QUANTILE

Faster. Cleaner. Leaner.

Transition to risk-free rates

Compression

Quantile's interest rate compression service reduces gross notional and trade count while preserving your overall risk profile and valuation.

Powered by unbeatable algorithms and backed by unmatched quantitative analytics, we clean portfolios, increase efficiency and improve returns.

Recognised as the Global Compression Service of the Year, our optimisation engine enables you to transition your legacy Libor risk to alternative benchmarks within the compression process.

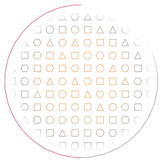
Our service enables you to terminate Libor-linked cashflows, collapse Libor-Overnight Indexed Swap basis positions and rebuilds your portfolio with new risk-free rates.

With proven credentials and record-breaking runs under our belt – we're here to simplify benchmark conversion and help the derivatives market run smoother.

"Quantile has made a definitive mark in compression, powering remarkable efficiencies for its clients and demonstrating its capability to execute ambitious plans for further growth"

Editor, Global Capital

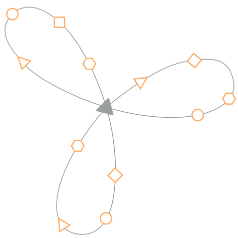
How it works



Submit & Validate

Multiple participants and central parties upload their data to Quantile and set their risk constraints.

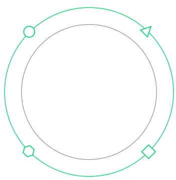
Ready. Run. Reduce.



Identify Optimisation Opportunities

We run our fast and intelligent optimisation engine to generate a proposal containing trade terminations, residual trades and risk replacements – including new alternative benchmark trades.

Ready. Run. Reduce.



Accept & Execute

Our optimisation proposal is validated and accepted by participants and executed at the CCP, reducing notional and trade count and delivering multiple secondary benefits.

Ready. Run. Reduce.

Benchmark conversion

Our standard compression process can be tailored to aid a smooth transition to risk-free rates. No additional requirements. No extra costs.

Here's how:

Reduce
We can prioritise the reduction of Libor, notional and trade count.

Replace
We can add new alternative benchmark trades as risk replacements.

Control
We allow you to tailor your risk constraints to increase the efficiency of your transition.

QUANTILE

How are we different

Run faster.
Run better.

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

Time well spent.

Our pricing structure promotes regular participation, so you achieve superior results and pay less.

Consistent performance.
Rewarding returns.

We go further than standard compression and can unwind and rebuild your portfolio to make it more efficient.

Reactive to change.
Proactively game changing.

From leading the charge by comingling swaps to offering standardised risk replacement trades and automation – we listen, anticipate and deliver.

In credible company

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

OTC Infrastructure Service of the Year, Risk Awards 2019

AWS Partner Network Select Technology Partner

ISO 27001 Certified

Join our next run

Discover the Quantile difference by joining our next compression run. We offer regular runs for all major currencies and also frequently compress smaller currencies and cross currency.

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