

QUANTILE

Faster. Cleaner. Leaner.

Interest Rate Compression



Compression

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

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

We believe that great things happen when people and processes come together. That's why our multilateral service enables you to manage your reset and discounting risk within the compression process. Fewer constraints yields better results.

Recognised as the global compression service of the year, we've eliminated over \$200 trillion of gross notional of OTC derivatives since launch. By reducing the footprint of your derivatives portfolios, we decrease funding costs and restore capital.

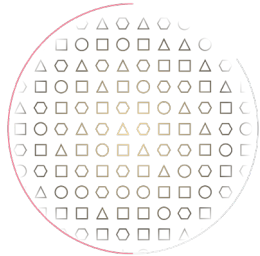
Happier clients build safer markets.



"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

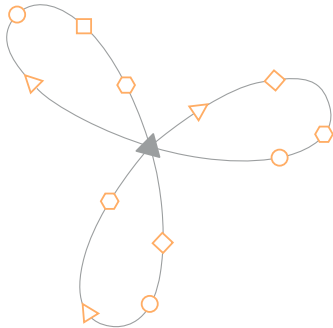
How it works



Submit & Validate

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

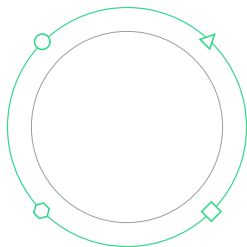
Ready. Run. Reduce.



Identify Optimisation Opportunities

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

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 secondary benefits.

Ready. Run. Reduce.

What we compress

Our optimisation engine can compress and rebuild both cleared and uncleared portfolios in any currency, including:

Interest rate swaps

Forward rate agreements

Overnight index swaps

FX forwards & FX options

Basis swaps

How are we different



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

From leading the charge by comingling swaps to offering unrivalled automation – we listen, anticipate and deliver.



**Consistent performance.
Rewarding returns.**

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



**Less hunches.
More crunches.**

We require few constraints to rebuild with the same risk, creating a deep liquidity pool and delivering impressive results.



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 and proactive participation, so you achieve more by paying less.

In credible company



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



OTC Infrastructure Service of the Year, Risk Awards 2019



AWS Financial Services 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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