QUANTILE
An LSEG Business

Faster. Cleaner. Leaner.

Interest Rate Compression

Compression

Our multilateral interest rate compression service reduces gross notional and trade count while preserving the overall risk profile and valuation.

Powered by advanced algorithms and backed by unmatched quantitative analytics, we make portfolios cleaner, leaner and more efficient and free up valuable capital that would otherwise be held unnecessarily.

A low-touch process with API technology, we can target multiple currencies simultaneously and offer flexible contraints which enable clients to control their risk while we ensure optimal compression performance.

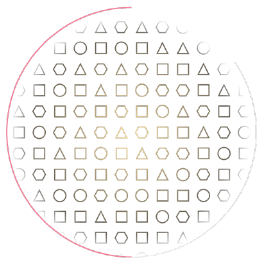
We also offer an internal compression service which reduces trade count and notional between different desks or entities within the same group.

Recognised as the Global Optimisation Service of the Year, we've eliminated hundreds of trillions of dollars of OTC gross notional since launch and continue to evolve the service to reduce the footprint of derivatives portfolios.

"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

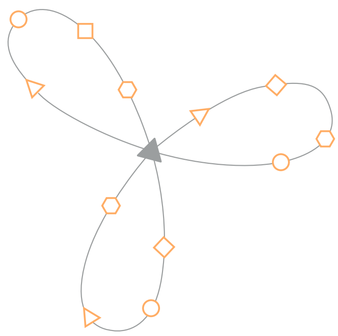
How it works



Submit & Validate

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

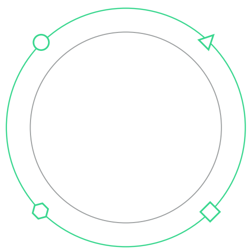
Ready. Run. Reduce.



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

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How are we different

One Run.
Multiple Currencies.

We can target multiple currencies which combines the benefit of several compression runs into one to deliver maximum efficiency.

Your Run.
Your Way.

We offer flexible constraints so you can target what matters most to you, while we ensure optimal compression performance.

Reactive to change.
Proactively game-changing

Our algorithms are built for performance and are renowned to be fast and agile – we listen, anticipate and deliver.

Run Faster.
Run Better.

Connecting to your data sources via API creates a low touch process and frees up your internal resources.

Extensive Network.
Impressive Results.

We have an extensive and rapidly growing network, including all of the world’s largest dealer banks.

Flexible Pricing.

Our pricing is transparent and based on participant size to promote regular participation.

In credible company

Optimisation Service of the Year (Europe + Asia), Global Capital Derivatives Awards 2023, 2022, 2021, 2020

Service Provider of the Year, FTF News Technology Innovation Awards 2022

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.

Phone: +44 (0)203 917 7544 (UK) | +1 929 526 4503 (US) | +31 (20) 399 7818 (The Netherlands)
Email: info@quantile.com