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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 ExpertiseProvide tailor-made valuation platform, seamlessly integrated into a clientâs IT infrastructureSpecialized Consulting ServicesValuation in context of IBOR TransitionValuation as a service via the Acadia product offeringOther services you might be interested inOpen Source ISDA SIMMâ¢ models >Model Risk Management >Regulatory Compliance >Finance & Accounting >Risk Model Development >Valuations Case StudiesValuation Platform for Global Asset ManagerEngagement Goal:We were tasked with implementing a pricing engine for structured investments as well as their entire derivatives portfolio.â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 managerâs entire derivatives portfolio, which further reduced the cost of external pricing services.CSA valuation for European Restructuring BankEngagement Goals:Quaternion Quant Services were hired to quantify âin-the-moneyâ features of existing CSAs as basis for upcoming CSA renegotiation.âProject Description: Quaternionâs client was approached by a large group of dealer counterparties seeking to restructure old-style CSA agreements. The client had a large outstanding variation margin (double-digit billion EUR) and wanted to realize the value mainly contained in the collateral interest floors of its CSAs. Our Quant Services team was engaged to calculate the value of the âin-the-moneyâ features of the clientâs CSAs and hence verify independently that the compensation offered by counterparties was fair. The portfolios totaled several thousand Swaps, FX Swaps, Bermudan Swaptions, Inï¬ation Swaps, BMA Swaps, CDS, and other types of structured products. Based on Quaternionâs valuations, the client was able to realize a triple digit million Euro amount in compensation across all portfolios.CSA valuation for German Mortgage BankEngagement Goals:Quaternion Quant Services implemented a CSA valuation platform and variation margin forecasting tool.â Project Description:In the context of its CSA renegotiation, the client engaged Quaternion for the implementation of a CSA valuation tool that priced the value of its CSAâs features under renegotiation, mainly the collateral interest rate floors. Quaternion implemented its Open Source Risk Engine (ORE) into the client's IT infrastructure, building the trade and market data interfaces from the front office systems. Based on the ORE calculations, the client successfully renegotiated the affected CSAs. The client subsequently introduced ORE+ as a forecasting tool for variation margin to support its daily liquidity management process.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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