



BRIO™ DELTA ONE



MARKETING COMMUNICATION | FOR PROFESSIONAL INVESTORS ONLY

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



BRIO™ OPTIMIZER



BRIO™ RISK MODEL



BRIO™ FACTOR SCAN



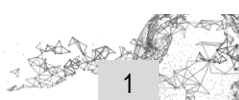
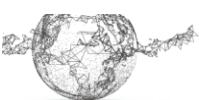
BRIO™ RISK REPORTING

- **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

- **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.

- **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

- **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



## WHAT TYPES OF ANALYSIS I CAN RUN WITH BRIO™?

Basket style	Custom analysis	At Sector level	At Country level	Basket vs. Benchmark indicators
Long only	Factor	Weight breakdown		Historical Performance
Long short	Instrument	Risk Contribution		Returns
Daily FX Hedge		Performance contribution		Rolling Correlation, Betas

## WHAT TYPES OF METRICS I CAN GET WITH BRIO™?

### EXAMPLE OF AVAILABLE METRICS

Historical Equity risk Factor exposure	Equity risk Factor Impact by instrument
Covariance and correlation matrix	Beta Matrix & Scatter Plot Matrix



**EXPORT YOUR ANALYSIS IN ONE CLICK!**

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