



SWAPTIMIZATION

Swaptimization is a technology solution designed to provide automation to global equity total return swap (TRS) trading workflow. Swaptimization utilizes a proprietary matching algorithm to pair natural positions across market participants to facilitate bilateral security-based TRS in an efficient, centralized and scalable manner.

Building off of EquiLend's industry-leading and award-winning position in the secured financing and collateral trading technology marketplace, Swaptimization will deliver automation and efficiency to equity TRS trading. By using Swaptimization's intuitive, Web-based user interface, access to liquidity is a few simple clicks away.

Transforming the total return swap workflow with Swaptimization:

- Trade execution lifecycle management in single-name equity TRS
- Reset, maturity and unwind notifications
- Basket maintenance and advisory of key swap attributes including corporate actions, upcoming resets and maturity dates
- Hard to borrow indicator for improved optimization
- Customization of term sheets
- Data analytics and benchmarking of portfolio activity relative to the broader marketplace
- Short sale restricted notifications
- Read-only functionality for trade support and data-capture obligations

Easy Onboarding:

- ISDA in place between bilateral counterparties
- Sign one-page addendum to the EquiLend agreement to memorialize pricing
- Supply EquiLend with user IP addresses for whitelisting

Who We Are

EquiLend is a financial technology provider of trading, post-trade, market data, regulatory and clearing services for the securities finance, collateral and total return swaps industries. EquiLend has offices in New York, Boston, Toronto, London, Dublin, Hong Kong and Tokyo.

Key Attributes of Swaptimization:

- Proven track record in achieving standardization, liquidity, scale and automation in the secured funding market
- Global platform with connectivity available in the United States, Europe and Asia
- Ease of onboarding for clients with existing connectivity to EquiLend
- Offers ability to handle lifecycle management on platform

Funding Functionality in Swaptimization

Offering users the flexibility to validate funding for notional values, Swaptimization's Funding feature also ensures compliance with collateral schedules.

Funding benefits for clients:

Import Portfolio Files

- Import portfolio files to allow the platform to optimize client baskets for funding trades

Manage Trades

- Manage trades at basket or securities level with flexibility to scale up or wind back your positions and define maximum and minimum ticket size

Negotiate trade elements

- Negotiate trade elements such as tenure, execution levels and breakability terms