

ATOTI FOR BUY SIDE

Redefining real-time cross-asset enterprise risk for asset managers, asset owners and hedge funds.

Unlock the power of Atoti Intelligence for a total portfolio approach across asset classes and public & private investments.

A journey from operational efficiency to business agility

Atoti unifies performance, risk, sensitivity and liquidity in one platform enabling a Total Portfolio Approach. It eliminates shadow IT and spreadsheet risk and provides a cross-asset, real-time solution for managing complex portfolios with speed and confidence.

Atoti optimizes batch pipelines by consuming portfolio holdings, benchmark constituents, and risk data in real time from multiple sources and formats. It computes performance contribution and attribution, active measures relative to benchmarks, and aggregates instantly, giving immediate visibility.

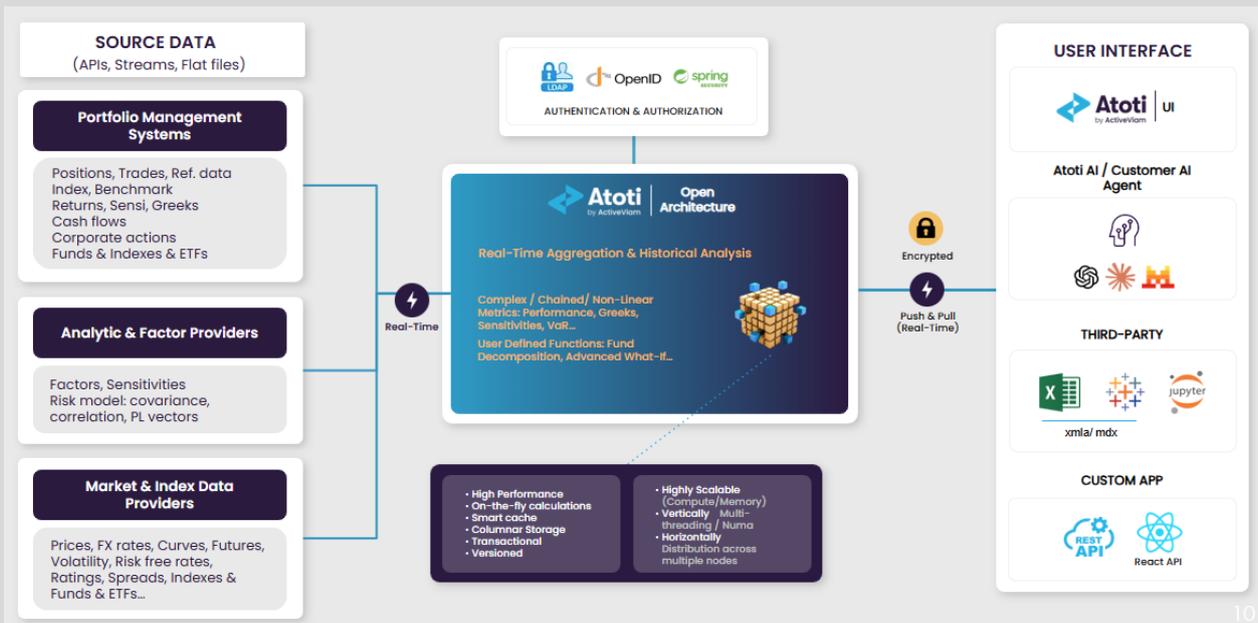
Interactive what-if analytics enable your teams to explore rebalancing, pre-trade compliance and hedging scenarios before execution, driving faster, smarter decisions.

Look at your portfolios, benchmarks, and risk according to your investment strategy. With a Total Portfolio Approach, Atoti brings together disparate systems, providers and asset classes giving the insight across complex portfolio hierarchies. It combines public and private investments, enables fund-of-fund look through and supports instant, flexible rebucketing of risk.



Atoti delivers a coherent snapshot of returns, risks, and benchmark comparisons, enabling managers to act with confidence, not haste.

Performance management: seamless integration



Atoti is data agnostic and connects multiple sources of: portfolio, benchmark, risk, factor and market data. Aggregates on-the-fly. Available in dashboards multi-asset with real-time notifications.

Portfolios, Performance and Risk

Portfolio Managers can run portfolio analytics and benchmarking, construct portfolios and benchmarks, run scenarios and execute rebalancing.

Performance Analysts can see returns, risk-adjusted metrics and attribution. Users can also see the portfolio's Monte Carlo, historical, and parametric value at risk (VaR) and monitor interest rate, options and FX risk.

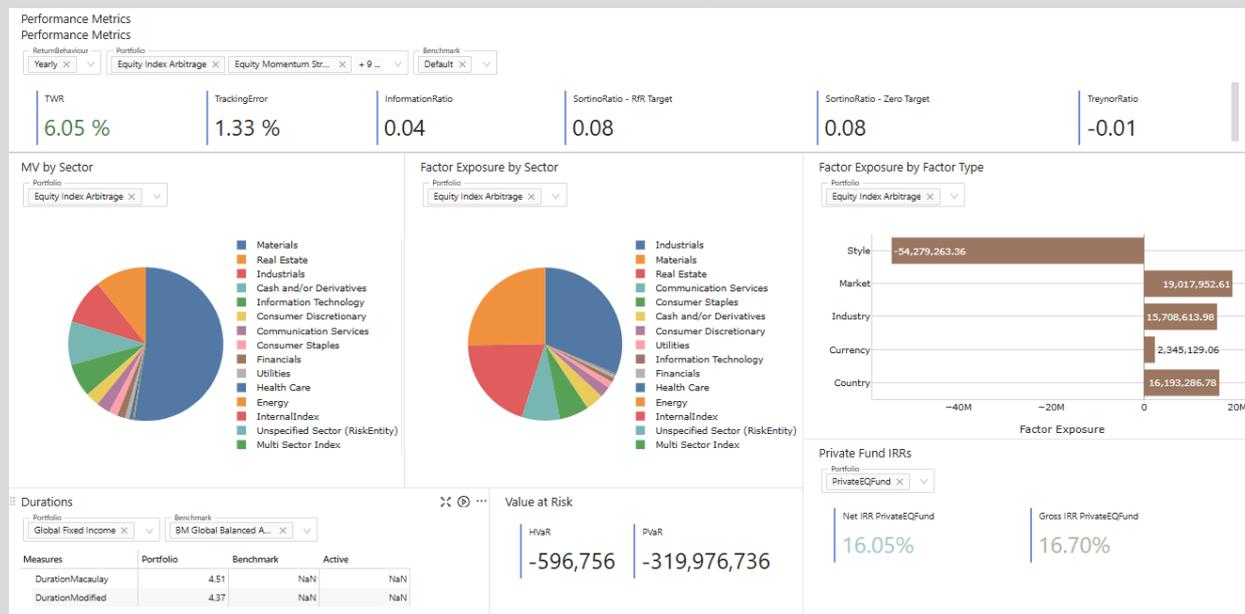
For each portfolio it's easy to check that its TWR is evolving as expected and to explain any deviation. Look at the active part of your portfolio and understand why the performance deviates from the benchmark.

Use duration-based metrics too to get a comprehensive view and Atoti Intelligence – a set of AI powered tools – to investigate, explain and rebalance portfolios.



Atoti sits on top of your preferred investment, analytics and factor providers, creating a fully integrated experience.

Everybody can see a consolidated and consistent view at the start of the day



Slice and dice across assets to see performance, returns and tracking error as the market moves.

It is not enough to aggregate; you need your data to react to events that affect your portfolios and positions as the market moves. Reference data like ratings and capitalization, used for classifications to drive slicing, dicing, and filtering, can also be real-time inputs.

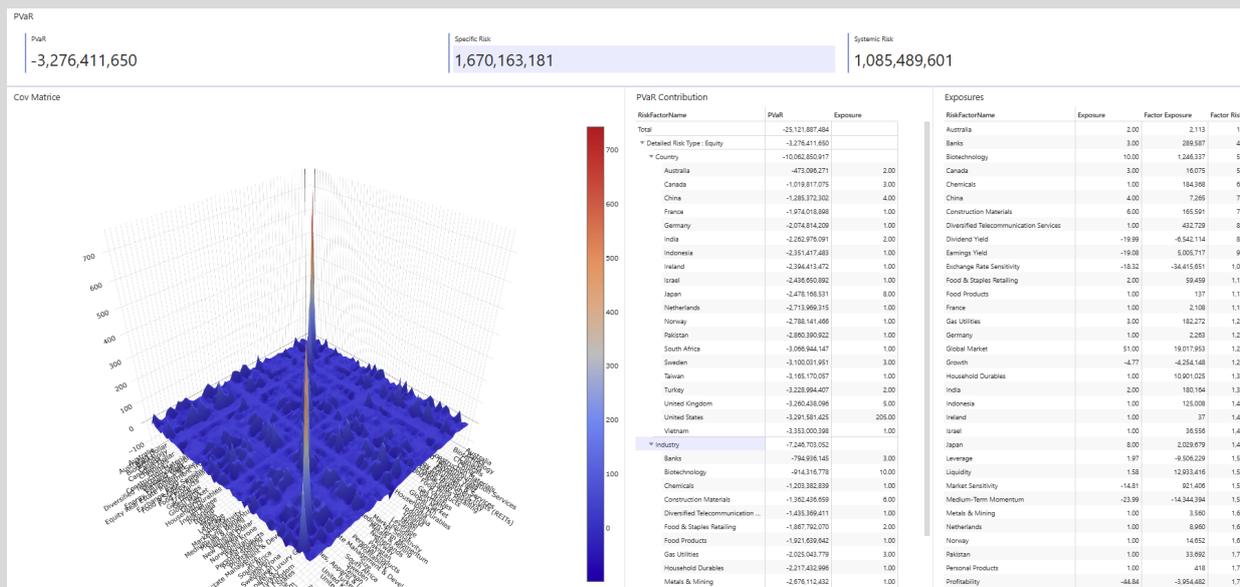


Atoti is great for on-the-fly analysis and what-if scenarios.

Parametric and Historical VaR

Atoti calculates non-linear parametric VaR on the fly using industry standard factors which can be sourced externally or in-house.

Parametric VaR calculated from factors



See the PVaR with factor contributions and exposures.

See your portfolio's parametric (PVaR), historical (HVaR), and other key risk indicators including factor contributions, side by side. When data is present from several business dates, see the evolution of VaR over time by adding business date to the rows or columns.

Parametric HVaR and PVaR

Parametric HVaR and PVaR								
Region	Country	GICS Sector	HVaR			PVaR		
			Portfolio	Benchmark	Active	Portfolio	Benchmark	Active
Total			-596,756.40	-77,266.78	-519,489.62	-319,976,735.51	-225,833,736.34	-94,142,999.16
▶ APAC	Total		-4,596.69	-10,176.58	5,579.90	-303,373,570.39	-205,487,093.36	-97,886,477.03
▼ EMEA	Total		-4,651.54	-14,775.46	10,123.92	-2,289,556.24	-7,897,506.11	5,607,949.86
	▼ Austria	Total	-581.07		-581.07	-5,560.05		-5,560.05
		▶ Financials	-72.30		-72.30	-1,604.33		-1,604.33
		▶ Industrials	-78.17		-78.17	-1,291.79		-1,291.79
		▶ Sovereigns	-579.46		-579.46	-5,172.10		-5,172.10
	▶ Belgium	Total	-389.82		-389.82	-176,215.20		-176,215.20
	▼ Denmark	Total	-301.99	-1,063.17	761.18	-1,290,897.39	-6,820,636.32	5,529,738.93
		▶ Agencies	-65.04		-65.04	-6,479.55		-6,479.55
		▶ Financials		-463.31	-463.31		-4,992,448.73	-4,992,448.73
		▶ Health Care		-643.23	-643.23		-3,665,595.74	-3,665,595.74
		▶ Utilities	-250.31		-250.31	-1,290,282.85		-1,290,282.85
	▶ Egypt	Total		-831.32	-831.32		-16,818.35	-16,818.35
	▶ Finland	Total	-68.07	-434.81	366.74	-1,506.58	-7,904.14	6,397.56
	▶ France	Total	-980.68	-2,129.01	1,148.33	-16,243.29	-34,895.16	18,651.87

See PVaR and HVaR side by side with on-the-fly decomposition through any hierarchy.

Atoti provides the VaR measures that an analyst needs to understand VaR. Incremental measures expose the contribution from each component of the portfolio.

Historical VaR and HDVaR by issuer

Parametric HVaR by Issuer

Region	Country	Issuer	HVaR			HDVaR		
			Portfolio	Benchmark	Active	Portfolio	Benchmark	Active
Total			-596,756.40	-77,266.78	-519,489.62	-591,705.90	-77,127.72	-514,578.18
▶ APAC	Total		-4,596.69	-10,176.58	5,579.90	-4,608.22	-10,004.71	5,396.49
▼ EMEA	Total		-4,651.54	-14,775.46	10,123.92	-4,653.63	-14,622.71	9,969.08
	▼ Austria	Total	-581.07			-581.07	-578.15	-578.15
		▶ AUSTRIA, REPU...	-579.46			-579.46	-577.02	-577.02
		▶ BAWAG GROUP...	-72.30			-72.30	-71.98	-71.98
		▶ OESTERREICHIS...	-78.17			-78.17	-77.61	-77.61
	▶ Belgium	Total	-389.82			-389.82	-388.28	-388.28
	▼ Denmark	Total	-301.99	-1,063.17	761.18	-302.67	-1,057.69	755.02
		▶ BAVARIAN NOR...		-643.23	-643.23		-648.15	-648.15
		▶ FORENET KRED...		-187.37	-187.37		-187.39	-187.39
		▶ JYSKE BANK A/S		-321.76	-321.76		-322.87	-322.87
		▶ KOMMUNEKRE...	-65.04		-65.04	-64.48		-64.48
		▶ OERSTED A/S	-250.31		-250.31	-251.15		-251.15
	▶ Egypt	Total		-831.32	-831.32		-829.37	-829.37
	▶ Finland	Total	-68.07	-434.81	366.74	-67.52	-435.76	368.23
	▶ France	Total	-980.68	-2,129.01	1,148.33	-977.91	-2,129.97	1,152.06
	▶ Germany	Total	-1,564.64	-1,590.85	26.21	-1,568.55	-1,622.45	53.89
	▶ Hungary	Total		-129.83	-129.83		-130.44	-130.44
	▶ Ireland	Total	-134.56	-153.85	19.29	-133.62	-153.07	19.46
	▶ Italy	Total	-415.60	-1,414.74	999.14	-417.26	-1,414.34	997.08

Expand the incremental contribution to the active part of the portfolio too.



Atoti enables you to view VaR by booking hierarchy, portfolio, holding, currency, asset class, sector, issuer or any combination of those and more.

The VaR confidence level is dynamic and all results from the portfolio, benchmark and active parts are recomputed instantly during a train of thought drill-down through the hierarchies.

Incremental measures show the impact to the upper-level value at risk. The contribution measures offer a linear decomposition which can be used for several purposes including capital allocation and limits.

Decompose by Asset Class

Take equities first and look at exposures and decide on any rebalancing needed. Also consider which options to use to hedge positions. Use Atoti's What-if framework to examine the impact of any rebalancing before applying it to the portfolio management system.

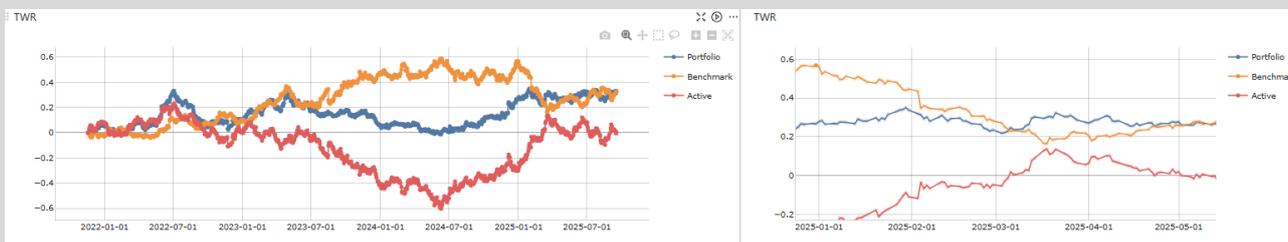


With clarity established, drill into asset classes by any attribute.

Tracking Error and Performance Investigation

See tracking error as a time series; zoom into a specific period to see the portfolio and benchmark TWR trends. Choose the benchmark for immediate and flexible analytics.

Position overview with decomposition by asset class and active portfolio analytics



Global Positions

InstrumentType	TWR			MV			Weight			Quantity		
	Portfolio	Benchmark	Active	Portfolio	Benchmark	Active	Portfolio	Benchmark	Active	Portfolio	Benchmark	Active
Balanced Portfolio	33.00 %	32.51 %	0.49 %	9,429,683	7,500,264	1,929,419	∞ %	100.00 %	∞ %	905,553	104,508	801,045
Cash	0.00 %	0.00 %	0.00 %	862,288	862,288	862,288	∞ %	∞ %	∞ %	857,597		857,597
Equity	37.53 %	32.48 %	5.05 %	8,546,429	7,459,511	1,086,918	∞ %	99.46 %	∞ %	25,705	62,125	-36,420
InternalIndex	40.16 %	44.10 %	-3.95 %	7,817,576	5,596,294	2,221,282	∞ %	74.61 %	∞ %	2,903	8,666	-5,763
Option	14.50 %	6.10 %	8.40 %	728,852	1,851,467	-1,122,614	∞ %	24.69 %	∞ %	22,802	53,243	-30,441
Fixed Income	38.79 %	36.44 %	2.35 %	20,966	40,733	-19,766	∞ %	0.54 %	∞ %	22,251	42,383	-20,133
Bond	36.41 %	44.66 %	-8.25 %	9,490	17,297	-7,806	∞ %	0.23 %	∞ %	10,229	17,899	-7,670
Callable	35.19 %	29.46 %	5.73 %	6,086	12,624	-6,538	∞ %	0.17 %	∞ %	6,541	13,192	-6,652
Inflation Linked Bond					264	264	∞ %	0.00 %	∞ %		165	165
Note	67.42 %	57.54 %	9.89 %	1,882	4,000	-2,118	∞ %	0.05 %	∞ %	1,862	4,143	-2,281
Securitized Debt	39.02 %	27.30 %	11.72 %	3,538	6,568	-3,030	∞ %	0.09 %	∞ %	3,619	6,984	-3,365

Model portfolio against benchmark over time and see active portfolio with asset class decomposition.

The relationship between portfolios and benchmarks is dynamic so any portfolio can be compared against any benchmark on-the-fly. See the difference between the default benchmark and any alternative side-by-side.

Highlight the total return of the portfolio and benchmark and highlight the contribution from the active part of the portfolio in one simple-to-use dashboard.

Dynamic flexible benchmark comparison

Portfolio: Equity Index Arbitrage

Primary Benchmark: BM Equity Index Arbitrage

Primary Benchmarks: Default

GICS Sector	Base Portfolio		Benchmark		Active		Weight	Weight
	MV	Weight	MV	Weight	MV	Weight		
Total	21,162,833	100.00 %	19,844,185	100.00 %	1,318,648	0.00 %		
Cash and/or Derivatives	1,927,073	9.11 %			1,927,073	9.11 %		
Communication Services	609,202	2.88 %	343,819	1.73 %	265,383	1.15 %		
Consumer Discretionary	611,423	2.89 %	2,690,224	13.56 %	-2,078,801	-10.67 %		
Consumer Staples	386,796	1.83 %	73,884	0.37 %	312,912	1.46 %		
Energy	33,456	0.16 %	41,301	0.21 %	-7,845	-0.05 %		
Financials	356,957	1.69 %	1,182,601	5.96 %	-825,645	-4.27 %		
Health Care	164,589	0.78 %	573,437	2.89 %	-408,848	-2.11 %		
Industrials	2,021,721	9.55 %	2,558,291	12.89 %	-536,571	-3.34 %		
Information Technology	1,483,316	7.01 %	1,054,684	5.31 %	428,632	1.99 %		
Internal Index	10,126	0.05 %	10,627	0.05 %	-500	-0.01 %		
Materials	11,089,204	52.40 %	11,183,700	56.36 %	-94,496	-0.46 %		
Multi Sector Index	3,376	0.02 %			3,376	0.02 %		
Real Estate	2,269,431	10.72 %	15,261	0.08 %	2,254,169	10.65 %		
Unspecified Sector (RiskE...	8,484	0.04 %	1,480	0.01 %	7,004	0.03 %		
Utilities	187,680	0.89 %	114,875	0.58 %	72,805	0.31 %		

Returns: Portfolio TWR: -0.27 % | Benchmark TWR: 1.37 % | Active TWR: -1.64 %

On-The-Fly Benchmarks: BM Mean Reversion E...

Benchmark	MV	Weight	Active	Weight
Default	10,409,497	100.00 %	10,753,336	0.00 %
BM Equity Index Arbitrage	50,471	0.48 %	558,730	2.39 %
BM Equity Momentum Strategy	1,987,973	19.10 %	-1,376,550	-16.21 %
BM Event Driven Equity	917,369	8.81 %	-530,592	-6.99 %
BM Global Balanced Aggregate	1,062	0.01 %	1,062	0.01 %
BM Mean Reversion Equity Strategy	1,865,577	17.92 %	-1,832,122	-17.76 %
BM Multi-Asset Fixed Income Aggregate	84,071	0.81 %	272,885	0.88 %
BM Relative Value Equity	664,673	6.39 %	-500,084	-5.61 %
Balanced Portfolio	1,050,906	10.10 %	970,814	-0.54 %
Basket Equity Arbitrage	427,179	4.10 %	1,056,138	2.91 %
Equity Index Arbitrage			10,517,017	0.05 %
Exclude selected members			10,126	0.05 %
Materials	11,089,204	52.40 %	572,187	5.50 %
Multi Sector Index	3,376	0.02 %		
Real Estate	2,269,431	10.72 %	2,778,072	26.66 %
Unspecified Sector (RiskE...	8,484	0.04 %		
Utilities	187,680	0.89 %	9,916	0.10 %

Compare any portfolio against any benchmark instantly and share the findings with colleagues for instant analysis.

Atoti can be deployed across the firm where users have different perspectives and permission to interact with portfolios and benchmarks. Atoti supports fine-grained access controls so that visibility can be based on portfolios and on primary and alternative benchmarks.

Benchmarks and portfolios can be created on the fly and applied to new or existing benchmarks and portfolios. This gives the organization a massive advantage to create and test business strategies without disturbing the golden sources.



Portfolio managers, analysts and regulators trust the analytics from Atoti.

Look through

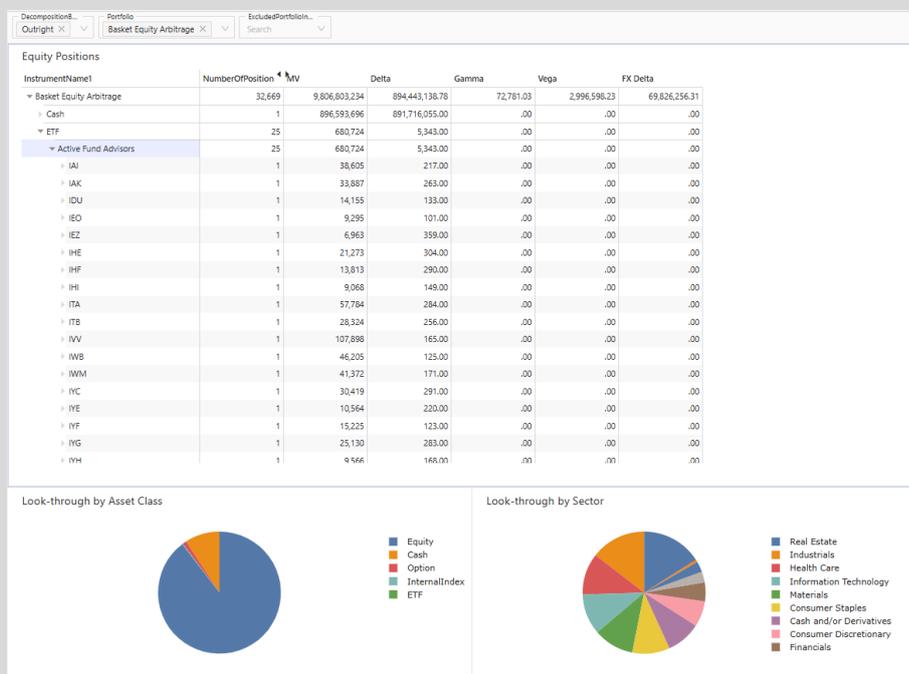
Portfolio Managers need to look through multiple levels of funds-of-funds to understand the risks properly.

Atoti can expand any depth of funds-of-funds and reaggregate from the lowest level sub-second. The resulting aggregates can be reprojected onto any axis while at the same time respecting data security.



What used to take hours now takes seconds.

Fund of funds expanded and re-bucketed by underlying instrument



Reaggregate fund of funds from the lowest level through any dimension.

Atoti can exclude trusted and internal funds from the decomposition with on-the-fly filters instantly reagggregated.

Specific funds can be excluded from look through if, for example, the latest set of data for a fund is unavailable.



Make better decisions about trading strategies in line with your firm's risk appetite.

Public and private investments side by side

Fund managers looking to private and alternative investments for diversification and higher alpha can combine with public investments to optimize portfolios.

Combine public and private funds: highlight KPIs

Private Fund KPIs
✕

Net IRR PrivateCRFund 9.93%	Gross IRR PrivateCRFund 13.10%	Total Value (TV) PrivateCRFund 27,446,500	Total Invested Capital (TIC) PrivateCRFund 16,000,000
Net IRR PrivateEQFund 16.05%	Gross IRR PrivateEQFund 16.70%	Total Value (TV) PrivateEQFund 25,805,000	Total Invested Capital (TIC) PrivateEQFund 10,000,000

Private Fund Cashflows & Performance

HistoricalDate	CapitalCall	Distribution	NAV	Net IRR	Gross IRR	TVPI	DPI	RVPI	Net MOIC	Gross MOIC	Management Fees	Carried Interest
▼ PrivateCRFund	16,000,000	23,446,500	4,000,000	9.93%	13.10%	1.72	1.47	.25	.52	1.72	19,193,429.16	.00
2025-01-15	0	2,300,000	4,000,000	9.93%	13.10%	1.72	1.47	.25	.52	1.72	19,193,429.16	.00
2024-01-15	0	3,450,000	6,500,000	7.67%	13.86%	1.73	1.32	.41	.68	1.73	16,788,501.03	47,084.22
2023-01-16	0	3,602,500	9,500,000	3.02%	14.59%	1.70	1.11	.59	.78	1.70	14,396,714.58	361,837.13
2022-01-17	0	5,105,000	13,500,000	-2.59%	16.99%	1.72	.88	.84	.92	1.72	12,004,928.13	816,207.06
2021-01-15	0	4,308,500	17,500,000	-.12%	19.49%	1.66	1.09	1.00	1.66	1.66	9,593,429.16	945,152.56
2020-01-15	0	4,680,500	22,000,000	6.66%	28.48%	1.67	.29	1.38	1.14	1.67	7,188,501.03	1,306,507.74
2019-01-15	-5,000,000	0	18,000,000	-19.08%	12.47%	1.12	.00	1.12	.83	1.12	4,790,143.74	.00
2018-01-15	-6,500,000	0	14,350,000	27.02%	74.78%	1.30	.00	1.30	1.11	1.30	1,644,353.18	494,625.72
2017-01-16	-4,500,000	0	4,400,000	NaN	NaN	.98	.00	.98	.98	.98	.00	.00
▼ PrivateEQFund	10,000,000	24,605,000	1,200,000	16.05%	16.70%	2.58	2.46	.12	2.22	2.58	1,999,178.64	1,580,161.59
2024-12-31	0	1,000,000	1,200,000	16.05%	16.70%	2.58	2.46	.12	2.22	2.58	1,999,178.64	1,580,161.59
2024-09-30	0	1,500,000	1,200,000	15.48%	16.19%	2.48	2.36	.12	2.14	2.48	1,948,802.19	1,432,333.42
Sum												

Additional Metrics

Portfolio	Management Fee Rate	Hurdle Rate	Cumulative Preferred Return	Carried Interest Rate
PrivateCRFund	.15	.08	13,608,643.93	.20
PrivateEQFund	.02	.06	7,904,192.03	.20

Private Fund cashflows can be seen with summary KPIs above.

From the perspective of Limited Partners, Atoti computes Net and Gross IRR on an interim basis from cashflows and other useful ratios such as TVPI, TPI, and RVPI which are critical for evaluating a fund's performance.



Atoti evaluates and recalibrates with markets in real time so that you can focus on your job.

Rebalancing and hedging what-if strategies with AI-powered tools

Use what-if to explore new ways to rebalance and hedge your portfolios. Do this without disturbing your known data set.

Atoti enables the analyst to interact directly with Atoti in natural language with prompts such as:

I'd like to review the Global Fixed Income portfolio against its benchmark. Break down the composition by rating, country, currency and maturity to see where we are overweight or underweight. Walk me through the findings.

Can I see an explanation in plain language?



AI Chat window enables natural language interaction with Atoti

The screenshot displays the Atoti interface with the following sections:

- Rating Composition Analysis:**
 - Key Overweights:**
 - Unspecified Rating securities: Portfolio 15.2% vs Benchmark 16.6% (underweight by -1.4%)
 - Investment Grade (A2): Portfolio 8.3% vs Benchmark 6.1% (overweight by +2.2%)
 - High Yield (CCC1): Portfolio 0.8% vs Benchmark 0.4% (overweight by +0.4%)
 - Key Underweights:**
 - BBB1: Portfolio 7.5% vs Benchmark 11.4% (underweight by -3.9%)
 - A3: Portfolio 6.6% vs Benchmark 9.3% (underweight by -2.8%)
 - A1: Portfolio 6.0% vs Benchmark 8.7% (underweight by -2.7%)
- Country Composition Analysis:**
 - Key Overweights:**
 - United States: Portfolio 37.6% vs Benchmark 42.7% (underweight by -5.2%)
 - Canada: Portfolio 7.5% vs Benchmark 6.7% (overweight by +0.8%)
 - Netherlands: Portfolio 3.1% vs Benchmark 1.9% (overweight by +1.1%)
 - Key Underweights:**
 - China: Portfolio 1.0% vs Benchmark 2.7% (underweight by -1.8%)
 - France: Portfolio 3.3% vs Benchmark 5.1% (underweight by -1.8%)
 - United Kingdom: Portfolio 4.5% vs Benchmark 6.8% (underweight by -2.4%)
- Currency Composition Analysis:**
 - Major Currency Allocations:**
 - USD: 59.4% (dominant currency exposure)
 - EUR: 17.6% (second largest)
 - GBP: 4.8%
 - CAD: 5.3%
 - JPY: 3.0%

Additional visualizations include:

- FI Detailed Portfolio Analysis:** A table showing Country, Weight Base, Portfolio, Benchmark, and Active values for various countries.
- MV by Country:** A treemap visualization showing the market value distribution across countries.

Don't worry. Atoti Intelligence uses your firm's LLM, keeping you in control of your AI.

And then ask Atoti to suggest some rebalancing strategies to bring the portfolio more in line with the benchmark. Tell Atoti what you want to achieve using plain language.

Use an Atoti AI agent to create a rebalancing strategy

The screenshot displays the Atoti interface with a 'Portfolio Management Dashb...' window. It features a 'DATA MODEL' sidebar, a 'TOOLS' menu, and a main content area with the following sections:

FI Detailed Portfolio Analysis

Country	Weight		Active	TWR
	Base	Portfolio		
Total	100.0000%	100.0000%	.0000%	37.4644%
Albania		.3389%	.3389%	
Australia	2.4206%	2.4087%	.0119%	78.3656%
Austria	.7171%	.9237%	-.2066%	27.5756%
Bangladesh	.1753%	.5907%	-.4154%	32.0174%
Belgium	.6535%	1.4489%	-.7954%	39.8724%
Bermuda	.0858%	.2631%	-.1773%	1.7840%
Bolivia	.2050%	.2050%	.0000%	59.3249%
Brazil	.7866%	1.2392%	-.4526%	26.7301%
British Virgin Isl...	.7423%	.3506%	.3917%	49.3142%
Canada	7.5035%	6.6637%	.8398%	38.2121%
Cayman Islands	.9520%	1.2973%	-.3453%	89.3433%
Chile	.1334%	1.0762%	-.9428%	194.2679%
China	.9894%	2.7448%	-1.7553%	47.5365%
Colombia	.2200%	.4486%	-.2286%	-30.1158%
Czechia	.2758%	.2079%	.0679%	14.044.9268%
Denmark	.4584%	.5109%	-.0525%	23.6148%
Dominican Rep...	.0810%	.1174%	-.0364%	962.5614%
Egypt		.2777%	.2777%	
Finland	.9877%	.9408%	.0469%	64.2605%
France	3.2594%	5.0876%	-1.8283%	82.5366%
Georgia		.2777%	.2777%	

Rebalancing Scenario 1: Credit Rating Alignment

This scenario focuses on addressing the significant rating misalignments we identified:

Key Adjustments:

- Reduce A2 overweight: Scale down A2 positions by ~27% to move from 8.3% to closer to benchmark's 6.1%
- Increase BBB1 exposure: Scale up BBB1 positions by ~52% to move from 7.5% toward benchmark's 11.4%
- Increase A3 exposure: Scale up A3 positions by ~41% to move from 6.6% toward benchmark's 9.3%
- Increase A1 exposure: Scale up A1 positions by ~45% to move from 6.0% toward benchmark's 8.7%

This would help reduce the portfolio's tilt toward higher-quality A2 ratings and better match the benchmark's core investment-grade distribution.

Rebalancing Scenario 2: Geographic Alignment

This scenario addresses the geographic allocation differences:

Key Adjustments:

- Increase US exposure: Scale up US positions by ~13% to move from 37.6% toward benchmark's 42.7%
- Reduce Canada overweight: Scale down Canadian positions by ~12% to move from 7.5% toward benchmark's 6.7%
- Increase China exposure: Scale up Chinese positions by ~170% to move from 1.0% toward benchmark's 2.7%
- Increase France exposure: Scale up French positions by ~55% to move from 3.3% toward benchmark's 5.1%
- Increase UK exposure: Scale up UK positions by ~51% to move from 4.5% toward benchmark's 6.8%

This would help reduce the portfolio's underweight to major developed markets while maintaining diversification.

Implementation Approach

Both scenarios have been created in the system and are ready for detailed treatment implementation. The treatments would use:

- Scale Quantity Treatment: To proportionally adjust existing positions
- Match Benchmark Weight Treatment: To automatically align specific

MV by Country

Atoti Intelligence can suggest several strategies for rebalancing.

Atoti can suggest several strategies for rebalancing the portfolio: apply both, compare and decide which to execute.



And finally see the scenarios side-by-side in the Atoti UI dashboard and select the best for execution.

Great, let's apply the geographic one to align with the Default benchmark. Then update the pivot filter to visualize side-by-side with the Base scenario so we can compare.

Flexible rebalancing strategy construction

DecompositionB...
Outright × ▾
Portfolio
Global Fixed Income × ▾
Benchmark
BM Multi-Asset Fixed L... × ▾
CompositionSimulation
Base × Rebalancing Scenario ... × ▾
Country
Search ▾

FI Detailed Portfolio Analysis

InstrumentType	Weight					
	Base			Rebalancing Scenario 2 - Geographic Alignment		
	Portfolio	Benchmark	Active	Portfolio	Benchmark	Active
Total	100.0000%	100.0000%	.0000%	100.0000%	100.0000%	.0000%
Bond	44.7634%	44.8372%	-.0738%	44.7634%	44.8372%	-.0738%
Callable	29.8827%	33.1847%	-3.3020%	29.8827%	33.1847%	-3.3020%
Cash	9.1429%		9.1429%	9.1429%		9.1429%
Convertible Bond		.2051%	.2051%		.2051%	.2051%
Inflation Linked Bond		1.7051%	1.7051%		1.7051%	1.7051%
Note	5.1984%	6.7186%	-1.5202%	5.1984%	6.7186%	-1.5202%
Securitized Debt	11.0126%	13.3493%	-2.3367%	11.0126%	13.3493%	-2.3367%

Treatments

Configuration: Composition ▾ Add Treatment ↻

Scenario: Rebalancing Scenario 2 - Geographic Alignment ▾ Base

Show parent treatments

Scope	Comment	Treatment	Actions
AsOfDate 2025-09-17 Portfolio Global Fixed Income DecompositionBehaviour Outright Benchmark BM Multi-Asset Fixed Income Aggregate		Scale quantity by +0.0%	✎ 📄 🔍 🗑️ ⌵

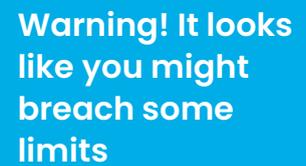
A rebalancing strategy can be designed, applied and evaluated as a what-if scenario before execution.

Limits and KPIs

Atoti monitors limits continuously. It gives you early warning of problems as metrics approach thresholds and exceed limits. Use this to monitor concentrations, set maximum contribution limits for sectors, currencies, asset classes and more.

Apply limits to business metrics from a simple aggregate of risk to a complex derived value such as a portfolio return or delta on return from one day to the next.

Recreate your regulatory metrics and apply limits so that you get advance notification of abnormal movements that should be investigated and mitigated.

A blue speech bubble callout box with a tail pointing towards the right. The text inside is white and reads: "Warning! It looks like you might breach some limits".

Warning! It looks like you might breach some limits

Monitor, explain and mitigate limit breaches

Atoti What-If capabilities can also be used to understand the impact of both pre-defined and ad-hoc rebalancing strategies. Either by applying some temporary shifts to the holdings and market data or by loading a full revaluation, Atoti can reaggregate and provide comparative and root-cause analytics between different scenarios and benchmarks.

A blue speech bubble callout box with a tail pointing towards the right. The text inside is white and reads: "Can it be mitigated?".

Can it be mitigated?

Eliminate spreadsheet risk

Excel has been used by many organizations with an immediate, tactical need to provide intraday risk, performance, exposure and end-of-day reconciliation metrics. When it comes to cross-asset, enterprise-wide consolidation, spreadsheets reach their limit.

They bring their own well-known challenges and difficulties, such as multiplicity of versions and customizations, data lineage and auditability issues, and lack of consolidated views.

Operational risk can create major reputational risk. Atoti's rigorous approach to data security, consistency and integrity makes Atoti UI a superior solution.



Regulators are assured that the firm complies with policy and regulation.

What benefits does Atoti bring?



Manage complex portfolios and huge data

- Instantly track positions and returns without batch-processing delays.
- Combine holdings, risk and see VaR from multiple asset classes from disparate systems
- Manage huge live and historic data with structural complexity.



Explain returns and performance

- Granular breakdown of TWR, IRR by risk factors, and sector, industry and asset class.
- Explain variations in performance and returns with root cause analytics.
- See public and private funds combined.



Portfolio aggregation

- Lightning-fast computation against any benchmark.
- On-the-fly configuration of portfolio holdings and benchmark constituents.
- Instantly investigate and explain at any level of aggregation and filtering.



Atoti Intelligence

- Automatically investigate and explain returns and performance at any level of aggregation in natural language.
- Expose portfolio analytics from Atoti to the firm's wider AI framework.
- Quickly build dashboards and visualizations using natural language.



Optimized decision-making

- Real-time insights for better execution of hedges; what-if scenarios for pre-trade.
- Run intraday scenarios, great for rebalancing complex portfolios and benchmarks.
- Real-time monitoring of risk indicators versus risk appetite.



Rigorous approval and reporting

- Be confident that returns and attributions are reconciled.
- Know that adjustments and rebalancing are authorized according to policy.
- All actions are logged for compliance with regulations and audit.



Eliminate spreadsheet risks

- Demonstrate that the risk is computed rigorously and that decisions are based on complete and correct data.
- Know that the risk is consistent across the firm.
- Improve investment manager and quant productivity by providing self-service analytics.



Future-proofs the firm

- Be ready for the unexpected.
- Be ready for new technology infrastructure and new markets, trading conditions, and regulations.
- Be prepared for high data volumes and ready to scale as the business grows.



Do not keep your investment managers in the dark: make better investment and hedging decisions with Atoti.

How does Atoti do it?



AI-powered OLAP cube engine and semantic layer

- Uses an in-memory database with full MVCC model, lockless transactions, and bitemporal (time travel) features.
- Features lightning-fast aggregation, slicing, and drill-down across billions of records and complex structures.
- AI tools built in and exposed to your wider AI framework by Atoti MCP.



Real-time data ingestion and incremental updates

- Ingests data from multiple sources in real time.
- Supports incremental updates without requiring full reloads.
- Can support intraday full reloads without interruption.



Multidimensional data model

- Uses a flexible, multidimensional schema and semantic layer.
- Enables users to analyze and pivot data by any combination of attributes (e.g. book, time bucket, trader, commodity, sector, country).



Dynamic aggregation and on-the-fly calculations

- Recalculates complex measures such as TWR and IRR.
- Recomputes P&L in real time using on-the-fly aggregations and built-in formula logic.
- Compare portfolios against multiple benchmarks for optimum rebalancing and tracking.



SaaS delivered by ActiveViam

- Atoti supports both on-premise and cloud data sources.
- ActiveViam can provide Atoti as a SaaS or Managed Service.
- Hybrid DirectQuery/In-memory deployment provides live and historical analytics in a single platform.



Embedded Governance, Audit and Limits Framework

- Features built-in data lineage, access control, limit monitoring, and audit trails.
- Atoti ensures enterprise-grade data integrity and operational transparency.

Atoti Key Facts

100+
financial institutions

50%
Tier 1 firms are clients

30%
GSIBs are clients

20 years
experience
delivering solutions

Global presence
London, New York,
Paris, Singapore,
Sydney

150+ staff
in 10 countries

Certifications
ISO/IEC 27001:2022
SOC 2 Type 2

24x7
global
operation and
support



Cloud deployment is great for ad-hoc historical analytics.



About ActiveViam

ActiveViam delivers active intelligence for complex financial analytics, providing institutions with precise real-time and deep historical analysis capabilities to inform challenging trading, risk, and treasury management decisions. Clients can use ActiveViam's Atoti platform as their universal semantic layer to build proprietary business solutions or buy pre-packaged solutions for key regulations and risk metrics.

Built for and trusted by finance, ActiveViam combines first hand industry expertise with unrivaled technology, relentless innovation, multidimensional analysis capabilities and easy integration with a broad range of data and analytics providers, making it the missing link in financial institutions' existing business intelligence stacks.

For more information please visit activeviam.com

NEW YORK

550 Seventh Avenue
19th Floor
New York NY 10018
USA
Tel +1 646 688 4442

FRANKFURT

Junghofstrasse 16
8th Floor
60311 Frankfurt
Germany

LONDON

3rd Floor, Ellisse
10 St Bride Street
London EC4A 4AD
UK
Tel +44 20 7836 8820

SYDNEY

Level 10, 64 York St
Sydney
NSW 2000
Australia
Tel +61 400 043111

PARIS

46 Rue de l'Arbre Sec
75001 Paris
France
Tel +33 1 40 13 91 00

HONG KONG

21/F, On Hing Building
1 On Hing Terrace Central
Hong Kong



Best use of cloud
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Best use of
machine learning/AI
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