

TriOptima Launches triCalculate IM Analytics Tool for Initial Margin Compliance

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LONDON and NEW YORK, Jan. 17, 2019 /PRNewswire/ -- TriOptima, a leading infrastructure service that lowers costs and mitigates risk in OTC derivatives markets, today announced that it has launched triCalculate IM Analytics which provides crucial insight into the options for initial margin (IM) calculation, helps with the identification and prioritization of in-scope counterparties and aids trading decisions to reduce future IM costs.



The service supports organizations that are in-scope for Phases 4 and 5 of the initial margin requirements, which come into effect in 2019/20. These two phases are anticipated to pull in thousands of regional banks and buy side participants with portfolios above €750bn and €8bn in notional value respectively. Those coming into scope are faced with a variety of operational challenges around the calculation and exchange of IM.

The triCalculate IM Analytics service supports the Standard Initial Margin Model (SIMM™) versus schedule decision-making process and is the latest tool in a series of initial margin services offered by TriOptima. TriOptima's triCalculate IM Analytics, triResolve and triResolve Margin services and AcadiaSoft's Initial Margin Exposure Manager work together to calculate IM inputs, manage margin calls and resolve disputes for in-scope firms.

"With less than a year to go until the next IM tranche, regulators will expect to see tried and tested IM calculation models supported by data well in advance of the September deadline. However, many firms are currently unaware if they will be affected, let alone what they need to do to meet the demands. triCalculate IM Analytics helps clients achieve compliance, overcome challenges and evolve with the market," said Thomas Griffiths, Co-CEO, triCalculate.

In November 2018, TriOptima was listed in the *Chartis RiskTech 100* for the first time. The ranking places the business in the top 25 risk technology vendors globally for the risk analytics service, triCalculate.

TriOptima is a part of CME Group. As the world's leading and most diverse derivatives marketplace, CME Group (www.cmegroup.com) enables clients to trade futures, options, cash and OTC markets, optimize portfolios, and analyze data – empowering market participants worldwide to efficiently manage risk and capture opportunities. CME Group exchanges offer the widest range of global benchmark products across all major asset classes based on interest rates, equity indexes, foreign exchange, energy, agricultural products and metals. The company offers futures and options on futures trading through the CME Globex® platform, fixed income trading via BrokerTec and foreign exchange trading on the EBS platform. In addition, it operates one of the world's leading central counterparty clearing providers, CME Clearing. With a range of pre- and post-trade products and services underpinning the entire lifecycle of a trade, CME Group also offers optimization and reconciliation services through TriOptima, and trade processing services through Traiana.

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