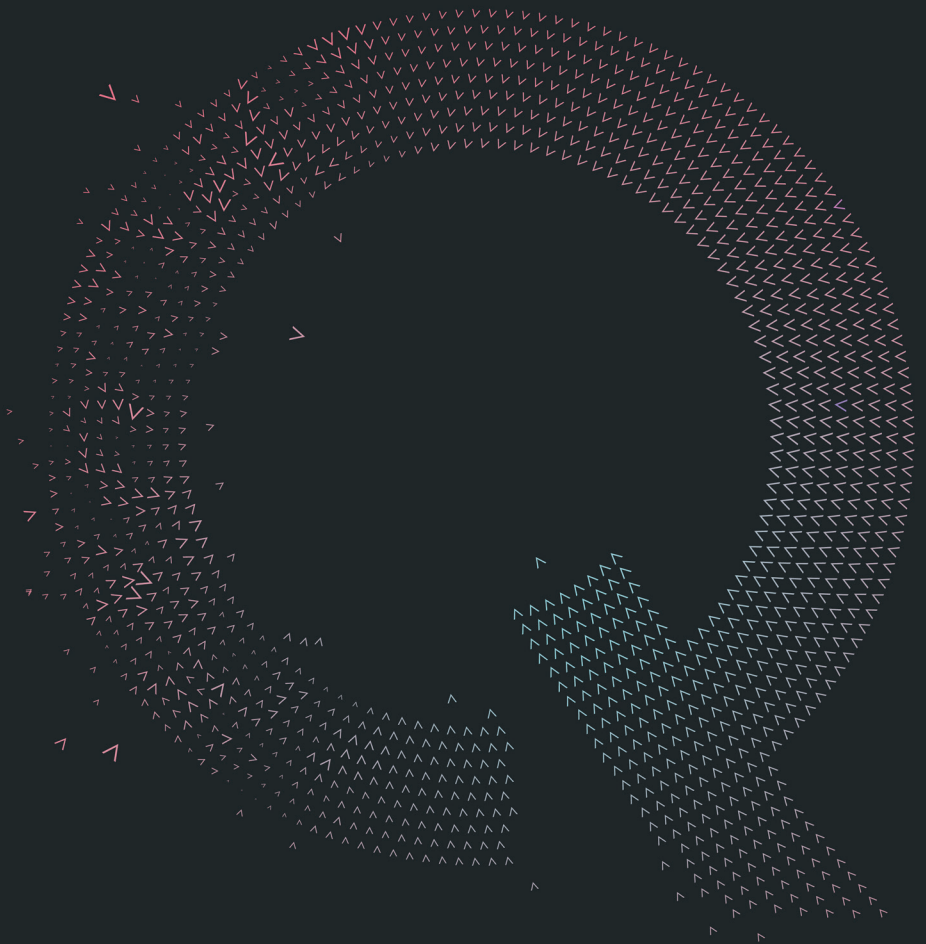


QUANTILE

Shrinking complexity. Growing returns.

Reduce risk and release capital with Quantile's
market leading optimisation services.



In credible company



Risk Management Solution of the Year
FOW International Awards 2021



Global Optimisation Service of the Year
Global Capital Derivatives Awards 2021



Global Compression Service of the Year
Global Capital Derivatives Awards
2020, 2019



ISO 27001 Certified



AWS Financial Services Partner



“We believe there is immense capacity to help clients manage the challenges arising from new regulations and we will continue to develop the material infrastructure required to navigate these challenges and help the industry reach a healthy steady state.”

Andrew Williams, CEO

Compression

Our interest rate compression service reduces gross notional and trade count while preserving the overall risk profile and valuation. Powered by unbeatable algorithms and backed by unmatched quantitative analytics, we clean portfolios, increase efficiency and improve returns.

- > We enable clients to manage reset risk and transition to risk-free rates within our standard compression process.
- > We pioneered risk replacement trades and were the first to launch alternative indexes for G3 currencies.

Trades we compress.

Interest Rate Swaps

Compounding Swaps

Forward Rate Agreements

Zero Coupon Swaps

Basis Swaps

Inflation Swaps

Overnight Index Swaps

Initial Margin Optimisation

Our optimisation service is designed to reduce counterparty risk and the costs associated with funding initial margin (IM). Our unrivalled algorithms rebalance portfolios by generating new market risk neutral trades that reduce risk and release capital.

- > Our market leading service is proven to deliver a material reduction in margin costs across bilateral and cleared portfolios – often in excess of 50%.
- > We increase efficiency by offering unrivalled straight-through-processing – and connect to Acadia and other industry partners.

Asset classes we optimise.

FX

Equities

Rates

Commodities (Gold)

Capital Optimisation

Our new capital optimisation service leverages our proven technology to optimise risk-based capital. Our advanced algorithms rebalance exposures via new trades or backloading to reduce risk and improve capital efficiency.

- > As the first optimisation service to be licensed by ISDA for benchmarking of standardised approaches (SA), we are trusted to help participants optimise their risk-based capital under SA-CCR.
- > As regulatory models and requirements change, we continue to evolve and are extending our optimisation engine to support other capital models and metrics.

What we target.

SA-CCR

Stress Test / CCAR

Large Exposures

IMM

How are we different?



**Run faster.
Run better.**

Our algorithms are built for performance and are renowned to be fast and agile.



**Consistent performance.
Rewarding returns.**

With proven credentials and record-breaking runs under our belt – we're trusted to continually optimise and deliver impressive results.



**Reactive to change.
Proactively game changing.**

We host regular working groups with the market which enables us to deliver what the industry wants, and what it needs.



Time well spent.

Our pricing structure promotes regular and proactive participation, so you achieve more by paying less.

Join our next run

Discover the Quantile difference by joining our next run. We offer regular runs for our interest rate compression, initial margin optimisation and capital optimisation services.

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