

VisualAnalytics

Powerful reporting and analysis for economic scenario data

Barrie & Hibbert's VisualAnalytics is a powerful reporting and analysis application for scenario data. It provides visual reports on scenario data that allow you to examine specific chosen scenarios or trends; identify and understand your killer scenarios; and understand the dynamics in your portfolio and the impact of your asset allocation decisions.

VisualAnalytics provides two pre-configured master reports:

- **Statistical Analysis report:** this contains a range of statistical analyses including funnel charts, distribution charts and correlation analysis.
- **Portfolio Analysis report:** builds upon the statistical report with portfolio specific analysis, such as portfolio VaR and tail scenario analysis.

Fully integrated with all Barrie & Hibbert models which will allow you to:

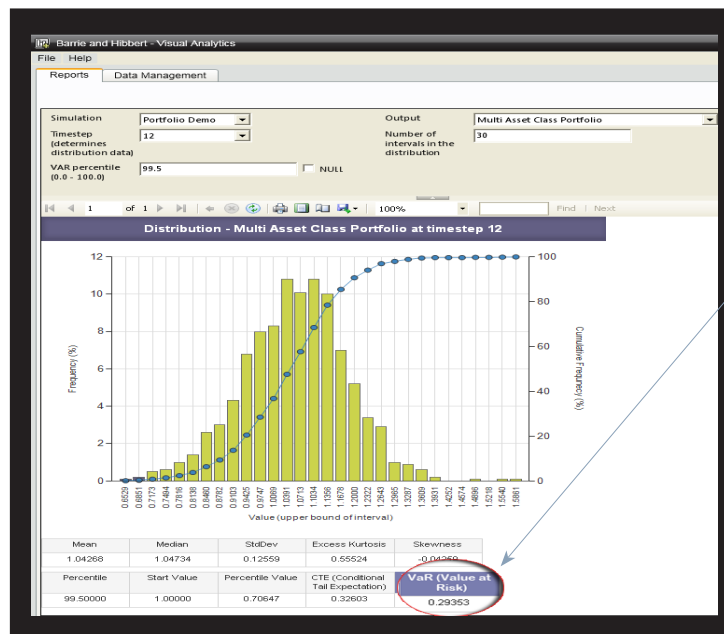
- Validate scenarios
- Produce key risk metrics
- Identify key risk drivers

Customised reports can be created for your individual needs utilising the flexible underlying report-building framework.

In the example below we use VisualAnalytics to perform statistical analysis, taking output from an ESG simulation containing portfolio and individual asset class returns.

Distribution

A distribution of portfolio returns, with summary statistics which allow the user to explore the shape of the distribution.



1 year 99.5% VaR for the portfolio is shown.

Distribution Funnel Scatter

Together these analyses show the interactions between the portfolio and each asset class.

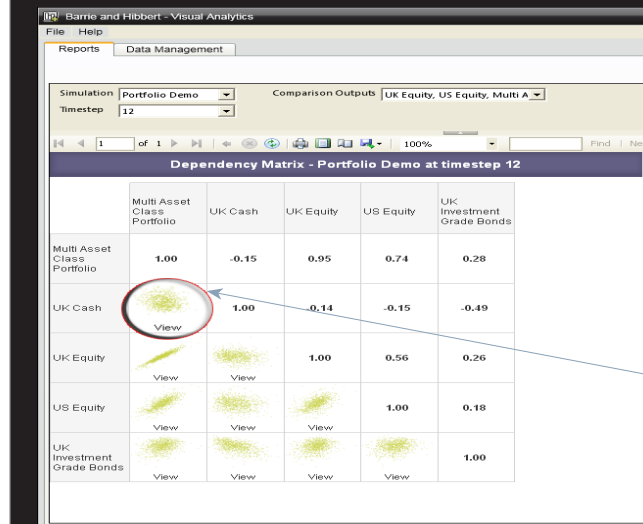


We have chosen to explore each of the component asset classes with respect to the portfolio. To do this we display:

- Distribution of the asset class at one year;
- Percentile Funnel over entire time horizon;
- Scatter plot of the correlation between the asset class and the portfolio at one year.

Correlation Scatter

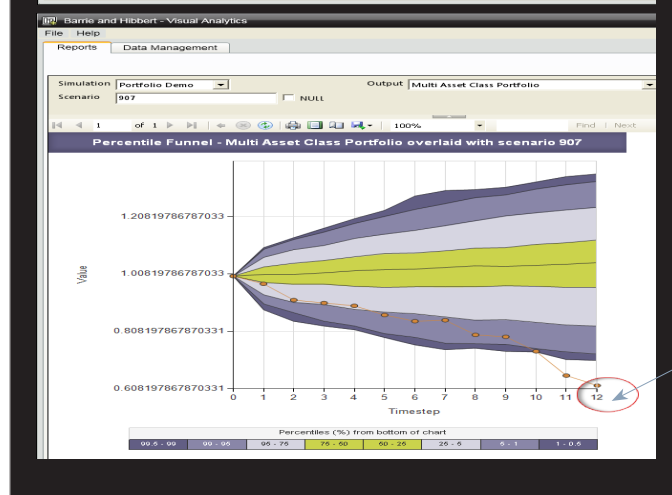
The level and form of correlation between each asset class and the portfolio.



Once we have identified a correlation of interest, such as the strong positive correlation between UK Equity and the portfolio, we may click 'View' to display a full size Scatter Plot of each individual scenario correlation.

Percentile Funnel

We view portfolio performance over one year including the distribution of portfolio values at each month.



In addition we have overlaid scenario number 907, enabling us to track where this 'deep tail' scenario sits within the distribution at each month, of particular interest is its position well below the 99.5 percentile at one year.

Find out how Barrie & Hibbert can help your business manage risk more effectively

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