

# Market Risk Models (Capability)

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## 1. Role Definition

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Develop and maintain a portfolio of market risk models including currency, interest rate, instrument quotes, indices, commodity prices and other market and macro-economic 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 market risk models and update certain models accordingly

## Documentation


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## Properties

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Property	Value
Service Domain	

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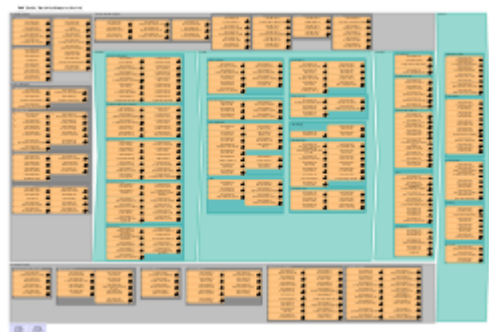
Individual Analytics	marketRiskModelSpecificationAccumulators marketRiskModelSpecificationActivityAnalysis marketRiskModelSpecificationPerformanceAnalysis marketRiskModelSpecificationTrends&Events
Portfolio Analytics	marketRiskModelSpecificationPortfolioActivityAnalysis marketRiskModelSpecificationPortfolioMake-UpAnalysis marketRiskModelSpecificationPortfolioPerformanceAnalysis
Scenarios	 Select Buyers for Securitize Assets (views/view_54717.html)
Service Role	Develop and maintain a portfolio of market risk models including currency, interest rate, instrument quotes, indices, commodity prices and other market and macro-economic risk factors. Support the use of these models in trading and pricing activity

<b>BIAN Life Cycle</b>	
Registration Status	Registered
<b>Stereotypes</b>	
stereotype	ServiceDomain

Appears on

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(views/view\_51705.html)



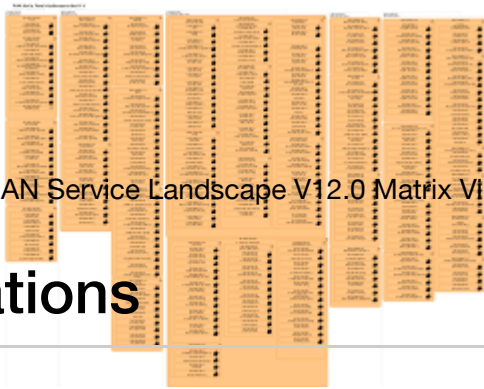
BIAN Service Landscape V12.0 Value Ch...

(views/view\_51891.html)

(views/view\_51846.html)























Market Risk Models SD Overview



BIAN Service Landscape V12.0 Matrix Vi...

# Relations



aggregated by	 Models And Analytics (object_25.html?object=172124)
is equal to	 Market Risk Models (object_37.html?object=36019)
is part of	 Models (object_25.html?object=130273)
realized by	<div><div> Market Risk Model Specification_ Analytics Object (object_25.html?object=111381)</div><div> Market Risk Model Specification (object_24.html?object=133262)</div><div> Market Risk Model (object_24.html?object=133312)</div><div> Market Risk Model Specification_Reporting (object_18.html?object=214511)</div><div> Market Risk Model Specification_Invocation (object_18.html?object=214522)</div><div> Market Risk Model Specification_Instantiation (object_18.html?object=214527)</div><div> retrieve Market Risk Model Specification (object_17.html?object=238068)</div><div> record Market Risk Model Specification (object_19.html?object=239448)</div><div> Market Risk Models_SD_Service Group (object_19.html?object=240475)</div><div> terminate Market Risk Model Specification (object_19.html?object=241725)</div><div> create Market Risk Model Specification (object_20.html?object=244309)</div><div> notify Market Risk Model Specification (object_20.html?object=244319)</div><div> update Market Risk Model Specification (object_20.html?object=250726)</div><div> request Market Risk Model Specification (object_20.html?object=253128)</div><div> Design (object_28.html?object=58118)</div></div>
serves	 Risk Management (object_6.html?object=130374)
triggered by	 Asset Securitization (object_23.html?object=47465)