A robust, centralized and regulator-ready platform for model inventory capture and workflow management for model development, documentation, validation & reporting
Centralized Model Activity Tracking

Powerful Workflow Engine

Intelligent Reports & Fragility Identification
A model is no longer a piece of computation that transforms inputs. Banks and regulators across the world agree that it is now the cornerstone of risk management activity and the central unit of risk management activity.

With dedicated teams and defined processes to develop, test, validate, and review models, the activity around a model and its documentation has significantly increased, rendering home-grown and static spreadsheet-based systems ineffective and unmanageable. Regulators expect detailed audit trails, certified sign-offs on key model assumptions and behavior, and incorporation of model limitations and exceptions in a bank's model management activity.

CRISIL's Model Infinity™ platform is a solution that comprehensively addresses management and regulatory challenges around model governance and lifecycle practices. The platform creates a centralized store of all model activities and creates a pivotal and customized interface for various teams responsible for a model, including model risk managers, quant development teams, model validation teams, and even auditors.

The solution ensures that model data, documentation and any exceptions are captured within the workflows, and allows enterprise-wide reporting on model inventory and associated processes.

The platform is designed to incorporate guidance from various global regulations including Comprehensive Capital Analysis and Review (CCAR), Solvency II, Targeted Review of Internal Models (TRIM), IFRS 9, IFRS 17, Supervision and Regulation Letter 11-7 (SR 11-7), and Basel III, making it an effective and powerful way of addressing modern model risk needs.
Model Infinity™ Features
Key features and capabilities

- User-specific dashboards
- Seamless workflows
- Audit trails and records
- Insightful reporting
- Easy IT integration
- Role-based access levels
- Customized dashboard highlighting pending workflows
- Activity tab that lists history of associated models
- Deep searching capabilities
- Detailed yet customizable validation workflows capturing the entire model lifecycle
- Regulatory-ready captures guidance from global regulatory expectations
- Integration with existing processes at banks easily possible through APIs and adapters
- Easy to create additional workflows such as model vetting and verification
- Signoff and checklist features incorporated
- Integrated document management system
- Can be linked to model engines and monitoring systems
- Maintains a detailed log of activity across the model lifecycle

- Database agnostic: based on CRISIL's Fulkrum platform and can be deployed on any database
- Hosted within a bank's environment, with identical security policies as per other applications
- Login credentials can be linked to bank’s SSO authentication
- Allows API-accesses for easy integration

Customized reports across models and workflows
- Allows aggregation of model metrics
- Intelligent reports such as model network analysis embedded
- Auto-weekly/monthly reports can be set-up

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Global Research & Risk Solutions

**Activity dashboard**
Neat, material design for the platform for various model activities

- Easy import allows one-click uploading of existing models on to the platform
- Recent activity on models associated with this user indicated for quick reference

Dashboard is customized for the user depending on his role and his models involvement

**Validation workflow**
Lifecycle includes all components from Model Initiation to Model Retirement

- Lifecycle includes all components from Model Initiation to Model Retirement
- Model information and meta-data are organized in distinct categories as per industry best-practices

Analytical techniques for pricing models have standardized categorizations, making aggregated reporting streamlined
Model Ranking and Tiering is a critical component and can have customized definition, as per business lines.

Model Risk Score can be calculated based on materiality, complexity and use.

Limitations are separately managed and have strict classification structures, making aggregated regulatory model risk reporting effective.

Limitations and Compensating Controls can be directly linked to Bank’s monitoring systems through APIs.

Rule-based report outputs can be configured for effective model administration.

Model linkage network clearly indicates the interconnectedness of models and identifies critical models.
About CRISIL Global Research & Risk Solutions (GR&RS)
CRISIL GR&RS is a leading provider of high-end research, risk and analytics services. We are the world's largest provider of equity and fixed-income research support to banks and buy-side firms. We are also the foremost provider of end-to-end risk and analytics services that include quantitative support, front and middle office support, and regulatory and business process change management support to trading, risk management, regulatory and CFO functions at world's leading financial institutions. We also provide extensive support to banks in financial crime and compliance analytics. We are leaders in research support, and risk and analytics support, providing it to more than 75 global banks, 50 buy-side firms covering hedge funds, private equity, and asset management firms. Our research support enables coverage of over 3,300 stocks and 3,400 corporates and financial institutions globally. We support more than 15 bank holding companies in their regulatory requirements and submissions. We operate from 7 research centers in Argentina, China, India, and Poland, and across several time zones and languages.

About CRISIL
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It has delivered independent opinions, actionable insights, and efficient solutions to over 100,000 customers through businesses that operate from India, the US, the UK, Argentina, Poland, China, Hong Kong and Singapore.

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