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TriOptima eliminates MXN TIEE interest rate swaps with a notional value of \$337 billion (4 trillion MXN)

TriOptima announced that 15 regional and international institutions eliminated Mexican peso interest rate swaps with a notional value of \$337 billion (4 trillion MXN) using the triReduce portfolio compression service.

“With 15 institutions in this termination cycle, the largest number ever, we were able to deliver large reductions in outstanding MXN interest rate swap notional values,” said Peter Weibel, CEO of triReduce. “Since MXN interest rate swaps settle every 28 days, the elimination of outstanding trades results in significant reductions in operational costs and risks as well as counterparty credit risk. In addition, capital reserves related to these trades can also be redeployed.”

Since the introduction of its innovative triReduce service, TriOptima has terminated \$120 trillion in IRS notional outstandings and \$70 trillion in CDS notional outstandings. Full compression statistics are available on TriOptima’s website at: <http://www.trioptima.com/resource-center/statistics/triReduce.html>

About TriOptima Compression

Compression services are offered through TriOptima’s triReduce service. Utilizing triReduce, participants are able to tear up their existing trades at their own mid mark-to-market valuations avoiding the difficult negotiation process of bilateral termination. Multilateral terminations leverage off the expanded number of participants and result in increased numbers of terminated trades. Eliminating trades eliminates costs, credit and operational risk and reduces capital requirements.

About TriOptima

TriOptima, an ICAP Group company, is the award-winning provider of OTC derivatives infrastructure services including triReduce, triResolve, and the Global OTC Derivatives Interest Rate Trade Reporting Repository (the Rates Repository).

triReduce, the portfolio compression service for OTC derivative dealers, pioneers technology that eliminates risk and reduces operational and capital costs. Serving over 150 bank and non-bank subscribers worldwide including the major local and global dealers in derivatives, triReduce is a critical tool for maintaining post trade processing efficiency. triReduce offers compression cycles in single name and index CDS swaps worldwide, IRS swaps in 23 currencies and a range of energy derivatives.

triResolve is a network community service that provides counterparty exposure management services including proactive portfolio reconciliation of OTC derivative portfolios, margin call management, and dispute resolution. Used by global dealers, regional banks and buy-side firms, triResolve currently handles 6 million trades representing over 75% of all non-cleared OTC derivative transactions globally. The service benefits trade control, settlement, documentation, collateral and counterparty credit risk functions.

TriOptima maintains offices in London, New York, Singapore, Stockholm, and Tokyo.
<http://www.trioptima.com>

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