5 WAYS TO TRANSFORM YOUR STRUCTURED PRODUCT PRICING WITH VALUATIONS AND DERIVATIVES ANALYTICS

FIS' structured product pricing enables proactive capital markets firms like yours to access accurate independent valuation and derivatives analytics that leverage the expertise of our quantitative analysts and financial engineers. Gain the global support of a recognized technology partner with rich domain knowledge – backed by robust security and business continuity.

Our team of quantitative analysis experts is ready to help with your most demanding pricing requirements in uncertain markets. You benefit from:

Timely risk and regulatory calculations

Accurate and timely pricing drives trading and collateral management decisions. It is essential for risk and regulatory calculations such as SIMM, PFE, CVA and FRTB. Independent valuations can facilitate counterparty negotiations and best execution and drive down costs accordingly.

Structured Product Pricing is based on FIS pioneering experience in independent derivatives valuation and specializes in the valuation and risk of complex, vanilla and illiquid instruments. Our models have been extensively tested by leading financial institutions.

- Comprehensive coverage of the OTC derivative market (credit, equity, rates, FX, inflation, commodities)
- Evaluations, underlying market data and derivative pricing library
- Data and reports to support EMIR, PRIPPS, UCITS Solvency II, MiFID II Best Ex, Initial Margin, IAS39, FAS 157, IFRS 9 audit and compliance
- Full transparency on evaluations with access to the Greeks
- Methodology and white papers provided with valuations

Quantitative excellence

FIS' quantitative engineers boast extensive experience and expertise in financial markets. Our models are supported by rich documentation and extensive, transparent tests to verify models, justify choices and demonstrate compliance.

Gain confidence in derivatives valuations and obtain a detailed understanding of the pricing models used for independent valuations and the market data used. View white papers on the models, the calibration figures involved, to the level of each individual data point. Access the expertise of a dedicated team of financial engineers and quantitative analysts for further explanation of models, mismatch analysis and how market data is incorporated and used to value your holdings and positions.

Extensive coverage and functionality

Value an **extensive** range of positions and holdings, from vanilla options to the most complex structured products. Upload automatically standard instrument types using templates through the API or define the more complex products through an intuitive language according to term and pricing structure. Our expertise covers all the pricing components, with standard of the market and state of the art models, language, numerical method and database.

We evaluate and provide analytics on the full spectrum of OTC derivatives and structured notes:

- Foreign exchange
- Equity
- Fixed income
- Rates
- Bonds
- Commodities
- Convertible bonds
- Hybrids
- Complex structured products
- Quoted derivatives
- OTC derivatives
- Non-cleared OTC

Integrated into your workflow or as a flexible service

Structured product pricing is available integrated into FIS' Front Arena trading platform as well as FIS' Adaptiv risk management platform, or as a stand-alone cloud-hosted service. Both benefit from the support of our financial market experts covering financial engineering, quantitative analysis, product support and market data maintenance.

Accurate volatility data for a real-world advantage

As markets enter their most volatile period since the financial crisis, the need for high quality volatility data is essential.

High-quality data is key to accurately valuing complex derivatives in rapidly changing markets and to the calibration of risk-neutral models for accurate XVA simulation.

Data can be accessed with the **FIS Market Data Service,** which leverages proprietary-engineered data to power complex calculations.

We engineer equity volatility surfaces for 2,500 single names and indices across all global markets. We also provide spot coverage for 200,000 names across 300 exchanges.

Data can be delivered in a range of formats with flexible daily timings.

FIS' Structured Product Pricing is designed to meet the needs of both the buy and sell side in capital markets.

LET'S SOLVE RISK COMPLEXITY

Contact us at getinfo@fisglobal.com to learn how your firm can start benefiting today.

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