Order Allocation (Capability)

1. Role Definition ⌃

Apply appropriate rules to allocate a completed or partially completed block order across the customers placing the constituent market orders

2. Example of Use ⌃

A large market order is partly fulfilled and the pricing and allocation of the trade is allocated across the counterparties

3. Executive Summary ⌃

This Service Domain allocates partially fulfilled market trades

4. Key Features

Review allocation rules for partially completed market orders

Allocate traded securities in accordance with allocation rules

Provide allocation details as requested
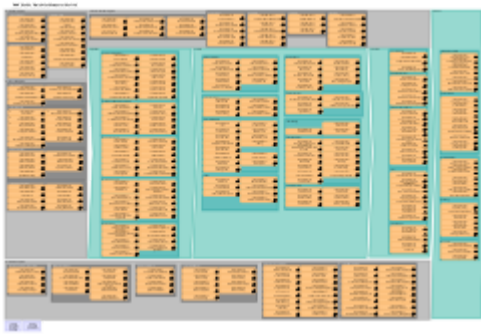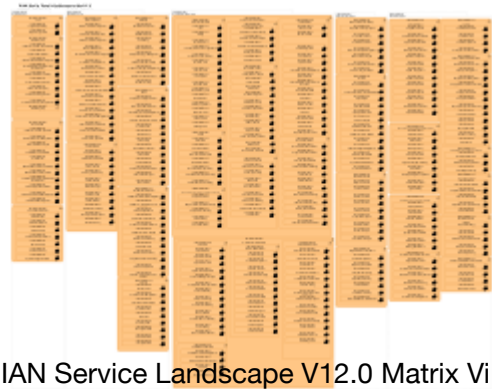
Documentation

Properties

Property	Value
Service Domain	
API BIAN Portal	Order Allocation API (https://app.swaggerhub.com/apis/BIAN-3/OrderAllocation/12.0.0)
Individual Analytics	securitiesAllocationTransactionAccumulators securitiesAllocationTransactionActivityAnalysis securitiesAllocationTransactionPerformanceAnalysis securitiesAllocationTransactionTrends&Events
Portfolio Analytics	securitiesAllocationTransactionPortfolioActivityAnalysis securitiesAllocationTransactionPortfolioMake-UpAnalysis securitiesAllocationTransactionPortfolioPerformanceAnalysis
Scenarios	
Service Role	Apply appropriate rules to allocated a completed order across counterparties
BIAN Life Cycle	
Registration Status	Registered
Stereotypes	
stereotype	ServiceDomain

Appears on

(views/view_51705.html)   (views/view_51891.html)

BIAN Service Landscape V12.0 Value Ch…

(views/view_52059.html)

BIAN Service Landscape V12.0 Matrix Vi…

Order Allocation SD Overview

Relations

aggregated by	☰ Wave 6 (object_25.html?object=153745) ⬚ Clearing And Settlement (object_25.html?object=171759)
is equal to	▦ Order Allocation (object_36.html?object=28752)
is part of	▦ Market Operations (object_25.html?object=130053)

realized by

- Securities Allocation Transaction_Reporting (object_19.html?object=240085)
- Securities Allocation Transaction_Invocation (object_19.html?object=240264)
- Securities Allocation Transaction_Instantiation (object_20.html?object=248209)
- Order Allocation_SD_Service Group (object_20.html?object=248582)
- Initiate Securities Allocation Procedure (object_12.html?object=29964)
- Retrieve Apply Order Allocation Rules Workstep (object_12.html?object=33300)
- Update Securities Allocation Procedure (object_13.html?object=33990)
- Notify Securities Allocation Procedure (object_13.html?object=34368)
- Update Apply Order Allocation Rules Workstep (object_14.html?object=34789)
- Notify Apply Order Allocation Rules Workstep (object_14.html?object=34944)
- Update Update (Partially Completed) Market Order Workstep (object_14.html?object=35723)
- Control Securities Allocation Procedure (object_14.html?object=37134)
- Request Update (Partially Completed) Market Order Workstep (object_14.html?object=37157)
- Notify Update (Partially Completed) Market Order Workstep (object_14.html?object=37278)
- Initiate Apply Order Allocation Rules Workstep (object_14.html?object=37662)
- Retrieve Update (Partially Completed) Market Order Workstep (object_15.html?object=39613)
- Securities Allocation Procedure (object_24.html?object=40182)
- Exchange Update (Partially Completed) Market Order Workstep (object_16.html?object=43114)
- Execute Securities Allocation Procedure (object_16.html?object=44519)
- Retrieve Securities Allocation Procedure (object_16.html?object=44887)
- Initiate Update (Partially Completed) Market Order Workstep (object_16.html?object=44946)
- Exchange Securities Allocation Procedure (object_16.html?object=45387)
- Exchange Apply Order Allocation Rules Workstep (object_16.html?object=45833)
- Execute Apply Order Allocation Rules Workstep (object_17.html?object=47016)
- Request Securities Allocation Procedure (object_17.html?object=47325)
- Request Apply Order Allocation Rules Workstep (object_17.html?object=48699)
- Execute Update (Partially Completed) Market Order Workstep (object_17.html?object=48780)
- Process (object_28.html?object=58066)
- Securities Allocation Transaction_ Analytics Object (object_25.html?object=81648)
- Order Allocation_SD_Operations (object_20.html?object=81658)
- Securities Allocation (object_24.html?object=81662)
- Securities Allocation Procedure_Instantiation (object_20.html?object=81664)
- Securities Allocation Procedure_Invocation (object_20.html?object=81673)
- Securities Allocation Procedure_Reporting (object_20.html?object=81686)

serves   Order Management (object_6.html?object=130800)