

Axioma Risk™ for Absolute Return Strategies

Make incisive investment decisions by understanding risk exposure and stress behavior with a single, multi-asset, integrable platform





Absolute return strategies need smarter, more flexible and consistent risk analytics across the organization.

In addition to a wide range of customizable stress tests and on-the-fly scenario analyses, with Axioma Risk, you always have access to both factor and full-revaluation views of risk on a single platform. And, thanks to our API- first approach, you can easily plug Axioma Risk into your portfolio management and execution management systems for scalability across your organization.



Visualize your risk and obtain further insights with Tableau business intelligence dashboards.

Why use Axioma Risk?

 <p>FLEXIBLE RISK AND FACTOR MODELLING</p>	<ul style="list-style-type: none"> > Leverage natively available Axioma Factor Risk Models across equities, fixed income, commodities, FX and macroeconomic factors for data, risk and pricing analytics. > Incorporate a full repricing approach within historical and Monte Carlo simulations for risk calculations and within stress tests to capture non-linear behavior of assets.
 <p>INTEGRATED MARKET DATA AND BROAD ASSET COVERAGE</p>	<ul style="list-style-type: none"> > Leverage our pricing models for cash securities and derivatives across all markets and all asset classes. > Integrate best-of-breed (or multi-vendor) pricing data, market data, historical time series, as-of-date Terms & Conditions data, liquidity score and our proprietary factors and curves. > Leverage our 12,000 granular term structure issuer curves across global corporate credit and emerging markets to obtain highly responsive and accurate pricing and risk analytics. > Provide look-through for ETFs and mutual funds via Morningstar partnership.
 <p>CLOUD-NATIVE AND API-FIRST TECHNOLOGY</p>	<ul style="list-style-type: none"> > Automate and connect data and UI interactions via RESTful APIs with your third-party providers and front-end OMS platforms. > Calculate risk measurements at scale with unlimited storage capacity. > Ensure security of proprietary information with the highest cloud safety measures of Microsoft Azure.
 <p>THE HUMAN TOUCH</p>	<ul style="list-style-type: none"> > Access our experienced and local customer support and research teams for timely responses and industry best practices. > Connect with our senior core and applied research professionals with deep knowledge of the challenges you face.

Risk measurements and analytics tailored to your specific investment process:

- 1 Measure the level of risk-taking and identify key risk drivers**

Decompose risk and changes in risk over any time period and by any portfolio grouping or factor types.
- 2 Stress test the impact of adverse market movements**

Run predictive, historical or macroeconomic (correlated) stress tests using full repricing approaches to better prepare your portfolios for adverse market events.
- 3 Tailor your risk estimates**

Choose your risk resolution and methodology to provide tailored output of portfolio risk results.
- 4 Run “what-if” scenarios analysis**

Analyze impact to risk and stress tests from prospective trades and hedges.
- 5 Understand macroeconomic factor sensitivities**

Keep track of sensitivities to macroeconomic factors daily.
- 6 Simulate historical PnLs**

Export simulated PnL vectors at the holdings level or at any portfolio grouping to understand fat-tails.
- 7 Simplify your reporting process**

Save time with our technology and managed service options for your client reporting and regulatory requirements including SEC Derivatives Rules, UCITS Risk, Liquidity Risk, AIFMD, Opera, Form-PF, CPO-PQR and Solvency II.

With flexible configurations available across assets, Axioma Risk can service a wide range of strategies including:

- > Absolute Return
- > Equity Long-Short
- > Market Neutral
- > Merger Arbitrage
- > Convertible Arbitrage
- > Concentrated or Thematic
- > Total Return
- > Unconstrained Bond
- > Credit
- > Emerging Market
- > Structured Products
- > Distress / Special Situations
- > Quantitative
- > Global Macro
- > Risk Parity
- > Solutions Based
- > Multi-Asset-Class
- > Fund of Funds / Multi-Strat

To learn more about Qontigo, please contact us, or visit qontigo.com

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