



Adaptiv – Get Risk Right

Adaptiv Market Data Toolkit

Take Command of Your Market Data Risk

If you have tried to gather historical market data using one of your front-office platforms or your centralized warehouse, you may find that the functionality is not deep enough for an enterprise risk system. As it turns out, identifying and deriving the right market data is a much more complex process than commonly thought and data quality is always an issue. With changing regulations, there is more emphasis on market data risk management including NRMF eligibility, IMA risk factor generation and worst-case stress period.

The Adaptiv Market Data Toolkit is designed to give you the simplicity and functionality you need to best harness internal market data processes with those needed to fuel risk calculations. The tool kit supports Adaptiv's market data processes but can also be used independently.

The building-block architecture both saves implementation time and lets you customize your workflow: select the blocks you need in the sequence you want, with full transparency and scalability. Furthermore, it's easy to extend. Implement a single method to add new functionality and get full workflow, logging, configuration and support.

Thanks to the automated processing, you can easily collate the market data on a daily basis, perform statistical analysis and transform the data, with less manpower and fewer errors. Be confident that your daily risk reports are timely and accurate.

Stack the Blocks to Fit Your Process:

■ Scenario Generation

Generate both Monte Carlo and Historical scenarios. You can generate scenarios for market risk VaR, FRTB, Standard Approach and SIMM sensitivities using bumps and rule-based stress tests. You have full control over the configuration of the process and can generate statistics for very large sets of factors.

■ Data Cleansing and Back-fill Algorithms

Take care of missing data, outliers and short histories before you even start, so you get data you can trust.

■ Proxy of Data Using Rules

By using rule-based substitution, you can ensure that sensible scenarios are generated, regardless of the quality of your data.

■ Bootstrapping and Calibration

Align your data so it's all set for risk calculations. Engineer continuous time series histories, accounting for corporate actions, futures rolls, or bond price to yield conversions.

Transparency All the Way Through

The ability to audit the market data management process is becoming increasingly important. Get full transparency for regulators and auditors thanks to complete logging of the entire market data risk process. This also makes you TRIM-compliant.

Market Data Toolkit is a set of tools and supporting development framework for the retrieval, manipulation, derivation and export of market data. The different process blocks can be combined in any sequence to work seamlessly with Adaptiv Analytics or your proprietary solution to transform data and statistics for advanced risk calculations.

FIS Adaptiv is ranked first in the industry for a reason. Get in touch today and join our global client base who benefit from FIS' risk services and solutions.

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