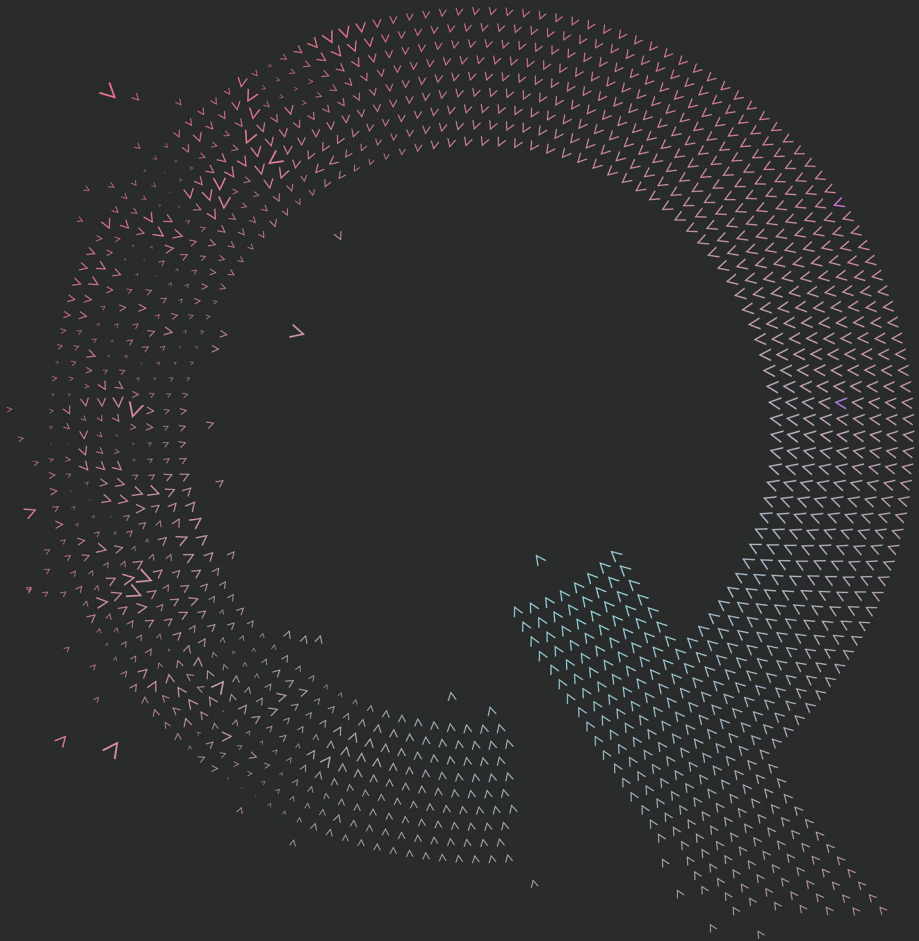


QUANTILE

# Shrinking complexity. Growing returns.

Reduce risk, capital and notional requirements with  
Quantile's market leading optimisation services.



# In credible company

GlobalCapital  
2022

Optimisation Service of the Year  
Global Capital Derivatives Awards  
2022, 2021



Service Provider of the Year  
FTF News Technology Innovation Awards  
2022



Risk Management Solution of the Year  
FOW International Awards 2022, 2021

GlobalCapital  
2020

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



Tried. Tested. Industry Trusted.  
ISO 27017 & ISO 27001 Certified



AWS Partner Network  
Select Technology 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



## About Quantile

**We offer the market's leading optimisation services and exist to help run portfolios more efficiently, increase returns and guide the industry towards a healthy steady state.**

Powered by unbeatable algorithms and driven by a deep understanding of industry challenges, our optimisation engine can reduce risk, notional and capital requirements. With proven credentials and record-breaking runs, our agility and ambition are unrivalled in the market.

Our clients, including all of the top tier global banks, regional banks, buy-side firms and other large institutional market participants, are serviced from London, New York, Amsterdam and Sydney (Tokyo coming soon).

We're here to make the derivatives market run smoother.

# Optimisation

**Our multilateral counterparty risk optimisation service reduces initial margin 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.**

- > We enable clients to simultaneously reduce counterparty risk, capital requirements and margin costs across bilateral and cleared portfolios – often in excess of 50%.
- > We identify optimisation opportunities that deliver significant results – our flexible objective function can support multiple capital models and metrics as regulations change.

## Asset classes we optimise.

FX

Equities

Rates

Commodities (XAU)

# Compression

Our multilateral 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 their LIBOR exposures to risk-free rates within our standard compression process.
- > We also offer an internal compression service which reduces trade count and notional between different desks or entities within the same group.

## Trades we compress.

Interest Rate Swaps

Compounding Swaps

Forward Rate Agreements

Zero Coupon Swaps

Basis Swaps

Inflation Swaps

Overnight Index Swaps

## How are we different?



**Run faster.  
Run better.**

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



**Trade together.  
Optimise together.**

Our extensive network includes all the largest dealer banks, plus regional banks, buy-side firms and other large institutional market participants.



**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 is transparent and promotes regular and proactive participation.

## Join our next run

Discover the Quantile difference by joining our next run. We offer regular runs for our interest rate compression and counterparty risk optimisation services.

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