

Case Study Mazars



Mazars, an international, integrated and independent organization, specializing in audit, accountancy, tax, legal and advisory services selected Numerix CrossAsset analytics to be used within Mazars

Actuariat by the Quantitative and Actuarial teams for derivatives pricing, modeling and insurance actuarial work.

Selected for its comprehensive library of market-tested pricing and risk models and extensive instrument coverage, Numerix CrossAsset provides unparalleled flexibility for structuring, pricing and managing any instrument type including complex derivatives and structured products. Specifically, Mazars is utilizing Numerix analytics in the context of pricing model validation and valuation adjustments. Additionally, Mazars will use Numerix for the independent valuation of financial instrument for several markets (FX, Interest Rates, Inflation, Equity as well as Commodities).

"As the recognized leader, and industry standard for cross-asset derivatives pricing and risk management, Numerix analytics enable our quant teams to better support clients in assessing and managing their financial risks," said Nordine Choukar, Partner, Global Head of Financial Quantitative Services within Mazars. "In deepening the sophisticated tools and models needed to comply with financial regulations and more accurately calculate risk we're able to provide high added-value advisory services."

The European Market Infrastructure Regulation (EMIR) has also increased pressure on many market participants to improve transparency and reduce the risks associated with the derivatives market. Corporates, buy-side institutions and As the recognized leader, and industry standard for cross-asset derivatives pricing and risk management, Numerix analytics enable our quant teams to better support clients in assessing and managing their financial risks.

 Nordine Choukar, Partner, Global Head of Financial Quantitative Services within Mazars

banks need to better assess and understand all pricing dynamics, and have increased transparency into market drivers and underlying risks. With Numerix's highly flexible, fully transparent analytics architecture, Mazars is able to provide clients with the most accurate strategy and management recommendations.

ABOUT MAZARS

Mazars is an international, integrated and independent organization, specializing in audit, accountancy, tax, legal and advisory services. As of January 1, 2015, Mazars and its correspondents operate throughout 92 countries. 73 of these countries are part of Mazars' integrated partnership and 19 are Mazars correspondents. They draw on the expertise of over 14,000 professionals to assist major international groups, SMEs, private investors and public bodies at every stage of their development. The Praxity Alliance offers Mazars operating capacity via professional teams in 18 additional countries. For more information, please visit www.mazars.com.