VISUALIZING RISKS.

RISK SERVICE

Accurate key risk figures and health checks for financial products and investment portfolios – available as SaaS or on-premise solution.

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Challenges for the financial service provider

The complexity of rapidly changing financial markets, the increased regulatory requirements regarding the assessment of risk as well as the increased demand of investors for more transparent information about risk and return of investments pose new challenges for financial service providers. These challenges require versatile, scalable and high-performance analysing tools that can support existing and newly established business processes and solutions.

The market offers various solutions for different purposes. This requires a thorough assessment by financial service providers. The use of such solutions is often connected to a time-consuming and costly integration project that places high demands on the interfaces and the data provision. These costs often face a poor cost/benefit ratio compared to the actual application.

What support does the solution RISK SERVICE offer?

The RISK SERVICE is a comprehensive investment risk analytics solution that delivers numerous key risk figures and analyses on product and portfolio level. The calculations are based on the UnRisk Engine which is a long-standing proven solution for the assessment of risk within financial industries. In addition to the accurate assessment of all types of financial products, the RISK SERVICE also offers the precise assessment of portfolio risks and additional risk modules such as, for instance, PRIIPs key figures, PRC, optimisation algorithms and target achievement simulations.

The RISK SERVICE can be used as an on-premise or as SaaS model. This ensures an appropriate implementation for any-sized financial service provider and any operation purpose. The use of the RISK SERVICE as a SaaS model is favourable. This setup is convincing due to its relatively short integration time and an outsourcing of the complex administration and maintenance of the market and reference data. The service itself offers the latest, easily embeddable interface technologies, is highly scalable and offers various possibilities to individualise the solution using fallback-methodologies or the configuration of assessment models.

An overview of the main functions

Portfolio risks

An accurate assessment of portfolio risk takes correlations, currency effect and hedging into account. Provision of key figures such as volatility (X-Sigma-Rho), Value at Risk (parametric, historical, Monte Carlo, contribution, marginal), sensitivities/Greeks, exposures (PFE, EE), scenarios.

Product risks

Valuation of all product types including structured products (EUSIPA) as well as provision of different key risk figures such as volatility, Value at Risk (parametric, historical, Monte Carlo, contribution, marginal), Implied Credit Spreads, sensitivities/Greeks, exposures (PFE, EE, CVA, DVA, etc.), scenarios (including: interest curve shifts/twists, bucket point shifts, etc.), PRC, PRIIP SRI.

Risk attribution

Risk attribution assessments using key figures such as single risk factor, grouping risk factor, all risk factor.

Health checks

Freely configurable health checks such as scenario analysis, sensitivity analysis, target achievement simulations, risk-return-analysis.

UnRiskΩmega

PRC

Integrated UnRiskOmega PRC module considering market, credit and liquidity risks of the financial product to classify product risks.

PRIIP

Integrated PRIIPs module to calculate the PRIIP risk and return key figures such as SRI and scenarios.

Convincing advantages

- ✓ Versatile applications of the calculated key risk figures, in particular to fulfil the regulation requirements for private investors.
- ✓ Simple integration of existing applications and business processes, making the risks visible to advisors and clients.
- ✓ Possibility of an «on-demand» use without time-consuming and costly integration projects and without high costs for the operation and data management via the SaaS solution.
- ✓ Scalable system with a high system stability to reduce one's own liability risks.
- ✓ Competent support by a team of mathematicians, physicists and IT-experts with longstanding experience in financial industries and a large number of approved projects within investment risk management.

Are you interested in further information?

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