

What's New in

Analytics

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| Release Highlights



| Analytics

Risk Analytics Platform » Market Risk Model

Market Risk Model is a designer component that helps to run End of Day (EOD) calculations for Analytics. This component involves parametric and historical Value at Risk (VaR) calculations at the holding and portfolio levels. You must create a classification rule for the component, to use it in VaR calculations and you can schedule it to run on an adhoc basis or a scheduled frequency (daily, monthly, and quarterly). This feature provides flexibility for the end-user to modify calculation parameters, perform intra-day calculations and near-real time VaR calculations.

The topic related to this feature is given below:

[Market Risk Model](#)