

triCalculate Backtesting and Benchmarking

Cost effective solution for the ongoing monitoring of SIMM™ on your portfolio

triCalculate can support backtesting and benchmarking regulatory requirements with standardized reliable reports for SIMM™ governance on a monthly, quarterly or annual basis.

Comply with your backtesting and benchmarking requirements

Comparison of actual portfolio level PnL moves with initial margin (IM) generated from SIMM™

- Ten-day SIMM™ to ten-day actual PnL moves, or
- One-day SIMM™ to one-day actual PnL moves

How can triCalculate help?

- Perform 1/10 day portfolio revaluations in parallel with your day-to-day IM calculation
- Conduct ongoing full portfolio revaluation and comparison against up-to-date ten-day/one-day SIMM™
- Produce extensive reporting on exceedances including Basel Traffic Light test

Benefits

- **Experience:** With triCalculate SIMM™ Sensitivities in production, you can rely on an established, proven solution
- **Rapid onboarding:** Get up and running on our web-based service in less than 30 days with no installation required
- **Cost-effective:** Our transparent pricing model is pay as you go with no hidden fees
- **Market data included:** Use of extensive market data from CME Group and Thomson Reuters is included in service fee
- **Superior customer service:** The triCalculate team interprets your data for you, so you don't have to

PORTFOLIO ID	PARTY	COUNTERPARTY	PV DATE	PV CURRENCY	PV PORTFOLIO ON BASE DATE WITH PV DATE MARKET DATA SHIFT TO DAYS	PV PORTFOLIO ON BASE DATE	PV DIFF	SIMM AMOUNT	SHORTFALL
TestPortfolio3	ABC Bank	DEF Bank	8/1/08	EUR	135,222,025.00	160,499,562.91	-25,277,538	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	8/4/08	EUR	104,914,509.00	160,499,562.91	-55,585,054	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	8/5/08	EUR	180,492,584.00	160,499,562.91	19,993,021	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	8/6/08	EUR	137,275,330.00	160,499,562.91	-23,224,233	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	8/7/08	EUR	192,192,375.00	160,499,562.91	31,692,812	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	8/8/08	EUR	188,169,246.00	160,499,562.91	27,669,683	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	8/11/08	EUR	203,607,972.00	160,499,562.91	43,108,409	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	8/12/08	EUR	222,017,541.00	160,499,562.91	61,517,978	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	8/13/08	EUR	91,058,624.00	160,499,562.91	-69,440,939	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	8/14/08	EUR	219,355,875.00	160,499,562.91	58,856,312	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	8/15/08	EUR	194,852,557.00	160,499,562.91	34,352,994	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	8/18/08	EUR	177,478,771.00	160,499,562.91	16,979,208	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	8/19/08	EUR	138,885,469.00	160,499,562.91	-21,614,094	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	8/20/08	EUR	172,109,117.00	160,499,562.91	11,609,554	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	8/21/08	EUR	189,226,986.00	160,499,562.91	28,727,423	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	8/22/08	EUR	182,085,311.00	160,499,562.91	21,585,748	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	8/25/08	EUR	150,834,581.00	160,499,562.91	-9,664,982	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	8/26/08	EUR	168,341,938.00	160,499,562.91	7,842,375	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	8/27/08	EUR	197,307,112.00	160,499,562.91	36,807,549	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	8/28/08	EUR	134,468,039.00	160,499,562.91	-26,031,524	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	8/29/08	EUR	97,729,240.00	160,499,562.91	-62,770,323	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	9/1/08	EUR	115,219,054.00	160,499,562.91	-45,280,509	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	9/2/08	EUR	229,940,856.00	160,499,562.91	69,441,293	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	9/3/08	EUR	96,120,573.00	160,499,562.91	-64,378,990	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	9/4/08	EUR	193,434,612.00	160,499,562.91	32,935,049	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	9/5/08	EUR	87,893,228.00	160,499,562.91	-72,606,335	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	9/8/08	EUR	213,570,546.00	160,499,562.91	53,070,983	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	9/9/08	EUR	191,599,572.00	160,499,562.91	31,100,009	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	9/10/08	EUR	156,130,644.00	160,499,562.91	-4,368,919	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	9/11/08	EUR	90,821,932.00	160,499,562.91	-69,677,631	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	9/12/08	EUR	219,614,642.00	160,499,562.91	59,115,079	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	9/15/08	EUR	86,231,918.00	160,499,562.91	-74,267,645	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	9/16/08	EUR	144,650,295.00	160,499,562.91	-15,849,268	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	9/17/08	EUR	178,420,240.00	160,499,562.91	17,920,677	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	9/18/08	EUR	183,180,730.00	160,499,562.91	22,681,167	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	8/18/08	EUR	177,478,771.00	160,499,562.91	16,979,208	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	9/22/08	EUR	102,751,368.00	160,499,562.91	-57,748,195	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	9/23/08	EUR	164,464,243.00	160,499,562.91	3,964,680	75,000,000	0
TestPortfolio3	ABC Bank	DEF Bank	9/24/08	EUR	227,772,033.00	160,499,562.91	67,272,470	75,000,000	0



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