WHAT IS BRIO™ DELTA ONE?

BRIO™ Delta One supports a wide range of equity investment management approaches, from quantitative to fundamental. With virtually limitless objectives and a wide range of constraints, BRIO™ Delta One delivers maximum flexibility to model complex delta one strategies and put investment portfolios to the test, revealing sources of risks and returns for attribution in ex-ante and ex-post analyses1.

1Simulated performance is not reliable for future performance.

WHAT ARE BRIO™’S 4 MAIN FUNCTIONALITIES

**B R I O™ O P T I M I Z E R**

- **ENHANCE** basket risk control, providing accurate risk estimates for investment managers.
- **CONTROL** basket risk contributions at the factor, sector, industry, levels.
- **USE** robust optimization to explicitly incorporate more certainty into alpha.
- **INCORPORATE** additional tilts into investment and hedging objective. Tilts can be implemented on risk and user-supplied factors.
- **PREVENT** small positions and small trades with threshold constraints, and short positions in “hard to borrow equities”.
- **TRACK** a benchmark or custom basket
- **LIMIT** the number of names held or traded

**B R I O™ R I S K M O D E L**

- **ANALYSE** risk trends and exposures over time.
- **PINPOINT** basket sources of return using performance factor attribution.
- **CUSTOMISE** risk analysis by using custom models built using user custom factors to show the value added by your investments strategies.
- **SHOCK** economic indicators, such as oil prices, manufacturing PMIS, credit spreads etc and analyze the impact on basket’s performance.

**B R I O™ F A C T O R S C A N**

- **DETERMINE** with no assumptions taken, among macro, cross-assets indicators, market and custom factors, the most relevant performance contributors to the portfolios
- **VISUALISE** if the alpha generated by the strategies, is coming from the stocks picking process or if it is mainly factors driven

**B R I O™ R I S K R E P O R T I N G**

- **COMPLIANT** with AIFMD framework risk
- **STRESS** portfolios against major historical crisis of the last decades or against hypothetical scenarios
- **SIMULATE** the capacity to liquidate positions with drastically low volume on the markets

Learn more about GLOBAL MARKETS: [https://aboutglobalmarkets.bnpparibas.com/](https://aboutglobalmarkets.bnpparibas.com/)
**WHAT TYPES OF ANALYSIS I CAN RUN WITH BRIOT™?**

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**EXPORT YOUR ANALYSIS IN ONE CLICK!**

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