Quantitative Solutions & Innovations (QSI)

- Access to the most up-to-date white papers and commentary, published by the Global QSI group
- QSI's FX Derivatives Backtester tool evaluates the historical midmarket performance of an FX derivatives strategy, or portfolio of strategies
- The Backtester uses Morgan Stanley's proprietary pricing analytics and historical market data and conducts a rigorous evaluation of trading performance. For each historical day in the life of a derivatives trade, the Backtester takes the end-of-day (EOD) market data and calculates the risk-neutral mid-market MTM value
- QSI's FX Optimizer allows clients to analyze currency exposures and generate optimal portfolios that can be designed to meet different objectives
- The Optimizer allows users to generate the optimal currency weights that generate the minimum portfolio risk, and allow inspection to see how the risk changes as portfolio weights are adjusted. Alternatively, optimal portfolios can be constructed that seek to generate the maximum risk-adjusted return from the currency exposure