

Packaged Retail Insurance-based Investment Products

The European Regulation (EU) No. 1286/2014 on key information documents (KID) for packaged retail and insurance-based investment products (PRIIP) shall come into force on 1 January 2018.

The new PRIIP KID summarises the essential features of a PRIIP for the consumer.

Product Information

Key Benefits

- ◇ Market risk measure (MRM) calculation
- ◇ Credit risk measure (CRM) calculation
- ◇ Summary risk indicator (SRI) representation
- ◇ Performance scenario calculation
- ◇ Presentation of costs over time and composition of costs
- ◇ Customised reporting
- ◇ KID calculation provided as in-house installation and outsourcing service
- ◇ Large portfolio of structured products / structured derivatives (see p 4 et seqq.)

If you could not find any information on a product/derivative you're interested in, please do not hesitate to contact us.

UCITS KIID vs PRIIP KID

All of the *key figures provided in UCITS KIID* (Key Investor Information Document) refer to the past and are much easier to calculate.

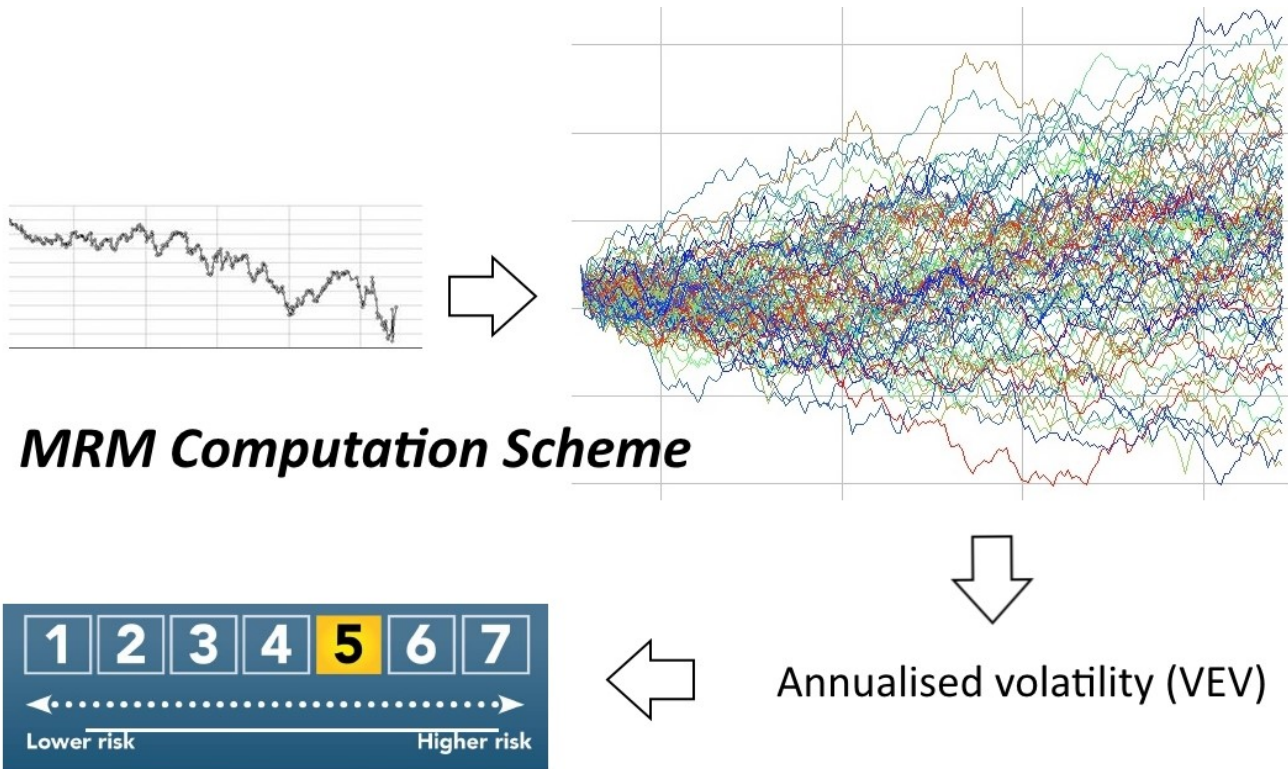
The *key figures for PRIIP KIDs* are based on *future development-related* scenarios and estimations which are based on probabilistic calculations and Value-at-Risk (VaR).



We as provider of the **PMS** Portfolio and Risk Management software have specialised on these and many other types of calculations.

We will gladly furnish you with more information on the usage of PRIIP KID.

Schematic Calculation Representation



Since the evaluation of complex financial products is one of our strong points, we will gladly provide you with PRIIP KID financial key figures for these products.

PRIIP KID financial key figures can be supplied “on demand” and on an “overnight” basis. Standardised XML formats are supported for supplying your product information or returning our results.

The results provided in XML format enable you to generate your own KID.

Alternatively, we offer the services of creating and publishing a KID document in collaboration with our cooperation partner.

Owing to the fully automatic, transparent and well-documented calculation process you can rest assured that the requirements of the EU regulation are fulfilled and that you can respond quickly to the regulator’s enquiries at any time .

Reporting

PMS - Market Risk PRIIP Results



Report ID	PRIIP-KID		PRIIP-KID					
Timestamp	01.07.2016							
Barrier Reverse Convertible	Investment	10,000 €		VaR-equivalent volatility	23.85%			
MRM Class	1 2 3 4 5 6 7							
Scenarios		1 year			Costs	If your cash in 1 year		
Unfavourable scenario	What you might get back after costs	6,661 €			Total costs	139.60		
	Average return each year	-33.39%			RIY	1.40%		
Moderate scenario	What you might get back after costs	11,371 €						
	Average return each year	13.71%						
Favourable scenario	What you might get back after costs	11,371 €						
	Average return each year	13.71%						
Fund - Real Estate	Investment	10,000 €		VaR-equivalent volatility	1.72%			
MRM Class	1 2 3 4 5 6 7							
Scenarios		1 year	3 years	5 years	Costs	If your cash in 1 year	If your cash in 3 years	If your cash in 5 years
Unfavourable scenario	What you might get back after costs	9,713 €	9,939 €	9,995 €	Total costs	225.00	275.00	325.00
	Average return each year	-2.87%	-0.61%	-0.05%	RIY	2.25%	0.92%	0.65%
Moderate scenario	What you might get back after costs	9,934 €	10,067 €	10,094 €				
	Average return each year	-0.66%	0.67%	0.94%				
Favourable scenario	What you might get back after costs	10,161 €	10,197 €	10,195 €				
	Average return each year	1.61%	1.97%	1.95%				
Fund	Investment	10,000 €		VaR-equivalent volatility	19.81%			
MRM Class	1 2 3 4 5 6 7							
Scenarios		1 year	3 years	5 years	Costs	If your cash in 1 year	If your cash in 3 years	If your cash in 5 years
Unfavourable scenario	What you might get back after costs	8,136 €	9,216.33	9,555.00	Total costs	225.00	275.00	325.00
	Average return each year	-18.64%	-7.84%	-4.45%	RIY	2.25%	0.92%	0.65%
Moderate scenario	What you might get back after costs	10,558 €	10,684.33	10,711.00				
	Average return each year	5.58%	6.84%	7.11%				
Favourable scenario	What you might get back after costs	13,655 €	12,377.33	12,001.00				
	Average return each year	36.55%	23.77%	20.01%				

In this report, the positions are standardised to 10,000.00 EUR to ensure comparability of alternative investments in different products.

Type	Currency	MRM	VeV	RHP	Favourable	Moderate	Unfavourable
Knock-out Option on DAX	EUR	7	658%	<1d	12,423.83 €	9,339.58 €	6,584.44 €
Discount Certificate on DAX	EUR	1	0.20%	3M	10,012.52 €	10,012.52 €	10,012.52 €
Bonus Certificate on DAX	EUR	3	6.40%	20d	10,596.08 €	9,942.16 €	9,708.46 €
Barrier Reverse Convertible on Basket	EUR	5	23.85%	1y	11,371.00 €	11,371.00 €	6,661.45 €
FX-Forward	EUR	5	28.38%	1y	11,127.00 €	9,890.00 €	9,382.00 €

Contact Information

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Structured Products / Structured Derivatives in PMS

Accreting Swaps

Accrual Notes
Accumulating FX Forwards
Accumulating Swaps
Alpha Express Certificates
Amortising Bonds
Amortising Caps
Amortising Loans
Amortising Swaps
ASCOTs
Asset Backed Bonds
Asset Backed Notes
Asset Backed Securities (ABS)
Australian Bond Futures
Australian Inflation Links
Basket Average Options
Basket Bonus Certificates
Basket Certificates
Basket CDS
Basket Cliquets
Basket Corridor Certificates
Basket Options
Basket Total Return Swaps
Bear Flatteners
Bear Steepener
Bermudean Fad-In Options
Bermudean Options
Bermudean Reverse Swaps
Best of Ikarus Certificates
Better-of Options
Best-of Equity Basket Options
Bond Futures
Bond Options
Bonds with Embedded Options
Bonus Certificates
Bonus Pro Certificates
Bonus Step Up Certificates
British Inflation Linked Bonds
Bull Flatteners
Bull Steepener
Call Spread Options
Callable Bonds
Callable Convertible Bonds
Callable Fixed Coupon Bonds
Callable Power Reverse Duals
Callable Range Accrual Notes
Callable Reverse Floaters
Callable Step-up Notes
Callable Swaps
Callable Zero Coupon Bonds
Cancellable Swaps

Capped Bonus Certificates
Capped CMS
Capped Floaters
Capped Stock Certificates
CDS on ABS
CDS Options
Certificates of Deposit (CD)
Champion Certificates
Chooser Certificates
Chooser Options
Cliquet Options
CLNs on Basket
CMS Bonds
CMS Callables
CMS Digital Bonds
CMS Digital Spread Bonds
CMS Digital Swaps
CMS Floaters
CMS Inverse Floaters
CMS Ladder Swaps
CMS Quantos
CMS Range Accruals
CMS Spread Bonds
CMS Spread Cap Bonds
CMS Spread Floaters
CMS Spread Ladder Swaps
CMS Spread Range Accruals
CMS Spread Swaps
CMS Swaps
Collared CMS
Collars
Commodity Basket Swaps
Compound Options
Contracts for Difference (CFD)
Convertible Bond Options
Convertible Bonds
Convertible Securities
Correlation Derivatives
Corridor Bonus Certificates
Credit Default Swap Options
Credit Default Swaps (CDS)
Credit Index Default Swaps
Credit Index Default Swaptions
CDS on Baskets
Credit Default Swaps on Index
CDS on Spreads
Credit Derivatives
Credit Products
CDS Index Products
Credit Linked Notes (CLN)
Cross Currency Swaps (CCS)
Cross Currency Swaptions

CTD Certificates
Custom Equity-Linked Notes
Custom Equity-Linked Swaps
Custom FX-Linked Notes
Custom FX-Linked Swaps
Diff Swaps
Differential Swaps
Digital Spread Swaps
Discount Certificates
Discount Turbo Certificates
Dividend Derivatives
Dividend Futures
Dividend Index Futures
Double Average Options
Double Barrier Options
Double Chance Certificates
Double No-Touch Options
Double Strike Caps
Dual Currency Bonds
Dual Currency Deposits (DCD)
Dual Currency Swaps
Equity Asian Options
Equity Average Rate Options
Equity Basket Derivatives
Equity Basket Options
Equity Basket Products
Equity Double Barrier Options
Equity-Linked Notes (ELN)
Equity Variance Swaps
Euribor Range Accrual Swaps
Express Bonus Certificates
Express Certificates
Factor Certificates
Fix-to-Float Bonds
Flex Options
Floating Rate Convertibles
Floored CMS
FX Digital Range Accruals
FX Double Barrier Options
FX Exotic Options
Global Cliquet Options
Hybrid Bonds
Hybrids
Index Certificates
Index Dividend Derivatives
Index Express Certificates
Index Linked Bonds
Index Linked Options
Index Linked Swaps
Index Plus Certificates

Inflation Caps
 Inflation Collars
 Inflation Derivatives
 Inflation Floors
 Inflation Linked Bonds (ILB)
 Inflation Linked Notes (ILN)
 Inflation Products
 Inflation Swaps
 Inverse Ratchet Bonds
Knock-In Certificates
 Knock-In Options
 Knock-In Convertibles
 Knock-In Knock-Out (KIKO)
 Knock-Out Barrier Options
 Knock-Out Basket Notes
 Knock-Outs
 Knock-Out Swaps
Ladder Notes
 Ladder Options
 Ladder Swaps
 Loans with Cancellation Rights
 Lock-In Bonus Certificates
 Lock-In Certificates
 Lock-In Convertible Bonds
 Local Cliquet Options
Mandatory Convertible Bonds
 Margrabe Options
 Maximum Options
 Memory Bonds
 Memory Swaps
 Mini-Max-Floaters
 Minimum Options
 Mortgage Backed Securities
 Mountain Options
 Mountain Range Options
 Multi Asset Certificates
 Multi Asset FX Options
 Multi Bonus Certificates
 Multi Callable Bonds
 Multi Callable Floaters
 Multi Callable Swaps
 Multi Purpose Lines
 Multi Puttable Bonds
 Multiple Currency Bonds
One Step Protect Certificates
 Onion Warrants
 Option Strategies
 Options on Bonds
 Options on Bond Futures
 Options on CDX
 Options on Dividend Futures
 Options on Equity Futures
 Options on Futures
 Options on FX Futures
 Options on FX Index Futures
 Options on Index Futures
 Options on Interest Futures
 Options on SSFs
 Options on Stock Baskets
 Options on Structured Notes
 Options on Volatility Indices
 Outperformance Certificates
 Outperformance Options
 Outside Barrier Options
Participation Certificates
 Performance Certificates
 Performance Options
 Power Calls
 Protect Certificates
 Put Butterflies
Quanto Range Accruals
 Quanto FX Options
 Quanto Options
 Quanto Swaps
Rainbow Certificates
 Rainbow Options
 Range Accruals
 Range Accrual Callables
 Range Accrual Notes
 Range Accrual Swaps
 Range Barrier Options
 Range Notes
 Range Options
 Ratchet Bonds
 Ratchet Options
 Ratchet Swaps
 Relax Bonus Certificates
 Reverse Bonus Certificates
 Reverse Certificates
 Reverse CMS
 Reverse Convertibles
 Reverse Floater Caps
 Reverse Floater Floors
 Reverse Floaters
 Reverse Index Linked Bonds
 Rollercoaster Swaps
 Rolling Bonus Certificates
 Rolling Discount Certificates
Securitised Products
 Shout Options
 Single Barrier Options
 Single Callable Bonds
 Single Currency Swaps
 Single Name CDS
 Single Range Options
 Single Stock Dividend Futures
 Snowballs
 Spread Adjusted Notes
 Spread Bonus Certificates
 Spread Digital
 Spread Digital Callables
 Spread Floater
 Spread Linked Accruals
 Spread Multiplier
 Spread Multiplier Callables
 Spread Options
 Sprint Certificates
 Sprint Express Certificates
 Sprint Plus Certificates
 Steepener
 Stepped Coupon Bonds
 Step-up Bonds
 Step-up Knock-In Certificates
 Strangles
 Strategy Certificates
 Strike Out FX Contracts
 Strike Reset Options
 Structured Bonds
 Structured Credit
 Structured Floaters
 Structured Payoff Options
 Swap with Digital Barriers
 Swaps with Spread Caps
 Swedish Inflation Linkers
 Switchable (Zero/Coupon)
Target Redemption Notes
 Trigger Swaps
 Turbo Catapults
 Turbo Certificates
 Turbo Options
 Twin Win Certificates
 Two Asset Certificates
 Two Asset Correlation Options
UK Index-Linked Gilts
 USD-Libor Quanto Range
Variance Certificates
 Variance Swaps
 Volatility Bonds
 Volatility Index Derivatives
 Volatility Index Futures
 Volatility Swaps
 Vol-Bonds
Worst-of Basket Options
 Worst-of-Options
Zero Callables
 Zero Coupon Inflation Bonds
 Zero Coupon Inflation Swaps
 Zero Puttables
 Zero Reverse Floaters
