



Swiss Solvency Test

Market Risk On Demand

Dayspeed SST reporting

For too long the SST market risk standard requirements have been an operational burden: ever changing requirements, gaps in specific expertise, time-consuming, cost-variable and involving many stakeholders.

Consulting services often imply variability in cost and timing, which can ultimately reduce one's investment agility. The software tools available are too general and do not focus on solving problems of specific local regulations and portfolio of assets.

After having collaborated with FINMA over the SST Tool software and worked solving market risk challenges for selected customers, we have developed a straightforward service that solves the problematics of the SST market risk requirements once and for all.

After an initial audit of your asset data and market risk reporting process, we setup and maintain our internal technology to deliver your SST market and credit risk on-demand for a predetermined fixed price and in the fastest time-to-delivery.

Process overview

1. Data Transfer

- Pre-agreed data format
- Transfer your data to us
- Our technology is tailored to your assets & data

2. SST on Demand

- Computation based on our technology
- Technology maintenance
- Fast, accurate and FINMA compliant

3. Delivery

- FINMA reports and templates
- Insightful management/board summary
- Presentation and Q&A

Our partner company **Azenes AG** is specialising in the actuarial and strategical elements of the SST. Together, we will support you in all aspects of your SST.

Our service is tailored to your specific requirements, both in terms of topics covered and specific model modeling requirements. We ensure the maintenance of our technology and keep it updated with latest regulatory requirements.

Initial audit

The initial setup step can be combined with a mandate for the delivery of your current market and credit risk submission. This initial step serves several objectives outlined below and allows us to identify the specific services that would be needed on your side.

| Introduction

Getting familiar with your investment management processes and gain contact to the relevant stakeholders.

Review of your data, methodology and eventual special treatments of assets or pre-agreed company specific adjustments with FINMA.

| Specification

Data delivery format, computation methodologies and desired outputs.

| Presentation

Presentation of the results and eventual recommendations.

Presentation of our pricing for on-demand market and credit risk based on data and asset complexity.

Why you should work with us

| Speed

We can run computations and evaluate the effects of reallocations in matter of a day.

| FINMA proximity

Having worked closely with FINMA, we are aware of FINMA's latest requirements and their expectations for the SST.

| Transparency

We share our methodologies, are always ready to provide training and stay accessible to our customers. We want to assist you as a partner in the same manner as if we were part of your organisation.

| Expertise

You rely on a partner that has a deep understanding of your market risk and that can provide actionable feedback and customised solutions.

| Predictability

By working with us, you can have the certainty to have your regulatory requirements under control, even in the event of a sudden change in the regulation or the market environment.

| Compliance

We apply well specified methodologies in our computations, allowing you to have a compliant framework and consistent results. We can provide full track of the computations allowing you to justify strict compliance to the SST circular and technical documentations.

| Technology

Our partnership can evolve, and we stand ready to implement our technology over your internal infrastructure should you require a constant monitoring of your SST.

About Us

We offer tailor-made quantitative risk management modeling and software for the insurance industry. Our core competencies are quantitative risk management, data science and software engineering.

Market risk is our specialty, we focus on building the products and services that help financial institutions cope with market and credit risk-based capital requirements. Our mission is to give you control over your market risk in the most convenient and efficient manner.

Contact

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Melvin initiated the SST Tool project and was then responsible for the implementation of the SST Tool for FINMA's field test and for the final SST publication. He was involved in all aspects of the project: project management, design, programming, distribution, Excel template and licensing.