

Industry Risk Classification Service

Avoid collateral disputes via accurate risk bucket mapping of your ISDA SIMM™ trades

The Industry Risk Classification Service is a premium dashboard accessed via the AcadiaPlus Data Exploration suite.

AcadiaPlus Data Exploration (DX)

Leveraging AcadiaPlus and our central vantage point across the industry, we have launched the industry standard for reporting and analytics – our Data Exploration (DX) Suite.

In addition to standard point in time and trend reporting, AcadiaPlus DX provides unique analysis of your position in the market via peer group comparison metrics provided on a blind basis. Select from a combination of Standard and/or Premium Dashboards; additionally, utilize our Dashboard Designer for a more customized user experience. Standard Dashboards form part of your AcadiaPlus subscription; Premium and Designer (self-created/custom) dashboards are chargeable.

Industry Risk Classification Service Features – (a premium DX dashboard)

If your firm is in-scope for regulatory initial margin and wants to use ISDA SIMM™ for calculating regulatory Initial Margin – model guidelines require firms to map the risk class of each underlying credit and equity ISIN to standard SIMM™ risk buckets. Differences in risk bucket mapping can cause collateral disputes. Acadia's Industry Risk Classification Service helps to avoid this issue by:

- identifying the most common ISIN to risk bucket mapping across all firms moving initial margin using ISDA SIMM™
- Showing the total number of votes for each ISIN and the total winning votes
- Highlighting your firms risk bucket mapping differences between you and your counterparty and between your firm and the winning risk bucket
- Summarizing IM exposure differences between you and your counterparty by ISIN
- Validating the ICE Benchmark Administration (IBA) crowdsource value (if you are an IBA licensed user)

Key Benefits

- Definitive source of ISDA SIMM™ risk bucket mapping as it incorporates data from nearly 100% of all in-scope firms
- Easily identify differences between your firm's data and your counterparty and crowdsourced values
- Saves time by highlighting the amount of IM exposure difference associated with each ISIN
- Reduce collateral disputes where both parties apply the crowdsourced value

Book a demo or contact us for more information.

Email info@acadia.inc or visit acadia.inc

Acadia is a leading industry provider of integrated risk management services for the derivatives community. Through an open-access model, Acadia brings together a network of over 3,000 banks and other derivatives participants, along with several market infrastructures and innovative vendors.

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