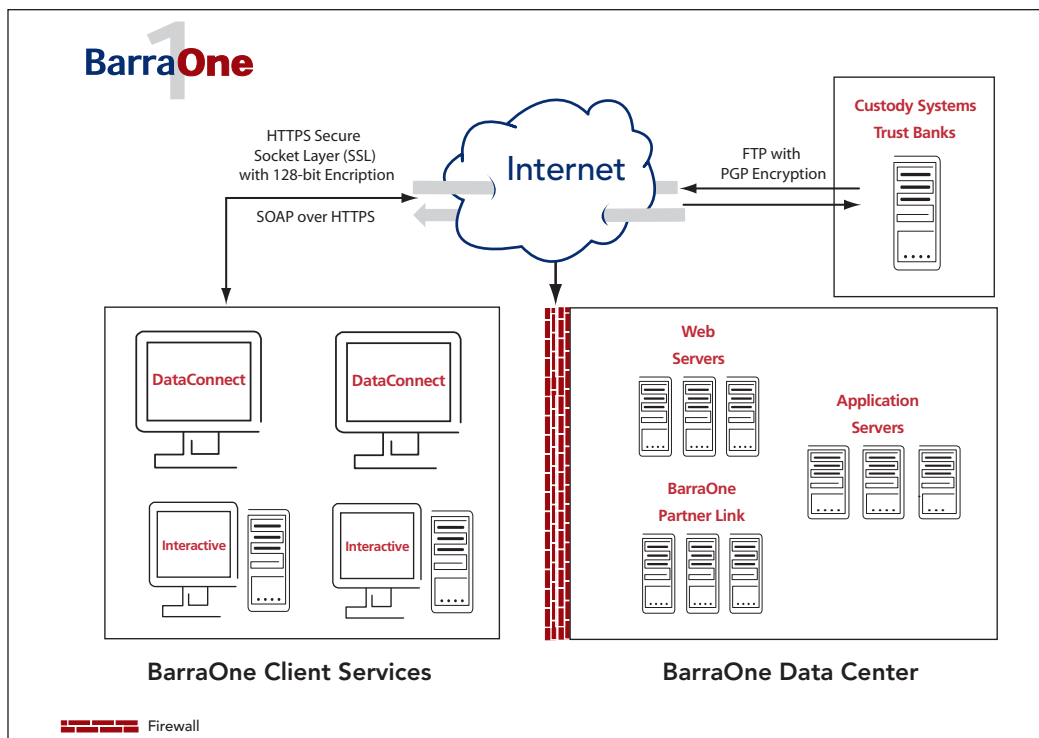
Analyze Manager Risk—Understand if managers have allocated risk in the areas in which they have expertise and whether the risk decomposition is in line with the manager's stated style (e.g., focus on stock selection, value/growth tilt, etc.).

Rebalance and Select Managers—View the impact of adding new managers on the risk of the sub-asset class, asset class, or total fund using forward looking correlation analysis and efficient frontier optimization.

Perform Asset Allocation—Monitor the risk of your asset allocation to ensure alignment with your return expectations. Make more informed asset and manager allocation decisions by using tools such as stress testing, efficient frontier optimizations, and 'what-if' analysis to build scenarios and assess your risk and return trade-offs.

Lower Operating Costs—Minimize operating costs, technology challenges, and support requirements by using BarraOne's browser-based technology.

Focus on the Analysis, Not the Data—No system data to download or manage. Equities, bonds, ETFs, mutual funds, bond and equity index futures, prices, and global market conditions are delivered and updated daily.



Access BarraOne from any computer via a secure session using Microsoft Internet Explorer.

CONTACT US

Americas
1.888.588.4567
Amsterdam
+ 31.20.462.1382
Atlanta
+ 1.404.551.3212
Boston
+ 1.617.532.0920
Cape Town
+ 27.21.673.0100
China Netcom
10800.852.1032
China Telecom
10800.152.1032
Chicago
+ 1.312.675.0545
Frankfurt
+ 49.69.133.859.00
Geneva
+ 41.22.817.9777
Hong Kong
+ 852.2844.9333
London
+ 44.20.7618.2222
Madrid
+ 34.91.700.7275
Milan
+ 39.02.5849.0415
Montreal
+ 1.514.847.7506
New York
+ 1.212.804.3901
Paris
0800.91.59.17
San Francisco
+ 1.415.576.2323
São Paulo
+ 55.11.3706.1360
Singapore
+ 65.6834.6777
Stamford
+ 1.203.325.5630
Sydney
+ 61.2.9033.9333
Tokyo
+ 813.5226.8222
Toronto
+ 1.416.628.1007
Zurich
+ 41.44.220.9300

BarraOne Tools & Features

Automated User Data Loading & Reporting—Automate the import of portfolio holdings and export of custom reports for hands-free, straight-through processing. Allow authorized affiliated custodians or prime brokers to send data directly to your BarraOne account using Barra PartnerLink.

Account Management—Control users’ access to portfolio holdings and other sensitive data using customizable user permissioning.

Stress Testing—Access predefined historical scenarios or create customized market shocks to test asset and portfolio response under market dislocations.

Multiple Portfolio Comparison—Analyze the correlations between funds or portfolio managers to gain insight into the diversification effects of each component or manager. Highlight style drift and amount of beta exposure.

BarraOne Technology

Ease of Access—Access BarraOne from any computer via a secure session using Microsoft Internet Explorer. Minimize operating costs, technology challenges, and support requirements.

Data Management—System supplied data loading and management is handled automatically by BarraOne. There is no need to spend time managing data updates.

Availability—BarraOne’s robust multi-tiered architecture is designed for high availability. Built-in system redundancies help prevent service disruptions and optimize system performance.

Security—BarraOne is accessed from your browser using encrypted, password-protected connections that provide private and secure sessions. BarraOne uses advanced technologies to provide application, physical, and network security

BarraOne is an integrated multi-asset class application covering global portfolios.

Grouping	Inst. Type	Asset Name	Currency	Price	Active Weight (%)	Active Total Risk	%CR to Active Total Risk
by: distinct				76,686.021	100.000%	24.03	111.737%
[-] Bond Future				87.577	0.000%	6.79	2.415%
[-] Exchange-Traded Fund				9.688	11.650%	17.89	-0.028%
		IFITSE 100 EXCHANGE TRADED FUND	GBP	9.688	11.650%	17.89	-0.028%
[-] Hedge Fund				1.467	4.946%	5.74	0.332%
[-] Corporate Bond				96.946	20.343%	6.14	2.544%
		CARREFOUR SA 6.125000% 20100526	EUR	101.137	9.919%	4.71	0.810%
		UNION PACIFIC CORP 6.625000% 20200201	USD	92.751	10.424%	12.81	1.734%
[-] Equity Security				288.688	23.299%	25.20	4.438%
		NINTENDO	JPY	444.995	11.650%	38.00	3.598%
		VORNADO RILTY TR	USD	92.380	11.650%	29.35	0.840%
[-] Mutual Fund				30.685	16.463%	16.62	2.240%
		ING GLOBAL BOND CLASS C MF	USD	10.470	4.814%	2.89	0.497%
		VANGUARD ENERGY DRADM	USD	50.900	11.650%	23.20	1.743%
[-] Swap				536,286.172	23.299%	92.75	69.082%
[-] Commodity Future				40.192	0.000%	6.79	30.713%

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 56 equity and 46 fixed income markets. MSCI Barra is headquartered in New York, with research and commercial offices around the world.

The information contained herein (the "Information") may not be reproduced or disseminated in whole or in part without prior written permission from MSCI Barra. The Information may not be used to verify or correct other data, to create indices, risk models, or analytics, or in connection with issuing, offering, sponsoring, managing or marketing any securities, portfolios, financial products or other investment vehicles. Historical data and analysis should not be taken as an indication or guarantee of any future performance, analysis, forecast or prediction. None of the Information or MSCI index or other product or service constitutes an offer to buy or sell, or a promotion or recommendation of, any security, financial instrument or product or trading strategy. Further, none of the Information or MSCI index or other product or service is intended to constitute investment advice or a recommendation to make (or refrain from making) any kind of investment decision and may not be relied on as such. The information is provided "as is" and the user of the Information assumes the entire risk of any use it may make or permit to be made of the Information. NONE OF MSCI, BARRA, FEA, ANY OF THEIR AFFILIATES OR THEIR DIRECT OR INDIRECT SUPPLIERS OR ANY THIRD PARTY INVOLVED IN THE MAKING OR COMPILING OF THE INFORMATION (EACH, AN "MSCI BARRA PARTY") MAKES ANY WARRANTIES OR REPRESENTATIONS AND, TO THE MAXIMUM EXTENT PERMITTED BY LAW, EACH MSCI BARRA PARTY HEREBY EXPRESSLY DISCLAIMS ALL IMPLIED WARRANTIES, INCLUDING WARRANTIES OF MERCHANTABILITY AND FITNESS FOR A PARTICULAR PURPOSE. The foregoing shall not exclude or limit any liability that may not by applicable law be excluded or limited, including without limitation (as applicable), any liability to the other party for death or personal injury to the extent that such injury results from the negligence or wilful default of itself, its servants, agents or sub-contractors.