

# AXIOMA RISK: AXIOMA MULTI-ASSET CLASS RISK MODEL

## Access a unified view of your entire cross-asset portfolio

Combining our leading Equity Risk Models and innovative Fixed Income Risk Models with futures curve coverage of the commodities markets, the Axioma Multi-Asset Class Risk Model in Axioma Risk allows for more rigorous and consistent risk and performance analysis across a broad portfolio.

### Understand Sources of Risk Quickly and Efficiently

Axioma Multi-Asset Class Risk Model factors are derived from an integrated set of pricing models calibrated to a wide range of tradable asset prices for a comprehensive view.

The Axioma Multi-Asset Class Risk Model is available as a factor covariance matrix which can be integrated with Qontigo's suite of portfolio construction, performance analytics and risk management solutions.

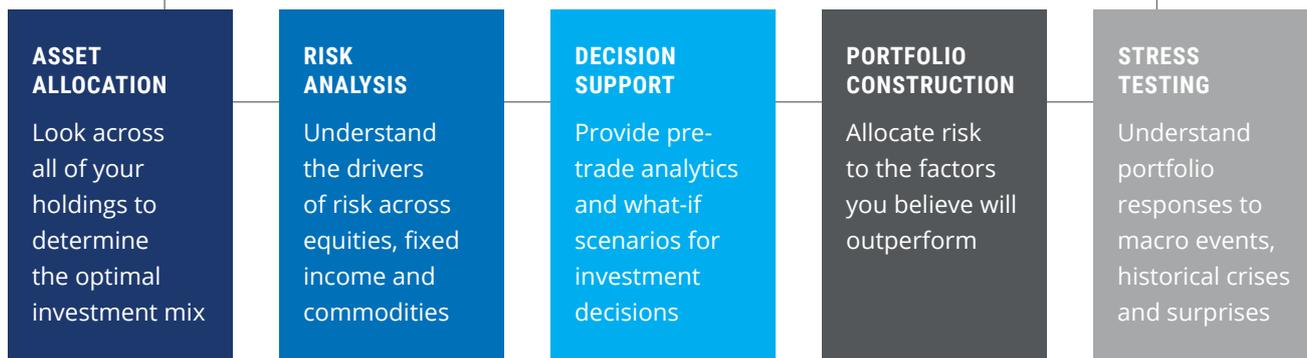
### Key Benefits

- 1 Drill down into assets**  
 Easily switch between a holistic view across your equity, fixed income and commodity assets and a deeper dive into your chosen asset class.
- 2 Fixed income powered by robust spread curves**  
 Get a more accurate view of credit risk with proprietary methodology for issuer-specific curves and market cluster surfaces that drive our fixed income spread models.
- 3 Industry leading equity risk models**  
 Capture stable systemic and specific risks in the equity markets to drive risk attribution and portfolio construction.
- 4 Seamless integration**  
 View the model in Axioma's optimization and risk tools or download to your third-party portfolio optimization, risk reporting and attribution systems.
- 5 Intuitive risk decomposition**  
 Quickly drill down to the information that matters most thanks to the factor structure of the risk model.

### Who is the Axioma Multi-Asset Class Risk Model for?



## What is the Axioma Multi-Asset Risk Model for?



### Model Factors

Our models are designed to separate and quantify systematic and idiosyncratic components of risk. The systematic factors captured in the Axioma Multi-Asset Class Risk Model reflect risk from:

- ✓ Interest Rates
- ✓ Equities
- ✓ Commodities
- ✓ Inflation
- ✓ Volatility
- ✓ Credit
- ✓ Currencies
- ✓ Size
- ✓ Region/Country
- ✓ Sector/Industry
- ✓ Quality
- ✓ Styles

### Model Access

The Axioma Multi-Asset Class Risk Model is available on our cloud-based market risk management system Axioma Risk. This fully customizable system offers broad pricing and flexible analytics capabilities.

#### A No-Compromise Solution

Whether you're interested in stress testing, risk attribution or constructing the most efficient portfolio, our comprehensive suite of granular and factor risk models on Axioma Risk provides solutions tailored to your needs.

#### One Model

With parametric and full revaluation simulation approaches linked on a single platform in Axioma Risk, your entire organization is aligned across reporting, analysis and portfolio construction.

To learn more about Qontigo, please contact us, or visit [qontigo.com](https://qontigo.com)



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