

# Shrinking complexity. Growing returns.

Reduce risk, notional  
and capital requirements  
with our market leading  
optimisation services.



# About our optimisation services

We offer the market's leading optimisation services and exist to help run portfolios more efficiently, increase returns and guide the industry towards a healthy steady state.

Powered by advanced algorithms, our optimisation engine can reduce risk, notional and capital requirements. With an extensive network and record-breaking runs, our agility and ambition are unrivalled in the market.

Our clients, including all of the top tier global banks, regional banks, buy-side firms and other large institutional market participants, are serviced from London, New York, Amsterdam and Sydney (Tokyo coming soon).

We're here to make the derivatives market run smoother.

## In credible company



Optimisation Service of the Year  
(Europe + APAC)

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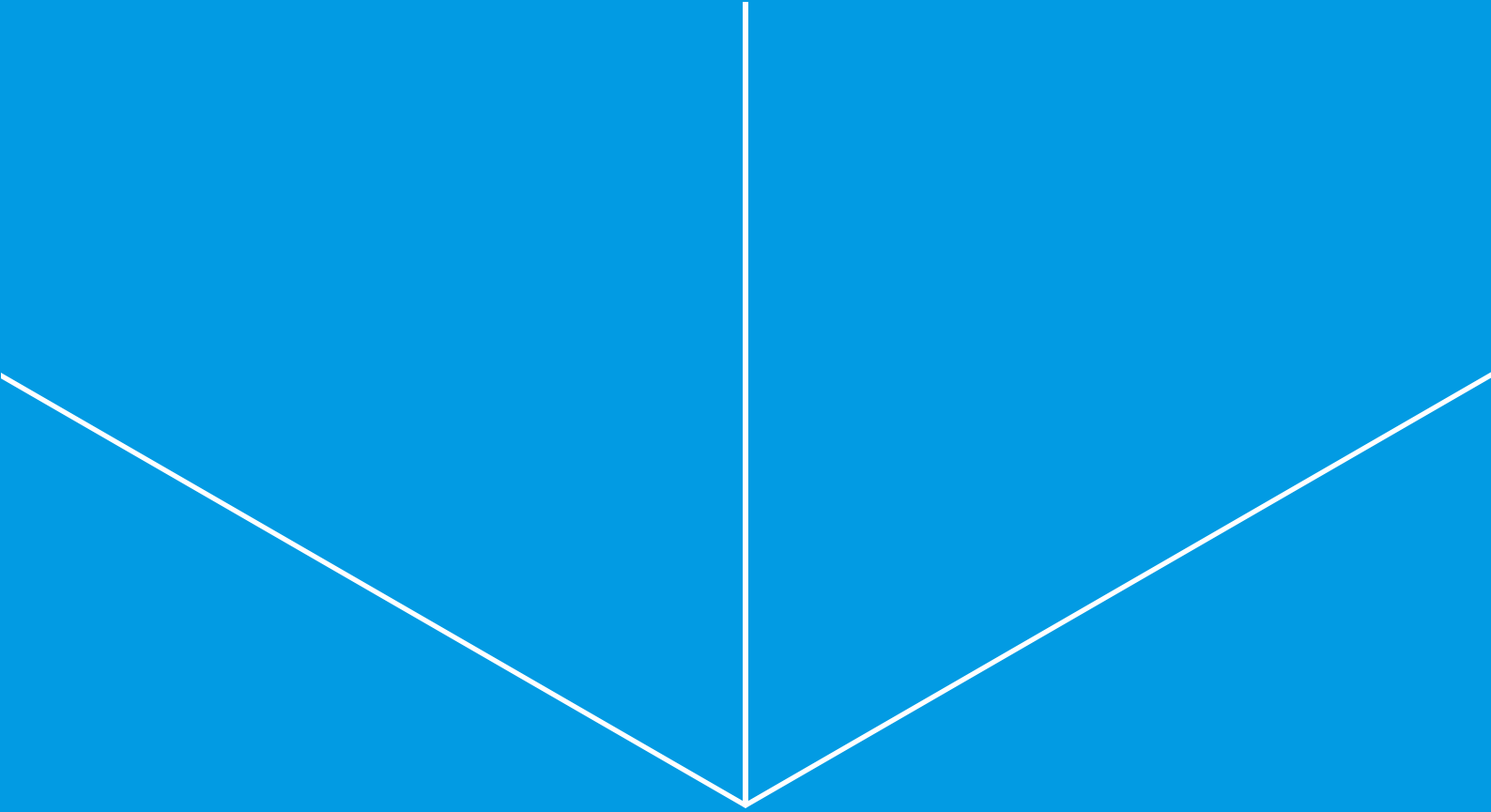
Global Capital Derivatives Awards  
2024, 2023, 2022, 2021, 2020



Counterparty Risk Product  
of the Year

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Risk.net Markets Technology Awards  
2024



1

Optimisation

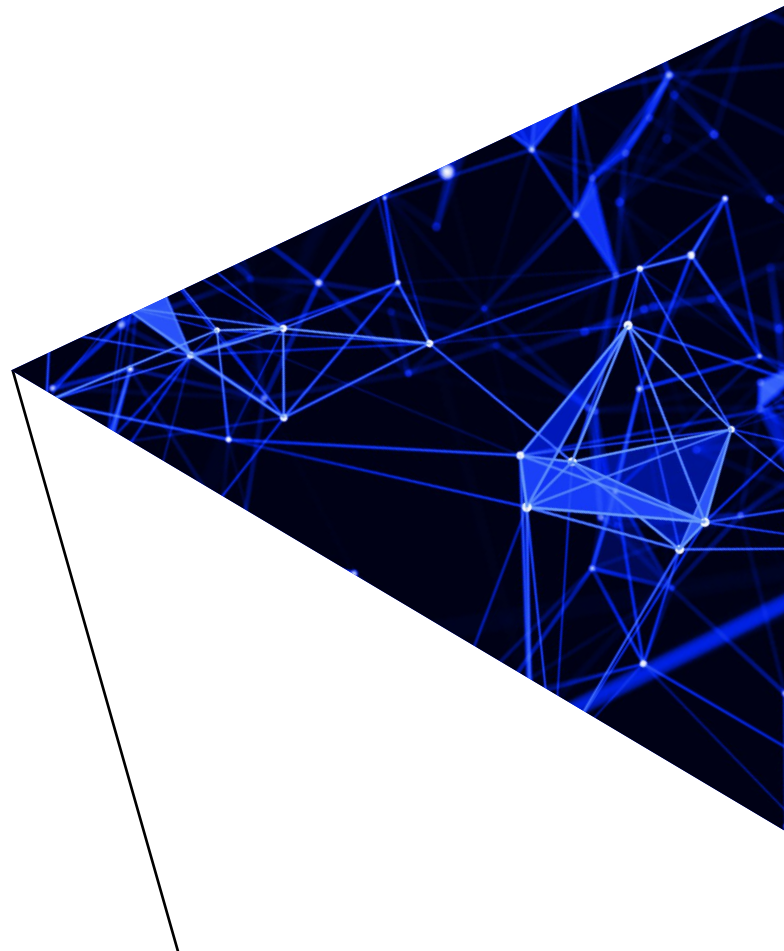
# Optimisation

Our multilateral counterparty risk optimisation service reduces initial margin and risk-based capital under SA-CCR and IMM by analysing the risk of transactions between participants and rebalancing portfolios with new market risk neutral trades that reduce risk and release capital.

- We enable clients to simultaneously reduce counterparty risk, capital requirements and margin costs across bilateral and cleared portfolios – often in excess of 50%.
- Our flexible objective function can support different metrics as regulations change and we offer tailored solutions for the buy side and clearing brokers.

## Asset classes we optimise

- FX
- Equities
- Rates



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2

Compression

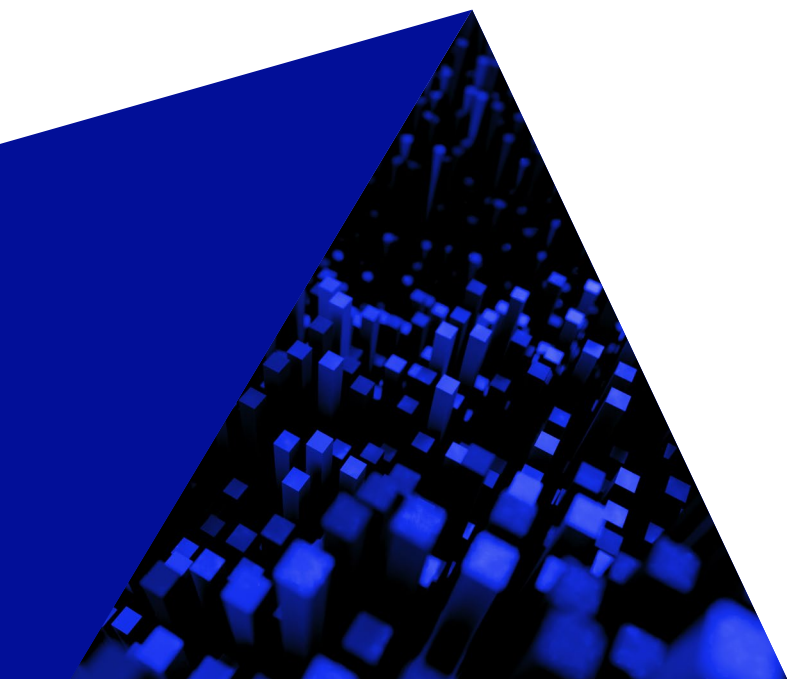
# Compression

Our multilateral interest rate compression service reduces gross notional and trade count while preserving the overall risk profile and valuation. It makes portfolios cleaner, leaner and more efficient, and frees up valuable capital that would otherwise be held unnecessarily.

- We transition LIBOR to risk-free rates, manage reset risk and reduce G-SIB exposures to lower costs and make portfolios easier to maintain.
- We also offer an internal compression service which reduces trade count and notional between different desks or entities within the same group.

## Trades we compress

- Interest Rate Swaps
- Compounding Swaps
- Forward Rate Agreements
- Zero Coupon Swaps
- Basis Swaps
- Inflation Swaps
- Overnight Index Swaps





3

Optimised  
Backloading

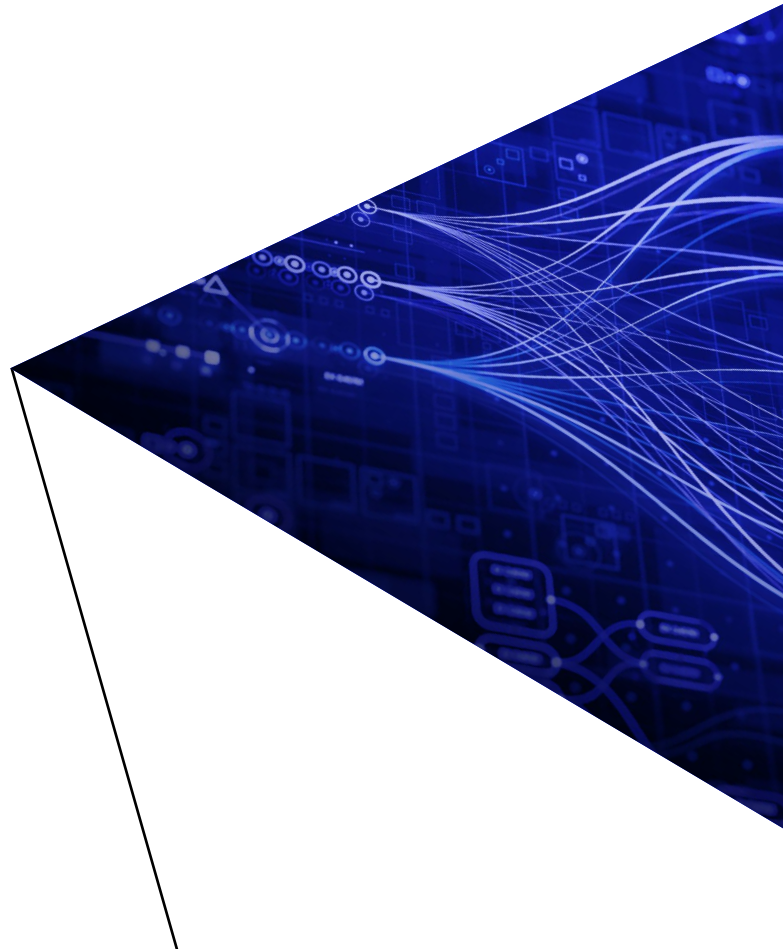
# Optimised Backloading

Our optimisation runs can sweep risk into LCH ForexClear and LCH SwapAgent where it can be held more efficiently and reduce the financial resources a participant must hold.

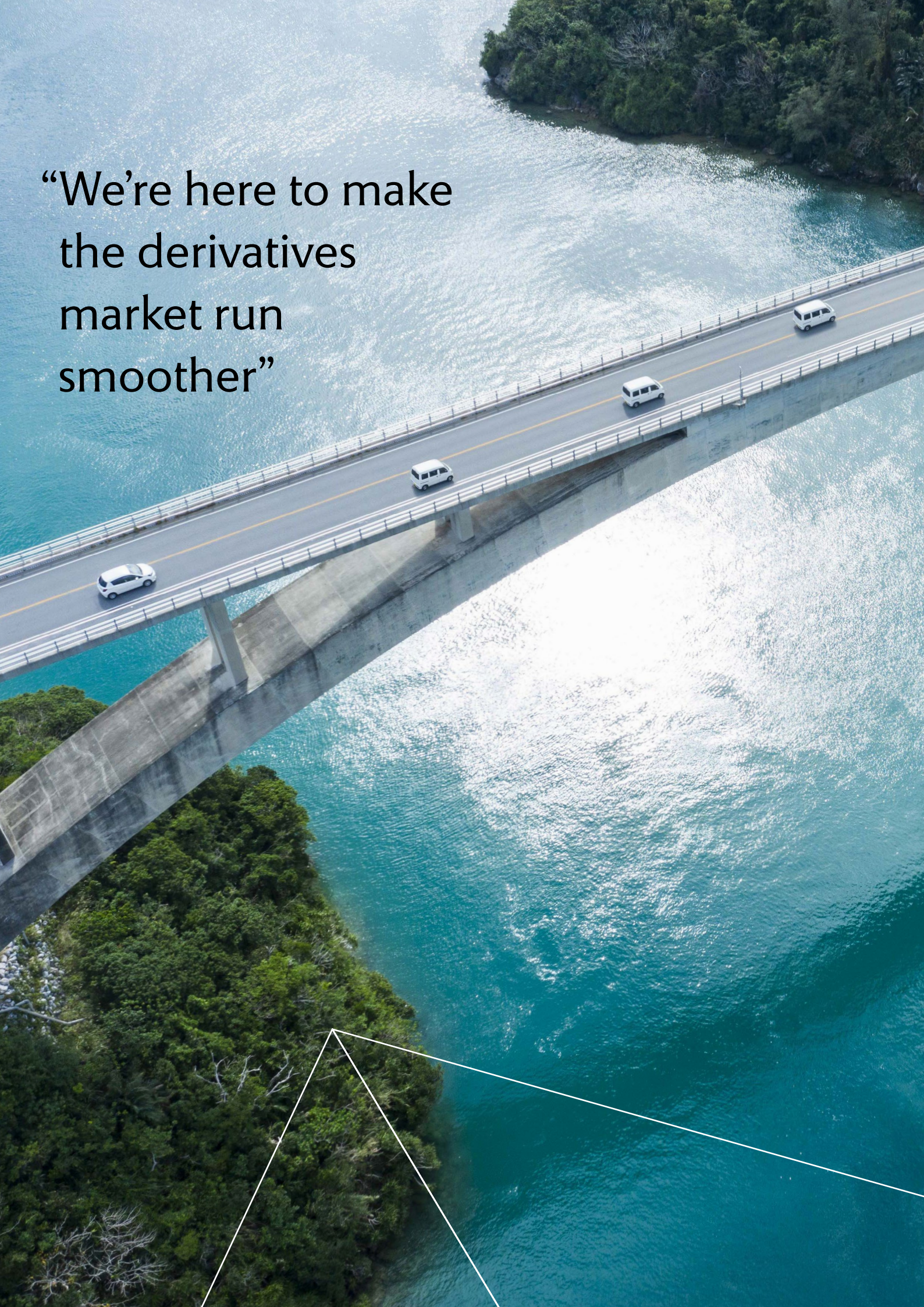
- We enable Smart Clearing by intelligently selecting uncleared trades to move to LCH ForexClear and put on new risk which reduces capital requirements by 50%+.
- We also sweep risk into LCH SwapAgent where participants benefit from standardised infrastructure, greater netting opportunities, reduced risk, and lower capital requirements.

## The benefits

- Reduced Margin Costs
- Improved Capital Efficiency
- Standardised Infrastructure
- Greater Netting Opportunities
- Efficient Process
- Move CTM to STM



“We’re here to make  
the derivatives  
market run  
smoother”



# How are we different?



## Run Faster. Run Better.

We can connect to your data sources via API to create a low touch process and free up your internal resources.



## Your Run. Your Way.

We offer flexible constraints so you can target what matters most to you, while we ensure optimal optimisation performance.



## Extensive Network. Impressive Results.

We have an extensive and rapidly growing network, including all of the largest dealer banks, plus regional banks and buy side firms.



## Bank or Buy Side. We've Got you Covered.

We offer tailored services for the buy side and are pioneering solutions with clearing brokers to deliver impressive results.



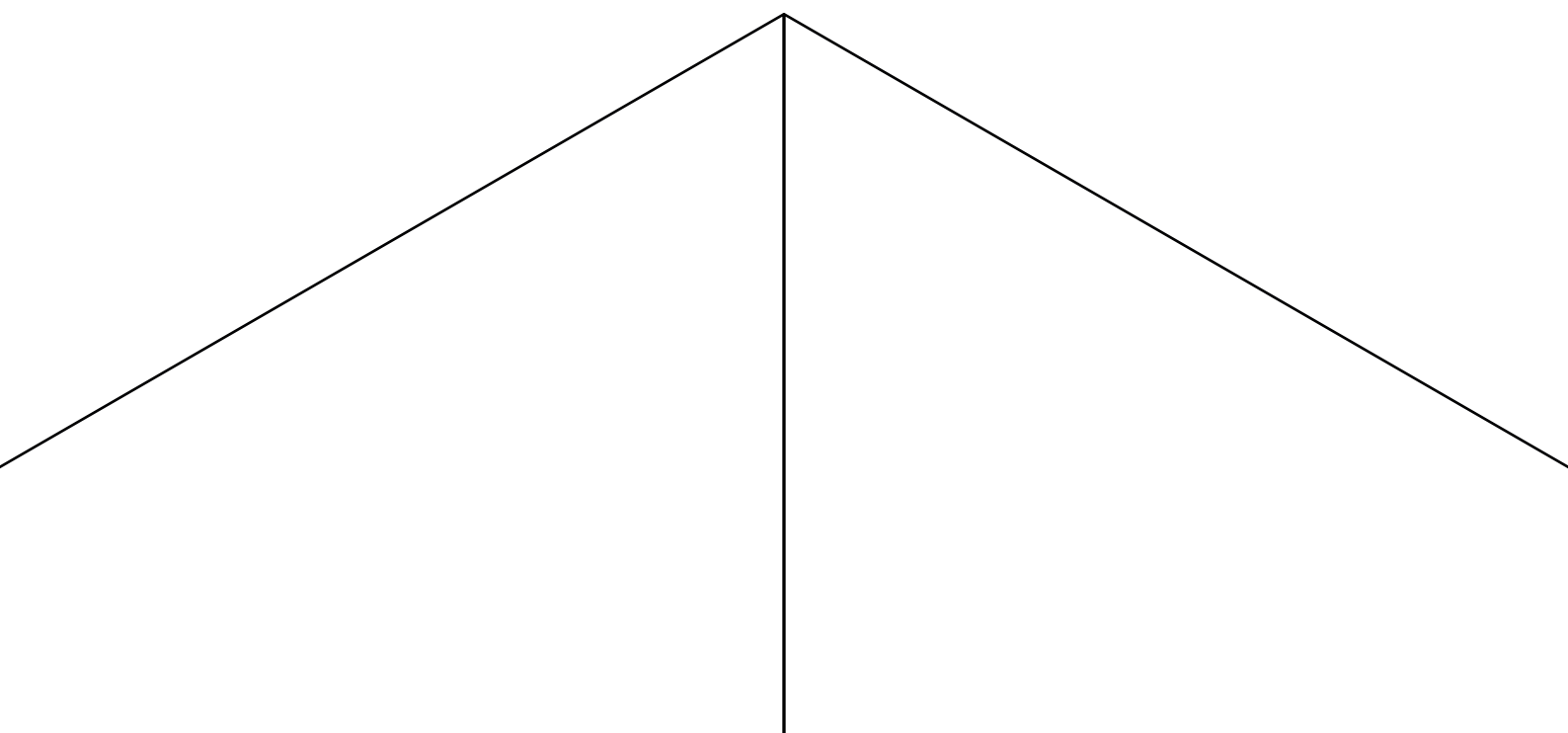
## Reactive to change. Proactively game-changing

We host regular working groups with the market which enables us to deliver what the industry wants, and what it needs.



## Flexible Pricing.

Our pricing is transparent and flexible, encouraging regular participation based on participant size.



Book a demo or contact us  
for more information.

Email [contact\\_posttradesolutions@lseg.com](mailto:contact_posttradesolutions@lseg.com)

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