

Liquidity Risk Models (Capability)

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1. Role Definition

Develop and maintain models for dispositive and structural liquidity risk management, including liquidity gap analysis, Liquidity at Risk (LaR) and Liquidity Value at Risk (LVaR).

2. Example of Use


Financial engineers develop and refine liquidity risk management models

Documentation

Properties

Property	Value
Service Domain	
Individual Analytics	liquidityRiskModelSpecificationAccumulators
	liquidityRiskModelSpecificationActivityAnalysis
	liquidityRiskModelSpecificationPerformanceAnalysis
	liquidityRiskModelSpecificationTrends&Events

Portfolio	liquidityRiskModelSpecificationPortfolioActivityAnalysis
Analytics	liquidityRiskModelSpecificationPortfolioMake-UpAnalysis liquidityRiskModelSpecificationPortfolioPerformanceAnalysis

Scenarios	 Select Buyers for Securitize Assets (views/view_54717.html)
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Service Role	Develop and maintain models for dispositive and structural liquidity risk management, including liquidity gap analysis, Liquidity at Risk (LaR) and Liquidity Value at Risk (LVaR).
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BIAN Life Cycle	
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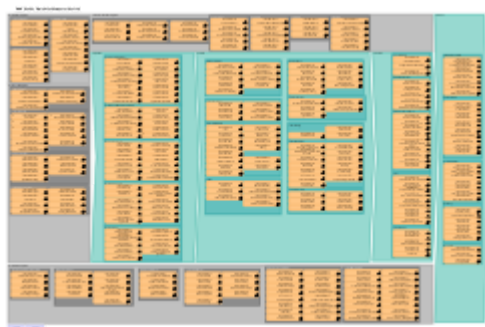
Registration	Registered
Status	

Stereotypes	
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stereotype	ServiceDomain
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Appears on

(views/view_51705.html)



BIAN Service Landscape V12.0 Value Ch...

(views/view_51849.html)




Liquidity Risk Models SD Overview


(views/view_51891.html)




Relations


















aggregated by  Models And Analytics (object_25.html?object=172124)

is equal to  Liquidity Risk Models (object_36.html?object=34225)

is part of  Models (object_25.html?object=130273)

realized by

-  Liquidity Risk Model Specification_Analytics Object (object_25.html?object=111451)
-  Liquidity Risk Model Specification (object_24.html?object=133365)
-  Liquidity Risk Model (object_24.html?object=133389)
-  Liquidity Risk Model Specification_Instantiation (object_17.html?object=193299)
-  Liquidity Risk Model Specification_Invocation (object_17.html?object=193310)
-  Liquidity Risk Model Specification_Reporting (object_17.html?object=193317)
-  record Liquidity Risk Model Specification (object_18.html?object=239719)
-  update Liquidity Risk Model Specification (object_19.html?object=240100)
-  retrieve Liquidity Risk Model Specification (object_19.html?object=240102)
-  terminate Liquidity Risk Model Specification (object_19.html?object=240421)
-  Liquidity Risk Models_SD_Service Group (object_19.html?object=241794)
-  create Liquidity Risk Model Specification (object_19.html?object=241879)
-  request Liquidity Risk Model Specification (object_20.html?object=244447)
-  notify Liquidity Risk Model Specification (object_20.html?object=246399)
-  Design (object_28.html?object=58118)

serves  Risk Management (object_6.html?object=130374)

triggered by  Asset Securitization (object_23.html?object=47465)