

2021

A pivotal year for benchmark conversion

2021 is expected to bring meaningful reductions in legacy benchmark exposure and continued adoption of alternative risk-free rates (RFRs) in OTC derivative portfolios.

Take control of your portfolio and compress your swaps using TriReduce's Benchmark Conversion service.

A multi-dimensional solution that creates efficiencies three ways:

Compresses

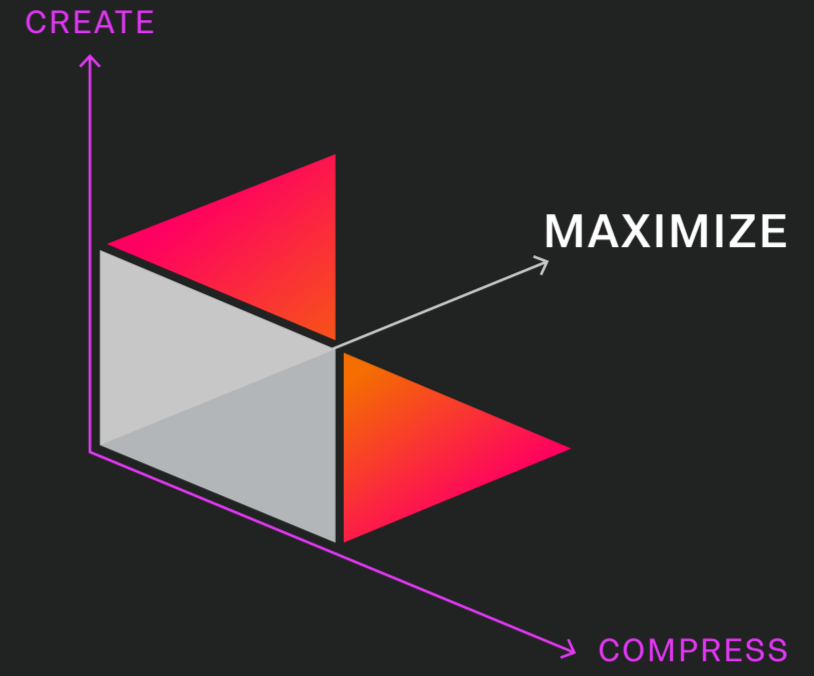
legacy benchmark swaps.

Creates

risk replacement trades on the alternative RFR.

Maximizes

exposure reduction on benchmarks subject to cessation.



Roadmap to a successful transition



Can I compress my new RFR trades?

TriReduce supports compression for all alternative benchmarks:

EUR: ESTR | GBP: SONIA | USD: SOFR | CHF: SARON
JPY: TONA | CAD: CORRA | AUD: AONIA | SGD: SORA

Why risk replacement trades?

Risk replacement trade functionality enables the most efficient form of conversion.

What if I can't support risk replacement trades?

TriReduce offers many ways besides risk replacement trades to maximize conversion.

[Ask us](#)

Am I able to test the benchmark conversion functionality?

TriReduce Benchmark Conversion offers testing on all currencies and CCPs:

GBP | EUR | USD | JPY | CHF | SGD
CAD | AUD | CME Clearing | LCH | JSCC

Can I customise the service to my needs?

TriReduce's suite of risk tolerances and submission tools allow participants to align their results with their benchmark transition goals as they evolve over the year.

How will the conversion be calculated?

TriReduce Benchmark Conversion uses each participants' own mid-market valuation and risk to perform compression and conversion, removing uncertainty from the outcome.

What if my needs change?

TriReduce makes it easy to align and adjust your risk tolerances to your benchmark transition goals as needs and regulations evolve.

Take control of your portfolio and reduce exposure to index cessation using TriReduce's Benchmark Conversion service.

Contact us at BenchmarkConversion@trioptima.com to learn more and start testing for your legacy benchmark trades.