

# Financial Instrument Valuation Models

(Capability)

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## 1. Role Definition

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Develop and maintain a portfolio of valuation models considering currency, interest rate, instrument quotes, indices, commodity prices and other market, liquidity and credit risk factors. Support the use of these models in trading and pricing activity

## 2. Example of Use

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Financial engineers assess the coverage and currency of the portfolio of valuation models and update certain models accordingly

## Documentation

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## Properties

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| Property       | Value |
|----------------|-------|
| Service Domain |       |

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|                      |   |
|----------------------|---|
| Individual Analytics | marketAssetValuationModelSpecificationAccumulators<br>marketAssetValuationModelSpecificationActivityAnalysis<br>marketAssetValuationModelSpecificationPerformanceAnalysis<br>marketAssetValuationModelSpecificationTrends&Events                            |
| Portfolio Analytics  | marketAssetValuationModelSpecificationPortfolioActivityAnalysis<br>marketAssetValuationModelSpecificationPortfolioMake-UpAnalysis<br>marketAssetValuationModelSpecificationPortfolioPerformanceAnalysis   |
| Scenarios            |   |
| Service Role         | Develop and maintain a portfolio of valuation models considering currency, interest rate, instrument quotes, indices, commodity prices and other market, liquidity and credit risk factors. Support the use of these models in trading and pricing activity |

## BIAN Life Cycle

| Registration<br>Status | Registered |
|------------------------|------------|
|------------------------|------------|

## Stereotypes

stereotype

ServiceDomain

## Appears on



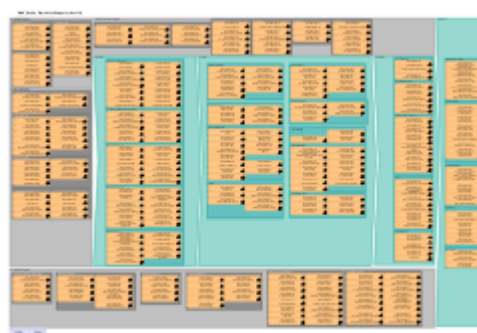
(views/view 51030.html)



Financial Instrument Valuation Models S...

(views/view\_51891.html)

(views/view 51705.html)
























BIAN Service Landscape V12.0 Value Ch...



BIAN Service Landscape V12.0 Matrix Vi...

# Relations



|                 |   |
|-----------------|---|
| aggregated by   |  Models And Analytics (object_25.html?object=172124)   |
| gets input from |  <div>Collateral Asset Administration (object_21.html?object=37744)</div> <div>Investment Portfolio Analysis (object_21.html?object=37857)</div>   |
| is equal to     |  Financial Instrument Valuation Models (object_36.html?object=33098)   |
| is part of      |  Models (object_25.html?object=130273)   |
| realized by     | <div> Market Asset Valuation Model Specification_ Analytics Object (object_25.html?object=111267)</div> <div> Market Asset Valuation Model Specification (object_24.html?object=130624)</div> <div> Market Asset Valuation Model (object_24.html?object=130832)</div> <div> Market Asset Valuation Model Specification_Instantiation (object_18.html?object=208679)</div> <div> Market Asset Valuation Model Specification_Invocation (object_18.html?object=208694)</div> <div> Market Asset Valuation Model Specification_Reporting (object_18.html?object=208697)</div> <div> terminate Market Asset Valuation Model Specification (object_18.html?object=238371)</div> <div> record Market Asset Valuation Model Specification (object_19.html?object=241297)</div> <div> Financial Instrument Valuation Models_SD_Service Group (object_19.html?object=242733)</div> <div> update Market Asset Valuation Model Specification (object_20.html?object=243969)</div> <div> create Market Asset Valuation Model Specification (object_20.html?object=244014)</div> <div> retrieve Market Asset Valuation Model Specification (object_20.html?object=248183)</div> <div> notify Market Asset Valuation Model Specification (object_20.html?object=248611)</div> <div> request Market Asset Valuation Model Specification (object_20.html?object=250239)</div> <div> Design (object_28.html?object=58118)</div> |
| serves          | <div> Financial Instrument Management (object_6.html?object=95279)</div> <div> Financial Instrument Valuation (object_6.html?object=95309)</div>  |