

Quant Services > Valuations

VALUATIONS

A tailored valuations platform

A STATE-OF-THE-ART VALUATIONS PLATFORM FOR ALL DERIVATIVES

Acadia's ORE (Open Risk Engine)-based platform provides valuations across all asset classes including Interest Rates, Foreign Exchange, Credit, Inflation and Commodities and supports all standard and non-standard derivatives.

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Specialist Expertise

- Provide tailor-made valuation platform, seamlessly integrated into a client's IT infrastructure
- Specialized Consulting Services
- Valuation in context of IBOR Transition
- Valuation as a service via the Acadia product offering

Other services you might be interested in

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Valuations Case Studies

Valuation Platform for Global Asset Manager

Engagement Goal:

We were tasked with implementing a pricing engine for structured investments as well as their entire derivatives portfolio.

Project Description:

Quaternion Quant Services implemented an engine for pricing highly structured investment products in the fixed income class. These products had hybrid features, such as inflation, FX and credit, which added to the complexity. In a later project phase, the team extended the Open Source Risk Engine (ORE) to cover the asset manager's entire derivatives portfolio, which further reduced the cost of external pricing services.

CSA valuation for European Restructuring Bank



CSA valuation for German Mortgage Bank



Meet our Quant Services team and learn about their expertise

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