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EIKON

REFINITIV EIKON – PORTFOLIO ANALYTICS

Guide decision making, take calculated risks and improve your portfolio returns

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An LSEG Business

With active managers facing competitive pressures and fee compression, the imperative to deliver and demonstrate a systematic approach to risk-adjusted returns has never been greater.

Investors, regulators and internal risk teams are demanding a more systematic approach to the investment process, and more transparent performance attribution, financial risk, sustainable investing and capital management techniques.

Refinitiv® Eikon® Portfolio Analytics (PORT) provides comprehensive analytics, tools and market insights to inform portfolio decisions and help you find your competitive advantage. It is a multi-asset class solution covering equities, exchange-traded funds (ETFs), mutual funds, fixed income, currencies, FX forwards, and listed futures and options positions, with growing coverage of over-the-counter (OTC) instruments.

This industry shift of harnessing data analysis techniques into the investment decision making process means new strategies are emerging to take advantage of this plethora of data. Sustainability-driven investments have become one of the most prominent emerging strategies. More than a quarter of assets under management globally are now being invested according to environmental, social and governance (ESG) criteria.

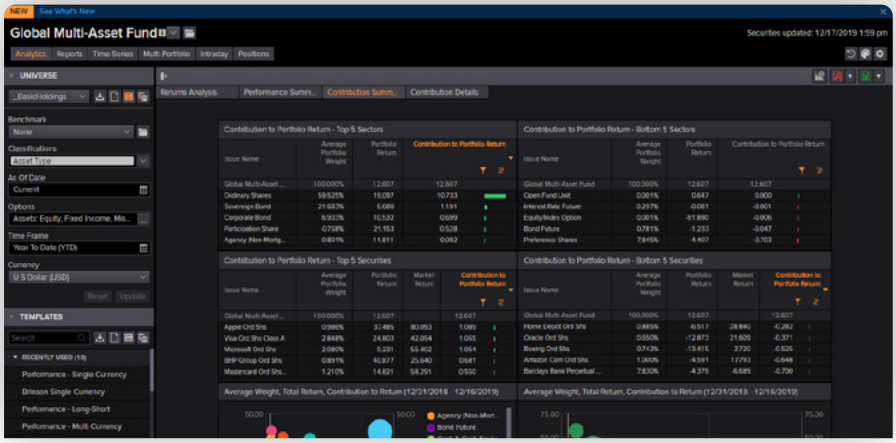
Refinitiv portfolio management solutions are powered by Refinitiv data and news, including company fundamentals, ESG data, Refinitiv StarMine® analytics and Reuters News – all integrated into Eikon for an end-to-end workflow.

PORT now includes the full analytical stack for managing multi-asset portfolios, including market-leading MSCI RiskMetrics, and Barra Optimiser.

Portfolio performance and attribution

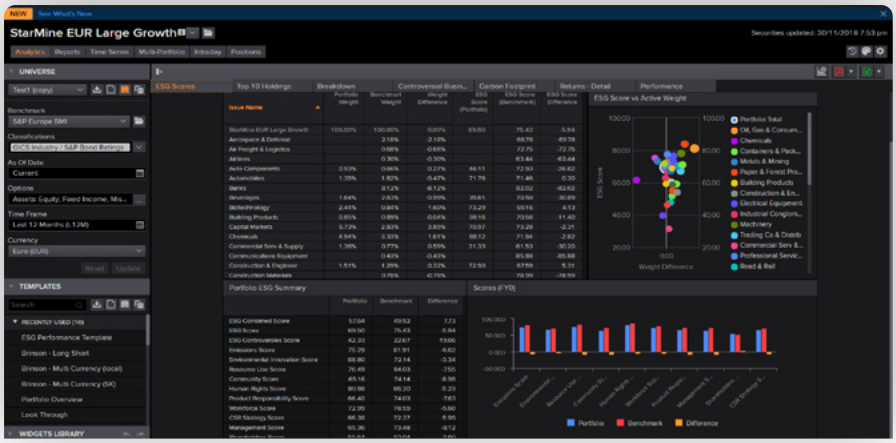
Manage multi-asset portfolios

PORT is a comprehensive solution for the analysis of multi-asset class portfolios – encompassing cross-asset attribution, contribution, performance and style analysis. It enables portfolio managers to better understand why a portfolio has performed the way it has, by identifying primary drivers of absolute and relative performance at a sector and security level. You can immediately see asset allocation, security characteristics and overall performance, as well as top and bottom contributors to performance.



Measure and report ESG performance at the portfolio level

PORT enables you to aggregate and report ESG metrics for your portfolio. You can report against any aspect of a portfolio's ESG profile (e.g., gender diversity or carbon exposure) to asset owners. You can also perform an attribution report to test how an ESG tilt is helping or hurting performance. For example, does focusing on carbon-light companies in the portfolio improve risk-adjusted returns?



Create and customise investment performance reports easily

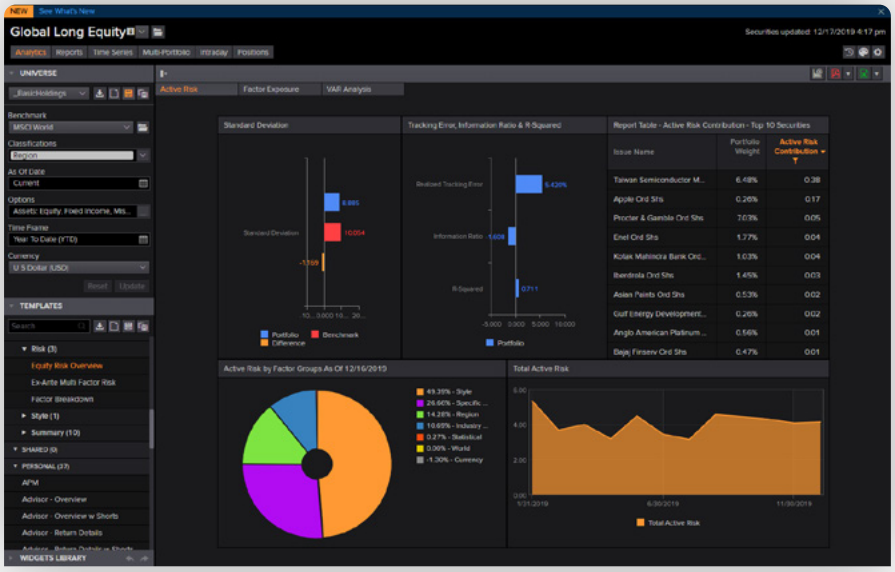
Use custom analytics templates that combine market information with your own data, logos, fund descriptions or disclaimers for final client-ready output. Our Report Writer tool enables you to select analytics to match individual client needs. You can also utilise the desktop Batch Master to create and run your own automated reporting jobs, or fully outsource this task to Refinitiv.

Portfolio risk analysis

Mitigate risk and manage areas of downside potential

As the investment landscape grows more complex, uncovering and understanding all the risks in a portfolio becomes far more challenging.

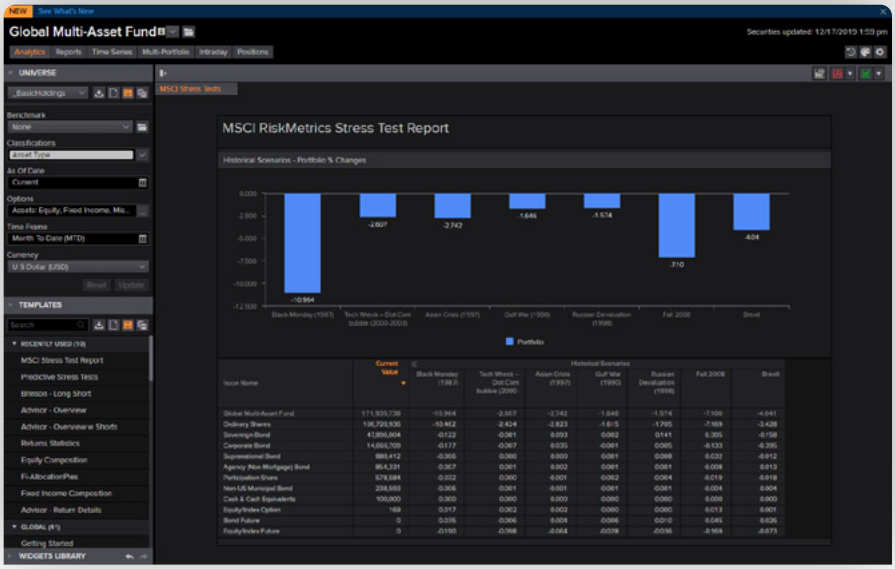
PORT includes our proprietary Global Equity Risk Model to forecast and quantify portfolio risk. For multi-asset class portfolios, MSCI RiskMetrics provides risk analytics to monitor and report on portfolio risk. This includes parametric and historical value at risk measures, VaR, IVaR, CVaR and MVaR methodologies, and market exposure and sensitivity analysis.



Stress test portfolios to assess the potential impact of economic scenarios

Evaluating portfolio performance under different stress scenarios is an important requirement both for internal risk teams and regulatory compliance. Stress test portfolios with MSCI RiskMetrics to identify, report and adjust for downside risks.

We provide a set of predetermined historical scenarios (e.g., fall 2008, Black Monday 1987, tech wreck 2000–2003, etc.) and the tools to create custom multifactor scenarios, calibrated for shocks in equity markets, currencies, commodities and interest rates.



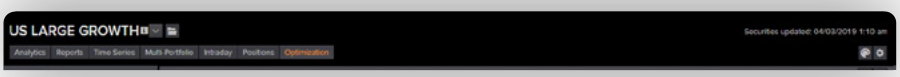
Portfolio construction and optimisation

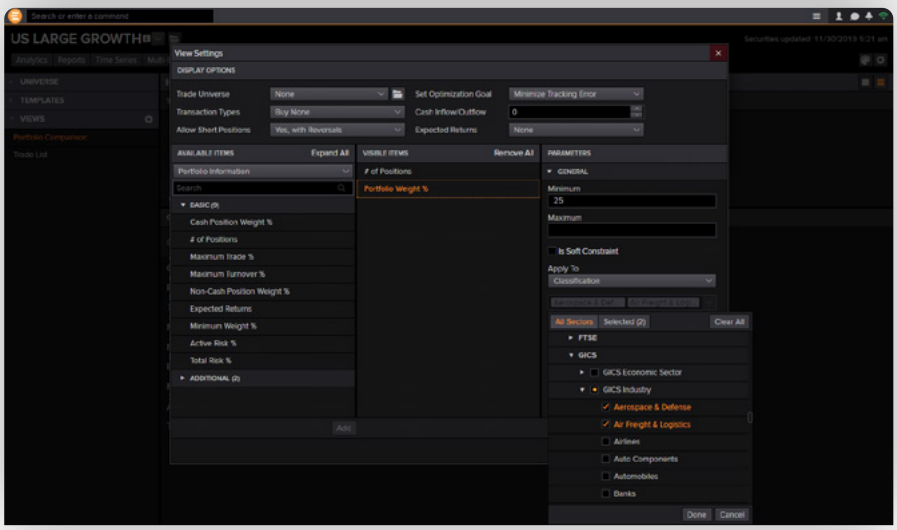
Manage tracking error and risk volatility to optimise portfolios

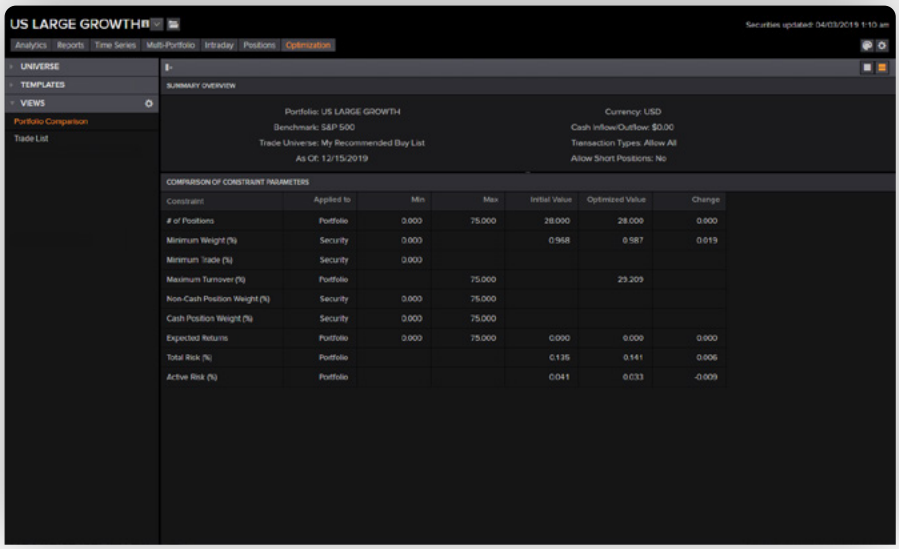
Under pressure to outperform, asset managers are focused on ways to efficiently optimise portfolios in order to reduce tracking error and minimise risk. Barra Optimiser in Eikon combines a powerful optimisation engine with Refinitiv's industry-leading content. This enables fund managers to demonstrate a more quantitative approach to portfolio construction, addressing index tracking, stock selection and asset allocation, in an effort to maximise returns while minimising risk. Leveraging Barra's multifactor risk model provides transparency into the underlying factor exposures used in the optimisation.

We've simplified portfolio optimisation, with Refinitiv data pre-integrated for use as constraint options. In addition to fundamental data, this includes our unique StarMine stock selection factors and rankings, as well as standardised ESG data points and analytics for nearly 70% of the global market cap.

Additionally, you can load proprietary data to use as an input to the optimisation problem.







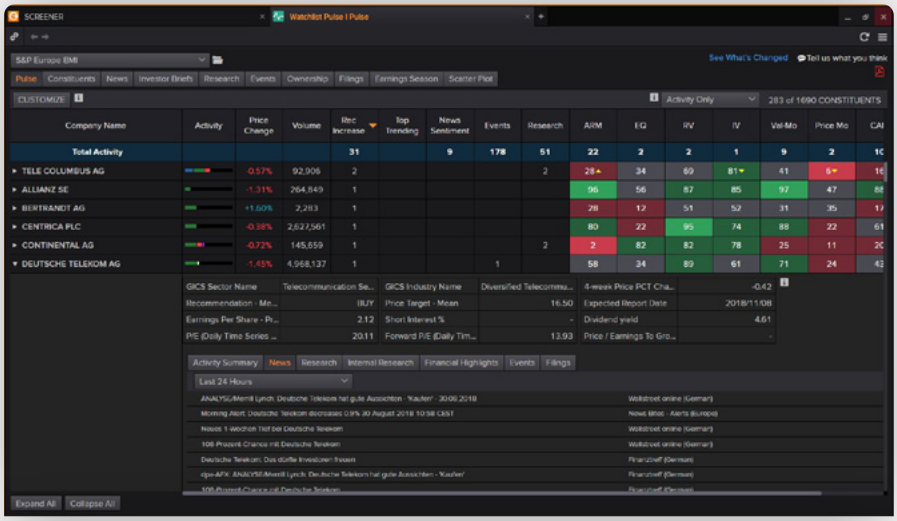
Portfolio monitoring

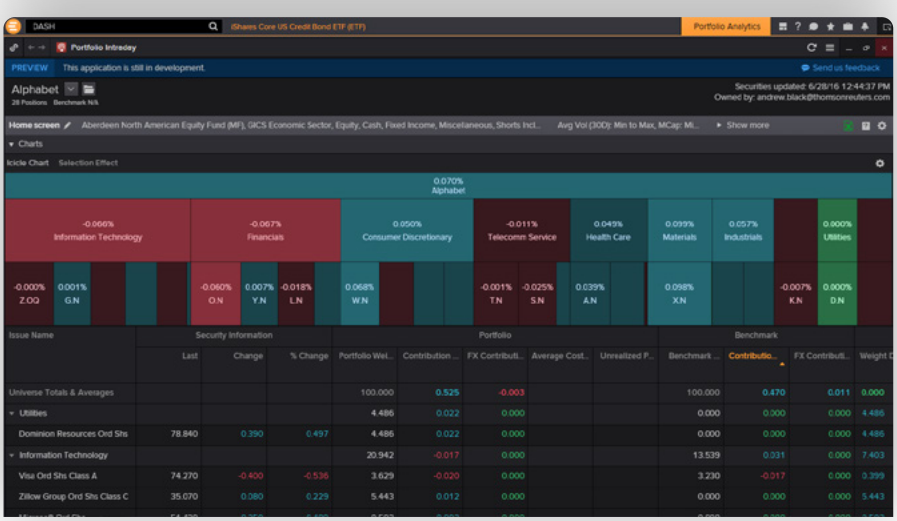
Make better-informed portfolio decisions with our array of monitoring tools

Eikon is connected to all the major exchanges, and has a full suite of charts and graphs for monitoring multi-asset portfolios in real time. View at a portfolio, asset or sector level, with all the data and metrics needed to gauge which factors are contributing to performance.

To keep on top of market movements, Eikon also provides an unrivalled range of news coverage from Reuters and thousands of third-party sources. Reuters News – available exclusively in the financial markets via Refinitiv – regularly breaks company and economic stories.

For companies being monitored, there is a full company overview section, with data offering complete transparency on company fundamentals.





Why choose Eikon for your portfolio analysis needs?

Extensive range of data for research and analysis

No other provider can match the extent of data available from Refinitiv. It has a full suite of additional tools that are connected to all the major global exchanges, offering market data and real-time pricing. We have been identified as best-in-class for our fundamental company data, estimates and ESG scores.

We distribute investment research from 1,300 of the leading brokers, and we are the exclusive supplier of Reuters News to the global financial services industry.

Utilise industry-leading multi-asset class tools from MSCI

MSCI RiskMetrics and Barra Optimiser are integrated into our PORT solution, helping asset managers build and manage better portfolios, and enabling asset owners to determine whether the managers they hire are delivering appropriate risk-adjusted returns.

Beyond a portfolio management tool – connected workflow

Our solution has been built to integrate with the dynamics of your workflow. Eikon can manage a complex spectrum of financial analysis and research to match your investment needs. It goes from idea generation, market research and analysis tools to delivering tailored reports to your clients.

Eikon's portfolio management tool is part of a larger array of solutions we are delivering to the financial community of the future.

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Refinitiv, an LSEG (London Stock Exchange Group) business, is one of the world's largest providers of financial markets data and infrastructure. With $6.25 billion in revenue, over 40,000 customers and 400,000 end users across 190 countries, Refinitiv is powering participants across the global financial marketplace. We provide information, insights and technology that enable customers to execute critical investing, trading and risk decisions with confidence. By combining a unique open platform with best-in-class data and expertise, we connect people to choice and opportunity – driving performance, innovation and growth for our customers and partners.

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