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.

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.
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| > 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

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