



MATCHINGLINK

**ASSET
MANAGEMENT
MADE
AMAZING**

LDI PORTFOLIO OPTIMIZER

100% End to end In Control. The LDI Portfolio Manager is an end-to-end Straight Through Processing (STP) solution. Seamlessly Integrated in your IT infrastructure with smart API connections. Solving data management issues, aligned with your risk management framework.

Government bond regional split

Sum of bond market value per region

● core bond ● southern euro ● Other ● northern euro



Asset country split

Sum of the asset DV01 per country

● Finland ● Germany ● Belgium ● Other ● Austria



Germany
Value: €255,251,935
Percent: 29.8%

Credit rating

Sum of the asset market value per credit rating

● AA ● AAA ● AA+



Everything is captured, versioned and stored. Using metrics for correctness, timeliness and completeness to validate each and every step.

With clear data ownership and responsibilities and universal procedure for reusing data and data processing results throughout the system. We use inside asset management knowledge to make the optimal split between flexibility in inputs, configuration and system set up, to avoid double use of data and data conflicts. So, you are 100% end to end in control and able to use audit reports to improve quality and performance every day.

Current overview				Client overview			
Aggregated for the last four days				Today's status per client			
Day	Input	Process	Output	Client	Input	Process	Output
Thursday, September 3, 2020	✓	✗	✗	Client 1	✓	✗	✗
Wednesday, September 2, 2020	✓	✓	✓	Client 2	✓	✓	✓
Wednesday, April 8, 2020	✓	✓	✓	Client 3	✓	✓	✓
Tuesday, April 7, 2020	✓	✓	✓	Client 4	✓	✓	✓

Module overview				Kruisnoten			
Today's status per module				Aggregated for the last four days			
Module	Input	Process	Output	Day	Input	Process	Output
FX overlay	✓	✓	✓	Thursday, September 3, 2020	✓	✗	✗
Mortgages	✗	✗	✗	Wednesday, September 2, 2020	✓	✓	✓
Reporting	✓	✓	✓	Wednesday, April 8, 2020	✓	✓	✓
LDI	✓	✓	✓	Tuesday, April 7, 2020	✓	✓	✓





END TO END IN CONTROL



GREATER INSIGHT

The LDI portfolio manager enables in depth analysis of your portfolios using any metric you need. From DV01's, interest rate sensitivities and Key Rate Durations to scenario's, exposures and much more.

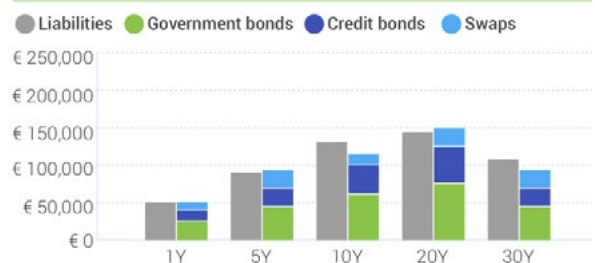
With everything configurable on a client and portfolio level, multi-client asset managers can tailor portfolio's to every need. And share these insights instantly.

MatchingLink, born in 2017, is a visionary start-up founded by industry insiders who want to amaze asset managers with the latest IT. MatchingLink has a simple yet powerful formula: Excitement + IT = Positive Impact. By successfully combining technologies we create all new scalable, fully digitized and high performing organizations. Focussing on the drivers of your future success:

- ✓ 100% End to End in control
- ✓ greater insight
- ✓ the best customer experience
- ✓ drastically lower costs
- ✓ better performance

Hedge position

liabilities vs assets



Constraints

Portfolio constrains, represented as a radar plot



THE BEST CUSTOMER EXPERIENCE

A picture says more than a thousand words. Because all our software runs in the cloud you can just as easily share portfolio analysis and results with clients as with your own professionals. Without delay, without hassle. Over time, in any type of visualization, any time, anywhere.

Providing a high standard of reporting as well as being flexible enough to provide incidental extra reports and specials without having to search for the data first.





DRASTICALLY LOWER COSTS

LDI products are increasingly becoming commoditized. Today's fees are under relentless pressure. Scalable and cost-effective offerings are needed to stay ahead of the competition. The LDI Portfolio Manager maximises automation and is optimizing the use of valuable professionals in your organization. Creating value for customers instead of wasting time on spreadsheet transformations. Our platform is offered as a scalable SaaS solution with a flexible, pay as you go pricing model keeping your cost base low and variable.



Impact

Impact of the proposal

Metric	Max achievable	Current	Change	New
Return	0.57%	0.54%	0.03%	0.57%
ESG	87.0	76.0	2.4	78.4
Transaction costs	€-	€-	€43,000	€43,000
Scenario impact	95%	85%	3%	89%
Tracking error	0.12%	0.17%	-0.02%	0.15%
Hedge ratio	50.0%	50.9%	-1.1%	49.8%

BETTER PERFORMANCE

In addition, with our Artificial Intelligence based algorithms you can generate optimizations from the current position, execute rich-cheap strategies, and show the risk use versus the guideline bandwidth. The optimization can be performed for return, ESG, risk or scenario impact and any preferred combination.

Transactions

Transactions required to go from the current position to the proposal

Instrument_type	Buy_sell	Identifier	Amount	Cash_impact	Costs	Return_impact
government_bond	Sell	IT0005024234	47,370,000	€58,738,800	0	0.0743%
government_bond	Sell	DE0001102374	9,370,000	€11,618,800	0	0.0147%
government_bond	Sell	AT0000A185T1	49,120,000	€54,523,200	0	0.0771%
government_bond	Sell	IE00BV8C9418	68,370,000	€74,523,300	0	0.1073%
government_bond	Buy	IE00B60Z6194	12,130,000	-€83,064,800	0	0.1253%
government_bond	Sell	DE0001135432	46,620,000	€83,916,000	0	0.0732%
government_bond	Sell	IT0003256820	36,620,000	€56,028,600	0	0.0575%



MATCHINGLINK

ASSET MANAGEMENT MADE AMAZING

Europalaan 100
3526 KS Utrecht

+31 6 - 83 21 45 98
+31 6 - 11 20 38 77

info@matchinglink.com
matchinglink.com