

AcadiaSoft Collaborates with Capitalab's Initial Margin Optimization Services

Norwell, MA, November 19, 2018 – AcadiaSoft Inc., the leading industry provider of risk and collateral management services for the non-cleared derivatives community, today announced that it is collaborating with Capitalab, a division of BGC Brokers L.P., for the provision of their initial margin (IM) optimization service, designed to allow clients calculating IM to optimize exposures to result in lower margin payments and to reduce capital funding requirements.

“Optimization services meet an important need for the derivatives market, as firms posting IM seek to reduce costs,” said Fred Dassori, head of strategic development at AcadiaSoft, “and the relationship with Capitalab allows us to provide even more options via the AcadiaSoft Hub. We are pleased to work with industry leaders like Capitalab to make the Hub a one-stop shop for our clients’ initial margin requirements.”

The Capitalab IM optimization service runs on a routine basis for Rates and now FX asset classes, and is scalable to meet increasing numbers of products and participants. Respecting constraints applied to the optimization algorithm, each run optimizes bilateral risk exposures post-execution. Clients can set their optimization constraints, accommodating variables such as counterparty risk, market risk and CSA terms, with the service facilitating straight through processing.

“This collaboration with AcadiaSoft is an important milestone as we continue to expand Capitalab’s derivatives services,” said Capitalab’s London-based co-founder Gavin Jackson. “By leveraging the risk data within the AcadiaSoft Hub, Capitalab services are easily available to clients in-scope for the initial margin requirement, and our existing clients can improve operational efficiency and reduce the costs associated with maintaining derivatives portfolios.”

The AcadiaSoft Hub’s integration with IM optimization and compression services reduces regulatory and operational risks by providing automation through AcadiaSoft’s secure platform. AcadiaSoft stores portfolio data behind the AcadiaSoft firewall and, by restricting the transfer of data based on the participants and requirements of each individual service, AcadiaSoft removes opportunities for exposing sensitive client data.

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About AcadiaSoft, Inc.

AcadiaSoft, Inc. is the leading industry provider of risk and collateral management services for the non-cleared derivatives community. The AcadiaSoft Hub encompasses a suite of applications and analytics that enable and measure the complete STP workflow from CSA agreement management, risk services, margin and collateral management through to settlement. Backed by 17 major industry participants and market infrastructures, AcadiaSoft is used by a community of more than 650 firms exchanging approximately \$400B of collateral on

daily basis via its margin automation services. AcadiaSoft is headquartered in Norwell, MA and has offices in London, New York and Tokyo.

For more information visit [acdiasoft.com](https://www.acdiasoft.com).

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About Capitalab

Capitalab, a division of BGC Brokers L.P., provides compression services that are designed to bring greater capital and operational efficiency to the global derivatives market. It assists clients in managing the growing cost of holding derivatives, while helping them to meet their regulatory mandates. Through the Swaptioniser® service for portfolio compression of Interest Rate Swaptions, Interest Rate Swaps, Caps and Floors and FX Options, as well as Initial Margin Optimisation service and fully automated trade processing, Capitalab looks to simplify the complexities of managing large quantities of derivatives to promote sustainable growth and lower systemic risk and to improve resiliency in the industry. The Capitalab brand is part of FENICS's fully electronic family of brands. BGC Brokers L.P. is authorised and regulated by the UK Financial Conduct Authority and is based in London. BGC Brokers L.P. is a subsidiary of BGC Partners, Inc. (NASDAQ: BGCP), a leading global brokerage and financial technology company.

For more information: <https://www.capitalab.co.uk/>

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