

Initial Margin Threshold Monitoring

Powered by **triResolve** and **triCalculate**

Flexible solutions to calculate and monitor IM exposure.

Is your firm in scope for UMR, but not expected to exceed the regulatory threshold for initial margin (IM) exchange until a much later date – if ever? If so, IM monitoring is a simplified option that can help you achieve regulatory compliance from September 1. Our suite of IM solutions make it simple to calculate and monitor IM – providing full transparency into your IM exposure.

In addition to delaying phase 6 IM compliance dates, regulators also provided additional relief that states in-scope firms are not required to complete legal documentation and custodian arrangements until they breach the 50 million threshold with each of their counterparties. Thus firms are required to only monitor IM exposure, potentially opening the door to a lighter path to IM compliance. Active monitoring of your IM exposure versus an internal tolerance amount will help you to identify when, if at all, you need to prioritise CSA documentation and custody account setup.

A flexible solution for every need

We understand that there is no ‘one size fits all’ which is why we offer a flexible IM threshold monitoring solution – choose the option that suits your firm’s requirements; easily moving from one method to another as your business needs change.

IM Calculation = Monitor IM =	Option 1 IMTM triResolve Margin	Option 2 triCalculate triCalculate	Option 3 triCalculate / IMTM triResolve Margin
Calculate IM via schedule/grid		✓	✓
Calculate IM via SIMM		✓	✓
Receive CP IM (SIMM/schedule) calculation via IMTM or IMEM	✓		✓
Set IM monitoring tolerance	✓		✓
Receive notification when IM exceeds tolerance	✓		✓

1. Monitor IM exposure using counterparty IM

- Leverage your counterparty to provide IM Exposure calculation (SIMM/schedule)
- Receive counterparty IM in triResolve Margin via Acadia’s IMTM or IMEM
- Receive automated notification when IM exposure exceeds tolerance in triResolve Margin

2. Calculate own IM exposure

- Load trades to triCalculate
- triCalculate calculates IM exposure for in-scope trades using SIMM or Schedule
- Monitor IM exposure via triCalculate report

3. Monitor IM exposure using own or counterparty valuation

- Load trades to triCalculate
- triCalculate calculates IM exposure for in-scope trades using SIMM or Schedule
- Receive counterparty IM in triResolve Margin via Acadia’s IMTM or IMEM
- Receive automated notification when IM exposure (own or CP) exceeds tolerance in triResolve Margin

Key features



Flexible options to calculate, validate and monitor your IM exposure.



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



Monitor both your own and counterparty IM exposure.



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



Pay as you go pricing. Fees are charged only in respect of in-scope IM trades and agreements.



All ongoing support, maintenance and upgrades included.

For more information, please email info@trioptima.com or contact your local OSTTRA office.

London	New York	Singapore	Stockholm	Tokyo
+44 (0) 20 7382 2200	+1 646 744 0400	+65 6372 8181	+46 8 545 25 130	+81 3 5511 6688

osttra.com

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