Axioma Private Market Factor Risk Models

For unique insights into private capital fund risk in your multi-asset class portfolios

Do you know the risk profile of your private assets portfolio? In partnership with CEPRES, Qontigo has developed the Axioma Private Market Factor Risk Models to provide unique insights into private capital fund risk in multi-asset class portfolios. The models can be leveraged within our enterprise risk system, Axioma Risk. Measure against risk tools tested on actual verified data with real cash flows rather than using proxies.

Qontigo advantage

Global leader in risk analytics

- ✓ Industry leading Axioma Factor Risk Models
- ✓ Award-winning enterprise risk system
- ✓ Risk and performance attribution analysis by factors
- ✓ Extensive portfolio construction capabilities

CEPRES advantage

Leading provider of private market intelligence and analysis

- ✓ Verified private fund cash flow data
- ✓ Valuation and fund investment data collected for more than 20 years
- ✓ Full-scale operating platform supporting private fund analytics, benchmarks and performance assessment

Key benefits

Models calibrated to verified fund cash flow data instead of subjective and overly stable fund net asset valuations.

Portfolio risk decompositions with exposure to public factors from both public and private assets.

Data sourced from the CEPRES ecosystem that connects directly to fund managers.

A risk framework supporting a portfolio of public and private investments with intuitive risk attribution.

Flexible and highly customizable risk analysis, enabling clients to incorporate own views.

The broad suite of Axioma Private Market Factor Risk Models cover:

- ✓ North America Buyout
- ✓ Europe Buyout
- ✓ Asia Buyout
- ✓ North America Venture Capital
- ✓ Global- ex-NA Venture Capital
- ✓ North America Private Debt
- ✓ Global- ex-NA Private Debt
- ✓ North America Real Estate
- ✓ Global- ex-NA Real Estate
- ✓ Global Infrastructure

Each model includes betas to the Axioma public equity risk models and includes a latent private factor specific risk.

The Axioma Private Market Factor Models can be used for:

- > Aggregating risk across the liquid and illiquid investments for asset managers, consultants and solution providers
- > Factor risk analysis and portfolio construction
- > Asset allocation research to manage multi-asset class risk subject to return expectations
- > Stress testing historical market events and prospective market shocks
- > Assess risk concentration impact of proposed private investments

CEPRES data quality and integrity:

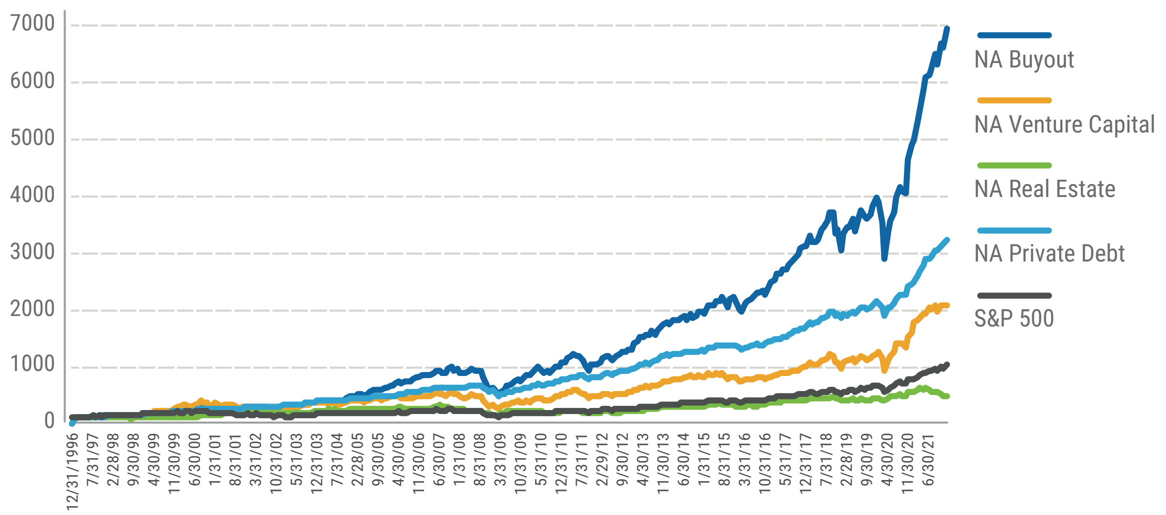
Comprehensive coverage across:

- ✓ $40.5 trillion in asset value
- ✓ 11,000 funds
- ✓ 108,000 portfolio companies
- ✓ More than 4,000 LPs and GPs

All data user sourced and CEPRES verified, ensuring that every data point is accurate and actionable.

North America Private Market Cumulative Performance ($100 Initial Position)

Relative cumulative performance of various North America private market fund categories over 25 years compared with a public equity market benchmark. The results are based on monthly returns derived from the Axioma Private Market Factor Risk Models.



To learn more, email **partnerships@qontigo.com**

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

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