



BRIO™ QUANTITATIVE INVESTMENTS



MARKETING COMMUNICATION | FOR PROFESSIONAL INVESTORS ONLY

WHAT IS BRIO™ QUANTITATIVE INVESTMENTS?

BRIO™ Quantitative Investments offers an immersion into the Quantitative Investment Strategies world of BNP Paribas. It enables to explore our Quantitative Investment Strategies suite, conduct detailed analysis of each strategy with key metrics. Even more, the platform enables to design and simulate your own Option Systematic Strategy depending on your investment objective.

WHAT ARE BRIO™'S MAIN FUNCTIONALITIES?



INDEX UNIVERSE



OPTION SYSTEMATIC STRATEGY TOOL



QIS FLEX

- **DISCOVER** QIS* indices cross Asset class, Region, Style and Type of Strategy
- **GET** for every index key information, performance chart and table, Return & Risk analysis
- **SAVE** your favorite indices to be able to track their performances faster
- **EXPORT** data for each section to Excel or download to full report in PDF

- **CREATE** a new Option based strategy within a standardized framework
- **CUSTOMIZE** parameters of most popular Option Systematic Strategies from ready-to-use templates
- **ANALYSE** risk trends and exposures over time
- **EXAMINE** the current composition of your portfolio of options
- **EXPORT** results in one click

- **EXECUTE** a rebalancing action on a QIS index or Strategy from your own systems
- **USE** a robust operational workflow leveraging on a Web Service API reviewed by external industry experts
- **FOLLOW** a clear legal set-up with dedicated legal forms
- **BENEFIT** from various rebalancing frequency capabilities (monthly, weekly and up to daily)

* Quantitative Investment Strategies



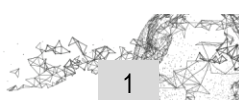
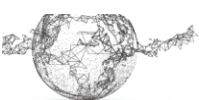
PORTFOLIO SIMULATION

- **CREATE** portfolios by choosing among more than 200 QIS indices and different allocation models, from fixed weight up to dynamic volatility controlled CVaR allocation



BRIO™ RESHUFFLE

- **CHANGE** allocation of live Liberty strategy and benefit from straight through processing of reshuffle orders on financial markets



WHAT TYPES OF OPTION SYSTEMATIC STRATEGIES I CAN SIMULATE WITH BRIO™?

EXAMPLES OF INVESTMENT OBJECTIVES

YIELD ENHANCEMENT

- Simulate Call overwriting or Put underwriting for yield enhancement objectives

HEDGING

- Test different option solutions adapted to different scenarios (extreme bear markets and bear markets)

ALPHA GENERATION

- Explore opportunities of positive spread between implied and realised volatility in different markets

Design these types of strategies using a wide range of Parameters in the OSS tool of BRIO™



BUY / SELL



CALL / PUT



NAKED OR DELTA-HEDGED OPTIONS



NOTIONAL



MATURITY



STRIKE

WHAT TYPES OF ANALYSIS I CAN RUN WITH BRIO™?

PERFORMANCE

Performance history

Yearly returns and volatility

Returns distribution

Max drawdown history

BETA

Sliding Beta vs. Benchmarks

Sliding Correlation vs. Benchmarks

Compared Monthly Returns

Behaviour during Markets stress

Available in the index universe and OSS simulator tool



EXPORT YOUR STRATEGY ANALYSIS AND SIMULATION IN ONE CLICK!

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