

SMART

LCH Margin Estimator

LCH The Markets' Partner

INTRODUCTION

LCH SMART enables clients and members to simulate their margin requirements across SwapClear, Listed Rates and ForexClear on one platform. Using instantaneous, consistent "what if" calculations, clients and members can cost-effectively view their risk exposures against LCH for a simulated portfolio prior to clearing.

KEY BENEFITS

01.

IM & VM Reconciliation

Input your portfolio of trades, and watch LCH SMART automatically apply curves, tenor buckets and worst-case scenarios to ensure accurate estimates of margin.

02.

Full Breakdown of Risk Exposure

Access a comprehensive view of your IM and margin add-ons across your portfolio as well as a breakdown of portfolio sensitivities.

03.

Risk Management on One Platform

Submit trades from any OTC or Listed Rates service to view real-time risk exposure across the portfolio on one platform.

04.

Portfolio Margining Simulation

LCH SMART supports the LCH Spider service, enabling members to view their portfolio margining opportunities across OTC and exchange-traded interest rate books.

05.

Usability

Use the desktop application to take advantage of interactive screens or connect with the API to integrate the LCH SMART tool within your own technology stack.



TOOL FEATURES

- IM Reconciliation
- Supports SwapClear, Listed Rates & ForexClear
- Displays NPV and sensitivities at trade level
- Automatically applies curves, tenor buckets and worst-case loss scenarios
- Available for Members & Clients
- Available as an easy-to-use desktop application
- Available to integrate into internal systems
- Supports LCH Spider and its impact on a simulated portfolio
- Simple installation

UPCOMING FEATURES AND DEVELOPMENT OF SMART

01.

LCH App Store

Allow quick installations of all available LCH tools and automatic upgrades for new SMART features.



02.

SMART Data Services

Support market, reference and portfolio data for calculation purposes instead of EOD reports.



03.

ForexClear Desktop

Enable users to perform analysis for the ForexClear service through a desktop application.



04.

Calculation Service

Enable members to do impact analysis on their DFAM totals.



FIND OUT MORE

For more information, contact the SMART support team: smartsupport@lch.com

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