

Introduction to ZaiNet Analytics

Course Catalogue

Course Overview

This course provides an overview of the end user functionality provided within ZaiNet Analytics. We will review the underlying conceptual architecture (HJM Monte Carlo Simulation). We will examine the Analytics framework the use of terminology including Bucket Set/Volatility Term Structure, Time Horizons, Cross Maturity/Commodity Correlation, Simulated MTM values etc. with regard to ZaiNet Analytics.

The course will focus on three main areas, input of prerequisite information, configuration required for calculations and analysis of the output.

We will examine the underlying information entered through ZaiNet Manager and ZaiNet Analytics which facilitates VaR and Credit VaR calculations i.e. prices, volatilities, correlations, mappings for VaR, credit limits, credit ratings and default probabilities for Credit VaR.

Trainees will use the above information to configure and run basic VaR and Credit VaR calculations. We will also examine the use of filters both input and output in order to meet more complicated requirements.

We will examine various methods of outputting the calculation results including Cubes, VaR, and Excel. Trainees will output results using VaR histograms and analyse the results using confidence levels, user and factor stress tests etc.

Finally we will review additional functionality such as seasonality and jump parameters in order to obtain a more accurate risk analysis.

The course assumes that attendees have a basic knowledge of VaR and credit risk but assumes no knowledge of ZaiNet Analytics.

Who Should Attend

Anyone who will be involved in ZaiNet Analytics i.e. run and monitor VAR calculations, run various stress tests, access risks and probability.

Prerequisite

Person should have a basic knowledge of ZaiNet , including screen orientation , trade capturing and pricing. Basic risk measurement knowledge is also essential.

Cost

1 day training - £1000 (discount any additional person - £800)
The course includes - Training materials and hand out exercises
Lunch

Location

London - Canary Wharf

After completing this course, you should be able to

- Understand functionalities of ZNA
- Set up calculations to meet your requirements
- Set up filters and configure calculation parameters
- Carry out configuration of Value-at Risk, Credit Risk & Volumetric Risk
- Report running and export to other packages
- Analysis and drill down of results using cubes
- Set up stress tests
- Investigation of unexpected results
- Scenario testing.

Duration

1 day

Methodology

Interactive instruction with plenty of simulated exercises to tackle real life issues

Course Agenda

Learn PZ Architecture
Introduction to ZaiNet Analytics
Learn to Risk Input Data
Configure screen layouts
Run stress testing
Run other reports
Run Cubes