Post Trade Solutions | Analyse

IM Recalibration Analytics

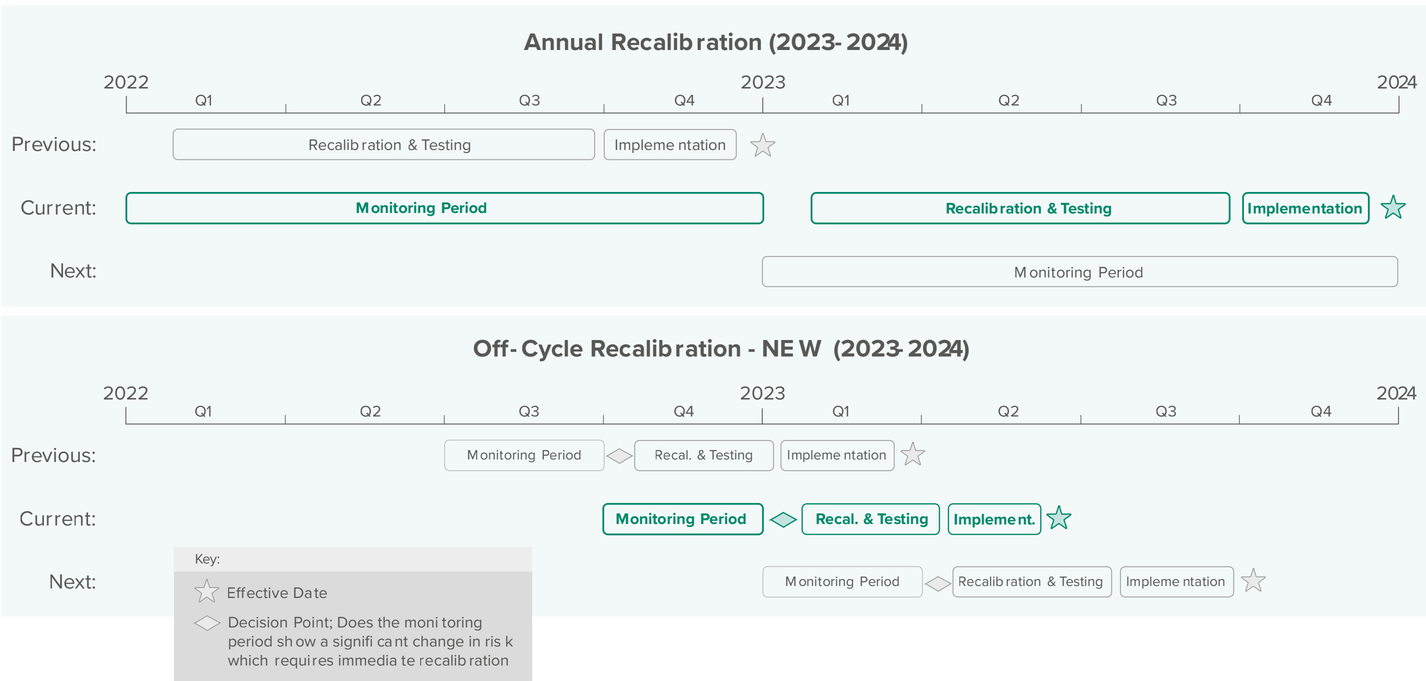
Simplify the process of validating and understanding the impact of new ISDA SIMM™ versions

Now that the ISDA SIMM™ recalibration is both annually and quarterly off-cycle, it is more important than ever to be able to predict with certainty the impact on your initial margin exposure. The IM Recalibration Analytics module enables firms to understand the impact of a new ISDA SIMM™ version. This enables firms to perform a range of tasks currently done manually to run in an automated manner.

- Understand the impact of new version of ISDA SIMM™ on your firms exposure
- See Counterparty and Netting Set Level Exposure Changes
- Daily Trend Analysis to track if differences are growing

With support for both the annual recalibration and quarterly off-cycle recalibrations, we cover all recalibration eventualities in an easy to use web-based tool.

Recalibration 2023-2024 Calendar



As announced by ISDA recalibrations will be changing to a single twice annual process, We will support that new schedule from 2025.

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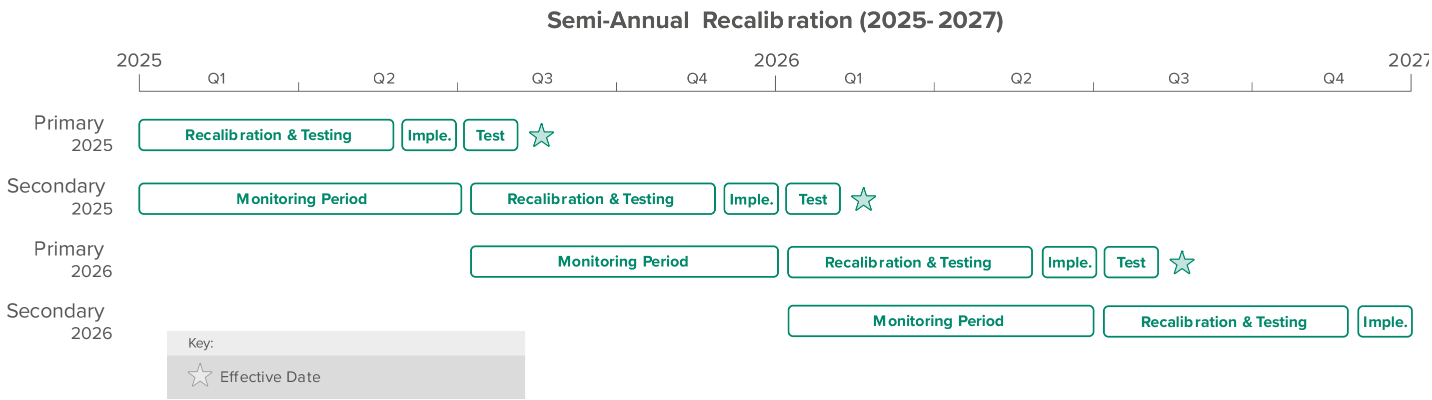
Recalibration 2025-2027 Calendar



Key Features

- Comparison of aggregate exposure
- Date Selection for comparison
- Daily Comparison Trend Analysis
- Counterparty and Agreement Level Exposure Comparison
- Re-use existing data flows (IM Exposure Manager, IM Risk Generator, IM Threshold Monitor)
- Interactive Dashboard and Downloadable Report

Key Benefits

- Validate new ISDA SIMM™ versions immediately
- Understand impact of recalibrations on exposures
- Prepare for changes in collateral requirements
- Measure the impact of remedial actions

Book a demo or contact us for more information.

Email **contact_posttradesolutions@lseg.com**

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