

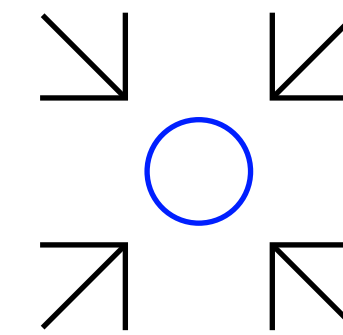
Rates Portfolio Margining Service

Generate margin and operational efficiencies between your OTC and US dollar listed rates derivatives positions

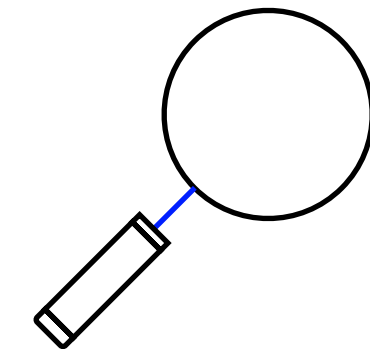
LCH's Portfolio Margining Service runs daily and provides LCH SwapClear and Listed Rates members with a fully automated method of offsetting risks across cleared OTC and listed rates portfolios.

We move futures that benefit from portfolio margining into the LCH SwapClear liquidity pool. The result is a potentially lower margin requirement and a safer, more efficient portfolio.

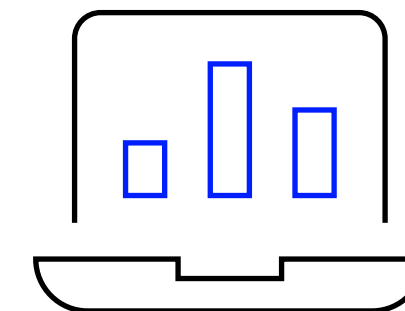
Three-month SOFR futures and US Treasury futures are eligible for this service.



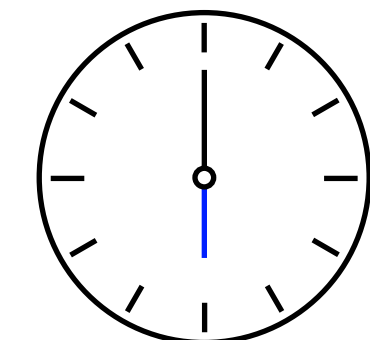
Determines what to optimise



Quickly identifies all available margin offsets

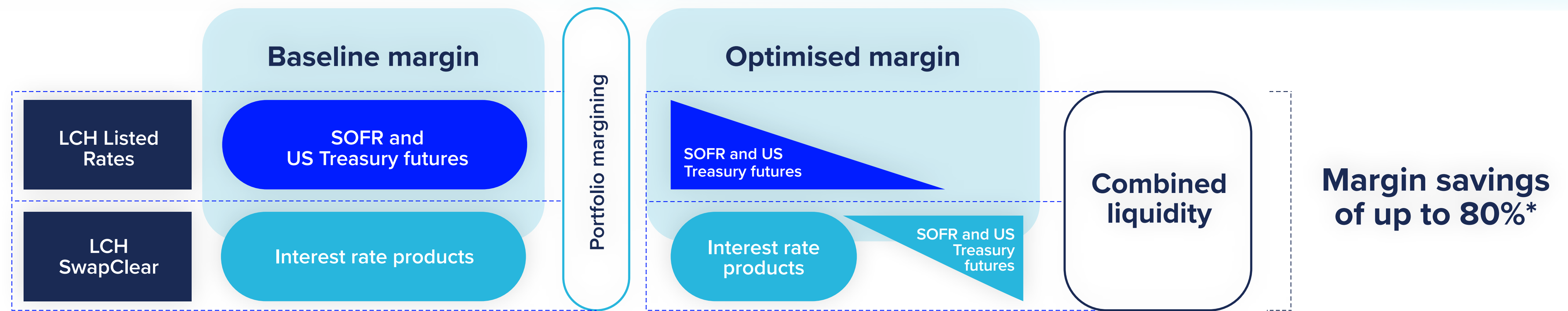


Discovers correlations that collectively offer risk reduction across the aggregate portfolio



Automatically runs at 18:00 New York time daily

How Listed Rates Portfolio Margining works



28 currencies are eligible for clearing at LCH SwapClear. Of these, diversification benefits within initial margin are given to the following **14** currencies for Listed Rates futures contracts: USD, EUR, GBP, AUD, NZD, CAD, CHF, JPY, SGD, HKD, NOK, SEK, CZK, DKK.

For further information, please refer to our [website](#) or contact us at lchsales@lseg.com.

To further enhance your experience, use the [LCH SwapClear and Listed Rates Margin Calculator](#) to create simulations of potential margin savings and optimise your clearing strategy. The tool offers detailed insights into rates margin requirements and provides real-life data from portfolio margining.

*~80% margin savings is the maximum achievable.

Access today

Start optimising your margin

Contact us at listedratesonboarding@lch.com to access the LCH Rates Margin Calculator. Our portfolio margining service is available for members, clients and affiliates. Please contact lchsales@lseg.com for further information.

Contact us

Email lchsales@lseg.com
Visit lseg.com/en/post-trade/clearing/lch-services/listed-rates

Disclaimer

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