



FIS Enterprise Risk Suite (formerly Adaptiv) – Model Coverage

Unlock powerful risk simulation and pricing to make capital work harder

FIS® Enterprise Risk Suite covers an extensive array of asset classes, with a wide variety of models and techniques for simulating client use cases. With our extensible model library, clients can examine code, adjust existing models and insert their own models – putting capital to work to advance risk management.

Asset classes

Foreign exchange (FX): Spot, forwards, swaps, options (Vanilla, Barrier, Asian, basket, Digital, TARF, etc.)

Interest rates: FRAs, swaps (including cross-currency and CMS), swaptions, caps/floors/collars, MTM Reset

Fixed income: Bonds (sovereign, corporate, convertible), repos, futures, callable/puttable instruments

Credit: CDS, total return swaps, credit-linked notes, credit spread forwards, CDOs

Inflation: Inflation swaps, inflation-linked bonds, options

Equity: Cash equities, forwards, options (vanilla and exotic), swaps, futures

Commodities, energy and power: Index-based and physical, forwards, options, swaps, structured products; physical and financial energy products including futures, swaps and options

Volatility products: Variance and volatility swaps, corridor and conditional variance swaps

Exotics: Via Monte Carlo and American Monte Carlo pricing

Structured products: MBS, ABS, CLO, CMBS using client data or our Structured Credit API (utilizing 3rd party data)

Comprehensive modeling features

Scripting framework: Custom payoff scripting with Monte Carlo engines for hybrid products

Flexible trade representation: Combine any number of deal legs into a single deal container; use deal skins to facilitate mapping to preset deal types or provide explicit cash flows in a cash flow list deal

Calibration techniques: Real world and risk neutral calibration techniques

Collateral modeling: Including IM, VM, liquidation periods, collateral valuation and complex collateral netting set structures

Data toolkit

Data cleansing: Outlier removal based on z score, capping/flooring

Data filling: Missing data simulated using single/multi factor/discrete Brownian Bridge or Proxy methods

Scenario generation: Generate scenarios based on a defined set of risk factors using absolute/relative change or volatility scaled

Risk factor simulation models

FX, equity and commodity models: Multi-factor GBM (with/without term structures); Geometric Ornstein Uhlenbeck (with/without term structures); 1- and 2-factor Heston; Merton Jump Diffusion; Trolle-Schwartz 3-factor SV

Inflation models: 1-factor Hull-White; GBM (with/without drift); Deterministic seasonality

Interest rate models: 1- and 2-factor Hull-White; multi-factor Geometric Ornstein Uhlenbeck; Gaussian Key Rate and PCA models; Cox-Ingersoll-Ross with Jumps; LIBOR Market model

Credit models: Hull-White and exponential Vasicek; CIR with jumps; multi-factor GBM; multi-factor diffusion and OU processes; IRC and Poisson

Energy models: Ornstein-Uhlenbeck; Clewlow-Strickland (1- and multi-factor); Andersen Markov and Stochastic Volatility; Gabillon

Volatility models: Ornstein-Uhlenbeck; Heston and 2-factor Heston; PCA and Index Beta

About FIS Enterprise Risk Suite

Enterprise Risk Suite helps financial institutions consolidate and manage market and counterparty credit risk, comply with regulations and make better risk management decisions. The solution helps simplify and optimize an organization's risk infrastructure to help advance risk management by consolidating asset types into one powerful and flexible risk solution.

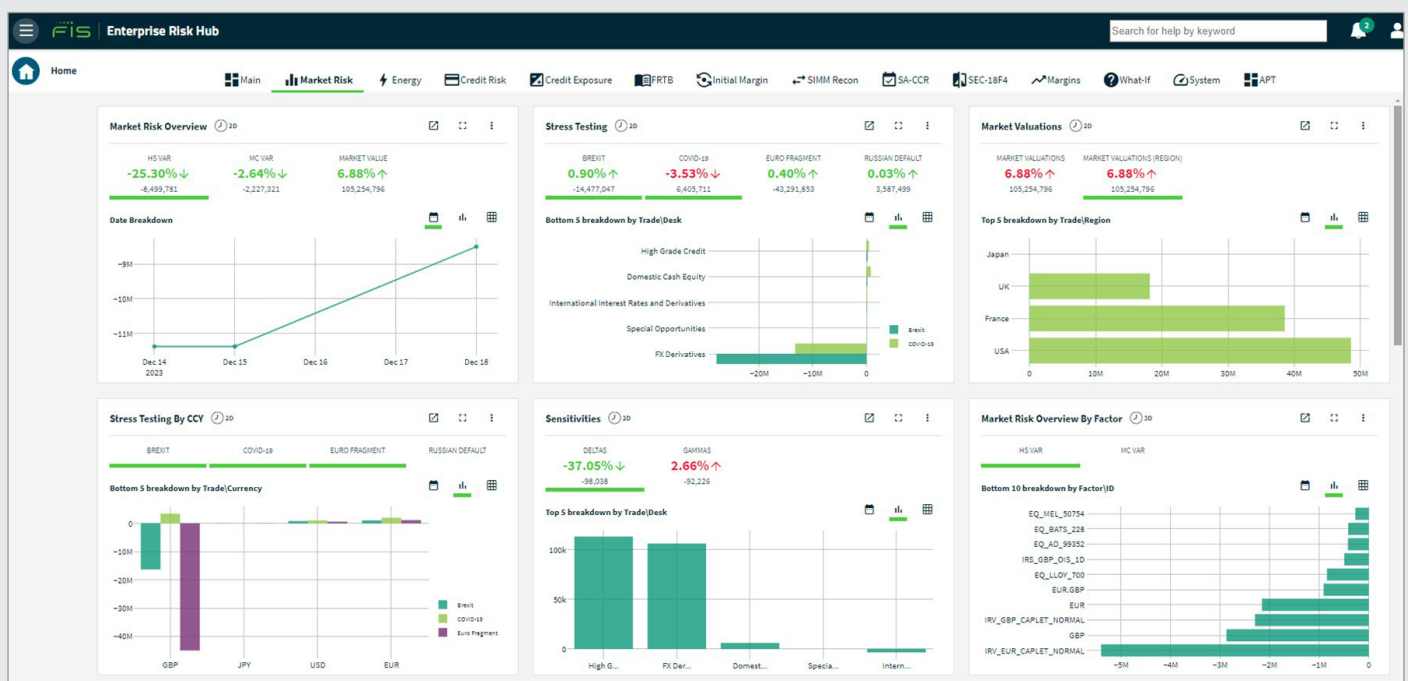
A leader in risk management

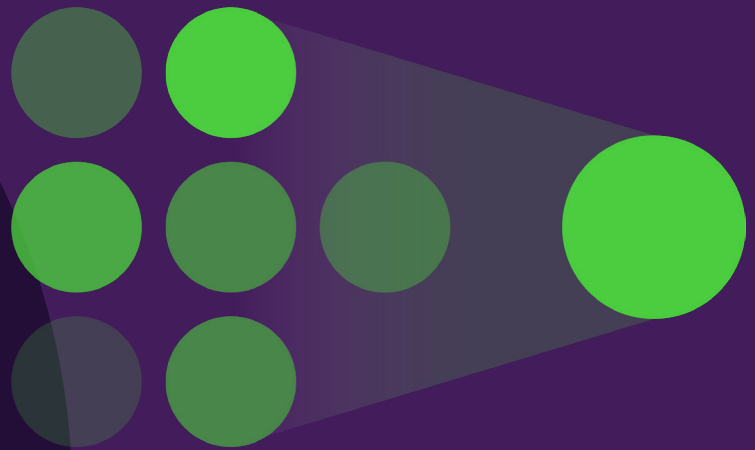
FIS is a member of the Fortune 500® and the Standard & Poor's 500® Index and receives consistent industry recognition. We were most recently awarded Category Leader in the Chartis Enterprise Market Risk Solutions, 2024.

FORTUNE
500

STANDARD
& POOR'S

Chartis
RiskTech Quadrant®
Category Leader
Buy-side Enterprise
Market Risk Solutions, 2024





Learn more

For more information on FIS Enterprise Risk Suite – Model Coverage, contact your account manager or visit FISGlobal.com/contact-us.

UNLOCK MORE

Money at rest Money in motion Money at work™

FIS risk management solutions help you work your capital harder. Our **technology** powers the global economy across the money lifecycle.



Money at rest

Unlock seamless integration and human-centric digital experiences while ensuring efficiency, stability, and compliance as your business grows.



Money in motion

Unlock liquidity and flow of funds by synchronizing transactions, payment systems, and financial networks without compromising speed or security.



Money at work

Unlock a cohesive financial ecosystem and insights for strategic decisions to expand operations while optimizing performance.



fisglobal.com/contact-us



linkedin.com/company/fis



x.com/fisglobal