Introducing Quant.Cloud for Rates

Professional Yield Curves and Front-Office Analytics, Directly in Excel

- **Quant.Cloud is a high-performance Excel add-in engineered to make yield curve construction simple, fast and completely reliable.**
  The platform is built in C# and designed by experienced rates traders, giving users institutional-grade analytics with none of the complexity typically found in front-office systems.

- **No coding is required.**
  Users input standard market instruments into Excel, apply one Quant.Cloud function, and instantly receive a calibrated, market-consistent curve. Every model is built using pre-selected conventions and optimisation methods that reflect real trading-desk standards.

- **Flexible by design.**
  Quant.Cloud lets you build custom workbooks and pricing tools in minutes. The engine handles curve construction, pricing, scenario analysis and risk, while Excel provides the ultimate flexibility for layout, organisation and workflow.

- **Excel becomes a true front-office platform.**
  With Quant.Cloud, traders, brokers, analysts and risk teams gain access to fast, consistent and transparent analytics that integrate seamlessly into their existing spreadsheets.

Who It's For

From Traders to Analysts – One Tool for All

- **Front-Office Traders**

  Front-office traders can use Quant.Cloud to build, calibrate, and analyse yield curves directly inside Excel with minimal setup. The platform allows them to customise curve inputs, apply different market assumptions, and generate pricing or scenario outcomes on the fly. This gives traders full control over curve construction without relying on external quant teams or separate analytics systems.

- **Sales & Broking Teams**

  Salespeople and brokers gain immediate access to trader-calibrated curves in real time, allowing them to price client trades consistently and confidently. They don't need to construct any curves themselves - Quant.Cloud provides clean, ready-to-use levels that ensure accurate quoting and quick turnaround across outrights, spreads, and more complex structures.

- **Risk & Portfolio Managers**

  Risk teams can efficiently run scenario analyses and risk calculations using the same institutional-grade curve models as the front office. Quant.Cloud enables fast recalculation of exposures, valuation impacts, and strategy performance, ensuring that risk reporting is both robust and aligned with the methodologies used by trading desks.

- **Quants & Analysts**

  Quant analysts can prototype, test, and deploy models rapidly within a familiar Excel environment. With reusable objects and high-performance C# analytics behind the scenes, they can build sophisticated tools without worrying about infrastructure or coding complexity. This allows them to deliver high-quality models and reports in a fraction of the time traditionally required.

How it works

Simple Functions, Powerful Results

Two Functions That Power Everything

QCCreate()
Creates a live object in Excel with a single call. Enter your inputs in a normal range, apply QCCreate(), and you instantly have a calibrated yield curve, security, or pricing object. All market conventions and curve rules are automatically applied, so users spend less time configuring and more time analysing.

QCGet()
Extracts analytics from any object created by Quant.Cloud. Price, PV, forwards, discount factors, DV01, or any field the engine exposes. Type the object name and the value you want, and QCGet() delivers it straight into your spreadsheet. Fast, consistent, and perfect for building reusable tools.

A Workflow Designed for Speed

Quant.Cloud was built to avoid friction. There are no ribbons, no menus, and no macros to navigate. Users simply type keywords or instrument definitions directly into Excel, then wrap them with QCCreate() or QCGet() to activate the engine.

The result is a clean, transparent workflow where Excel acts like a front-office pricing system, giving users professional-grade analytics with the flexibility of a normal spreadsheet.

Create() Yield Curves

Create() Securities

Get() Price & Risk Results
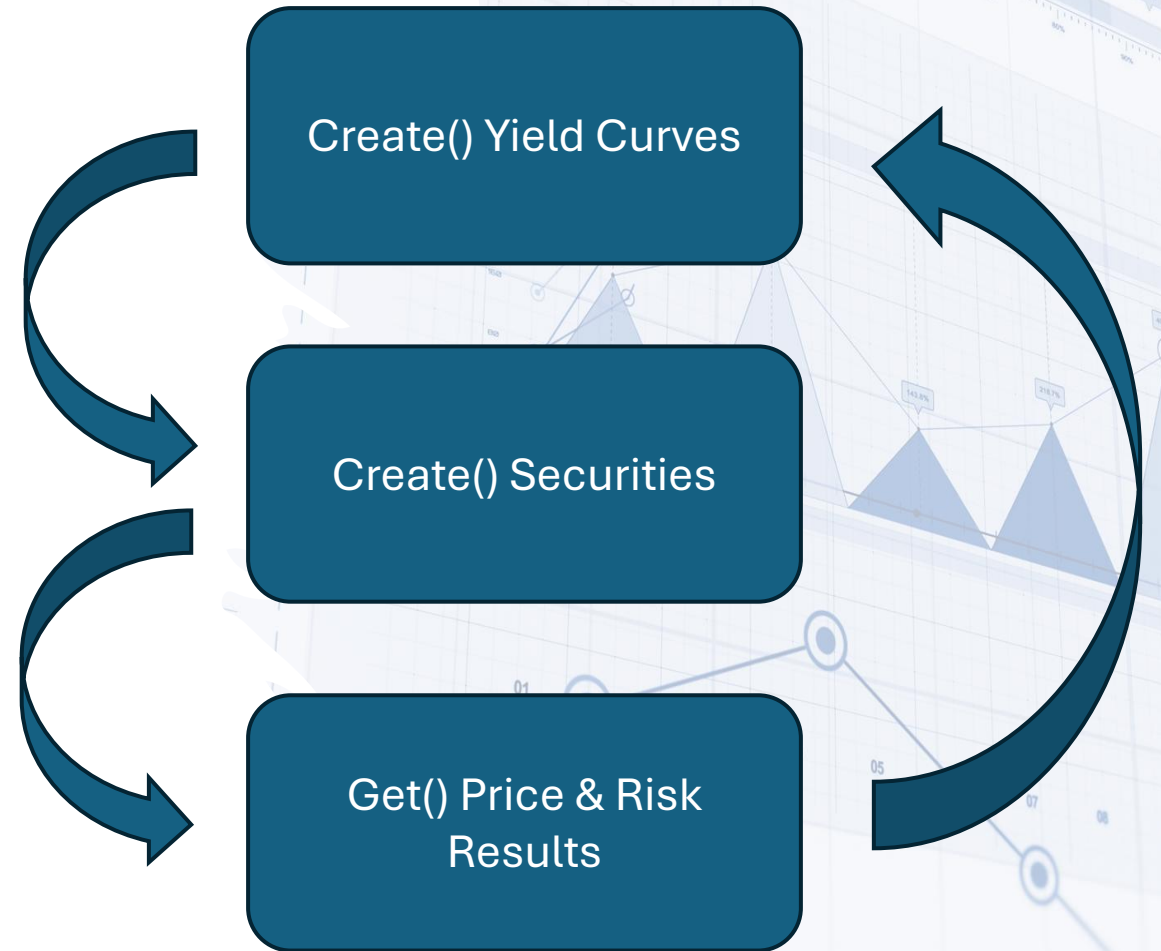
Building a Yield Curve

From Raw Market Quotes to a Fully Calibrated Curve in Seconds

=@QCCreate(B3:C41)

Name	MultipleSecBootstrap
Type	IRCurve
Currency	ZAR
Discount	**Rate**
1w	0.99950
2w	0.99850
Cash	**Rate**
1m	7.2500%
2m	7.2000%
3m	7.1500%
6m	
9m	7.1500%
FRA	**Rate**
3x6	7.2000%
4x7	7.0000%
Swap	**Rate**
1y	
3y3y	7.7000%
4y	
5y	
15y	8.0000%
OIS	**Rate**
1y	
2y	7.0000%
3y	
4y	
8y	7.7000%

- **Enter your market instruments**
  Type the instruments you want to use — FRAs, deposits, OIS swaps, bonds, futures, discount factors or any supported structure — directly into an Excel range. Quant.Cloud automatically recognises each security type and applies the correct market conventions.

- **Create the curve with one function**
  Wrap your input range with QCCreate(), specify the currency and you instantly have a live, bootstrapped yield curve object. No manual steps. No macros. No adjustment panels. The curve is calibrated using a fast optimisation engine designed for front-office use.

- **Market conventions handled automatically**
  Daycount rules, payment frequencies, compounding methods and curve-specific bootstrap logic are all applied behind the scenes. Users do not need to configure anything, making curve construction simple, repeatable and completely error-free.

- **Use the curve anywhere in Excel**
  Once created, the curve becomes a reusable object that can drive pricing, risk, scenario analysis or portfolio valuation. QCGet() can pull forwards, discount factors, zero rates or sensitivities into any cell to power dashboards, models or trading tools.

- **A complete curve with multiple instruments, perfectly aligned**
  Whether combining deposits, FRAs, futures, swaps or bonds, Quant.Cloud ensures a smooth, consistent and market-aligned curve every time. The system handles mixed inputs effortlessly, producing a professional-grade curve suitable for pricing and risk across the desk.

Security Build and Analysis
Create Any Instrument and Unlock Analytics Instantly

- **Define the security with QCCreate()**
  Start by entering the key details of the instrument you want to model. Swaps, FRAs, bonds, futures, floaters and most common structures are already pre-built within Quant.Cloud, so defining a new security requires only a few simple inputs in Excel.

- **Assign a yield curve for valuation**
  Link the security to any curve you've created. As soon as a curve is assigned, the security becomes fully model-ready. All conventions, accrual rules, payment structures and compounding assumptions are applied automatically.

- **Price and analyse using QCGet()**
  Once the security is active, QCGet() can retrieve any field or analytic you need. Pull PV, forward rates, accrued interest, DV01, projected fixings, discount factors or sensitivity measures directly into your spreadsheet. Every value updates automatically when market inputs change.

- **Build tools, not formulas**
  Because Quant.Cloud uses reusable objects instead of long Excel formulas, users can create pricing sheets, trade capture tools and what-if dashboards without the usual spreadsheet complexity. Models stay clean, transparent and easy to maintain.

- **From a single instrument to a scalable workflow**
  Every security you create can be shared, reused and combined with others anywhere in Excel. This allows traders, quants and analysts to build consistent pricing tools and multi-security analysis frameworks in minutes rather than days.

=@QCCreate(B4:D26)

Type	Swap	
Name	GenSwap1	
Currency	ZAR	ZAR
InitialExchange	0	0
FinalExchange	0	0
Notional	1,000,000	-1,000,000
Start	0b	0b
FirstRoll	0b	0b
LastRoll	0b	0b
End	2y	2y
Frequency	quarterly	quarterly
RatePeriod	3m	natural
Multiplier	0	1
Spread	7.00%	0.00%
Daycount	act/365	act/365
Calendar	ZAR	ZAR
BusinessDay		
IRCurve		

GenSwap1.Price:7

Type	Result
Name	GenSwap1.Price
Shareable	False
UpdateInterval	Empty
OnChangeCalc	True
NPV	-8,087.12
NPV (% of notional)	-0.8087%
Parallel Delta (ZAR)	-183.35
Parallel Delta (bps)	-1.83
Par Rate (Leg1)	7.4389%
Par Spread (Leg2)	-0.4389%

Security/Portfolio Analysis
From Single Trades to Full Books in One Function

- **Create securities with QCCreate()**
  Any security you define in Quant.Cloud becomes a reusable object the moment you create it. Swaps, bonds, FRAs, futures, floaters and custom structures are all supported, with the correct market conventions applied automatically.

- **Assign a curve and unlock full analytics**
  Once a security is linked to a yield curve, it is immediately ready for pricing, scenario analysis and risk calculations. Users can call PV, DV01, forwards, accruals, projected fixings and dozens of analytics with QCGet().

- **Combine securities into a portfolio object**
  Multiple security objects can be grouped into a portfolio with a single function call. The portfolio behaves like a live object that can be valued, shocked or stress tested just as easily as a single trade.

- **Price the entire book with one call**
  QCGet(PortfolioObject, "Price") or "Delta" calculates full valuations and aggregate risk in one step. Portfolios can also be valued on past dates or future horizons, giving meaningful insight into total return, carry, roll-down and performance attribution over time.

TotalReturn:11

Type	Result			
Name	TotalReturn			
Shareable	False			
UpdateInterval	Empty			
OnChangeCalc	True			
StartDate	18-Aug-2025			
EndDate	18-Aug-2026			
ValueDate	**18-Aug-2025**	**18-Sep-2025**	**20-Oct-2025**	**20-Nov-2025**	**22-Dec-20**
NPV	395,029	269,630	162,343	-0	-132,36
NPV Change	0	-125,400	-107,287	-162,343	-132,36
Payments	0	0	0	0	
Cash Balance	-395,029	-397,337	-399,732	-402,067	-404,49
Funding	0	-2,307	-2,396	-2,335	-2,42
NPV + Cash Balance	0	-127,707	-237,390	-402,067	-536,85
Total Change		-127,707	-109,683	-164,677	-134,78
Fix	6.8580%	6.8580%	6.8580%	6.8580%	6.8580

Quant.Cloud in 10 Seconds

Everything You Need. Nothing You Don't.

- **Build curves instantly**
  Type your instruments into Excel and wrap them with QCCreate(). The engine does the rest.

- **Price anything with one call**
  Use QCGet() to pull prices, forwards, discount factors or risk into any cell.

- **Fast, consistent, front-office analytics**
  The same institutional-grade models used by traders, packaged in a simple Excel workflow.

- **No macros. No coding. No complexity**
  Just Excel and two functions. Fast to learn, fast to use, zero maintenance.

- **Perfect for traders, brokers, quants and risk teams**
  One engine, one workflow and one source of truth across the entire desk.

For more information, contact FICC Consulting Limited (U.K.)
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