

Zeliade Systems

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> Zeliade provides next-generation valuation and risk software for derivatives, with new standards in transparency, robustness, ease of use and outstanding integration and extensibility capabilities.

Based on modern information technology combined with up-to-date and innovative quantitative models, methodologies and algorithms, the Zeliade Quant Framework (ZQF) allows clients to analyse the price and risk of complex positions across all asset classes. It has complete control over the whole processing chain, from the handling of market data and model calibration to the final price range and risk indicators, through to its Excel front end or its powerful batch system.

ZQF software is used by valuation, risk and model validation teams in first-tier banks; front-office teams in quantitative hedge funds; and independent consulting, auditing firms and valuation boutiques.

What sets ZQF apart?

- Market data – an exhaustive market data infrastructure that leverages Zeliade's expertise, and a highly flexible data-mapping framework designed to connect to in-house legacy databases.

Zeliade software crunches Bloomberg and Markit data directly.

- Models and methodologies – a parsimonious choice of valuation and risk models, and methodologies that always include the best market standard. Zeliade model and methodologies are specified by a high-end team of quants and market experts with a worldwide reputation, and by constant interaction with its client base.
- Trades – derivatives contracts can be captured by a flexible Extensible Markup Language dialect inspired by Financial Products Markup Language, or by using the generic ZQF Product Language close to term-sheets jargon.
- Pricers – Monte Carlo engines, stochastic volatility simulation and the computation of sensitivity algorithms exploit recent academic breakthroughs, providing highly reliable accuracy and robustness.

Zeliade has prestigious buy-side and sell-side clients, and partners with the best academic labs around the world. It is a certified Markit partner, a certified Microsoft partner and is a member of the Microsoft IDEES programme. Zeliade is approved by the Pôle de Compétitivité Finance Innovation Paris Europlace and leads the CRIS project of independent valuation.

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