Open Source Risk Engine | Acadia  
  
  
  
  
  
  
  
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It serves as a benchmarking, validation, training and teaching reference and an extensive foundation for tailored risk solutions. Learn more at Open Source RiskLearn more at Open Source RiskSetup & InformationWhat is ORE?In this video, we give an overview of what is Open-source Risk Engine (ORE):- How it was created (i.e. its history....Watch Video >How to install ORE?In this video, we explain how to install and test Open source Risk Engine (ORE) in Windows. 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 >What is Open Source Risk Engine (ORE)?ORE is an Open Source Software project, designed for contemporary pricing and risk analytics of traded financial products. It was first released by Quaternion (a division of Acadia) as open-source software in 2016. ORE forms the foundation to many Acadia risk services, including IM Risk Generator.Sign up here to stay informed of the latest ORE developments.Following the 7th release of ORE, Acadia has set out a roadmap of contributions to the financial instruments covered. View the roadmap for the next four quarters here.âORE AnalyticsOREâs analytics cover:â¢ Financial instrument valuation for a range of derivatives products and bonds across six risk classes (interest rates, foreign exchange, inflation, equity, credit and commodity). â¢ Market risk analysis, sensitivity analysis, stress testing, Value-at-Risk. â¢ Credit exposure simulation. â¢ CSA pricing and XVA calculation. âORE is flexible and user-friendlyORE is designed to be accessible to end users and provide:â¢ A simple command-line application with input/output files.â¢ Transparent interfaces for trade data, market data, system configuration.â¢ A detailed user guide with a large range of examples of ORE usage. âThe Technical DetailsORE is written in C++ and it is based on QuantLib, the âfree/open-source library for quantitative financeâ, which in turn depends on the Boost C++ libraries (http://boost.org). ORE provides a hierarchy of libraries for QuantLib extensions, data management and risk analytics which allow full extensibility. OREâs SWIG language bindings facilitate integration of ORE with applications written in Python or Java.ââOther services you might be interested inOpen Source ISDA SIMMâ¢ models >Model Risk Management >Regulatory Compliance >Finance & Accounting >Risk Model Development >â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 AcademyFind out more about Open Source Risk and how it can help you and your firm. 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