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Model Infinity™

A flexible centralized platform for model inventory and workflow management for model development, monitoring, validation & reporting
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Centralized Model Activity Tracking

Powerful Workflow Engine

Intelligent Reports & Fragility Identification

Seamless Customization
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

- **Deployment Type**
  - Cloud or on-premise
  - Private Cloud is the recommended mode

- **Validation and Remediation Workflows**
  - Regulatory-specific checklists and workflows
  - Custom Validation Workflows possible
  - Ability to request additional reviews, steps

- **Model and Resource Planning**
  - Model-level Gantt charts
  - Allocate resources against models
  - Overall team and model-level activity plan view

- **Document Management**
  - Hosting, categorization and smart-tags
  - Deep Document search

- **Model Risk Scoring**
  - In-built risk tiering calculator
  - Panel-based customization of tiering formulae

- **Reporting and Visualization**
  - Slice-and-dice
  - Live, canned and scheduled reports
  - D3.Js and FusionCharts components

- **Integration**
  - Open-architecture, API friendly
  - Integration with SSO, AD, SharePoint
  - REST APIs for broadcasting and listening

- **User Roles**
  - 5 User roles present
  - More can be configured as needed

- **Communication**
  - Front-and-back communication at model level
  - Email alerts
  - Centralized, model-level communication logs

- **Data load / Pre-processing**
  - Comes with an ETL Engine
  - Can be linked to bank’s other model systems

- **User-side controls**
  - Admin accesses to select, trained users
  - Supports credential management, ability to map workflows, etc.

- **Maintenance**
  - Monthly releases for upgrades
  - All Fulkrum security and functionality upgrades passed on
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Model Dashboard

- Smart flipboards for aggregate model information
- Projections for model pipeline

- Drill-down charts and visuals
- Investigate where models are stuck

Personalized Model Activity

- Load models offline
- Live Model Activity Feed
- Model meta-information stored
- Pending tasks for the user
- Pending Approval tasks
Model and Resource Planning

- Smart filters for resource and model planning
- One click view to change the model owner and model due date
- Gantt chart view helps to identify resource activity and availability

Model Network and Linkages

- Pre-set and customized reports are accessible through a quick, drop-down menu
- Model linkage network clearly indicates the interconnectedness and parent-child relationships of models, identifying critical nodes
- Rule-based report outputs can be configured for effective model administration
About CRISIL
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