QUANTILE
An LSEG Business

Faster. Cleaner. Leaner.

Interest Rate Compression

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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.

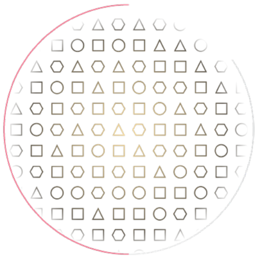
We also offer an internal compression service which reduces trade count and notional between different desks or entities within the same group.

Recognised as the global compression service of the year and live with all of the largest global banks, we've eliminated over $500 trillion of OTC gross notional since launch. By reducing the footprint of your derivatives portfolios, we decrease funding costs and restore capital.

"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

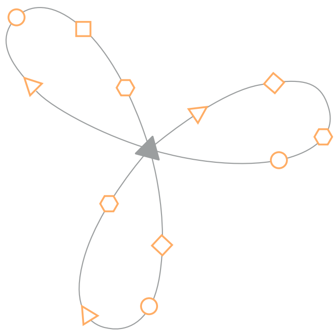
How it works



Submit & Validate

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

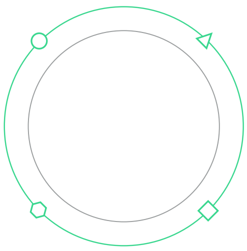
Ready. Run. Reduce.



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

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.

Time well spent.

Our pricing structure is transparent and promotes regular and proactive participation.

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.

Trade together.
Optimise together.

We have an extensive network, including all of the world's largest dealer banks.

In credible company

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

Best OTC Derivatives Margin Solution, FTF News Technology Innovation Awards 2023

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

ISO 27017 + ISO 27001 Certified, AWS Financial Services Partner

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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