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UTILIZE A PROVEN PROCESS TO ENSURE REGULATORY COMPLIANCE

IM Backtesting and Benchmarking

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A UNIQUE AND COST-EFFECTIVE SOLUTION

Designed for firms that must provide regulatory backtesting reports

Acadia's IM Backtesting and Benchmarking offers access to a complete set of historical market data and a proven industry best practice for static or dynamic backtesting and benchmarking. We provide a transparent process that enables firms to fully understand and monitor quarterly ISDA SIMM™ as well as full reporting for regulatory review.



We can help you to achieve regulatory compliance

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Acadia offers an ISDA SIMM™ static or dynamic Backtesting & Benchmarking Service that includes both

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back-testing of SIMM™ over a historical period and benchmarking SIMM™ against four industry-standard risk methodologies to assist in monitoring the effectiveness of SIMM™ as a margin model.



We know that complying with the latest regulations can be burdensome. It requires your firm to have access to experienced resources, investment in IT systems, a complete set of historical market data and a thorough understanding of the requirements in a timely and repeatable process. Acadia brings firms a unique and cost-effective Backtesting and Benchmarking service for Initial Margin calculations that can be put in place ahead

of regulatory approval or as a substitute for costly internal processes. In line with industry best-practice, clients are able to choose either static or dynamic backtesting for their statistical output.

New user interface released in 2023 provides an up to date view of the dynamic backtest allowing firms to monitor day over day any exceptions, and apply any remediations required to resolve those exceptions.

Product suites you might be interested in

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KEY BENEFITS

Relieving the burden of complex regulations

1. **Reduce operational and regulatory risk by utilizing an industry standard process**
2. **Be regulator ready with daily monitoring (dynamic) and detailed quarterly reports**
3. **Take data security seriously by uploading your portfolio to a highly secure, resilient and tested environment**
4. **Validate internal processes as a useful comparison tool**
5. **Lower costs through mutualization**
6. **Full support for Risk Free Rates (RFR) following the transition from LIBOR**

Learn more

Contact us to find out more about IM Backtesting and Benchmarking

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Driving the derivatives industry as one

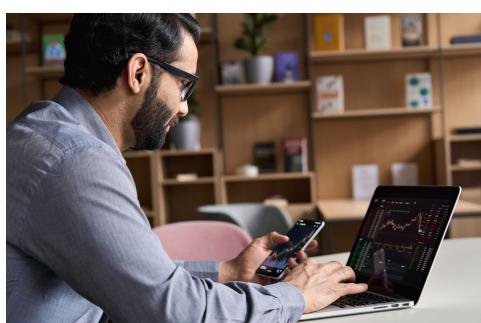
We offer more than just IM Backtesting & Benchmarking. Find out what Acadia solutions can offer your business and drive it forward across departments.

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