



PRIIP-MAIA

Improve the PRIIP Summary Risk Indicator (SRI) for your alternative investment funds (AIF).

PRIIP assists you in the adequate risk assessment of your AIF funds and prevents a general classification into the category „6“, which does not reflect the real risk level of the fund.

Segments:

- Asset management
- Product management
- Alternative investment funds
- Closed end / open end funds

Focus:

- Adequate regulatory assessment of AIF funds
- Compliance with the PRIIP regulation
- Risk-adequate advice for fund investors

Technology:

- Artificial Intelligence
- Machine Learning
- Cloud Computing
- Big Data

Our Solution

Calculation of an appropriate overall risk indicator

From January 1st 2022 onwards, the PRIIP regulation will also be relevant for mutual funds. Providers of AIF will face a new challenge: Since historical data series for the calculation of the SRI are missing, the regulator is demanding a classification into the second-highest category (Risk category 6 - high price fluctuations). However, in many cases, this does not reflect the real risk level of the fund.

Synthetic price fixing as a requirement for the determination of the Summary Risk Indicator

Our analysis tool offers synthetic, weekly or monthly price fixing in a time series – the basis of an adequate calculation of the SRI, which is composed of market and credit risk. The PRIIP regulation allows a price fixing based on replication. The historical time series of an AIF can be replicated accurately by a model, containing financial instruments and economic indicators. Together with the credit risk measure, this is taken into account in the calculation of the Summary Risk Indicator.

Apart from the calculation of the Summary Risk Indicator, the solution also provides you with documentation to prove the PRIIP compliance towards the regulator.

Sustainable risk assessment as an optimal basis for decision-making

PRIIP-MAIA supports you in the appropriate risk assessment of your AIF funds and ensures your sales success while being compliant with the PRIIP regulation.

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450+
specialists
Across Europe
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20+
Years
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software

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