AXIOMA

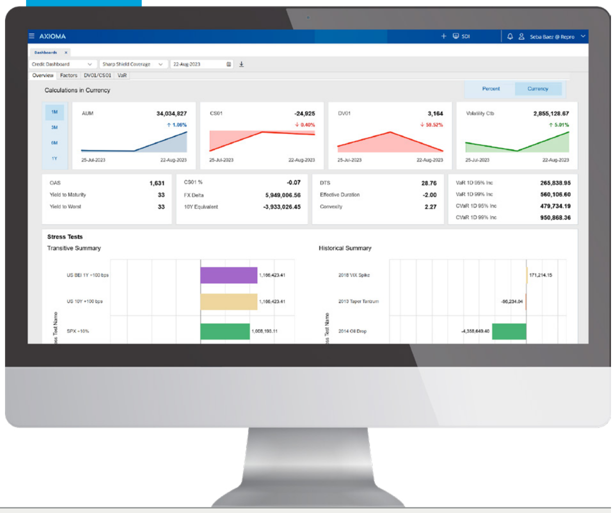
Axioma Risk™ for Hedge Funds

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

Hedge fund 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 what if 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 true scalability across your organization.

Visualize your risk and obtain further insights with dynamic dashboards.



Why use Axioma Risk?

FLEXIBLE RISK AND FACTOR MODELLING	> 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.
INTEGRATED MARKET DATA AND BROAD ASSET COVERAGE	> Use our integrated data consisting of third-party vendor data and derived data such as our proprietary curves and models to power your analytics. > Leverage our native pricing models for complex and exotic derivatives across all asset classes. > Use as-of-date Terms & Conditions for exchange-traded assets for ad hoc historical analyses.
CLOUD-NATIVE AND API-FIRST TECHNOLOGY	> 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.
THE HUMAN TOUCH	> 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. **Identify key sources of risk and day-to-day changes in risk**
   Decompose risk and changes in risk over any time period and by any portfolio groupings 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 and export 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 Opera, AIFMD, Form-PF, CPO-PQR and Solvency II.

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

- Global Macro
- Equity Long-Short
- Market Neutral
- Merger Arbitrage
- Convertible Arbitrage
- Event Driven
- Relative Value
- Credit / Distress
- Emerging Market
- Structured Products / CLO
- Quantitative
- Risk Parity
- Multi-Asset Class
- Multi-Strategies
- Fund of Hedge Funds

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

OCTOBER 2023

QONTIGO

sales@qontigo.com
info@qontigo.com

Part of DEUTSCHE BÖRSE GROUP