SwapClear

LCH.CLEARNET

SMART
SwapClear Margin Approximation Risk Tool

SMART, the award-winning solution for managing initial margin ("IM") requirements, enables members and clients to simulate portfolio risk exposure in real-time. Using SMART's instantaneous, consistent "what-if" calculations, clients are able to estimate initial margin requirements prior to clearing.*

Key Benefits

Flexibility

View margin scenarios for a wide range of live or simulated currency, product and portfolio assumptions

Efficiency

Optimize IM offsets to maximize portfolio margining opportunities

Transparency

Get a full breakdown of IM requirements and drivers

Risk Management

Manage risk exposure more effectively through instant access to funding requirements

Confidentiality

Predict and manage IM requirements independently using standalone or integrated application

Tool Features

- Available to members and clients
- Single dashboard
- Easy exporting of reports
- Dedicated support team
- Simple installation
- IM reconciliation

Technical Functionality

- Can integrate code library into internal systems
- Loads individual trades or full portfolios
- Automatically applies SwapClear curves, tenor buckets and worst-case loss scenarios
- Displays NPV, delta and gamma at trade level
- Identifies ineligible trades in test portfolio

Accolades

Get SMART

Contact the SwapClear team in the US +1 212 513-8282 or in the UK +44 (0)20 7426 7939
Or visit http://www.lchclearnet.com/secure_area/ and sign up to get access

*SMART is a margin approximation tool only and its outputs may differ from actual initial margin called by SwapClear.