Axioma Portfolio Analytics™

An Integrated View of Your Portfolio’s Risk & Return

Axioma Portfolio Analytics™ provides time-series risk analysis, stress testing, and both traditional and factor-based performance attribution that is fully integrated with Axioma’s fundamental, statistical, and macroeconomic risk models, as well custom risk models built with the Axioma Risk Model Machine.™

Axioma Portfolio Analytics fulfills the needs of a wide variety of functions within investment management firms.
For Portfolio Managers and Analysts…

Analyze your portfolio’s sources of risk, as well as its exposure to risk factors, and identify the major contributors to your risk at the factor- or asset-level. With Axioma Portfolio Analytics™, you can easily examine risk trends over time and your analysis is not limited to just analyzing today’s risk profile.

Leverage Axioma’s full range of risk models: fundamental country, regional, global, and emerging-market models; statistical models; macroeconomic models; and custom risk models, as part of your risk analysis.

Pinpoint your sources of return using performance attribution. Choose from factor attribution or traditional Brinson-style attribution.

Use custom risk 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 past historical events, such as Black Monday in 1987, the Financial Crisis of 2008 and other major crises affecting the financial markets.

Shock economic indicators, such as oil prices, economic growth rates and credit spreads, and analyze the impact on your portfolio’s performance.

Access Axioma’s Client Service Support Team. We not only understand the product but the analytics behind it and how managers analyze their investment processes.

For Quantitative Support…

Leverage custom risk models built using Axioma Risk Model Machine (RMM) on the same platform. Custom risk models built in RMM can utilize your own factors or draw from Axioma’s factor library.

Compare forecasts from different risk models side-by-side. Compare your portfolio’s risk under different time horizons, compare statistical to fundamental models, or compare country to regional to worldwide models.

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

Use factor performance attribution to identify the factors that are driving the portfolio’s performance.

Use drilldown reports to more easily identify the major contributors to your risk and return.

Access Axioma’s Client Service Support Team. We are experts in quantitative analytics.
For Marketing…

Select from a full set of comprehensive summary reports included in the application. These are print-ready and can be directly distributed to prospects or clients. You can also customize these reports using Microsoft SSRS.

Integrate the analytical results automatically stored in your local databases directly into existing reporting processes.

Axioma can work directly with your company’s IT team to automate the entire workflow from content loading to portfolio importing to report generation.

All results are stored in a reporting database to allow for easier integration into other existing processes.

### Axioma Portfolio Analytics delivers…

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<th>Feature</th>
<th>Description</th>
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<tr>
<td><strong>Risk Analysis</strong></td>
<td>Includes both time-series and point-in-time risk analyses for evaluating your portfolios. Gain key insights on your portfolio’s exposures and sources of risk – at a portfolio, factor, classification, and asset level. Perform stress testing on your portfolio, including Historical Event and Shock a Factor analysis.</td>
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<td><strong>Performance Attribution</strong></td>
<td>Includes both factor-based and traditional Brinson-style performance attribution. With factor-based attribution, you can use any risk model, including custom risk models. Traditional attribution provides a full range of options, such as including interaction effect and currency effect, as well as performing nested attribution.</td>
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<td><strong>Rich Data Content</strong></td>
<td>Take advantage of Axioma’s central data repository, which provides integrated access to a full set of historical information on all traded assets together with index data and Axioma’s risk models. All of these data are maintained, verified and updated daily by the Axioma Content Team.</td>
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<td><strong>Reports</strong></td>
<td>Select from a comprehensive set of reports, including summary reports in a PDF-format and detailed reports in Excel. The summary reports are print-ready for distributing to your internal and external clients. The detailed reports include analytics in a drilldown format.</td>
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<td><strong>Interactive Analysis</strong></td>
<td>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 the views for monitoring and analyzing your portfolio. Compare risk models and analyze trends for your portfolios and benchmarks.</td>
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<td><strong>Automation</strong></td>
<td>Axioma can work directly with your company’s IT team to schedule and automate the entire workflow, from content loading to portfolio importing to report generation.</td>
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<td><strong>Web Services</strong></td>
<td>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.</td>
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Axioma Portfolio Analytics™ is part of a complete suite of Axioma portfolio-construction tools that also includes Axioma Portfolio Optimizer™, Axioma Backtester™, Axioma Risk Models™, and Axioma Risk Model Machine™.

Contact us to learn more about how Axioma Portfolio Analytics™ can bring more information and insights to your investment process.

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