

— INSTITUTIONAL INTELLIGENCE, ONE SEAT

Every desk a hedge fund keeps. *Running on one screen.*

OpenFin Intelligence turns the research stack of a macro fund — regime strategist, options quant, geopolitical desk, risk officer, report writer — into software that reads every market, every instrument, continuously, and hands you the trade that balances what you already hold.

macro regime engine

wavelet decomposition

real broker option chains

portfolio scenario alignment

VaR & Kelly sizing

hand and the org chart gets long before the book gets big.

A macro strategist to read the regime. An instrument analyst to track each ticker's own state. An options quant to build and stress the vol surface. A geopolitical desk to flag the headline before it moves the tape. A risk officer to keep sizing honest. A report writer to turn all of that into something a committee can read. Someone to keep the economic calendar current across time zones. And a quant, quietly, to keep the curve models from drifting out of date.

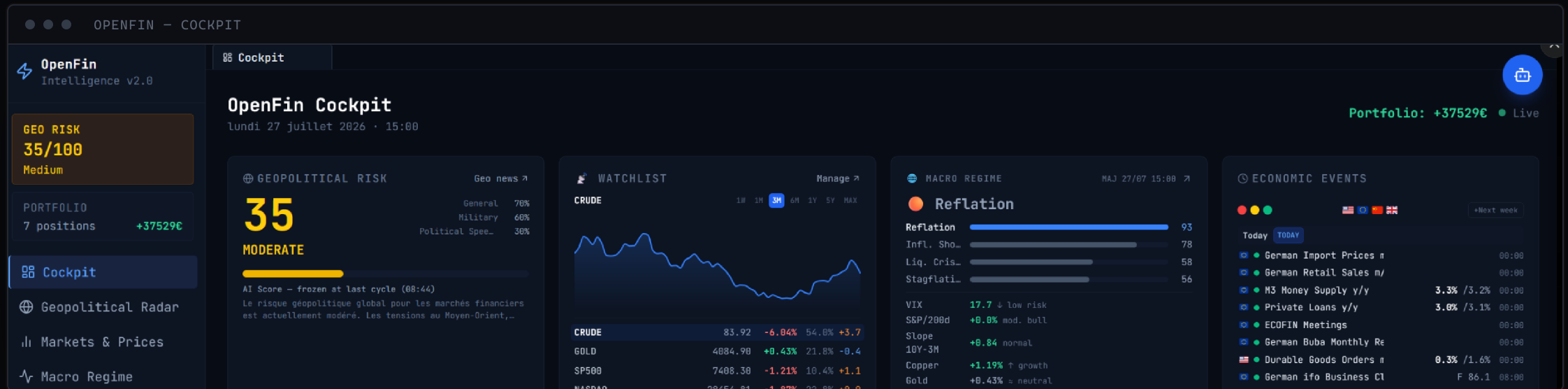
None of them is optional, none of them is cheap, and — this is the part that actually costs money — none of them is looking at the whole book at once.



— WHAT IT IS

Not a dashboard. Seven specialist functions, each automated end to end.

Every panel in the cockpit is a completed piece of analysis a real desk would produce — not a chart someone still has to interpret. The macro regime is scored, not plotted. The vol surface is fitted, not eyeballed. The hedge is sized, not suggested.



Top-down regime. Bottom-up book. They meet in the middle, at your positions.

01 - MACRO

Regime

30+ gauges score 8 canonical scenarios market-wide.



02 - INSTRUMENT

Curve Regime

Wavelets + synthetic curve replay classify each ticker into 1 of 15 states.



03 - OPTIONS

Options Lab

Real broker chains price IV rank, skew, term structure.



04 - PORTFOLIO

Context

Every open position repriced against all three layers above.



05 - ACTION

Balance

Strategy Builder finds the trade that squares the book.

This is the difference between a data terminal and a desk: a data terminal shows you the regime and the chain side by side and leaves the synthesis

— LAYER 1 — THE MACRO STRATEGIST

30 institutional gauges, scored into 8 regimes, live.

Rates, credit spreads, dollar liquidity, energy, industrial metals, breadth — the same indicators a macro desk pins to the wall — feed a continuous scoring model across **Goldilocks, Reflation, Stagflation, Inflation Shock, Recession, Liquidity Crisis, Soft Landing** and **Disinflation / Rate Cuts**, each carrying a confidence score and a plain-English "why." Every asset class then inherits a directional bias from the winning regime, propagated automatically into every layer below.



CURVE REGIME — PER INSTRUMENT

● CRUDE	Bull Trend
● GOLD	Dispersion / Décorrélation
● SP500	Compression
● NASDAQ	Risk-Off
● EURUSD	Compression
● BRENT	Whipsaw

The macro regime is the headline. This is the instrument underneath it.

A global "Reflation" call doesn't mean every ticker is trending — one instrument classifier, **15 named regimes** deep, reads each position's own wavelet state, options skew and trend signal to answer the sharper question: is *this* instrument breaking out, compressing, whipsawing, or quietly decorrelating from everything else in the book?

Two positions on the same macro thesis can carry completely different curve regimes — and that gap is exactly where a desk's edge, or its blind spot, usually lives.

Every instrument's price series is run through a continuous wavelet transform — a Morlet / generalized-Morlet basis — decomposing price into overlapping cycles from a few hours to several weeks, instead of one flattened trendline. A synthetic theoretical curve is then rebuilt from those bands — absorption and decay, template by template — so a real move can be compared directly against what the model expected, at the cursor, not just at the close.

Every chart carries a **causal mode**: each day's decomposition only ever sees data up to that day — the same walk-forward discipline a quant desk enforces before a signal goes near real capital. No look-ahead bias hiding in a pretty backtest.

CWT / GMW

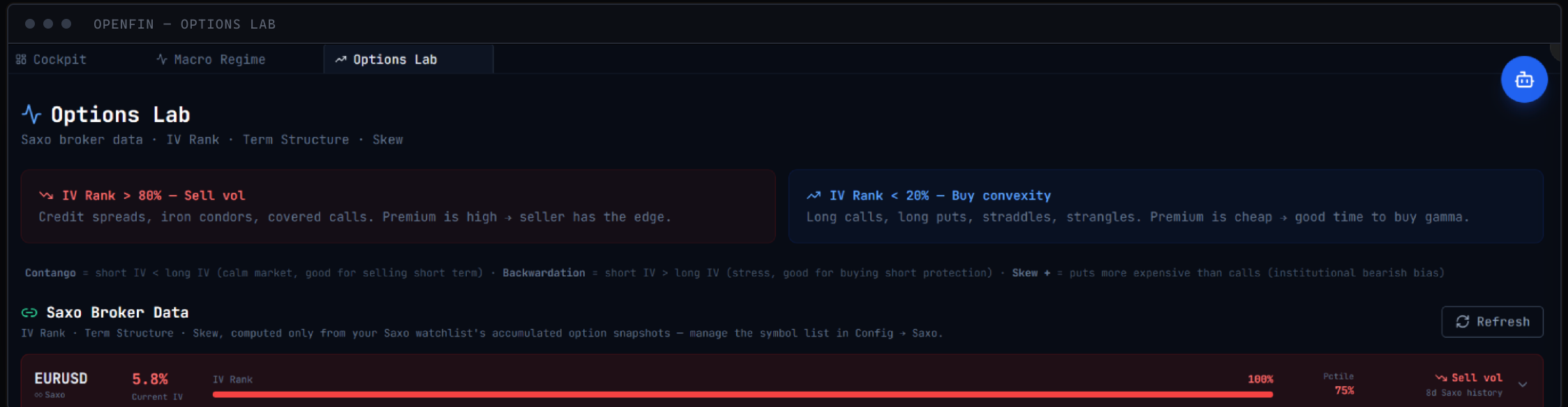
synthetic curve replay

causal, walk-forward



Real broker chains, not a modeled surface.

IV rank, term structure and skew are built from your own linked broker option-chain history — the same data an execution desk quotes off, not a theoretical smile. IV rank above 80 flags premium worth selling; below 20 flags convexity worth owning — read at a glance, per instrument, refreshed on a schedule.



— LAYER 4 — BUILDING THE HEDGE

Shock the surface. Price the spread. See the greeks move.

Strategy Builder prices 1-to-4-leg structures against the **real** bid/ask spread pulled from your broker, on a vol surface you can tilt by hand — spot shock, IV level, skew tilt, term structure — to stress a candidate hedge against the exact scenario the regime layers above are already flagging. No spreadsheet round-trip: the chain, the surface and the payoff live in the same screen the regime call came from.

The screenshot displays the 'Strategy Builder' interface within the 'OPENFIN' application. The top navigation bar includes tabs for 'Cockpit', 'Macro Regime', 'Options Lab', and 'Strategy Bui...'. The main header area shows the 'Strategy Builder' title and a subtitle: 'Scénario spot/IV/surface à J+N · builder manuel 1-4 jambes · payoff & greeks avec spread broker réel'. A 'Rafraîchir la chaîne' button is located in the top right corner.

The interface features several controls for adjusting the model:

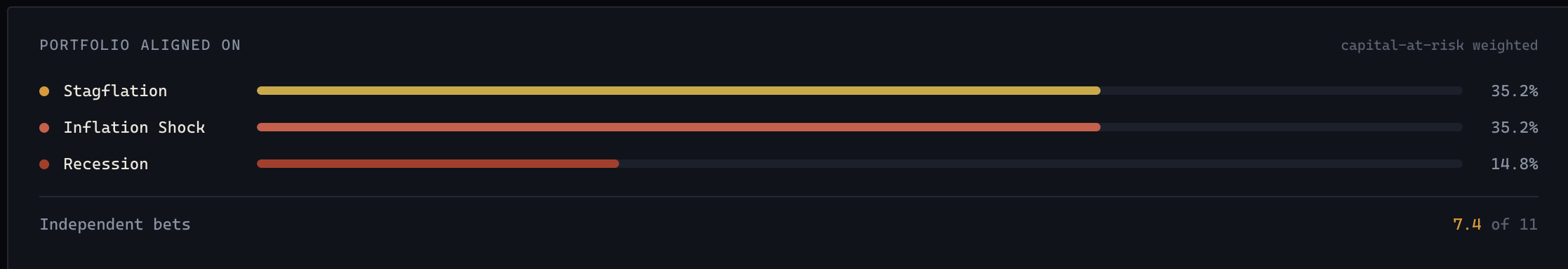
- SYMBOLE**: A text field containing 'EUU:XCME'.
- HORIZON (J)**: A dropdown menu showing the value '8'.
- Choc spot**: A slider control with a value of '+0.0%'.
- Choc niveau IV**: A slider control with a value of '+0.0pts'.
- Tilt skew**: A slider control with a value of '0.000'.
- Choc terme (/30j)**: A slider control with a value of '+0.0pts'.

Each slider has a blue bar indicating the range and a white circle for the current value.

One repeated bet, or genuinely diversified ones — across however many positions you run.

This is the payoff of the whole pipeline: every open position — a handful or several dozen, the book scales either way — is repriced under each of the 8 macro scenarios above, using its **real** capital at risk and its **real** greeks, not a guess from the strategy's name.

A short call spread on the S&P and another on crude can look like diversification. Priced this way, they're revealed as the same directional bet, twice. The book's true concentration shows up as a scenario, not a ticker — and the next trade in Strategy Builder is the one built to offset exactly that.



Example shown: an 11-position book — the same hedging runs at any size

Historical, parametric and stressed Monte Carlo — checked against what actually happened.

CVaR, a rolling 30-day trend and a Kupiec backtest that grades the model against real outcomes, not just its own predictions. Correlation-adjusted position sizing — fractional Kelly, cut when a risk cluster saturates — keeps conviction from quietly turning into concentration.

The screenshot displays the 'OPENFIN - VAR ANALYSIS' interface. At the top, there's a navigation bar with tabs: Cockpit, Macro Regime, Options Lab, Strategy Bui..., and VaR (selected). Below the navigation bar, the main section is titled 'VaR Analysis - Value at Risk' with a warning icon. It specifies 'Delta Black-Scholes approach' and 'snapshot from 2026-07-16 06:52 UTC'. The interface features several filter buttons: CONFIDENCE (90%, 95%, 99%), HORIZON (1d, 5d, 10d, 21d), LOOKBACK (3M, 6M, 1A), and DEFAULT IV (15%, 20%, 30%, 40%). A 'Compute' button is present. Below these, a 'History' section shows a list of snapshots with timestamps. At the bottom, a summary bar displays: Positions (8), Notionnel (4 572 €), Confidence (95%), Lookback (214d), and Source (✓ Live). The bottom of the interface shows tabs for 'HISTORICAL', 'PARAMETRIC', and 'MONTE CARLO'.

Every ticker gets the analyst treatment before it ever reaches the book.

GEOPOLITICAL RISK

35/100

MODERATE · SCORED FROM LIVE WIRE, NOT SENTIMENT

ECONOMIC CALENDAR

82,494

EVENTS SYNCED · FF-SOURCED, AUTO-REFRESHING

INSTITUTIONAL REPORTS

Live

CYCLE REPORT & SUPER CONTEXT, GENERATED EVERY CYCLE

Geopolitical scoring, the macro calendar, institutional report generation and live quotes aren't side panels — they feed the same regime and curve engines above, so a headline that moves oil shows up first as a number, not a scroll of unread news.

— BUILT TO FIT THE DESK YOU RUN

One engine. Configured per desk, not rebuilt per desk.

The regime and instrument engines are asset-class aware, not index-specific. A generalist macro book runs the full 8-scenario read across rates, indices and FX out of the box. A specialty desk — cotton, coffee, base metals, energy — swaps in its own fundamentals, macro sensitivity table and price-move thresholds, and inherits the exact same wavelet, options and risk machinery the flagship book uses.

DESK CONFIGS

fundamentals-aware

Metals	real rates · COT · ETF flows
Agri & softs	WASDE · weather · crop calendar
Energy	OPEC+ · EIA draws · rig count
Forex	rate differentials · carry
Bonds & rates	Fed path · term premium

WHAT EACH DESK STANDS IN FOR

Seven specialist functions. Same seat, same read — running continuously instead of once a morning.

TRADITIONAL ROLE	WHAT THEY'D HAND YOU	THE OPENFIN DESK
Macro strategist	A morning view on the regime, updated once a day at best.	Macro Regime – 30 gauges, 8 scenarios, scored continuously
Instrument analyst	Chart annotations on the names that matter that week.	Curve Regime – 15-state classifier on every watched ticker
Options quant	A vol surface fitted overnight, stale by the open.	Options Lab + Strategy Builder – live broker chain, editable surface
Geopolitical analyst	A read on the wire, filtered by whoever's on shift.	Geopolitical Risk score, wired into every regime call
Risk officer	A VaR report and a sizing memo, typically weekly.	VaR suite + Portfolio Scenario Alignment, on every refresh
Report writer	A committee-ready narrative, drafted the night before.	Cycle Report / Super Context – auto-generated, every cycle
Calendar analyst	A hand-kept spreadsheet of releases across time zones.	Economic Calendar – FF-synced, 80,000+ events, self-refreshing
Curve modeler	A synthetic-curve model, rebuilt by hand after every regime shift.	Wavelet engine – synthetic curve replay, causal / no-lookahead

— BUILT TO RUN AT YOUR SIZE

Five positions or five hundred. One instrument watched or an entire desk's worth.

Nothing in the pipeline assumes a book size. The same repricing, the same regime scoring and the same scenario alignment that run on a handful of positions run unchanged on a full institutional book — add instruments, add desks, add positions, and the engine scales with you instead of asking you to simplify for it.

One cockpit. *Every desk.* Always on.

OpenFin Intelligence doesn't replace your judgment — it replaces the team it used to take to get you the read fast enough to use it.

OPENFIN INTELLIGENCE — PRODUCT OVERVIEW