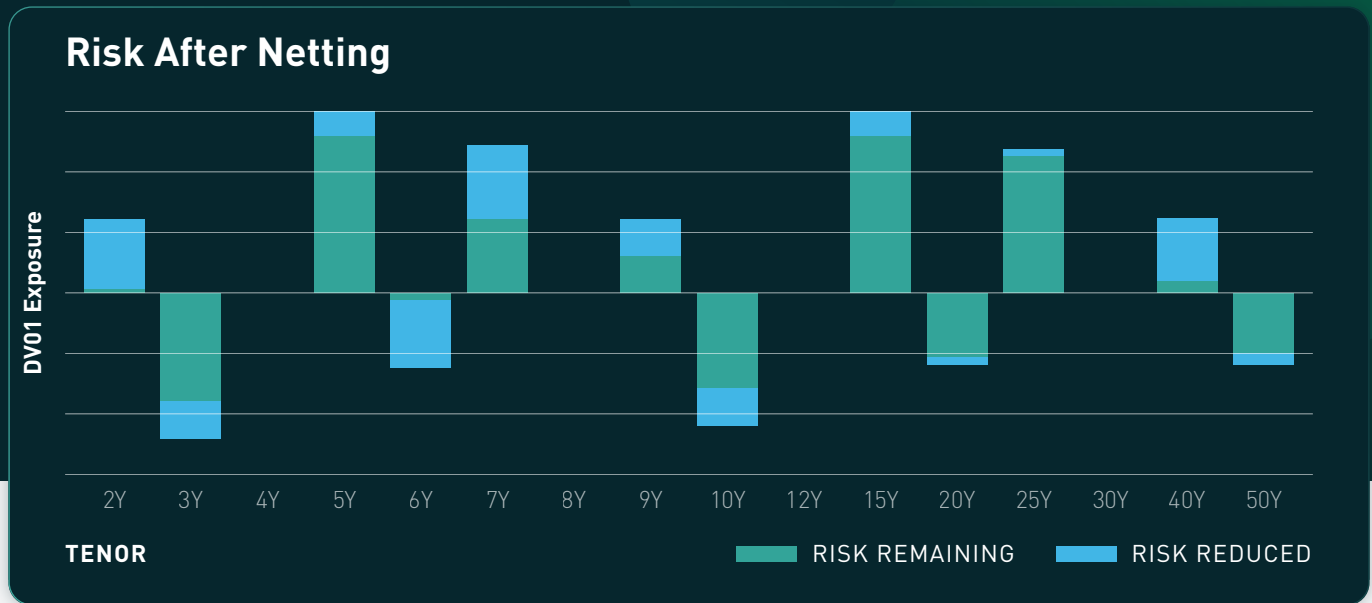




The Risk Netting Service (RNS) functionality

A simple way for traders to optimise their IRS positions



The MTS Swaps Risk Netting Service (RNS) allows swaps traders to rebalance their portfolios and optimise risk in dedicated matching sessions.



FUNCTIONALITY

- Reduces dealers' long and short exposures across maturities
- Trades are matched in bulk at mid-market while respecting traders' constraints (PNL, Curve and Fly)
- Fully automated solution that generates trades in minutes



PRODUCT COVERAGE

- 3s6s, €STR/BOR and EUREX/LCH Basis



FEES

- Competitive and transparent fee schedule based on DV01 traded



COMMUNITY

- Creates a unique and concentrated pool of liquidity from all participating dealers
- Complements the continuous matching available in the MTS Swaps Order Book
- Available to all dealers that meet the MTS Swaps membership criteria



INTEGRATION AND CONNECTIVITY

- RNS is available on our web-based, easy to deploy MTS Swaps trading platform
- Easy spreadsheet import to load curves, positions and constraints
- Trades generated are instantly submitted to MarkitWire and downstream into the CCPs

ABOUT MTS

MTS is a leading operator of regulated electronic fixed income platforms for European rates, money markets, and now swaps, supporting daily transaction volumes of more than €160 billion.

For over 35 years, MTS has supported the European fixed income market through regulated electronic markets in Europe and beyond, bringing traders together to unlock liquidity, maximise trading opportunities, and optimise post-trade processes.

As a one-stop shop, MTS' cutting-edge trading solutions and market data meet the ever-changing requirements of rates, money markets, and swaps participants across the buy- and sell-side, and support a wide range of instruments, order types, and access methods.

MTS is part of the Euronext Group, the leading pan-European market infrastructure provider, and our clients benefit from synergies with Euronext's diverse product offering and geographical coverage.

ABOUT Wematch.live

Wematch.live helps financial institutions tackle some of their biggest challenges including automation, cost, API integration, productivity, compliance, and conduct risks. The award-winning digitally native platform enables the matching of interest on financing structures, optimises workflow around trades, and drives more efficient communications internally and externally. With Wematch buy- and sell-side firms can connect to nearly 1,000 dealers and 90 institutions to better exchange pre-execution, negotiation, and post-trade transaction data.

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