QUANTILE

Reduce Risk. Release Capital.

Capital Optimisation

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Quantile's new capital optimisation service leverages our market leading technology to optimise risk-based capital.

Our advanced algorithms rebalance exposures via new trades or backloading to reduce risk and improve capital efficiency.

Quantile's capital optimisation service brings together an extensive network of market participants to reduce risk-based capital under the standardised approach for measuring counterparty credit risk (SA-CCR) and the internal model method (IMM) – driving new levels of capital efficiency.

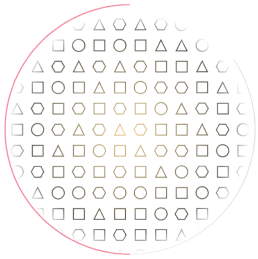
The service rebalances cleared and uncleared exposures with new market risk neutral trades and enables participants to move risk to venues where it can be held more efficiently, such as central clearing houses and LCH SwapAgent.

Our flexible approach enables participants to target large exposures, forward exposures, and specific CSAs – and we can optimise other capital models and metrics as regulations and requirements change.

"Our new capital optimisation service has seen individual participants reduce their capital requirements by up to 80%, and we continue to regularly evolve the service to help clients better manage their risk and capital going forward."

Andrew Williams, CEO

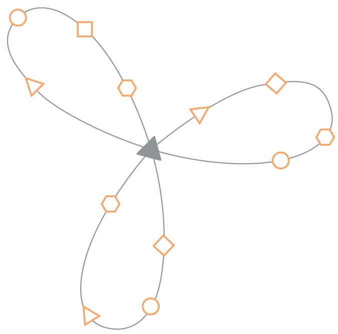
How it works



Submit & Validate

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

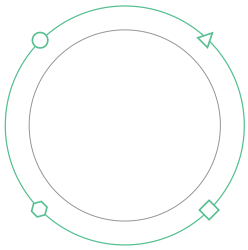
Ready. Reduce. Release.



Identify Optimisation Opportunities

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

Ready. Reduce. Release.



Accept & Execute

Our optimisation proposal is validated and accepted by participants and new trades are executed, reducing counterparty risk and capital requirements.

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What we target

We can optimise across any asset class and target different exposures, including:

- SA-CCR
- IMM
- Stress test (CCAR)
- Large exposures
- Credit limits

QUANTILE

Our unique approach

Flexible constraints.

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

Transparent pricing.

Our pricing structure is fair and transparent – promoting regular participation which will further your capital efficiency.

Automated process.

Our streamlined service automates the trade booking process and seamlessly integrates with LCH SwapAgent and ForexClear to deliver STM and netting benefits.

Supports multiple capital models and metrics.

We identify optimisation opportunities that deliver significant results – across any asset class.
Our flexible objective function can support new requirements including regulatory stress tests (CCAR), large exposure/single counterparty credit limits and credit line utilisation.

In credible company

Risk Management Solution of the Year, FOW International Awards 2021

Global Optimisation Service of the Year, Global Capital Derivatives Awards 2021

AWS Financial Services Partner

ISO 27001 Certified

Join our next run

Discover the Quantile difference by joining our regular capital optimisation runs.

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