Manage Risk & Return When History Is Not a Fair Guide

LINKS Mira Agent-Based Model (ABM)

Asset Valuation | Stress Tests | Scenario Analysis

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Create a sustainable content-driven advantage as an adviser, strategist or risk manager

Timely, Content-Driven Advice

Today's institutional investors are facing events and challenges that have no precedents in recent history. From break-ups of decades old alliances to shifting long-term economic trends, most problems are strategic in nature:

- What does the reversal of globalization trend mean?
- What are the implications of Brexit or Euro-break up on the balance sheet?
- What if China goes into disorderly recession?

The challenge is to be able to answer these questions for your internal or external clients in a timely, reliable, factual manner and without guesswork. **Unfortunately,** most of these scenarios involve large-scale changes or "structural breaks"; by definition, conventional statistical methods and tools are ineffective.

Mira Agent Based Model (Mira ABM) is specifically designed to evaluate the impact of large-scale trend-changing events on institutional portfolios.

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Use Mira ABM to…

Construct
- Portfolios of all major asset classes and regions: equities, bonds, credits, alternatives
- Asset-only or asset-liability

Value
- Value instantly the asset classes and the portfolio
- Market-driven asset pricing framework consolidating over 600 data series
- Short- and long-term return estimates by asset class

Analyse
- Monitor the impact of major scenarios on the portfolio and asset classes
- Download available scenarios and run alternative cases
- Create new scenarios from scratch

Stress Test
- Run stress tests instantly
- Interaction between all regions and industries taken into account
- Different short- and long-term reactions

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Why Mira ABM?

Agent Based Models:

A class of models for simulating the interactions of organizations or groups with a view to assessing their effects on the system as a whole.

Download and Use Mira ABM

Consistency across all asset classes and geographies	Reconciliation between bottom-up and top-down	Ability to assess breaking trends	Secondary effects
A common practice in the industry is to value different asset classes separately, using different metrics.	Traditional frameworks fail to reconcile the macro risks with valuation.	The conventional approach to scenario analysis is based on replicating long-term trends.	Stress scenarios yield both negative and positive effects. Conventional tools ignore these offsetting effects.
Mira values all assets based on the same explicit assumption.	**Mira reconciles macro risks with bottom-up data.**	**Mira's ABM framework is designed to forecast changes in trends.**	**Mira's ABM takes into account all impacts in the economy**

Download and Use Mira ABM

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