QUANTILE

Reduce Risk. Release Capital.

Counterparty Risk Optimisation

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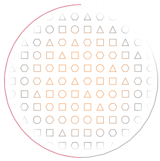
Quantile's multilateral counterparty risk optimisation service reduces counterparty risk, capital requirements and the cost of funding initial margin (IM).

Our unrivalled algorithms optimise cleared and uncleared IM and risk-based capital under SA-CCR and IMM by analysing the risk of transactions between participants and rebalancing portfolios with new market risk neutral trades that reduce risk and release capital.

By optimising margin and capital simultaneously, we drive new levels of efficiency – with one run, one set of constraints and one booking process.

Our extensive network is rapidly growing, and includes all the top tier global banks, regional banks, and other large institutional market participants. We are also actively onboarding buy-side participants and continue to evolve the service so we can deliver greater savings and more efficiency across the network.

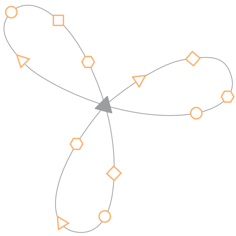
How it works



Submit & Validate

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

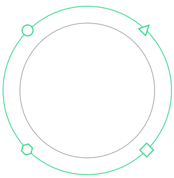
Ready. Run. Rebalance.



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, capital requirements and the cost of funding IM.

Ready. Run. Rebalance.

What we optimise

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

- FX
- Equities
- Rates

QUANTILE

How are we different

Faster. Cleaner. Leaner.

Our market leading service can optimise margin and capital simultaneously – with one run, one set of constraints and one booking process.

Happier clients
Safer markets.

Clients include all of the top tier global banks, regional banks and other large institutional market participants.

Setting the pace.
Leading the charge.

We continually evolve in line with your requirements and offer multi CCP optimisation runs at LCH and CME.

Reactive to change.
Proactively game changing.

We identify optimisation opportunities that deliver significant results – and our flexible objective function can support multiple capital models and metrics as regulations change.

Record breaking results.

Our market leading service delivers a material reduction in capital requirements and margin costs across bilateral and cleared portfolios – often in excess of 50%.

Great minds.
Think unalike.

Team of 90+ globally delivering round the clock support from offices in London, New York, Amsterdam, Sydney and Tokyo (coming soon).

In credible company

Service Provider of the Year, FTF News Technology Innovation Awards 2022

Best OTC Derivatives Margin Solution, FTF Technology Innovation Awards 2021

Risk Management Solution of the Year, FOW International Awards 2021

ISO 27001 Certified, AWS Financial Services Partner

Join our next run

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

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