

triCalculate SIMM™ Sensitivities

WEB-BASED COLLATERAL MANAGEMENT FROM THE MARKET LEADER

triCalculate generates delta, vega and curvature calculations for your trades in any of the SIMM™ product classes.

Calculate SIMM™ Sensitivities with Ease

The Standard Initial Margin Model (SIMM™), developed by ISDA as an industry standard framework for calculating initial margin, takes portfolio risk sensitivities as inputs, and requires firms to calculate delta and vega sensitivities in accordance with the model for all in-scope trades. This can be a significant data exercise, and now is the time to consider how you will calculate your SIMM™ sensitivities.

triCalculate can calculate your trade sensitivities for you. Easy to integrate and requiring only your trade file, triCalculate produces SIMM™ inputs in-line with the latest SIMM™ model. With triCalculate, you get direct connectivity to IM Exposure Manager, triResolve Margin and other collateral management systems.

Simplify compliance to the new initial margin requirements with SIMM™ sensitivities calculations from the cost-effective triCalculate service.

Features

- Supports your file formats and SFTP
- Centrally sources and validates extensive market data across all asset classes - no need for you to provide market data
- Creates the SIMM™ file in the necessary ISDA CRIF (Common Risk Interchange Format) format
- Sends your SIMM™ file directly to the IM Exposure Manager and connects seamlessly with triResolve Margin and other collateral management systems
- Supports ad-hoc scenario analysis on your portfolio
- Flexible pay-off functions and Monte Carlo pricing for modelling exotic trades

A HIGH-PERFORMANCE, SCALABLE SOLUTION

triCalculate SIMM™ Sensitivities



- Adapt as the SIMM™ model continues to evolve
- Receive independent OTC derivative valuations at no extra charge
- Produce backtesting reports required by regulators quarterly or annually

- Leverage a hosted service: No hardware or software requirements
- Onboard in under 30 days: Quick and easy to implement
- Pay as you go: Cost-effective, transparent pricing model with no onboarding fee



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