

The image shows a horizontal bar divided into two sections. The left section is black with the word "SUNGARD" in white, bold, uppercase letters. The right section is a dark teal color with the text "Introduction to ZaiNet Analytics" in white, sans-serif font.

# **SUNGARD** Introduction to ZaiNet Analytics

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## Course Overview

The purpose of this course is to provide a hands-on learning experience for new and intermediate users of the Zainet Analytics Application. This application is used to produce Value at Risk Reports via the Monte Carlo, Variance Covariance or Historical models. The application also produces a Credit Value at Risk as well as Stress Tests and Back Tests the Portfolio.

This course will review

- How to set up VaR Buckets and VaR Bucket Sets
- How to set up Correlation Parameters
- How to calculate VaR Correlations and Volatilities
- How to set up VaR Filters
- How to Set up Shifts and Shift sets
- How to Set up Var Parameters which drive the Var Calculations
- How to calculate Variance Covariance VaR, Monte Carlo VaR and Historical Var
- How to Merge VaR calculation results
- How to use the Risk 2 Database
- How to stress test Portfolios
- How to run and analyze Reports

## Who Should Attend

You should attend this class if you produce or review any of the various VaR or Credit Reports. This course is intended for Beginner to Intermediate Zainet users who have a firm understanding of Analytics.

## Prerequisite

Before taking this course, you should have a basic understanding of Risk Management and Value at Risk.

### After completing this course, you should be able to:

- Configure the VaR Bucket Sets to efficiently reflect your Portfolio Positions.
- Create Correlations and Volatilities required for VaR Calculations
- Calculate and Run Reports for Variance Covariance, Monte Carlo and Historical VaR
- Configure the appropriate data for running Stress Test Reports

## Continuing Education Units (CEU)

- 1.6 CEU
- Authorized Provider of CEU by International Association of Continuing Education & Training

## Course Cost

\$1,400 per person  
Includes full days of hands-on training  
Training guide with practice exercises  
Daily continental breakfast

## Schedule Summary

Two days  
9am – 5pm each day

## Course Schedule

### Day 1: 9am – 5pm

#### VaR Bucket and Bucket Set Configuration

After completing this session you will be able to:

- Add Bucket Sets either as Absolute (particular months, i.e., January '07, February '07) or Relative (1 month from date, 2 months from date)
- Configure the Base curve for a given VaR Bucket Set, which will be used for calculating Volatilities and Correlations for that Bucket Set
- Configure the Mapping curve, which directs the volumetric positions within the portfolio to a given VaR Bucket Set

#### VaR Correlations and Volatilities Calculations

After completing this session you will be able to:

- Create a Correlation set, which ties the base curve with the Bucket Set
- Configure the appropriate volatilities, date parameters, and decay factors to be used for the calculation
- Calculate the data based on the above configuration, and analyze the resulting Correlation matrix

#### VaR Filter Configuration for Reports

After completing this session you will be able to:

- Create a VaR Filter, which configures the universe of VaR data so that you can report the appropriate VaR for a given sub portfolio
- Run the VaR calculation based on the VaR filter described above

### Day 2: 9am – 5pm

#### Analyze Reports for Three VaR Models

After completing this session you will be able to:

- Merge VaR Results
- Understand the date contained in the Risk 2 database
- Intelligently review the Variance Covariance VaR Results
- Intelligently review the Monte Carlo VaR Results
- Intelligently review the Historical VaR Results

#### Create Stress Tests for a Portfolio

After completing this session you will be able to:

- Create the Filter, which determines the Trade Data that will be Stressed
- Create the appropriate shift (Additive or Multiplicative)
- Create the Shift set by combining the Filter and the Shift to a given portfolio
- Run the Calculation and Report for Stress Tests