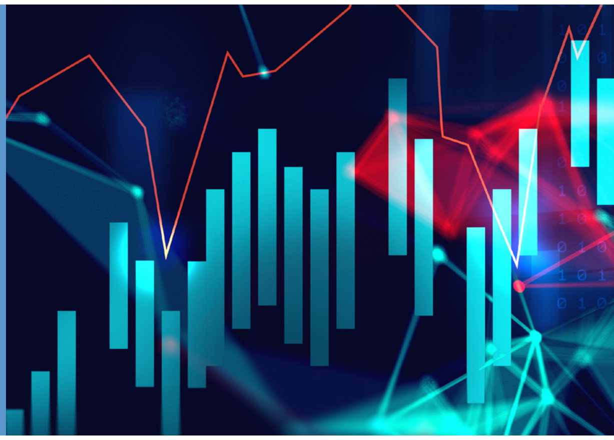
The Leading Solution for the Credit Markets



Faster moving and complex markets have increased the demand for sophisticated credit analytics and risk management solutions. Traders expect pricing models, including those for structured products, to be fast and match the market. They need tools that provide intra-day sensitivities and what-if analysis. Risk managers require additional stress capabilities and the ability to analyse a portfolio at the aggregated or position level down to each risk factor.

Quantifi is the recognised market leader for credit analytics and risk management and offers the most comprehensive credit product coverage available. Quantifi addresses the challenges of the credit markets with the most flexible and powerful pricing and risk management solution available today.

"We chose Quantifi because of their depth of coverage and the speed, accuracy and flexibility of their pricing models."

Harald Müller, Director of Structured Credit & Fund Derivatives at LBBW

AT A GLANCE

Quantifi's extensive suite of integrated solutions, built on the most advanced and powerful credit models, deliver time-to-market advantages along with independent market-validated pricing.

KEY BENEFITS

- The most comprehensive credit product coverage
- Fast pricing and risk management
- First and second-order sensitivities, advanced scenario engine
- Uniform treatment of all credit-related instruments
- Next generation interactive reporting and drill-down
- Open, scalable architecture rapidly integrates with existing systems
- Ground-breaking performance
- Seamless integration with popular data vendors

quantifi

WHY QUANTIFI

Market Leading Models

Our best-of-breed models range from vanilla product pricing to the most sophisticated correlated stochastic recovery CDO calibration and pricing. Our market-validated models provide stable and accurate results in a fraction of the time previously possible.

Comprehensive Asset Coverage

Quantifi provides the most comprehensive credit product coverage. Our solutions are trusted by leading firms that trade a full range of vanilla and structured products - including bonds, single-name CDS and indices, credit linked notes, options, cash and synthetic CDOs, CLOs and other hybrid products.

Stable, Accurate Results

Our market-validated models provide stable and accurate results in a fraction of the time previously possible. The models, coupled with an institutional quality infrastructure, mean clients can rely on consistent accurate analytics enterprise-wide.

Advanced Risk Management

Quantifi delivers a complete solution for position keeping, market risk and counterparty risk in a single cohesive platform. Quantifi's fully configurable and interactive reporting environment can be customised to display results at any level of aggregation.

Advanced Analytics

Quantifi's pricing library is built with a consistent, credit centric set of models. We are the only provider able to accurately model credit indices and index tranches and properly automate and handle the data management and operational process associated with these products.

Transparent Risk Reporting

Next generation reporting provides interactive drill down, slicing and dicing, and aggregation across even the largest data sets. Detailed composite reports with tables and graphs of current and historical data provide full transparency.

Open & Scalable

Built on.NET technology our open, intuitive interfaces and automation tools make integration seamless. Grid computing and TBB™ technology ensure scalability and performance for high volume and/or structured portfolios.

Simplified Data Management

Designed to manage the complex 'big data' sets required to produce accurate credit analytics. We provide tools for managing reference data, market data, and credit curves, including a seamless interface with major data providers.

PRODUCT COVERAGE

- Bonds (amortizing, step-up, fixed, floating, fixed/floating, callable, distressed)
- Convertibles
- CDS (unfunded, funded, amortising, step-up, standard, legacy)
- Indices
- Options
- Exotics
- CDO (unfunded, funded, fixed, floating, IO fixed, IO floating, PO, fixed recovery)
- Index Tranches (unfunded, funded, fixed, floating, IO fixed, IO floating, PO, fixed recovery)
- CLN
- TRS
- Quanto
- Recovery Swaps
- CLO
- ABS
- Loans (Syndicated, whole, term, revolver)

ABOUT QUANTFI

Quantifi is a provider of risk, analytics and trading solutions. Our award-winning suite of integrated pre and post-trade solutions allow market participants to better value, trade and risk manage their exposures and respond more effectively to changing market conditions

London	+44 (0) 20 7248 3593
New York	+1 (212) 784-6815
New Jersey	+1 (908) 273-9455
Sydney	+61 (02) 9221 0133

enquire@quantifisolutions.com
www.quantifisolutions.com