

triBalance Completes First FX SA-CCR Optimization Cycle

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LONDON and NEW YORK, Nov. 13, 2020 /PRNewswire/ -- TriOptima, a leading infrastructure service that helps to lower costs and to mitigate risk in OTC derivatives markets, announced the completion of its first triBalance FX cycle optimizing exposures for clients who calculate their leverage ratio capital requirements under the Standardized Approach for Measuring Counterparty Credit Risk (SA-CCR). Bilateral and cleared initial margin exposures were simultaneously optimized in the FX cycle that took place on October 29, 2020.

The triBalance service has been available for cleared and bilateral transactions since 2017. triBalance generates a customized set of new risk reducing transactions that allow clients to redistribute bilateral exposures within TriOptima's multilateral network to manage counterparty credit risk.

"TriOptima is preparing FX clients for the new SA-CCR requirements that are currently being phased in across the major jurisdictions before the end of next year," said Philip Junod, Senior Director, triReduce and triBalance Business Management. "Being the first to include the all-in net exposures in our optimization cycle helps us support our network of thirty banks, the largest multilateral network in the industry, as they seek to reduce their counterparty risk and manage their capital exposures."

TriOptima runs weekly FX optimization cycles for 30 currency pairs and will include SA-CCR optimization in all future cycles.

TriOptima is a part of CME Group. For more information on TriOptima offerings, visit [here](#).

About CME Group

As the world's leading and most diverse derivatives marketplace, CME Group (www.cmegroup.com) enables clients to trade futures, options, cash and OTC markets, optimize portfolios, and analyze data – empowering market participants worldwide to efficiently manage risk and capture opportunities. CME Group exchanges offer the widest range of global benchmark products across all major asset classes based on [interest rates](#), [equity indexes](#), [foreign exchange](#), [energy](#), [agricultural products](#) and [metals](#). The company offers futures and options on futures trading through the [CME Globex®](#) platform, fixed income trading via BrokerTec and foreign exchange trading on the EBS platform. In addition, it operates one of the world's leading central counterparty clearing providers, CME Clearing. With a range of pre- and post-trade products and services underpinning the entire lifecycle of a trade, CME Group also offers optimization and reconciliation services through TriOptima, and trade processing services through Traiana.

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