Asymptotix

VALUE PROPOSITION

SIGMA DELTA

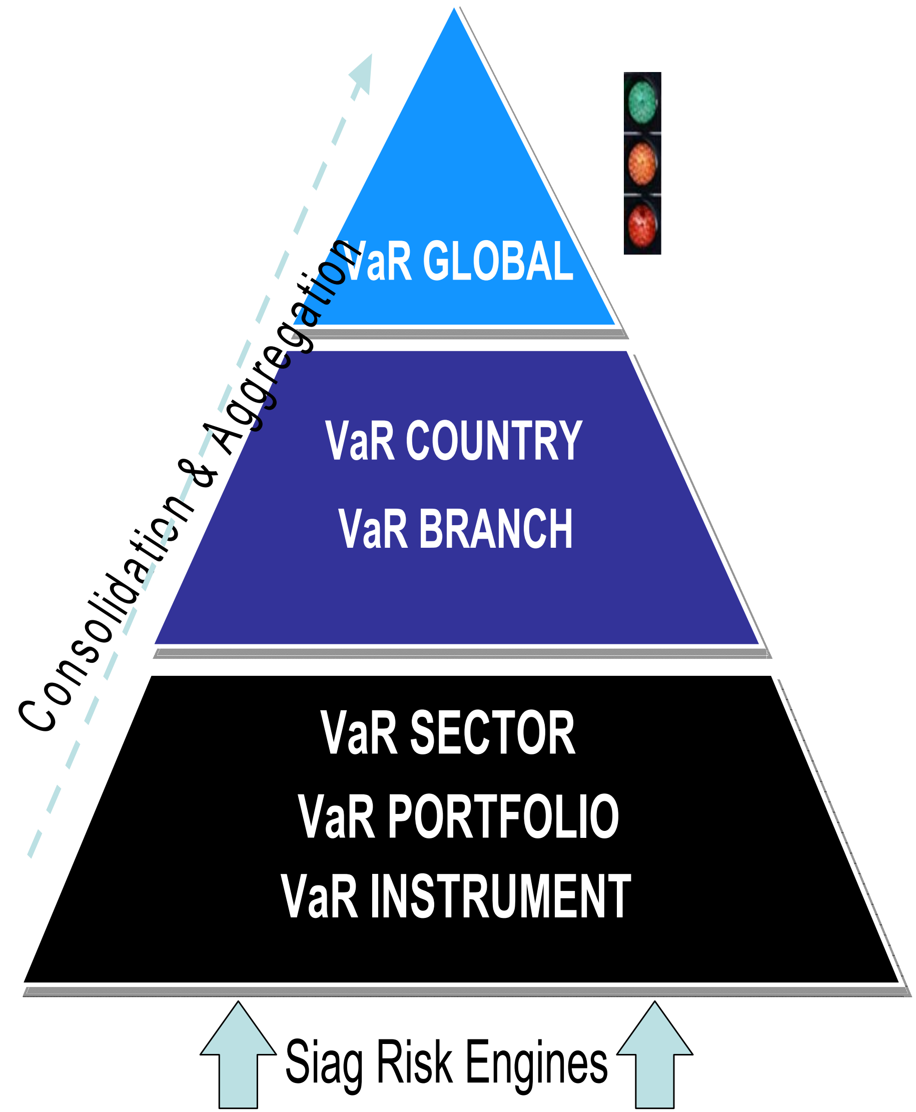
δΣ

BEING CHOPPED AND CHANGED

REGULARLY

Siag Solutions

- Siag Price Manager (PM)
- Siag Risk Engines (**δΣ**)
- PM + **δΣ** = Siag Appliance



Siag Price Manager (PM)

- Golden (Price) Data Management
- Data Structure derived from Application PM serves
- Provides Market Data (Quality) Management
- Provides Historicized Internal Data Management
- PM is a Data Quality Control Layer
- PM can service a variety of existant applications e.g. Model Development Environments (MDE), Appliances, Operational Management Systems.

Who/What requires Siag Price Manager

- Any High Performance Compliance or Market Risk Management requirement
- Any Requirement to service a Quantitative Client Application with Golden External or Internal Historic Data series
- Solvency II is calculated at the 1/200 one-year VaR level. The law requires 99.5% one-year VaR capital

siag
Risk management

Siag Risk Engines (δΣ)

- Appliance Servicing Requirement of Basel III Capital Requirements for the Trading Book (Market Risk)
- Computes Value at Risk (VaR) to Customer Required Standard @ t-1 EoD in Near Real Time (t-h)
  - Requires Siag Price Manager to operate at fully **EFFICIENT** performance frontier
- As standard product is compliant with CAD4 standards of VaR out of the box
- Siag Risk Engines compute VaR at Legal Entity, Portfolio, Geography, Instrument levels as standard; integrates to Customer Data Structure requirement.

Who/What requires Siag Risk Engines (δΣ)

- Any Large Portfolio of Assets (of any type) for which VaR @ t-1 is currently required in Near Real Time
- Any requirement to Compute Risk Capital (δK) in the trading book at any semantic level
- All requirements to apply CAD4 standards to the Trading Book
- Solvency II IMPLEMENTATION

siag Risk management

Siag Risk Engines (δΣ)

- The key driver for requirements for the Siag Risk Metric Quantification Appliance is the transition from External Ratings to Internal Ratings as the basis for Transparency in Financial Markets, currently underway.
- The Siag Risk Engine supports as standard a reporting data structure abstracted from the CAD4 directive amendment (Basel III) & is UK FSA compliant.
  - Should a client require variants of that standard as early warning or management control metrics then **PRODUCT IS EASILY CUSTOMIZABLE**
- Siag δE provide XML compliant results to support any type of Secure Corporate Information Portal

Siag Co-Existence Landscape Interoperability

- Siag Appliance is an additional node of the existing Information Architecture providing a solution to new functional requirements of transparency in banking, insurance and capital markets: **ADD-ON**
- Siag is thus by definition designed as a service co-existent with current and planned technology landscape

Standard Technology to which Siag may provides Functional enhancement

- SUMMIT (Misys)
- MUREX
- CALYPSO
- Charles River
- In-House Trading Systems
- IBM InfoSphere (IFW)
- SAP Bank Analyzer
- Oracle Financial Services Architecture
- Any modern General Ledger

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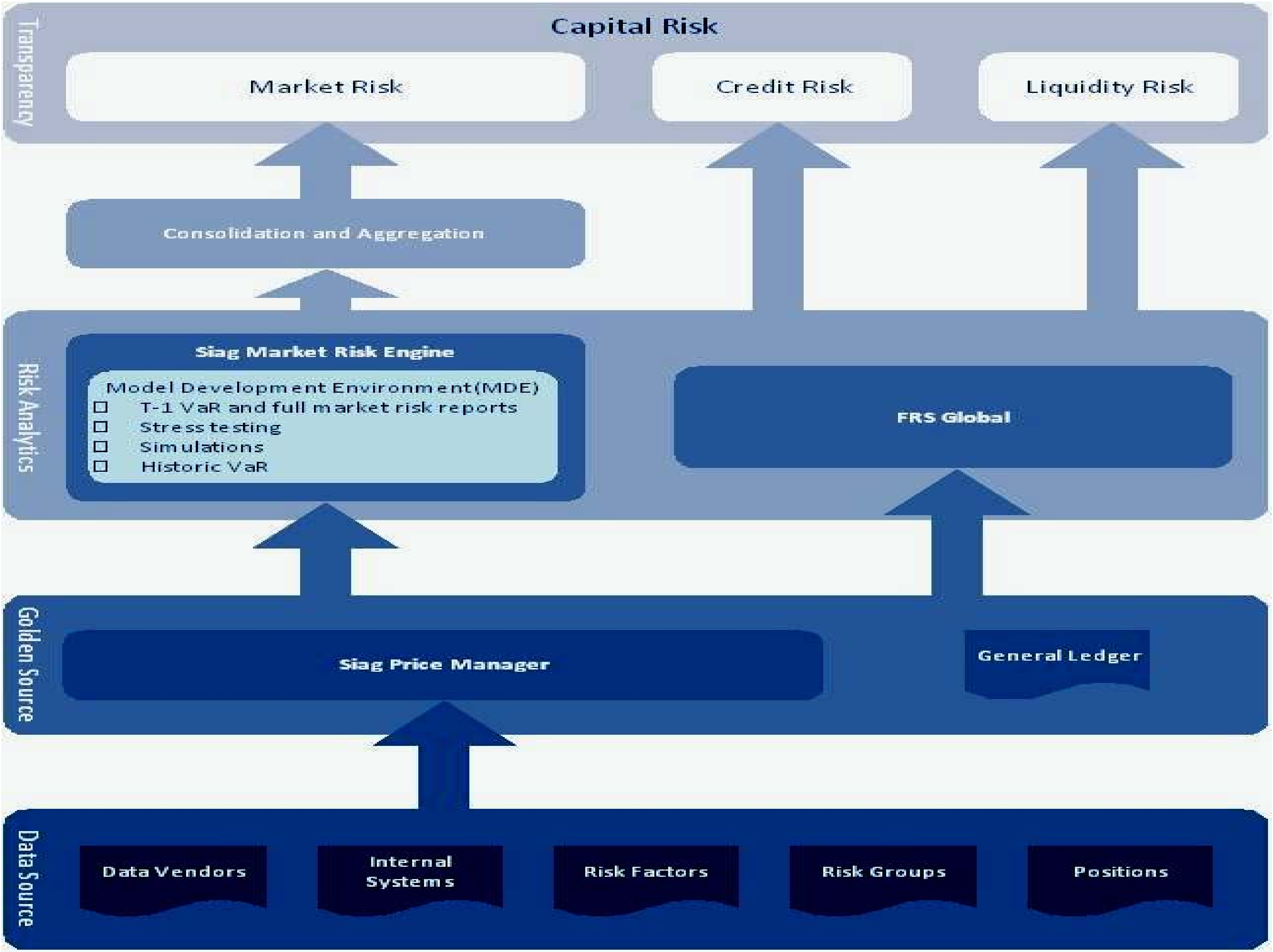
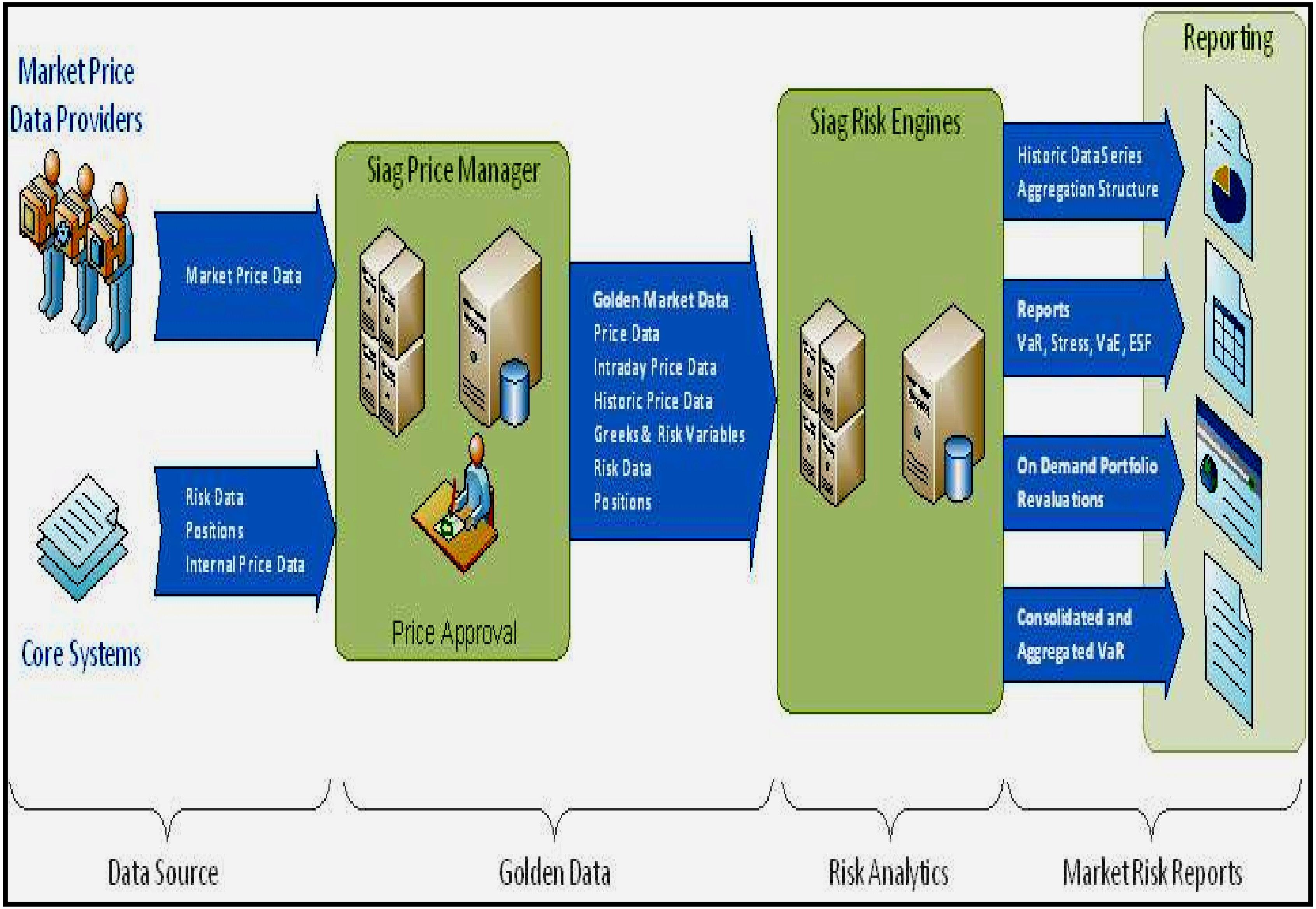
$\delta\Sigma$

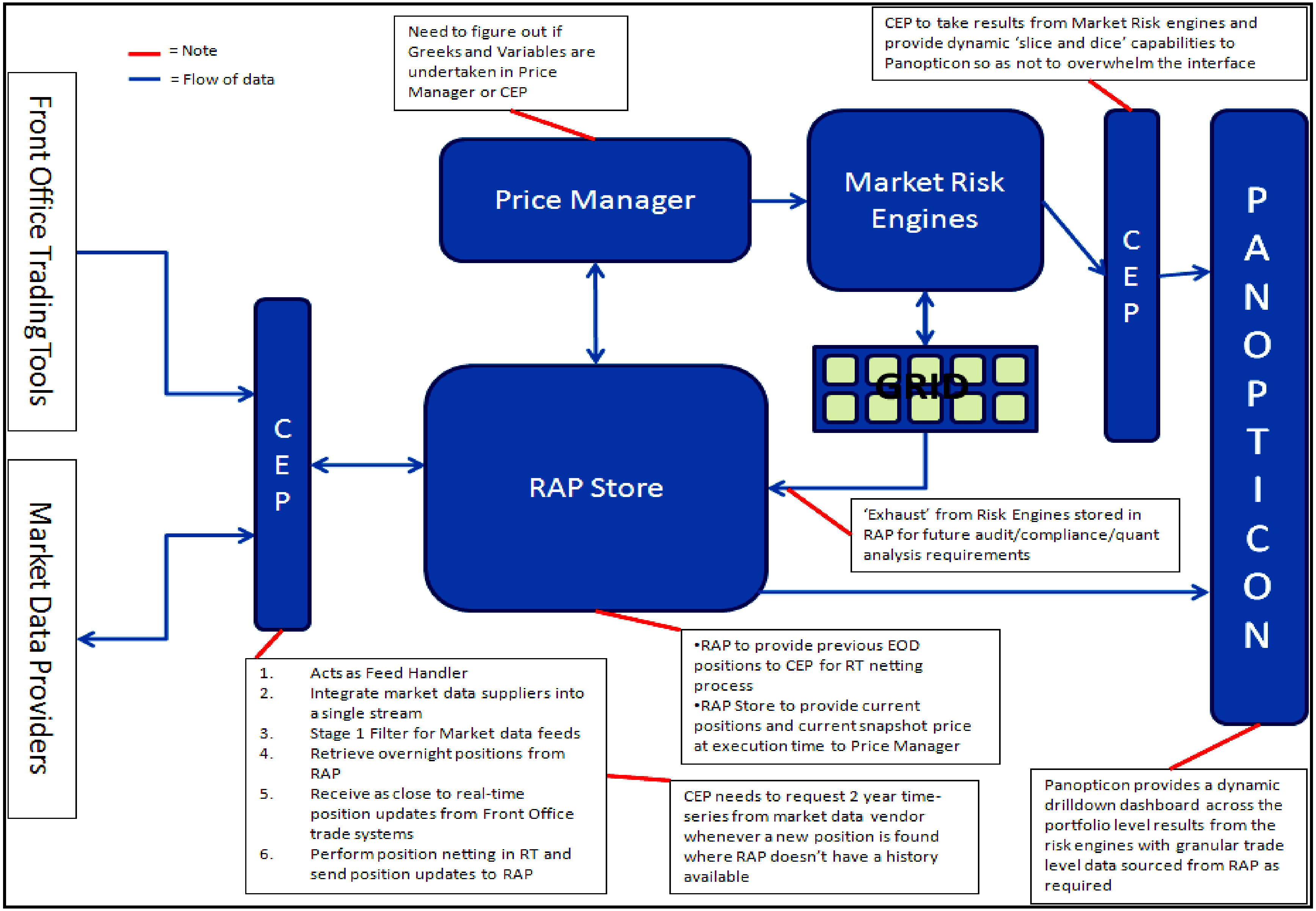
‘ADD-ON’ WORKED EXAMPLE



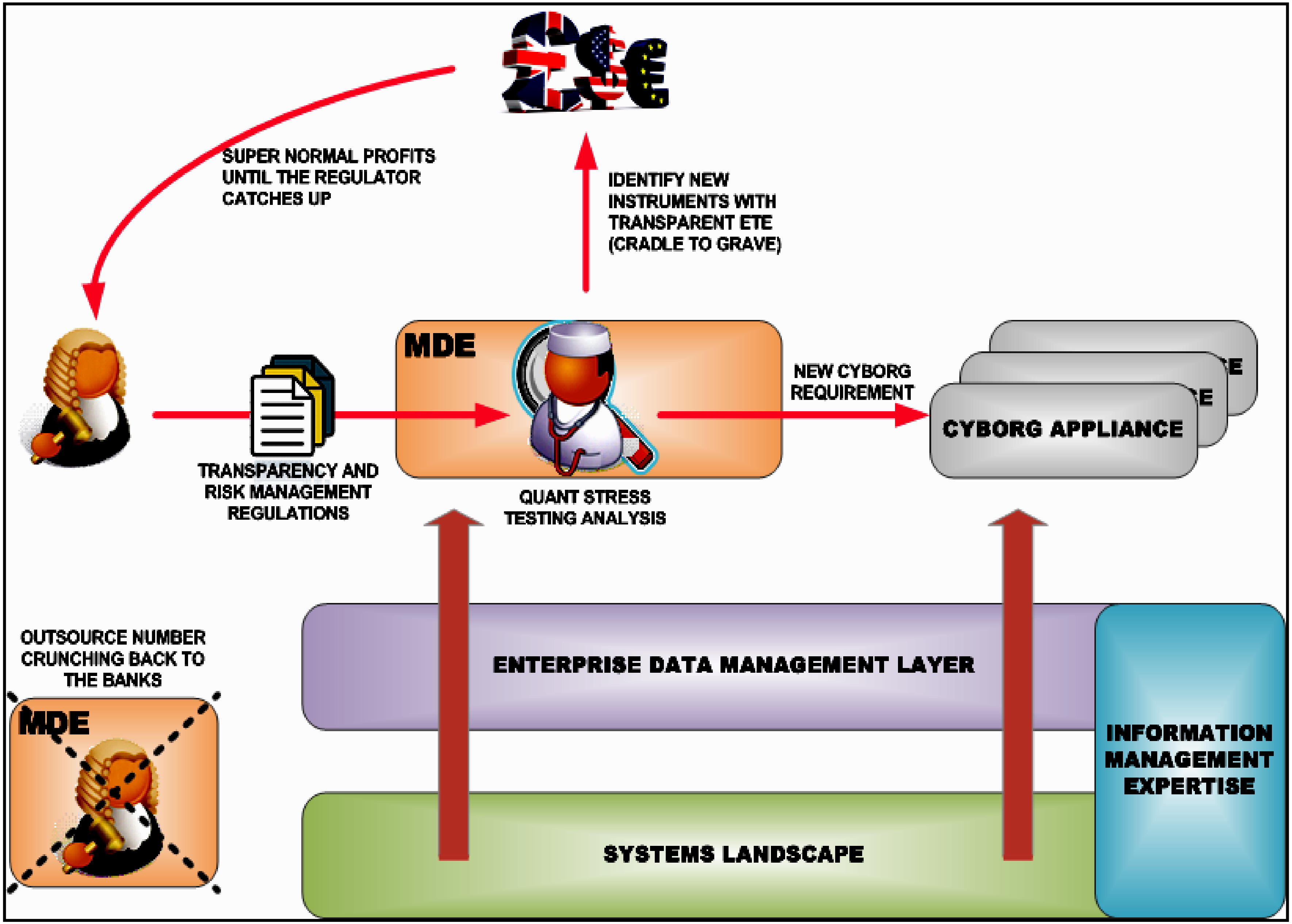
SIAG PROCESS MODEL



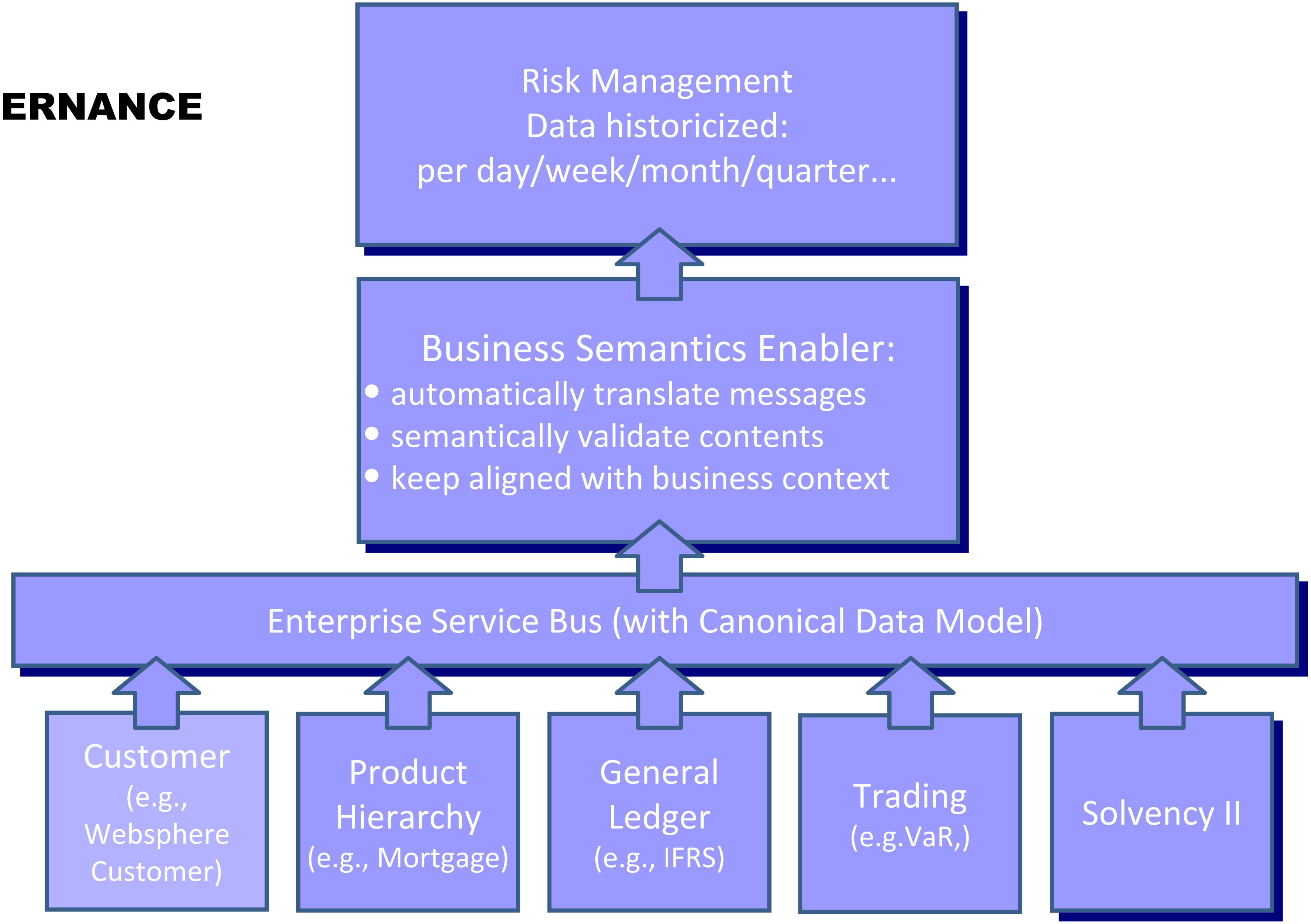
SYBASE PANOPTICON



CONTEXT DIAGRAM

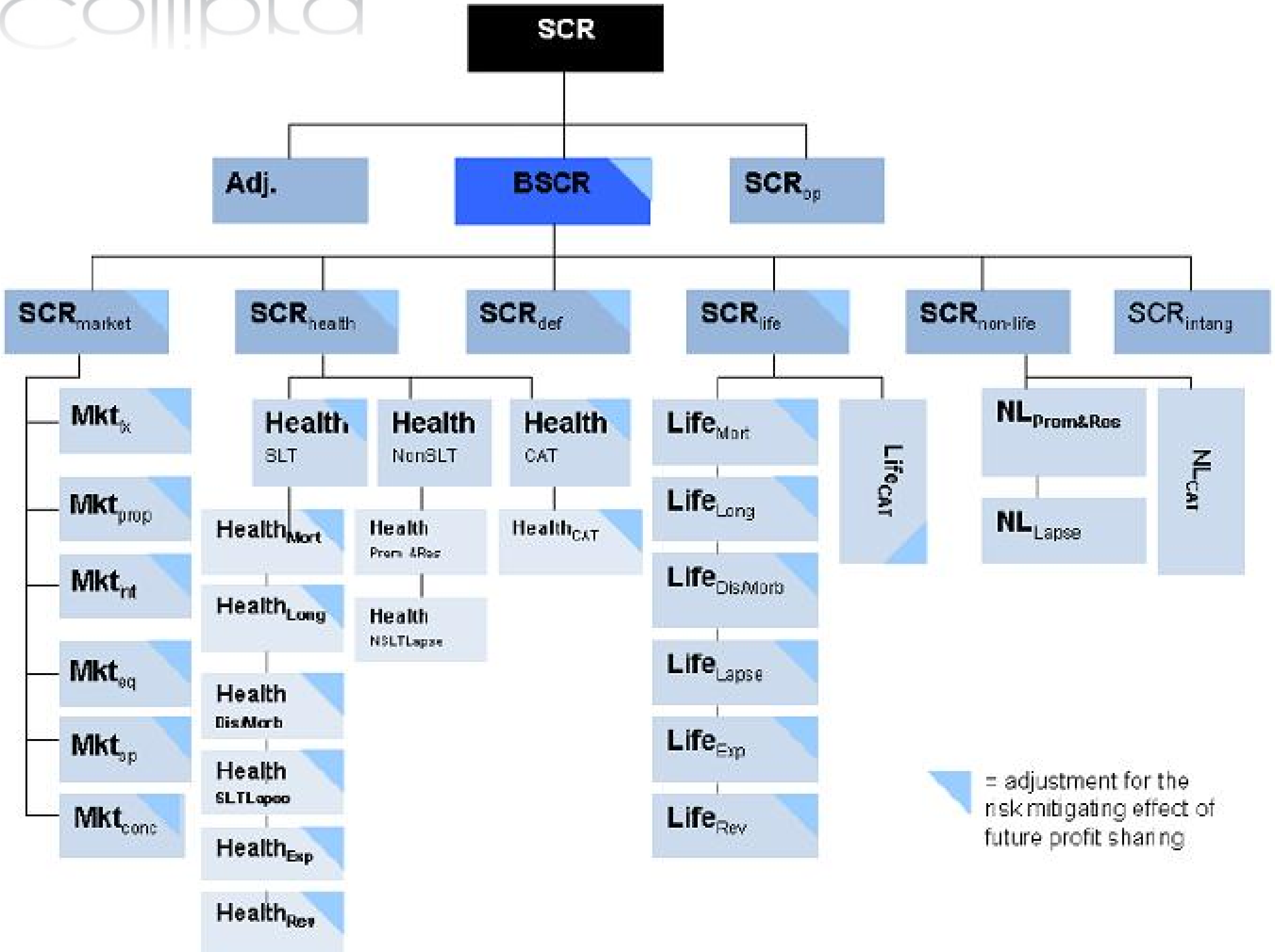


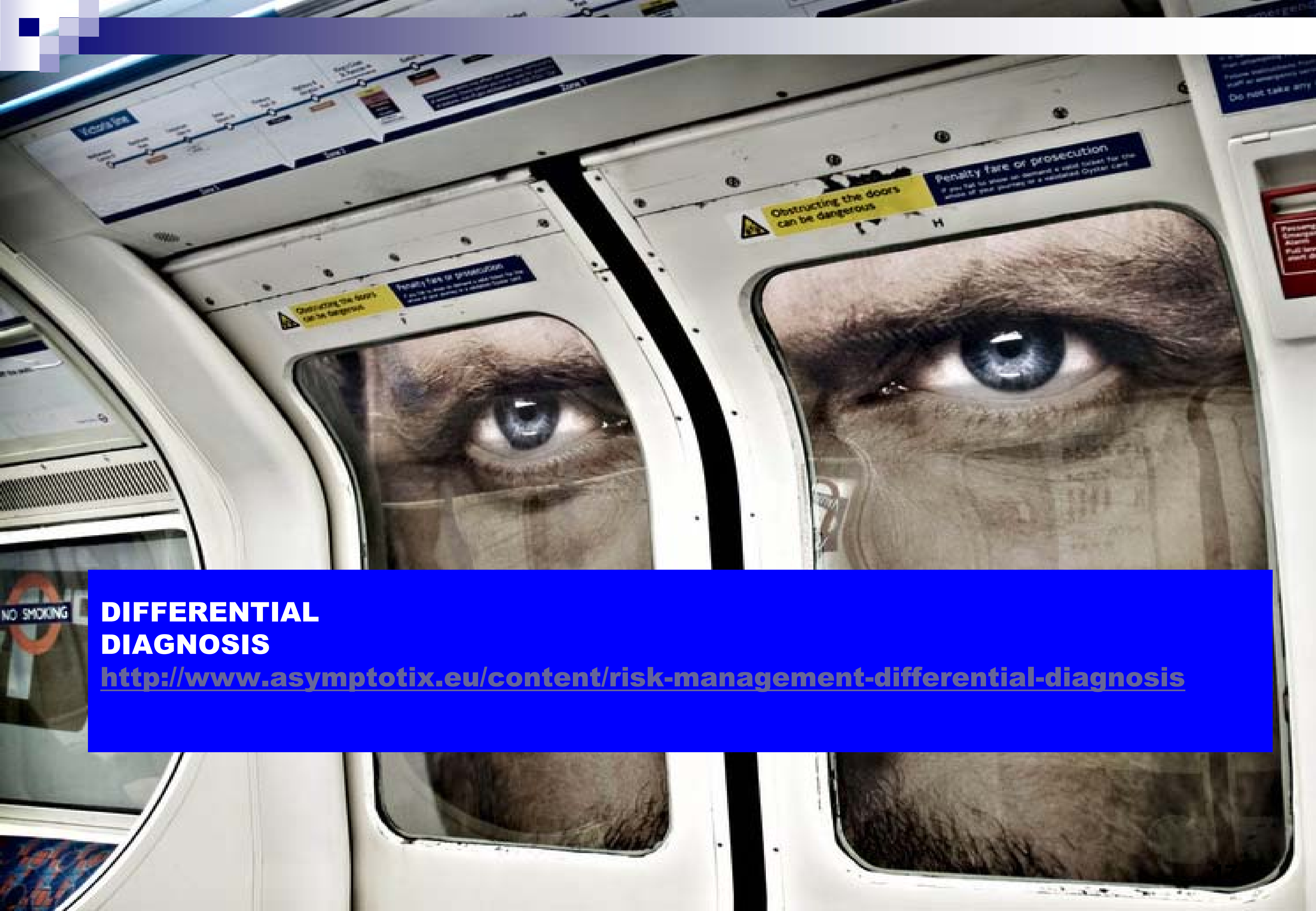
GOVERNANCE


Risk Management
Data historicized:
per day/week/month/quarter...
Business Semantics Enabler:
automatically translate messages
semantically validate contents
keep aligned with business context
Enterprise Service Bus (with Canonical Data Model)
Customer (e.g., Websphere Customer)
Product Hierarchy (e.g., Mortgage)
General Ledger (e.g., IFRS)
Trading (e.g.VaR,)
Solvency II

Collibra

SOLVENCY 2 CONCEPTUAL DATA MODEL





DIFFERENTIAL
DIAGNOSIS
http://www.asymptotix.eu/content/risk-management-differential-diagnosis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