Analytics Documentation: Overview

This document provides a brief overview of the major Analytics user guides included in the documentation set.

Document	Role	Task	View of System
Technical Guide	System Administrator	Installing	Interacting processes with configuration files
Interfacing Guide	Programmer	Interfacing	Black box that accepts XML requests and returns XML responses
Proxying Rules Guide	Programmer	Proxying	Proxying Rules File
Extensibility Guide	Programmer/ Quan	Extending	Objects and classes
Scripting Developer Guide	Quant	Extending	Objects and classes
Scripting User Guide	Quant	Extending	Objects and classes
Theory Guide	Quant	Verifying	Formulae and algorithms
User Guide	Risk Manager	Using	Web pages
User Guide (supplement)	Risk Manager	Using	WinForms application
Scripting User Guide	Risk Manager	Using	WinForms application

Additional documents include:

- Deal Skins Guide
- Stress Test Editor Guide
- Usage Server Technical Guide

In addition, there is a document for each calculation with separate user and interfacing sections. The Analytics documentation set comprises content for the following calculations that can be run from the **Calculations** tab in the FIS Risk Analytics Manager - Analytics Studio (Analytics Studio):

- Base Valuation
- Cashflow
- Credit Backtesting
- Credit Exposure Calculation
- Credit Loss
- CVA VaR
- Exposure Sensitivities
- Incremental Monte Carlo Credit Exposure
- Incremental Risk Charge
- Market Sensitivity

- Market VaR
- Parametric VaR
- PV Attribution
- Scenario Valuation
- Value Map

In addition, documentation has been provided for the following calculations that can be run from the **Analysis** tab in the Analytics Studio:

- Capital Charges
- CEM Calculation
- CVA VaR
- Create Proxy Historical Archive
- Credit Exposure
- FRTB IMA Default Risk Charge
- FRTB IMA Expected Shortfall Worst Period
- FRTB IMA Expected Shortfall
- FRTB IMA Non-modellable Risk Factors
- FRTB SA Default Risk Charge
- FRTB SA Residual Risk Add-On
- FRTB SA Sensitivity Based Approach
- FVA P&L Explain
- HS VaR Calculation
- ISDA SIMM
- KVA Calculation
- Limits
- Market Value
- No Action P&L Common Calculation
- P&L Rates
- Pricing Rule and Netting Enrichment
- SA-CCR Calculation
- Schedule Based Initial Margin
- Sensitivity Generation
- Sensitivity-based P&L
- Sensitivity-based VaR
- Standard Deviation Sensitivity Generation
- XVA