

triCalculate SIMM™ SENSITIVITIES

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

CALCULATE SIMM™ SENSITIVITIES WITH EASE

Whether or not your firm is currently in scope for the mandatory exchange of initial margin rules for uncleared derivatives, the likelihood is that you soon will be.

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, regardless of when you will come into scope for the new rules.

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 easy-to-use, cost-effective triCalculate service.

FEATURES

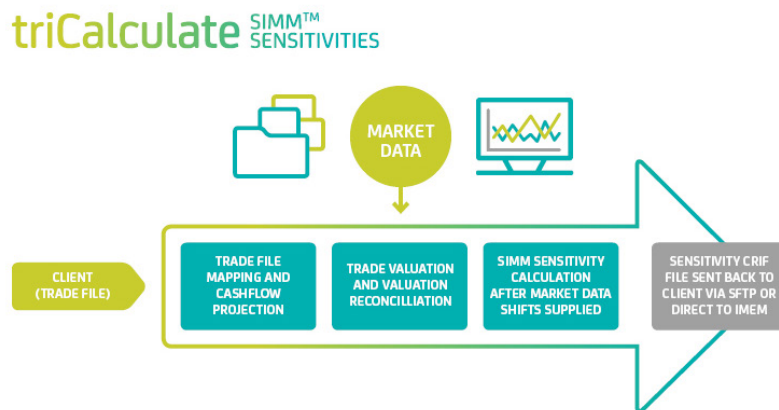
- Supports your file formats and SFTP
- Centrally sources and validates extensive market data across all asset classes - no need for you to provide market data
- Creates the SIMM™ file in the necessary ISDA CRIF (Common Risk Interchange Format) format
- Sends your SIMM™ file directly to the IM Exposure 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



BENEFITS

- Flexibility: SIMM™ model will continue to evolve, and with triCalculate you can easily adapt
- Receive independent OTC derivative valuations at no extra charge
- Produce backtesting reports required by regulators on a daily, quarterly or annual basis
- Leverage a hosted service: No hardware or software requirements
- Onboard in under 30 days: Quick and easy to implement

A HIGH-PERFORMANCE, SCALABLE SOLUTION



WHY CHOOSE TRICALCULATE?

- ✓ **SUPERIOR CUSTOMER SUPPORT**
Our valuation analysts perform critical support in interpreting and standardising your data and solving any problems you encounter. We work with you to make sure your results are easily accessible and simple to understand.
- ✓ **CONSISTENT AND ACCURATE**
Our calibration team leverages valuable market data to calibrate parameters daily which are then used in realistic models for pricing and simulations.
- ✓ **NO INSTALLATION COST OR DELAYS**
triCalculate is a secure web-based service that eliminates costly and time-consuming software development or installation. All clients use the same version, therefore system enhancements are both free and released to all clients with ease.
- ✓ **TRANSPARENT AND RESILIENT**
Full modelling documentation available.

FIND OUT MORE

To find out more about triCalculate and the efficiencies it can create, email info@trioptima.com or contact your local TriOptima office.

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