

# MGB – MarktGerechteBewertung

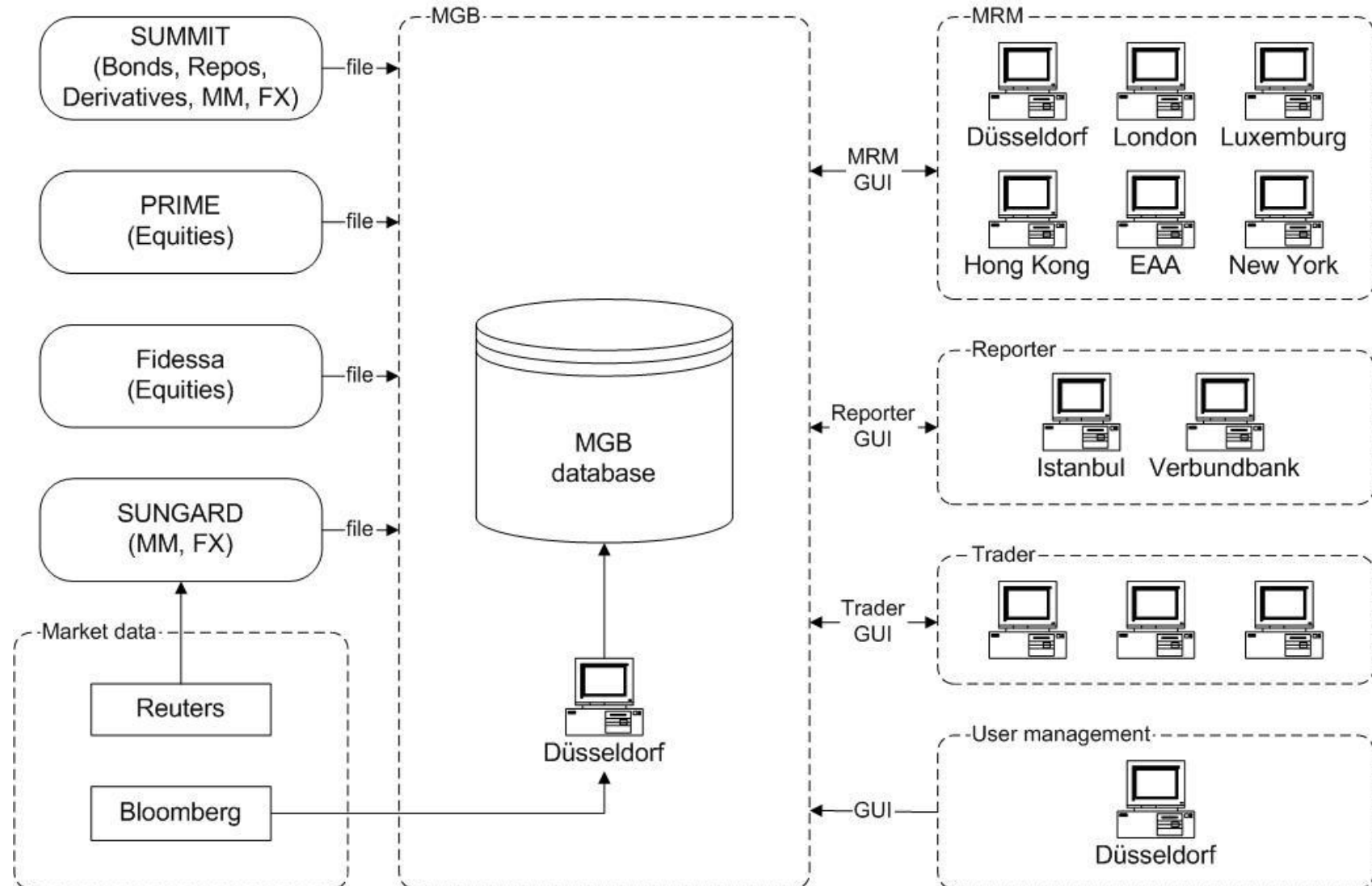
# MGB

- MGB - Market Conformity Checks required by 'MaH'
- Comparison of trade prices with independent market prices
- Rules to detect doubtful trades
  - Price deviation
  - P&L impact
- Management of detected trades
- Documentation of the control process
- Provision of statistics
- Independent clients "Mandanten"
  - Equity
  - Repo (distinct locations)
  - MoneyMarket (distinct locations)
  - Bond (distinct locations)
  - Derivatives
- Locations
  - Düsseldorf, London, Hong Kong, New York, EAA, VBB

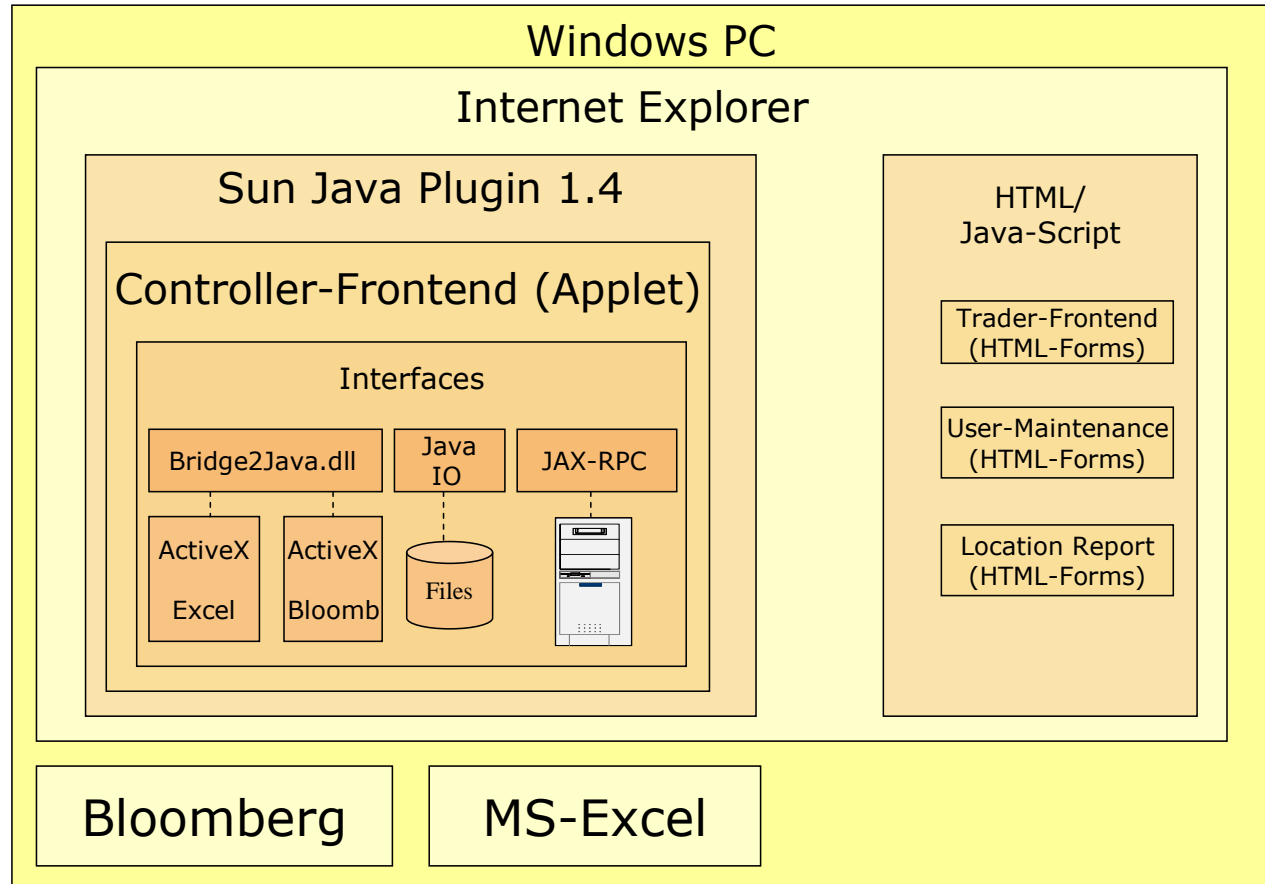
# MGB-Process

- Data delivery from Front Office
  - Summit (Bonds, Repos, Derivatives, MM, FX)
  - Sungard (MM, FX)
  - LoanIQ (Bonds)
  - Prime (Equities)
  - Fidessa (Equities)
  - Paris (Books)
- Data import (file)
- Categorize trades (Automatic check I)
- Requesting market data (Bloomberg, Euwax)
- Calculate price variations (Automatic check II)
- Manual check
- Sending reclamation-mails to traders (Clarify problems)
- Mark trades as checked

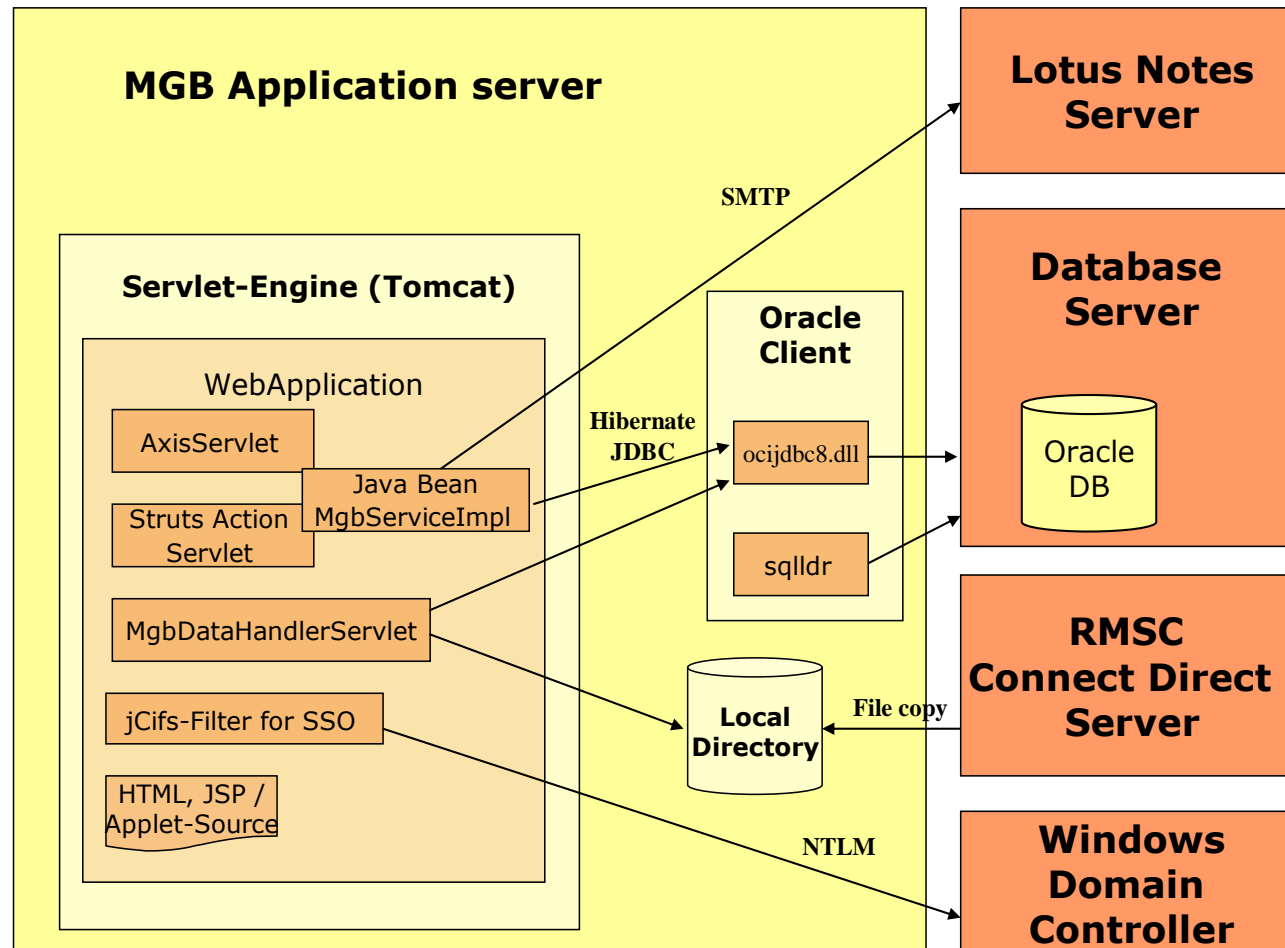
# MGB-Architecture



# Client Architecture



# Server Architecture



# Architecture

## ■ Server

- Java-servlet (1.6.0\_26)
- Web-server (Tomcat 7.1.16)
- Database (hibernate3, Oracle 10.2.0.4,  
MGB\_PRD@RMMGBPRD@rmmgbprd.westlb.sko.de)
- Data reception via Connect:Direct
- Mail via smtp

## ■ Client

- Web-GUI (<http://mgb.westlb.sko.de:8092/mgbPrd>)
- Trader Web-GUI (html, jsp, struts)
- Controller Web-GUI (Applet, soap, ActiveX-bridge)
- User administration Web-GUI (html, jsp, struts)
- Bloomberg market data batch via Java Web Start

## ■ Sources

- CVS: [itrisk-cvs.static.westlb.net:  
/p/a11r/sp3bf/CVS/cvs\\_repository/riscman/WestLB\\_RMSC\\_MGB](http://itrisk-cvs.static.westlb.net:/p/a11r/sp3bf/CVS/cvs_repository/riscman/WestLB_RMSC_MGB)