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 analysis and attribution so you can analyze sources of risk and return, assess your exposure to risk factors, drill down to identify the key contributors to risk and returns, and generate print-ready reports.
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 traditional Brinson attribution.

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

**LEVERAGE** Axioma’s full range of fundamental, statistical and macroeconomic risk models, available for countries, regions, and worldwide, or create custom risk models.

**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 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** Axioma’s Client Service Support Team. We not only understand the product but the analytics behind it and how managers analyze their investment processes.
Identify the sources of risk and return in your team’s portfolios. Axioma Portfolio Analytics allows you to produce reports in a consistent framework.

**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.

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

**ANALYZE** the sources of active return using factor-based or Brinson performance attribution.

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

**AUTOMATE** your workflow from content loading, to portfolio importing, to analysis. Axioma works 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** Axioma’s Client Service Support Team. We are experts in quantitative analytics.
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.

Axioma 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.

“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
Axioma Portfolio Analytics Delivers

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. Perform stress testing on your portfolio, including historical event and shock-a-factor analysis.

Performance Attribution

Includes both factor-based and traditional Brinson performance attribution. With factor-based attribution, you can use factors from any risk model, including custom risk models. Traditional attribution provides a full range of options, such as including interaction and currency effects, as well as performing nested attribution.

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.
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.

Rich Data Content

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.

Automation

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.

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.
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™
• 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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