

Advisory Services: Critical knowledge for non-cleared margin

Advisory services to help firms in-scope for non-cleared margin rules meet their operational and regulatory requirements.

AcadiaSoft has extensive experience in helping in-scope firms to develop and support different aspects of uncleared margin rules. Leveraging its client specific, tailored strategic advisory function, AcadiaSoft provides your firm with all the information, analysis and guidance to establish your model validation, operational setup and governance process and, where relevant, to secure regulatory approval to use SIMM™* for your bilateral derivatives franchises.

Our Advisory Services function is customized towards ensuring that your firm is fully compliant with the regulations regarding utilization of the SIMM™ model, including the daily, quarterly and annual tasks spanning monitoring, backtesting and validation.



BENEFITS OF USING ACADIASOFT ADVISORY SERVICES

- Experience and knowledge accumulated from working closely with the vast majority of IM Phase I, 2 and 3 firms currently using SIMM™
- Implementation of a tailored project that focuses on your specific model validation and governance requirements
- Advice on analysing and presenting backtesting and validation output, both in relation to the generic ISDA backtesting documentation as well as portfolio-specific output.
- Consultation on best practice governance frameworks to ensure that SIMM™ is managed appropriately from a counterparty risk and operational perspective.
- A cost effective option compared to utilizing internal resources or external mainstream consulting houses for these complex tasks



OUR CREDENTIALS

AcadiaSoft has extensive experience in helping firms in-scope for non-cleared margin rules comply with regulation:

- Our team has decades of front-office experience covering trading and counterparty risk management; including a professional with hands-on experience implementing end-to-end SIMM™ comprising operational setup, SIMM™ monitoring/backtesting and control framework at a Phase 1 Bank.
- Our partners have deep experience in risk management, pricing and valuation of complex instruments and portfolios.

Our combined teams have:

- Completed core, strategic modelling, back-testing and validation projects at global Tier 1 banks and leading Central Counterparties (CCPs).
- Delivered solutions to satisfy US, UK and EU regulators.
- Extensive CCP and dealer risk-model governance, IM model monitoring, model back-testing and validation experience.
- Partnered on this initiative to capitalize on AcadiaSoft's unique SIMM™ experience and to create a key industry resource to help firms gain approval to use ISDA SIMM™.

*SIMM™ is a registered trademark of ISDA

For more information contact us on info@acadiasoft.com or visit www.acadiasoft.com
For technical queries, please contact us on advisoryservices@acadiasoft.com

AcadiaSoft, Inc. is a financial industry collaborative that is uniquely focused on delivering margin automation and standards for counterparties engaged in collateral management. Owned and backed by the investment of 17 major industry participants and infrastructures, the AcadiaSoft community has grown to over 650-member firms exchanging approximately \$400B of collateral on daily basis.

AcadiaSoft® is a registered trademark of AcadiaSoft, Inc.

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