Risk Model Development & Risk Analytics | Acadia  
  
  
  
  
  
  
  
Account loginæ¥æ¬èªHomeAgreement ManagerCollateral ManagerIMÂ Exposure ManagerIMÂ Threshold MonitorMargin ManagerIM Recalibration AnalyticsSettlement ManagerRelayNews & Articlesãåãåãã / Contact usProductsProductsOur extensive range of products are delivered within the AcadiaPlus platform, providing a holistic approach to integrated risk management.Explore AcadiaPlus > Explore our product suites > Explore AcadiaPlus > Agreements SuiteAgreement ManagerDigitizationCSA ValuationView all > Risk SuiteIM Exposure ManagerIMÂ Threshold MonitorIM Risk GeneratorIM Backtesting & BenchmarkingPre-Trade AnalyticsView all > Workflow SuiteMargin ManagerCollateral ManagerRelayUMRÂ Collateral SuitePayments ManagerSettlement ManagerView all > Data SuiteData ExplorationIndustry Risk ClassificationAccessView all > Quant ServicesQuant ServicesFind out more about our experienced team of quantitative risk consultants.View all Services > ServicesValuationsRisk Model Development & Risk AnalyticsModel Risk Management Â / Model ValidationRegulatory Compliance & ApprovalFinance & AccountingView all > OtherOpen-Source Risk Engine (ORE)ORE AcademyOpen Source - ISDA SIMMâ¢ ModelsMeet our TeamPublicationsView all > CompanyCompanyDiscover more about the Acadia story, our people, job opportunities, our latest news and more.View all > CompanyOur StoryOur PeopleCareersCompany NewsOur PartnersView all > OtherContact DetailsSecurity StatementView all > CommunityCommunityOur clients and community share in our knowledge, together we create the industry standards so we can take on the future together.Working GroupsMargin/Collateral Working GroupCleared Working GroupIM Workflow & Data Working GroupAgreement Manager Working GroupView all > Events & WebinarsEvents & WebinarsView all > InsightsINSIGHTSRead, watch, listen to all our market commentary and discover UMR Compass, our dedicated area for Uncleared Margin RulesView all Insights > insightsArticles & BlogsVideosPodcastsView all > UMR CompassTimelineCalculating AANAPhase 6ResourcesView all > ClientsUMR CompassPopular searchesIMÂ Threshold MonitorIM Exposure ManagerIM Risk GeneratorIM Backtesting & BenchmarkingCalculating AANAQuant Services >Risk Model Development & Risk AnalyticsRisk Model Development & Risk AnalyticsEnhance your risk models and reduce costsOur team of specialists can help you to develop your risk models We have worked with a host of financial institutions to transform their risk models, helping them to save large amounts in Regulatory Capital charges and assisting them with compliance of complex regulatory requirements.Book a meeting >Book a meeting >Setup & 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 >Specialist ExpertiseOur experience and unique skill set bring a new approach to your internal risk models.We offer a broad range of services, including the development of Internal Models Method (IMM) for Counterparty Credit Risk (CCR). Our projects include impact assessment of regulatory requirements on capital as well as upgrading our client's proprietary libraries to adapt to market changes.Some of the projects that we have undertaken include:IBOR transition upgrades to proprietary risk and valuation librariesCounterparty Credit Risk: IMM, SA-CCR; CVA Risk (SA-CVA, BA-CVA)Initial Margin Calculation: ISDA SIMM, LCH IM, IM Schedule/Grid, Projection/Simulation ("Dynamic IM")Market Risk; Sensitivity Analysis, Stress Testing, VaR/ES models (HistSim, Parametric, LCH), P&L, IR Risk Management; FRTB-SAIntegrated Portfolio Risk; Bonds/Loans and Derivatives, Market and Credit, Portfolio Credit ModelsOther services you might be interested inOpen Source ISDA SIMMâ¢ models >Model Risk Management >Regulatory Compliance >Finance & Accounting >Risk Model Development >Risk Model Development & Risk Analytics Case StudiesCounterparty Credit model development - Swiss-based Tier 1 BankEngagement Goal: A bank hired Quaternion Quant Services to help with the renewal and re-approval of Counterparty Credit Models that were to be used for regulatory capital under the Basel III Internal Model Method. They also requested that this be extended across multiple regulatory regimes.âProject Description:Quaternion was engaged as the lead consulting firm in a long-term program to renew and seek approval for a modern, cross asset class, post-crisis suite of CCR IMM models. The resulting models have been submitted and gained regulatory approval in multiple EU and non-EU regulatory regimes. The overall program of work involved research, development (including prototyping), documentation and submission assistance for a comprehensive suite of models. The work was done to the SR 11-7 standard mandated by the Federal Reserve bank. The regulatory submissions have been successful in multiple regulatory regimes.IBOR replacement at Tier 1 Global Investment Bank Engagement Goal:A bank required the development and implementation of IBOR transition upgrades to a productive risk library.âProject Description:Quaternion Quant Services developed and implemented upgrades to the productive risk library of the bank in order to ensure readiness for IBOR transition. This project focused on necessary conceptual changes in the core rates simulation engine, upgrades in the trade representation language replacing IBOR with the new benchmarks as well as the adaption of the risk driver extractor to extract the new benchmarks and their use as explanatory variables in the American Monte Carlo engine. The team also successfully upgraded and expanded the calculation of interest rate shocks to the portfolio. Quaternionâs role included conceptual work, implementation, testing and documentation.Market Risk and IFRS reporting support for a German BankEngagement Goal:A bank required the implementation of an engine capable of computing IFRS P&L and risk numbers for the entire balance sheet of the bank.âProject Description:Quaternion was engaged to implement a pricing and risk engine that could compute key numbers for the reporting and risk management of IFRS numbers for the finance and front office departments of the German Bank. We introduced the Open Risk Engine (ORE) covering the entire spectrum of financial instruments of the bank (deposits, loans, money market, bond and derivative trades) to compute current IFRS margins for all positions and risk numbers that allowed the bank to manage its 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 teamMeet the teamStay up to date with Acadia's bi-monthly Market Insights  
  
  
  
NavigationClientsProductsQuant ServicesInsightsCompanyProductsRisk SuiteAgreements SuiteCollateral SuiteData Exploration SuiteCompanyTerms of useSecurity StatementPrivacy PolicyContact usSupport queries:support@acadia.incAll other queriesinfo@acadia.incUK / Europe: +44 122 444 0257US: +1 617 600 5466Asia: +852 305 18165AN LSEG BUSINESS NavigationClientsProductsQuant ServicesInsightsCompanyProductsRisk SuiteAgreements SuiteWorkflow SuiteData SuiteCompanyTerms of useSecurity StatementPrivacy PolicyContact usSupport queries:support@acadia.incAll other queriesinfo@acadia.incÂ© 2021 Acadia. All rights reserved.Acadia is a registered trademark of AcadiaSoft, Inc.