

Gap Analysis (Capability)

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1. Role Definition

Maintain and track projected consolidated cash flows to support evaluation and management of currency and interest rate risk positions, the bank's overall dispositive liquidity risk

2. Example of Use

A risk management unit/group treasury assembles and maintains the currency and interest rate maturity ladders for the trading function

Documentation

Properties

Property	Value
Service Domain	
Individual	interestRateGapRiskAnalysisAccumulators interestRateGapRiskAnalysisActivityAnalysis
Analytics	interestRateGapRiskAnalysisPerformanceAnalysis interestRateGapRiskAnalysisTrends&Events

Portfolio

Analytics

interestRateGapRiskAnalysisPortfolioActivityAnalysis

interestRateGapRiskAnalysisPortfolioMake-UpAnalysis

interestRateGapRiskAnalysisPortfolioPerformanceAnalysis

Scenarios

Service Role

Maintain and track projected consolidated cash flows to support evaluation and management of currency and interest rate risk positions, the bank's overall dispositive liquidity risk

BIAN Life Cycle

Registration

Status

Registered

Stereotypes

stereotype

ServiceDomain

Appears on

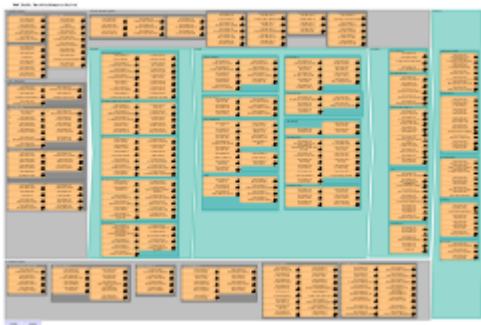


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Gap Analysis SD Overview

(views/view_51705.html)



BIAN Service Landscape V12.0 Value Ch...


















(view/view_51891.html)



BIAN Service Landscape V12.0 Matrix Vi...

Relations



aggregated by	 Market Risk (object_25.html?object=171924)
is equal to	 Gap Analysis (object_37.html?object=39140)
is part of	 Models (object_25.html?object=130273)
realized by	<div><div> interest Rate Gap Risk Analysis_ Analytics Object (object_25.html?object=111122)</div><div> interest Rate Gap Risk (object_24.html?object=131615)</div><div> interest Rate Gap Risk Analysis (object_24.html?object=133036)</div><div> interest Rate Gap Risk Analysis_Instantiation (object_18.html?object=216220)</div><div> interest Rate Gap Risk Analysis_Invocation (object_18.html?object=216226)</div><div> interest Rate Gap Risk Analysis_Reporting (object_18.html?object=216229)</div><div> configure interest Rate Gap Risk Analysis (object_19.html?object=239897)</div><div> retrieve interest Rate Gap Risk Analysis (object_19.html?object=241864)</div><div> request interest Rate Gap Risk Analysis (object_20.html?object=246412)</div><div> record interest Rate Gap Risk Analysis (object_20.html?object=247531)</div><div> Gap Analysis_SD_Service Group (object_20.html?object=248568)</div><div> notify interest Rate Gap Risk Analysis (object_20.html?object=248837)</div><div> Analyze (object_28.html?object=58100)</div></div>
serves	 Risk Management (object_6.html?object=130374)