



FIDA for

ESMA COMPLIANT
CUSTOMER SURVEY

ENGINE SERIES

Data, Analysis and Software for Finance Specialists

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Finanza Dati Analisi

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INFORMATICA

ESMA COMPLIANT CUSTOMER SURVEY

**Multivariate analysis
consider investor risk
profile and other
relevant metrics**

Multivariate methodology

Variables

Diverse metrics define in a unique moment risk profile and portfolio limits

- Financial terms comprehension
- Risk profile
- Holding period
- Knowledge – financial instruments
- Complexity – technical characteristics transparency
- Market risk
- Issuer risk
- Concentration risk
- Liquidity risk

Output

- Standard questionnaire: 50 questions (complete version)
- Output:
 - Maximum exposure to asset class, maximum exposure in specific instruments
 - Max level in specific risk metric
 - Maximum risk factor exposure (geo area, cross, sector)
 - Maximum exposure in single issuer and in non liquid instruments

Customizations

- Optional portions of questionnaire
- Weights of risk factors
- Portfolio constrains
- Risk factors
- Accuracy in risk level definitions

FIDA, your partner

Flexibility, tailored solutions
 independence and expertise
 more than 20 years in financial data management
 and FinTech project development



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