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This is the first video that anyone should watch when wanting to install ORE. This involves the download of ORE repository....Watch Video >View complete playlist >Files ConfigurationTrades XML FilesIn this video, we walk you through the ORE XML trade detail specification, which serves as the primary input into OREâs pricing and risk calculations. In the context of ORE, these XML capture the individual trade economics for any type of OTC derivatives instrument.....Watch Video >How to change the reporting currency?In this video we explain how to change the reporting currency (i.e. the currency in which the trades are collateralized) when pricing a trade. While this seems trivial, it becomes quite complex when .....Watch Video >General Configuration & Master FileIn this video, we explain the general setup of ORE and in particular, how the master file (usually called 'ore.xml') contains all information regarding the other input files. It is recommended to watch this video when starting to learn.....Watch Video >View complete playlist >Trades & AnalyticsInterest Rate SwapIn this video, we explain how to setup ORE to price an interest rate swap. In particular, we describe the following inputs files:- Master (or ore.xml)....Watch Video >Equity Option with Implied Volatility SurfaceIn this video, we explain how to setup ORE to price an equity option with implied volatility. This is good video to watch for beginners as it goes a bit more in detail regarding the connection between.....Watch Video >View complete playlist >Technical FinanceVideo TitleFirst bit of video description....Watch Video >Video TitleFirst bit of video description....Watch Video >Video TitleFirst bit of video description....Watch Video >View complete playlist >Specialist ExpertiseOur experience and software help firms to calculate their accounting P&L impact under economic scenarios and puts in place an event engine for scenario generation. This allows firms to estimate and predict a portfolio's value and risk based on a range of economic criteria. Past projects include the unification of asset representation across a bank's entire balance sheet, enabling a unified risk estimate, financial modeling and planning.Other services you might be interested inOpen Source ISDA SIMMâ¢ models >Model Risk Management >Regulatory Compliance >Finance & Accounting >Risk Model Development >Finance & Accounting Case StudiesMarket Risk and IFRS reporting support for a specialist German bankEngagement Goal:A bank required the implementation of an engine capable of computing International Financial Reporting Standards (IFRS) P&L and risk numbers for their entire balance sheet. âProject Description:Quaternion Quant Services implemented a pricing and risk engine for the finance and front office departments that could compute key inputs for the reporting and risk management of IFRS numbers. We introduced Open Risk Engine (ORE) that covered all of the bankâs financial instruments (deposits, loans, money market, bond and derivative trades) to compute current IFRS margins for all positions and risk numbers, providing a clear view of the bankâs overall IFRS income.Introduction to the Open Source Risk ProjectWatch this short video to learn more about the Open Source Risk Project. Roland Lichters, formerly Co-Founder of Quaternion and now Co-Head Quantitative Services at Acadia walks you through ORE's history, project and analytics scope and demonstrates how to get started quickly with ORE.Check out the ORE Academy for a full library of learning materials to discover all the possibilities within ORE.Learn more with ORE AcademyMeet our Quant Services team and learn about their expertiseMEET THE TEAM >MEET THE TEAM >Stay up to date with Acadia's bi-monthly Market Insights  
  
  
  
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