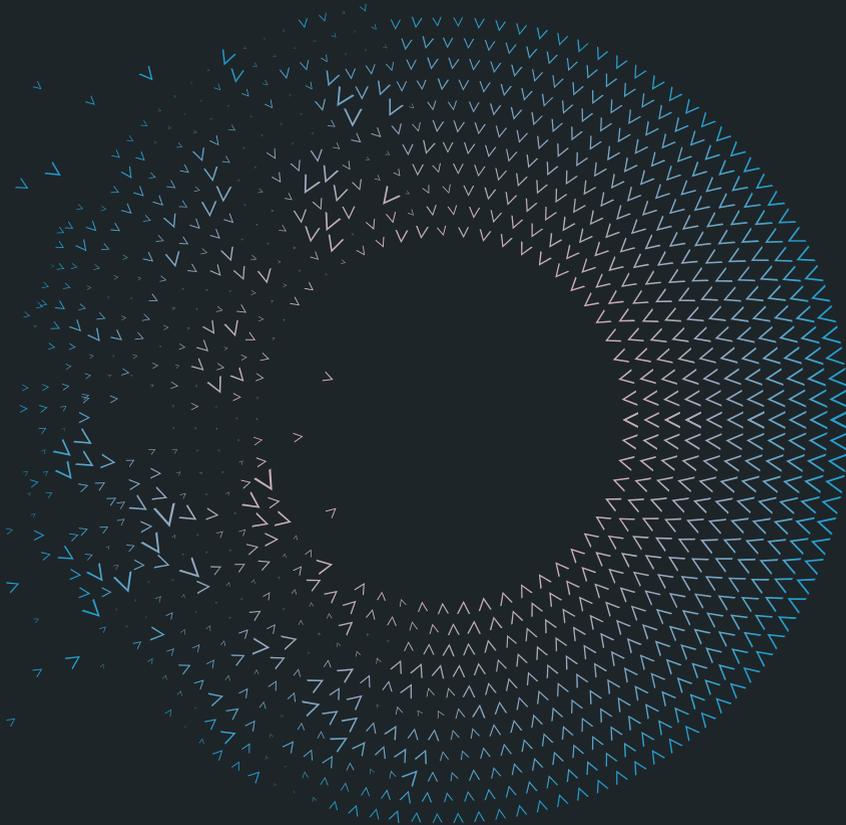


QUANTILE

Rebalance. Rebuild. Return.

Initial Margin Optimisation



 **Optimisation**

Quantile's optimisation service is designed to reduce counterparty risk and the costs associated with funding initial margin (IM).

Our unrivalled algorithms rebalance your portfolio by generating new market risk neutral trades that reduce risk and release capital.

Since launch we've eliminated billions of dollars in margin and been recognised as the Best OTC Derivatives Margin Solution and the market's leading OTC Infrastructure Service. And we're just getting started.

We believe new regulations are here to drive positive change in the industry, not to hold it back. We're continually optimising to help lessen the IM funding drag on your portfolio and increase market liquidity – accelerating a safer financial system that's better for all.



"Clients consistently say Quantile is ahead of the curve, particularly with its risk optimisation solutions intended to reduce initial margin for bilateral exposures."

Editor, Risk.net

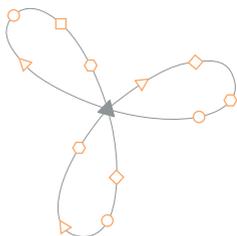
How it works



Submit & Validate

Participants submit their data to Quantile directly or via AcadiaSoft and set their risk constraints.

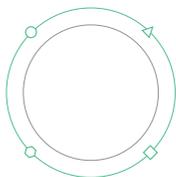
Ready. Run. Rebalance.



Identify Risk Rebalancing Opportunities

We run our fast and intelligent optimisation engine to generate a proposal containing a set of new market risk neutral trades.

Ready. Run. Rebalance.



Accept & Book

Our optimisation proposal is validated and accepted by participants and new trades are booked, reducing counterparty risk and the cost of funding IM.

Ready. Run. Rebalance.

What we optimise

We can reduce risk and the cost of funding IM in both cleared and uncleared portfolios, including:

FX

Equities

Rates

Commodities (Gold)

How are we different



Effortlessly flexible.
Progressively simple.

We allow you to tailor your optimisation by setting risk, notional and SIMM constraints – to name a few.



Reactive to change.
Proactively game changing.

Our services are built to align with your requirements and we continually optimise to define best practice and lessen the impact of the UMR.



First to collaborate.
Built to automate.

Our seamless process offers unrivalled automation by leveraging Acadia and other industry partners to automate the exchange of data.



Time well spent.

Our pricing structure is transparent and promotes regular and proactive participation.



Trade together.
Optimise together.

We have an extensive network, including all of the world's largest dealer banks.

In credible company



Risk Management Solution of the Year, FOW International Awards 2021



Best OTC Derivatives Margin Solution, FTF Technology Innovation Awards 2021



AWS Partner Network
Select Technology Partner



ISO 27001 Certified

Join our next run

Discover the Quantile difference by joining our next optimisation run.
We run FX weekly, Rates fortnightly & Equities monthly.

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