

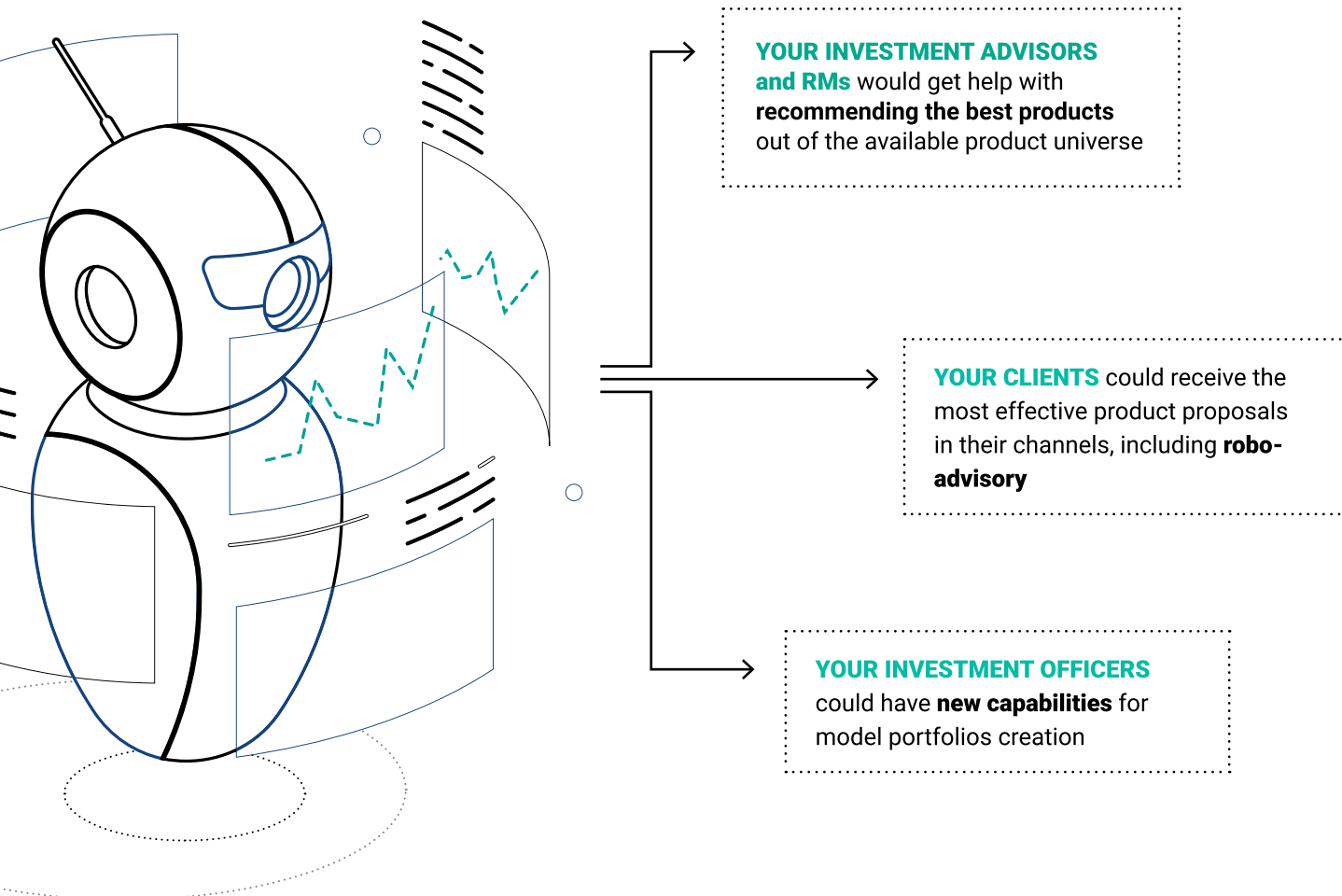


COMARCH

AI-based product ranking

Brought by Comarch
Wealth Management

What if... you could predict with AI which investment funds would score the highest rate of return in the future?

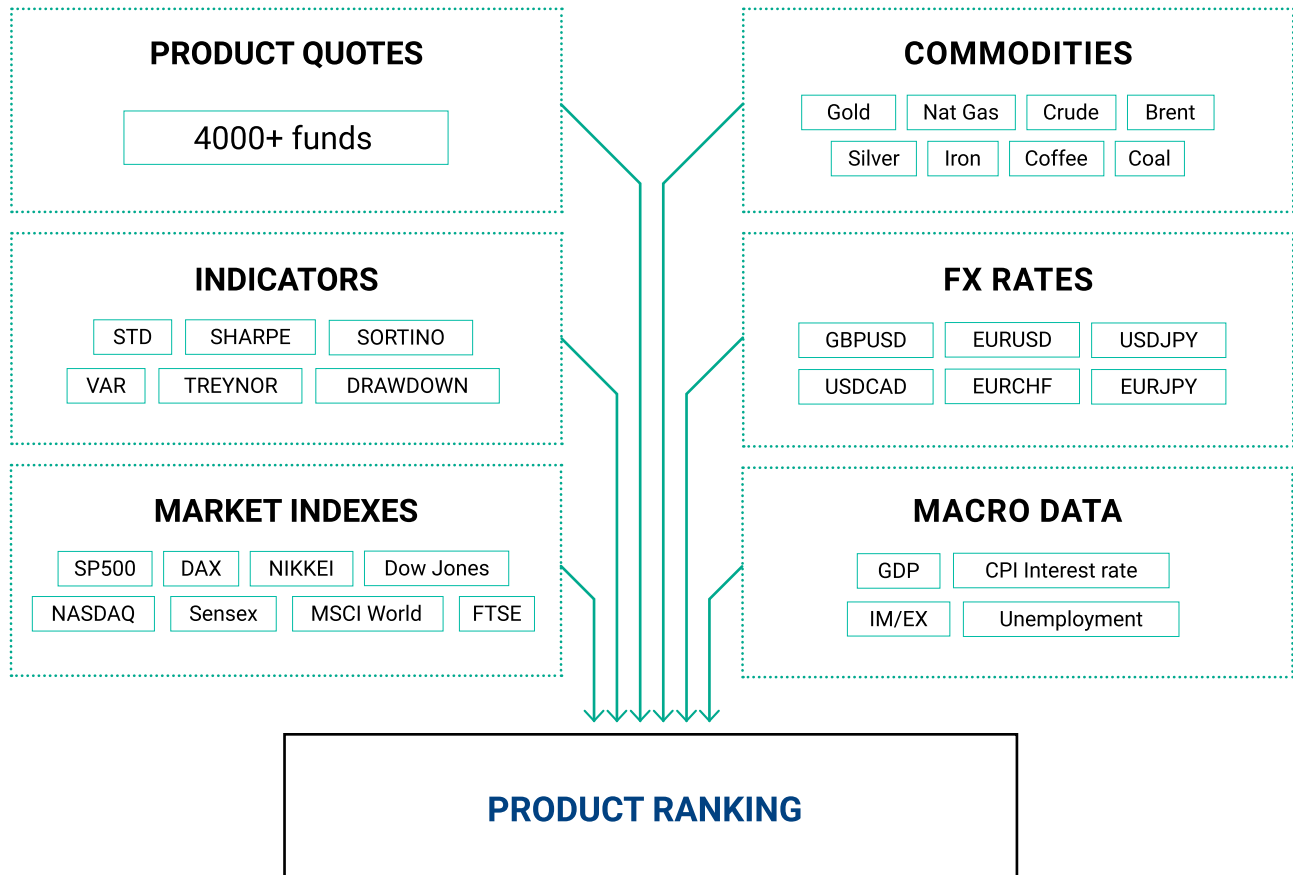


Our objective

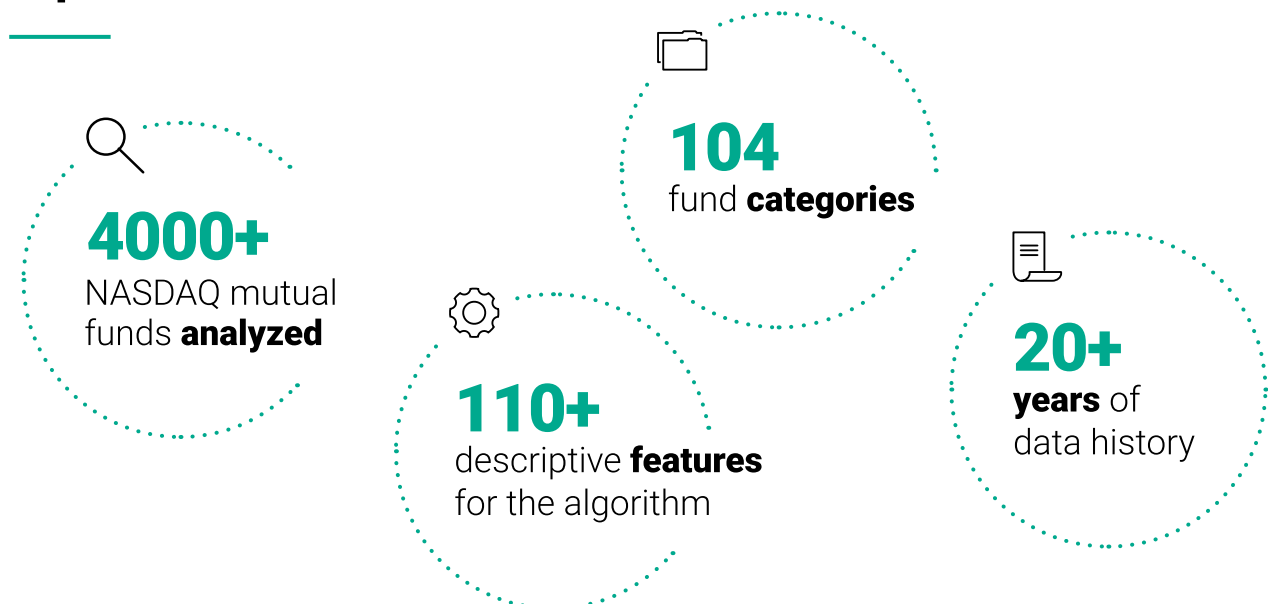
**To create AI-based ranking
algorithm for mutual funds'
expected return.**

The story

Comarch AI Team used **public data**, such as: mutual funds quotes from NASDAQ, commodities prices, market indexes, FX rates and macro data from major economies to determine **product ranking** and predict which funds would be the most successful in the **next quarter**.



Inputs



Methodology

THOUSANDS OF ADVISORS | Imagine having access to thousands of best advisors anytime you need. With Comarch AI, it is a new standard.

MODEL = ADVISOR | You can visualize individual AI model as one advisor – normally, selecting mutual funds by a single person can be risky.

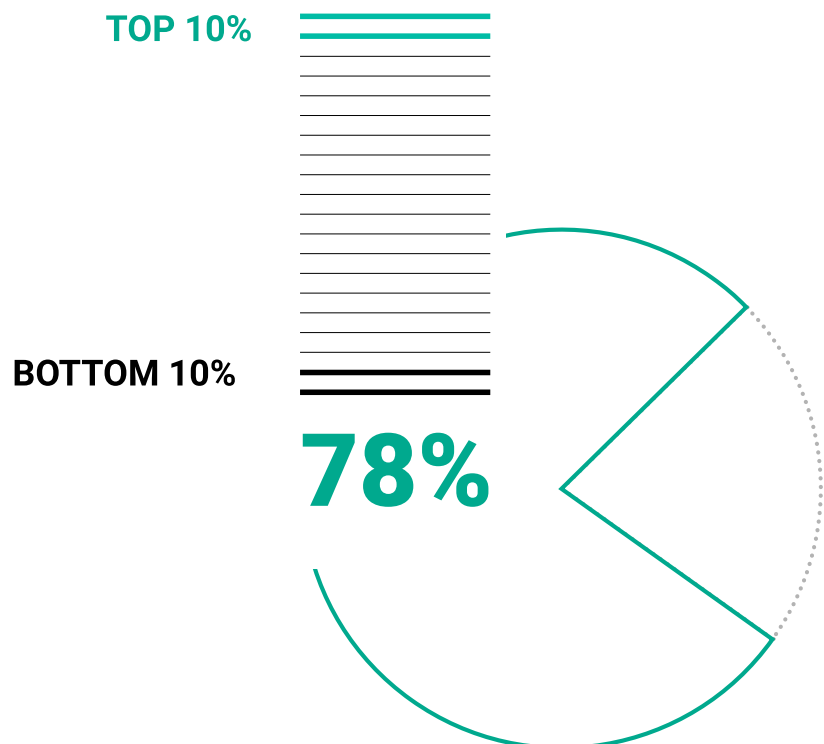
ENSEMBLING | Instead of searching for one perfect model, we're ensembling machine intelligence from thousands of AI models to achieve state-of-the-art performance.

THE EDGE | The ensemble theory tells us it is less risky and more accurate to draw upon many independent decisions. It increases the probability of having the edge on our side.

Results

In almost 4 out of 5 cases (78%) we accurately ranked and selected TOP 10% and BOTTOM 10% of analyzed instruments.

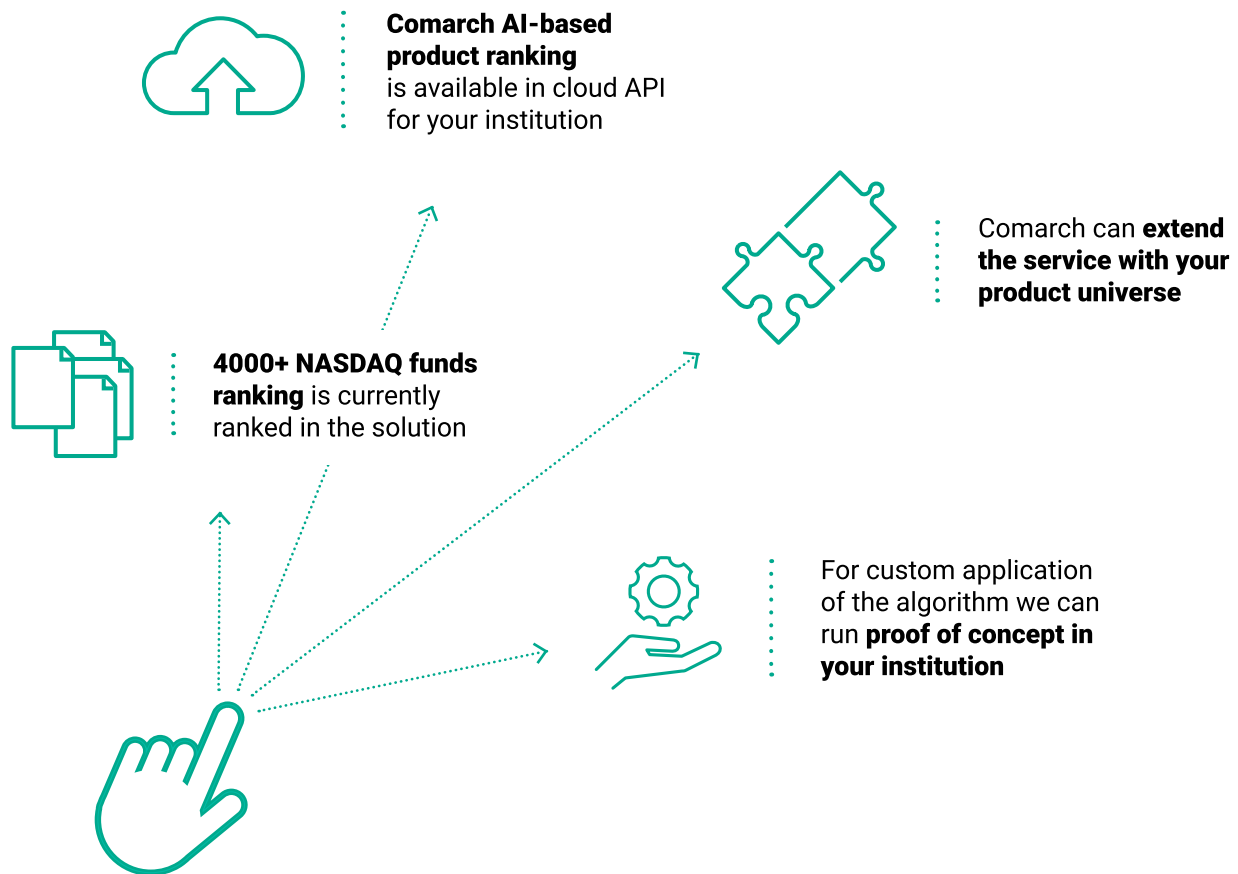
The difference between these two groups turned out to be 2,99 p.p. quarterly (CAGR 12,51%)



Conclusion

Comarch algorithm can indicate candidates for the best performing mutual funds with relevant accuracy

What we can do for your institution:



About Comarch Wealth Management

Comarch Wealth Management is an integrated, multi-module platform dedicated to retail, affluent and private banking client segments. The platform supports wealth management service providers and their clients, with assistance of new technologies like AI-based Product Ranking.

COMARCH

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Germany	The Netherlands
Italy	Turkey
Japan	Ukraine
Luxembourg	United Arab Emirates
Malaysia	United Kingdom
Mexico	USA

ABOUT COMARCH

Founded in 1993 in Kraków, Poland, Comarch prides itself on being one of the leading software houses in Europe with over 6000 employees worldwide and thousands successful projects carried out for the largest international brands.

Over 20 years' experience in the industry, Comarch Financial Services, a business sector within the Comarch Capital Group, specializes in developing sophisticated software and IT systems for major financial institutions in banking, insurance and capital markets.

Our expertise has gained worldwide recognition and a significant portfolio of clients among insurers, banks, mutual and pension funds, brokerage houses and asset management companies in more than 30 countries. Our client list includes UniCredit, Société Générale, BNP Paribas, Ergo, Oney, Allianz, and more.

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