



**MATCHINGLINK**

**ASSET  
MANAGEMENT  
MADE  
AMAZING**

## FX OVERLAY OPTIMIZER

FX hedges above all require intensive and accurate data sourcing and processing. With a background in both IT and overlay & asset management, we understand the challenges in this specialist field. And cover the whole chain of activity.

### Currency split assets

Sum of currency market value

● USD ● EUR ● Other



### Existing hedge exposure

Market value per hedge currency

● USD ● GBP ● JPY ● SEK ● AUD



### New hedge exposure

Market value per hedge currency

● USD ● GBP ● JPY ● SEK ● AUD



Whether it is data collection and validation, configurable investment guidelines, look through holdings, exposure and transactions, execution processes, activity logging or transparency demands. Our Currency Overlay Tooling can help you with all of these tasks, by taking care of the daily repetitive activities for you. Delivering amazing clarity and overview. Enabling you to focus on the value added parts of currency hedging.

### Default strategy

#### Exposure overview

	CHF	HKD	AUD	JPY	GBP	USD	CAD	SEK	
Gasunie Aandelen BR C1	28.871.275	94.817.088	35.910.634	10.321.366.327	33.703.998	729.816.402	50.353.305	104.048.683	
Gasunie Deutsche AM C1	8.698.167								201.381.560
100% exposure	37.569.442	94.817.088	35.910.634	10.321.366.327	33.703.998	729.816.402	50.353.305	305.430.243	
Target hedge Percentage (%)	80,0	80,0	80,0	80,0	80,0	80,0	80,0	80,0	
Hedge target	30.055.553	75.853.671	28.728.508	8.257.093.062	26.963.198	583.853.121	40.282.644	244.344.194	
Bandwidth roll-through (%)	NVT	NVT	NVT	NVT	NVT	NVT	NVT	NVT	
Bandwidth monitor (%)	10,0	10,0	10,0	20,0	20,0	20,0	10,0	10,0	
Total	27.883.212	85.345.885	28.887.892	8.198.047.661	27.639.649	572.795.153	39.729.659	216.297.997	
Hedge ratio (%)	74,2 %	90,0 %	80,4 %	79,4 %	82,0 %	78,5 %	78,9 %	70,8 %	
Compliant	●	●	●	●	●	●	●	●	

FOR MORE INFORMATION PLEASE VISIT [MATCHINGLINK.COM](https://MATCHINGLINK.COM)





## END TO END IN CONTROL



## INSTANTLY AVAILABLE

The FX Overlay Optimizer is an end-to-end, Straight Through Processing (STP) solution. Seamlessly integrated into your IT infrastructure with smart API connections. Solving data management issues, aligned with your risk management framework. Everything is captured, versioned and stored. FX overlays can be managed within or outside your organization, information can be electronically shared with clients and discussed as performance happens, not after the fact. Reports to clients, regulatory obligations and other stakeholder reports are instantly available.

### FX hedge maturity

Total exposure vs exposure per month



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

Swap leg 1	GBP	8.536.766	EUR		6 jul. 2021	12 jul. 2021
Swap leg 2	EUR		GBP	8.536.766	6 jul. 2021	12 okt. 2021
Termijn	GBP	676.451	EUR		6 jul. 2021	12 jul. 2021
Termijn	HKD	9.492.214	EUR		6 jul. 2021	12 aug. 2021
Swap leg 1	JPY	2.530.131.391	EUR		6 jul. 2021	12 jul. 2021
Swap leg 2	EUR		JPY	2.530.131.391	6 jul. 2021	12 okt. 2021
Termijn	EUR		JPY	59.045.400	6 jul. 2021	12 okt. 2021
Swap leg 1	USD	182.840.585	EUR		6 jul. 2021	12 jul. 2021
Swap leg 2	EUR		USD	182.840.585	6 jul. 2021	12 okt. 2021
Termijn	EUR		USD	11.057.968	6 jul. 2021	12 okt. 2021

## THE BEST CUSTOMER EXPERIENCE

With the FX Overlay Optimizer any type of overlay can be easily configured. The translation of investment guidelines into the configuration is intuitive. Multiple strategies can be combined and AI tooling enables risk management of FX positions. Finding the optimal FX hedging solution at any moment in any market.





# DRASTICALLY LOWER COSTS

Fx overlays have become a commodity. Today's fees are under relentless pressure. Scalable and cost-effective offerings are needed to stay ahead of the competition. The Fx Overlay Optimizer maximizes 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.



## Main currencies strategy

### Exposure overview

	CHF	HKD	AUD	JPY	GBP	USD	CAD	SEK
Gasunie Aandelen BR C1	28.871.275	94.817.088	35.910.634	10.321.366.327	33.703.998	729.816.402	50.353.305	104.048.683
Gasunie Deutsche AM C1	8.698.167							201.381.560
<b>100% exposure</b>	<b>37.569.442</b>	<b>94.817.088</b>	<b>35.910.634</b>	<b>10.321.366.327</b>	<b>33.703.998</b>	<b>729.816.402</b>	<b>50.353.305</b>	<b>305.430.243</b>
Target hedge Percentage (%)	80,0	80,0	80,0	80,0	80,0	80,0	80,0	80,0
Hedge target	30.055.553	75.853.671	28.728.508	8.257.093.062	26.963.198	583.853.121	40.282.644	244.344.194
Bandwidth roll-through (%)	NVT	NVT	NVT	NVT	NVT	NVT	NVT	NVT
Bandwidth monitor (%)	10,0	10,0	10,0	20,0	20,0	20,0	10,0	10,0
<b>Total</b>	<b>27.883.212</b>	<b>85.345.885</b>	<b>28.887.892</b>	<b>8.198.047.661</b>	<b>27.639.649</b>	<b>572.795.153</b>	<b>39.729.659</b>	<b>216.297.997</b>
Hedge ratio (%)	74,2%	90,0%	80,4%	79,4%	82,0%	78,5%	78,9%	70,8%
Compliant	●	●	●	●	●	●	●	●
<b>Total na transacties</b>	<b>27.883.212</b>	<b>75.853.671</b>	<b>28.887.892</b>	<b>8.257.093.061</b>	<b>26.963.198</b>	<b>583.853.121</b>	<b>39.729.659</b>	<b>216.297.997</b>
Hedge ratio (%)	74,2%	80,0%	80,4%	80,0%	80,0%	80,0%	78,9%	70,8%



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## ASSET MANAGEMENT MADE AMAZING

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