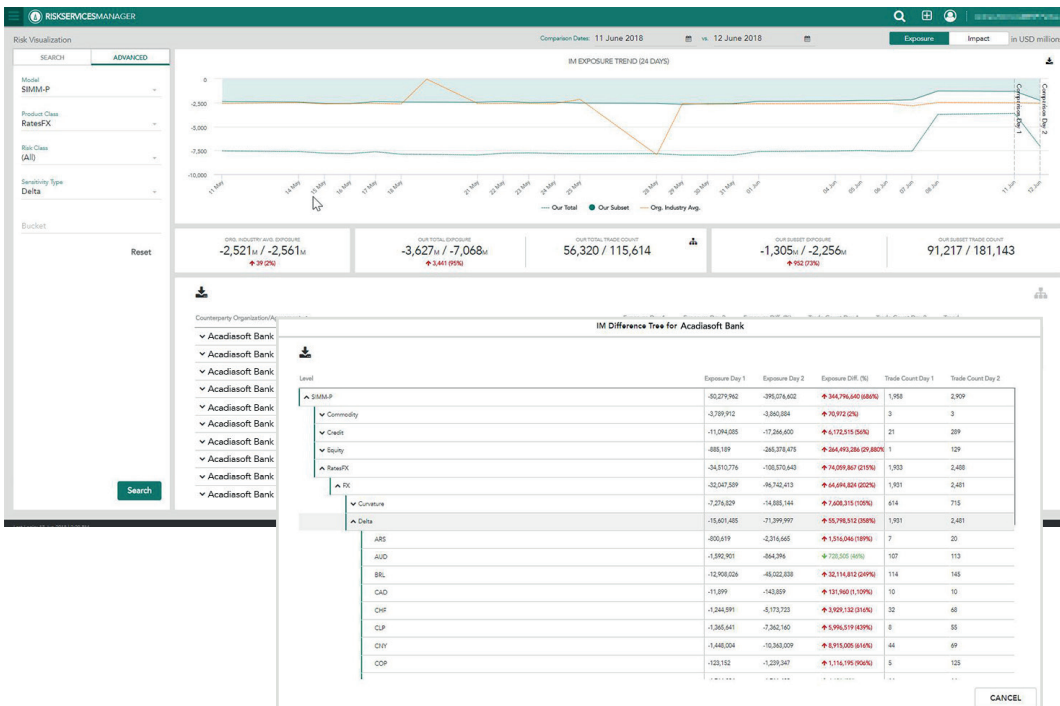



Analyze trends and benchmark your Initial Margin Exposure

Risk Analytics provides your firm with visualization tools to enable quantitative review of your exposure and compared to industry averages.

Understanding your Initial Margin (IM) exposure is an important measurement in terms of risk and cost management. Leveraging AcadiaSoft's IM Exposure Manager (IMEM), the industry standard for reconciling and calculating IM; AcadiaSoft brings you a suite of analytical data services that enables in-depth assessment of your exposure at an agreement level with the ability to overlay industry average trends for comparison. The Risk Analytics tools enrich your existing IM Exposure Manager service via provision of insightful data dating back up to one calendar month and across agreement, counterparty and product type.



Differences for All Trades - Acadiasoft Bank



Trade ID 1	Trade ID 2	Product Class	Regulation	Trade Date	End Date	Match ID	Match Status	Exposure Day 1	Exposure Day 2	Exposure Diff.
T10447	T2228	FRRate	UK	10-Jun-2018	16-Jun-2018	UM		89,344	89,344	
T11211	T27	FRRate	SEC	16-Jun-2018	16-Jun-2018	M5405	M	97,471	97,471	
T11308	T26448	Equity	SEC	17-Jun-2018	24-Jun-2018	UM		93,871	93,871	
T12325		Credit	SEC, UK	05-Jul-2018	28-Jun-2018	UM		93,411	93,411	
T16323	T26403	Equity	SEC	04-Jul-2018	23-Jun-2018	M4876	M	91,274	91,274	
T13033		Credit	SEC	26-Jun-2018	25-Jun-2018	M291	M	91,319	91,319	
T19963		Commodity	SEC	02-Jul-2018	25-Jun-2018	M9278	M	89,898	89,898	
T12747		FRRate	SEC	17-Jun-2018	16-Jun-2018	UM		89,240	89,240	
T17347		FRRate	SEC	14-Jun-2018	29-Jun-2018	UM		87,851	87,851	
T17492		Commodity	USPR, SEC	21-Jun-2018	29-Jun-2018	UM		87,822	87,822	
7493		FRRate	SEC	Jun-2018	Jun-2018	M2656	M	74	74	

FEATURES:

- Trend Charts:
 - Plot total exposure per counterparty or globally over a given period to assess your collateral obligations
 - Visualize trends or anomalies in exposures in graphical format
 - Compare exposure average vs peers by overlaying Industry Average Exposure
- Filter the Total Exposure by various SIMM™/Schedule attributes
- Overlay Optimisation results from corresponding vendor participated runs to review outcome and observe your total exposure if you didn't apply the hedge trades
- Advanced dispute analysis tools
- Extract trend charts, tables and IM Difference Trees for management review

BENEFITS:

- Visibility of your firms' risk profile by region, counterparty, product type – critical data for risk managers & analysts
- Highlight spikes in collateral requirement ensuring collateral teams have real-time insight into any issues
- Improve dispute investigations by quickly identifying differences in trade populations
- View impact on exposure caused by new trades
- Extrapolate expected and actual benefits from optimisation runs
- Drive internal efficiencies by using own vs peer group comparisons
- Customisable reporting suitable for regulatory audit requirements

*SIMM™ is a registered trademark of ISDA

For more information contact us on info@acadiasoft.com or visit www.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 counterparties exchanging approximately \$400B of collateral on daily basis.

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BOSTON
93 Longwater Circle,
Norwell, MA
02061

NEW YORK
1450 Broadway
7th Floor
New York,
NY 10018

LONDON
Broadgate Quarter
One Snowden Street
London
EC2A 2DQ

TOKYO
Level 11
Aoyama Palacio
Tower
3-6-7
Kita-Aoyama
Minato-Ku
Tokyo
107-0061