

Initial Margin Threshold Monitoring

CALCULATE, MONITOR
AND PREPARE

Calculate your Initial Margin (IM) exposure and get the transparency you need to effectively monitor your IM thresholds with one simple trade file.

A BCBS IOSCO statement in March 2019 provided guidance that firms in-scope for subsequent phases of the initial margin rules are not required to have legal documentation and custodial agreements in place ahead of breaching the 50M threshold per counterparty group.

For larger firms who expect to quickly breach the 50M threshold, there is no change. They need to continue preparing for the deadline as planned; selecting an IM calculation method & engine, establishing an IM collateral workflow – and putting in place documentation with counterparties and custodians.

For smaller firms who are likely to be under the threshold for a long time, or even indefinitely, this may present an opportunity to focus their resource on calculating and monitoring IM exposure.

A holistic IM monitoring solution

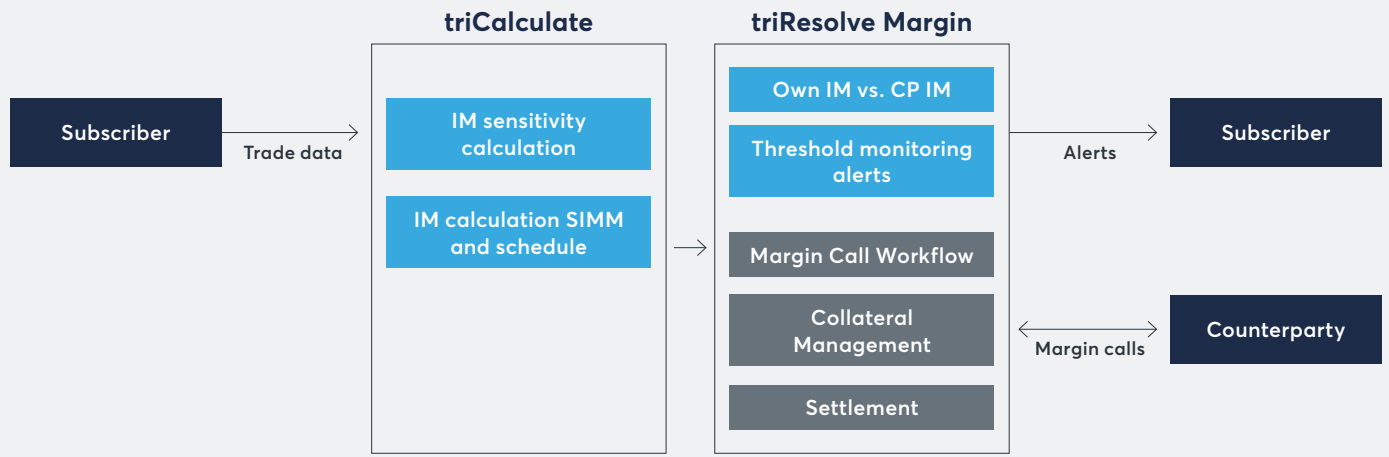
With a simple trade file and rapid onboarding, TriOptima aims to make IM monitoring easy. Here's how it works:

- Submit one trade file in any format and we calculate your trade level sensitivities
- We calculate the in-scope trades' IM amount for each portfolio using both the ISDA SIMM™ and schedule approach
- We monitor the IM exposure for each relationship in triResolve Margin and compare it to your counterparty
- You are automatically alerted when your threshold or alarm is breached – allowing you to then prioritize the deferred documentation tasks

Once a local threshold is breached you can easily switch from IM monitoring to IM margining:

- IM margin calls are automatically generated and sent via MarginSphere to your counterparties
- Upon agreement of margin call, a fully automated collateral workflow instructs payments to your nominated and approved custodian or tri-party agent

INITIAL MARGIN THRESHOLD MONITORING



Key features



One automated solution to calculate, validate and monitor your IM exposure



One simple file in and no implementation required



Everything you need upon breach at no extra cost (automated call exchange, securities collateral pledge/accept, settlement connectivity)



Pay as you go pricing inclusive of MarginSphere fees. Pay only for IM trades and agreements in-scope (no upfront fees)



All ongoing support, maintenance and upgrades included



Fully automated IM monitoring workflow reduces operational burden and allows you to save valuable resource

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