BRIO™ QUANTITATIVE INVESTMENTS

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

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

OPTION SYSTEMATIC STRATEGY TOOL

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

QIS FLEX

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)

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

* Quantitative Investment Strategies
**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

**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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