AXIOMA
Analytics by Qontigo

QONTIGO'S SUITE OF PORTFOLIO CONSTRUCTION TOOLS:

- ✓ Axioma Portfolio Optimizer™
- ✓ **Axioma Portfolio Analytics™**
- ✓ Axioma Risk Models™
- ✓ Axioma Risk Model Machine™

Axioma Portfolio Analytics™

An integrated view of your portfolio's risk and return

Axioma Portfolio Analytics provides the tools and data you need to effectively tell your investment story to prospects, clients and your own management team. The product includes risk, performance analysis and attribution so you can isolate and analyze sources of risk and return, assess your exposure to factors, drill down to identify the key contributors to risk and returns and generate print-ready reports.

Axioma Portfolio Analytics delivers:

PERFORMANCE ATTRIBUTION	• Includes both factor and Brinson performance attribution. With factor-based attribution, you can use any risk model, including custom models built using your own factor views. Brinson attribution provides a full range of options, such as including interaction and currency effects, as well as performing nested attribution.
INTERACTIVE ANALYSIS	• Evaluate the risk characteristics and performance attribution of each of your portfolios in an interactive framework. Drag and drop from a library of tables and charts to customize your views. Build portfolio dashboards to monitor your portfolios daily and compare them side-by-side.
AUTOMATION	• Schedule and automate the entire workflow from content loading, to portfolio importing, to batch report generation.
REPORTS	• Select from a comprehensive set of reports, including summary reports in PDF format and detailed reports in Excel. The summary reports are print-ready for distribution to your internal and external clients. The detailed reports include analytics in a drill-down format.
RISK ANALYSIS	• Includes time-series and point-in-time risk analyses for evaluating your portfolios. Gain key insights on your exposures and sources of risk — at a portfolio, factor, classification and asset level. Stress test your portfolio including historical events and shock-a-factor analyses.
RICH DATA CONTENT	• Take advantage of a central data repository providing integrated access to a full set of historical information on traded assets, index data and Axioma Factor Risk Models, all maintained, verified and updated daily by the Qontigo Content Team.
WEB SERVICES	• Our products include web services that can be leveraged by your internal applications to integrate input and output from Axioma's analytics and reporting databases directly into your other processes.

For portfolio managers and analysts

Analyze the sources of risk and return in your portfolio, identify your exposure to risk factors and drill down to view the major contributors to risk and return at the factor or asset level.

> **ANALYZE** risk trends and exposures over time. With Axioma Portfolio Analytics, you are not limited to just analyzing today's risk profile.

> **PINPOINT** your sources of return using performance attribution. Choose from factor-based or Brinson attribution.

> **MONITOR** your portfolios on a daily basis using customizable portfolio dashboards that highlight the analytics you care about most.

> **LEVERAGE** the full range of Axioma fundamental, statistical and macroeconomic risk models, available for countries, regions, and worldwide, or create custom risk models with your own factor views.

> **CUSTOMIZE** your risk analysis by using custom models built using your alpha factors to show the value added by your investment strategies.

> **STRESS TEST** your portfolios. Analyze how they would have performed during historical events, such as Black Monday in 1987 and the global financial crisis of 2008.

> **SHOCK** economic indicators, such as oil prices, economic growth rates and credit spreads, and analyze the impact on your portfolio's performance.

> **ACCESS** Qontigo's Client Support Team. We understand the product, the analytics behind it, and how managers analyze their investment processes.

"The combination of flexibility, speed and strong customer support has led us to choose Axioma as a cornerstone for our globalization efforts."

JANET CAMPAGNA, QS INVESTORS

For quantitative support

Identify the sources of risk and return in your team's portfolios. Axioma Portfolio Analytics allows you to produce reports in a consistent framework.

> **EVALUATE** factor bets using factor-based performance attribution to identify the factors driving your portfolio's performance.

> **ANALYZE** the sources of active return using Brinson performance attribution.

> **DRILL DOWN** into the analysis using reports that help you easily identify the major contributors to your risk and return.

> **COMPARE** forecasts from different risk models side- by-side. Compare your portfolio's risk under different time horizons, statistical with fundamental models, or country, regional and worldwide models.

> **AUTOMATE** your workflow from content loading, to portfolio importing, to analysis. We work with you to streamline scheduling and bulk processing. All results are stored in a reporting database, so you can easily integrate analytics into other existing reports.

> **ACCESS** Qontigo's Client Service Support Team. We are experts in quantitative analytics.

For marketing and reporting

Produce a standard set of reports to present to prospects, clients and your own management team.

> **CHOOSE** from a full set of comprehensive, print-ready summary reports included in the application.

> **AUTOMATE** your report generation so that you can easily generate reports for a large number of portfolios. We can work directly with your company's IT team to automate the entire workflow, from content loading, to portfolio importing, to report generation.

> **CUSTOMIZE** your reports using Microsoft SSRS.

> **INTEGRATE** the analytical results directly into existing reporting processes. All results are automatically stored in a reporting database to allow for easier integration into other existing processes.

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

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