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.

Our multilateral service enables you to manage your reset risk and aids the transition to risk-free rates within the compression process.

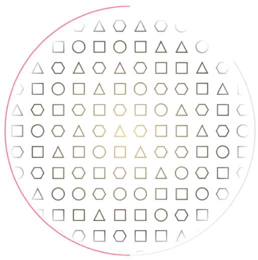
Recognised as the global compression service of the year and live with all of the largest global banks, we've eliminated over $290 trillion of OTC gross notional since launch. By reducing the footprint of your derivatives portfolios, we decrease funding costs and restore capital.

We believe that 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

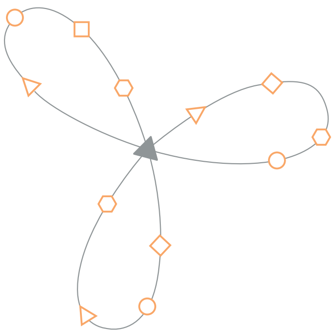
How it works



Submit & Validate

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

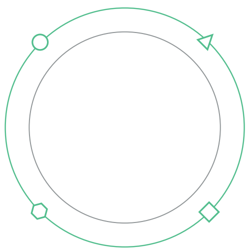
Ready. Run. Reduce.



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
- Compounding swaps
- Basis swaps
- Zero coupon swaps
- Inflation swaps

QUANTILE

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

GlobalCapital 2021 — Global Optimisation Service of the Year, Global Capital Derivatives Awards 2021

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

aws — AWS Financial Services Partner

ISO 27001 CERTIFIED A-LIGN — 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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