

Your web-based window into the world of actuarial and financial modelling

mguchi is an actuarial and financial modelling and forecasting system that allows you to build representative models of financial products

These models can then be run against a set of data to produce a wide range of deterministic and stochastic results for management, financial, forecasting, pricing, and statutory requirements



Web Based

No special software needed for users to access mguchi

Easy to Use and Prototype

You import a model from an existing working Excel spreadsheet.

Model Visualisation

See a graphical representation of your model to see how the different model components (calculations, data, etc.) interact

Extremely Efficient

Calculations are performed in parallel on multicore machines and on as many machines as are available

Easy to Scale

Add extra machines as calculation agents makes mguchi infinitely scalable - perfect for cloud computing

Relevance

mguchi can produce both deterministic and stochastics results

Free Version

An internet version of mguchi is made available free of charge for prototyping and proof of concept purposes.



Calculations

Aggregated Result Sets

Calculations are performed on individual products and aggregated to produce a book level result set.

Individual Result Sets

Each individual product can be calculated and shown in a result set

Goal Seek

Goal seek, for example, the price of polices. Great for product development and pricing!

Conditional Result Sets

Create a number of extra results sets that only include products that meet certain conditions

Scenarios

Create extra result sets that are the result of changing environmental inputs, such as shifting yield curves, mortality tables, etc. See these result sets as absolute values or as the difference from the base scenario.

Audit Results

Creates a working Excel spreadsheet of a model so that you can see the calculations and data used from within Excel. Great for auditing!

Stochastic Calculations

Perform stochastic calculations to, for example, work out the price of a guarantee on a product, or the cost of an option.