

# FIS OTC & Derivatives Valuation Service

Unlock independent, trusted valuations for OTC derivatives and structured products

## Independent valuations are imperative

Relying on originating broker or counterparty over-the-counter (OTC) derivatives valuations is no longer sufficient. Tougher regulator, auditor and investor scrutiny instead make transparent third-party validated valuations a must.

Independent valuations are critical to fair value accounting, regulatory collateralization and reporting requirements. Accurate valuations also help market participants' capital work harder by enabling them to understand their position values, validate their profit and loss, assess the risk of trades and ensure they are properly hedged.

But OTC derivatives and structured products are the hardest to handle from front to back office. Generating fit-for-purpose valuations is operationally challenging and expensive for market participants, requiring complex models, hard-to-find market data and heavy computations for mark-to-market (MTM), risk and regulatory measures.

## Handle the hardest products the easy way

To remain competitive, firms must reduce the costs to manage the risks of OTC derivatives and structured products, while having the flexibility to scale up profitable trading or investing strategies.

Unlock opportunity with the **FIS® OTC & Derivatives Valuation Service**. Our web-based independent valuation capability provides users with an accurate understanding of the value of all their derivatives positions at all times.

Traders, risk managers, portfolio managers, fund administrators, structurers, price validation teams, collateral managers and auditors benefit from fast and accurate valuation, risk and regulatory calculations, with reliable volatility data for any complex derivatives and structured notes – helping them:

- Better assess and manage derivatives trading risk
- Correctly collateralize complex OTC derivatives
- Improve performance
- Reduce the cost of ownership

## Complementary solution for OTC products

OTC & Derivatives Valuation Service delivers a comprehensive, accurate, transparent and flexible pricing and risk service, suite of analytics libraries and quality volatility data for any OTC derivatives products. Our cutting-edge solution supports the complete quantitative derivatives process, spanning pricing, product structuring, risk management, scenarios, cash flows, internal model validation, benchmarking and regulatory compliance.

**Comprehensive coverage:** Get independent pricing, risk and regulatory measures on any product payoff in a wide range of asset classes, from vanilla to the most complex products, including exotic OTC derivatives, structured notes and non-liquid instruments.

**Enhance risk management:** View the full range of sensitivity measures (Greeks) to understand what drives the value of your portfolio.

**Regulatory compliance:** Mitigate liability risk by accounting for fair value accurately, and deliver trusted calculations for compliance with regulations such as Basel FRTB, Dodd-Frank, EMIR, PRIIPS, UCITS, FAS 157 and IFRS 7.

**Support to meet changing requirements:** Get the capabilities to support market changes rapidly, for example: the market data multi-curves, RFR, the regulation ISDA SIMM updated requirements for uncleared derivatives, or the numerical techniques accuracy evolution, etc.

**Expert support:** The service integrates the highest quality market data from all the exchanges and largest global broker/dealer institutions. It leverages the expertise of highly-qualified quants and financial engineers with decades of experience in pricing exotic derivatives.

**Operational efficiency:** Get accurate MTM and risk calculations in any existing solution. Automated valuation processes simplify operational complexity and increase efficiency and scalability.

**Reduced costs:** Easy-to-access SaaS model or deployed analytics externalize all the complexities and save on expensive data, infrastructure, models and quant expertise.

**Boosted performance:** Revolutionary numerical techniques combining full code vectorization, AAD or ML and parallel processing achieve unprecedented performance, providing fast pricing and risk calculations on complex derivatives.

**Intraday valuation:** Get valuations up to four times per day. Calculations take seconds for large portfolios.

## Partner for better results

Make your capital work harder with access to structured pricing, benchmarking, model validation, risk management and volatility data in one platform.

Delivered as a web-based modular service or easily integrated via API, OTC & Derivatives Valuation Service removes the operational complexity associated with OTC derivatives valuations and can be ready to use in just a few days – saving on infrastructure, data and calculation time while solving your MTM, risk and regulatory measure pain points.

UNLOCK TRANSFORMATION



FIS OTC & Derivatives Valuation Service makes your money work 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.

## About FIS

FIS is a financial technology company providing solutions to financial institutions, businesses and developers. We unlock financial technology that underpins the world's financial system. Our people are dedicated to advancing the way the world pays, banks and invests, by helping our clients confidently run, grow and protect their businesses. Our expertise comes from decades of experience helping financial institutions and businesses adapt to meet the needs of their customers by harnessing the power that comes when reliability meets innovation in financial technology. Headquartered in Jacksonville, Florida, FIS is a member of the Fortune 500® and the Standard & Poor's 500® Index. To learn more, visit [FISglobal.com](http://FISglobal.com). Follow FIS on LinkedIn, Facebook and X (@FISglobal).

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