Credit Risk Operations (Capability)

1. Role Definition

This Service Domain monitors the counterparty credit limits (CCL) used to govern trading activity to manage credit exposure. Note there may be regulatory requirements that determine allowed CCLs.

2. Example of Use

A trading desk checks a proposed trade against trading counterparty credit limits

3. Executive Summary

This Service Domain monitors counterparty credit limits in the trading unit

4. Key Features

Establish counterparty trading credit limits

Monitor limits and raise alerts against limit breaches
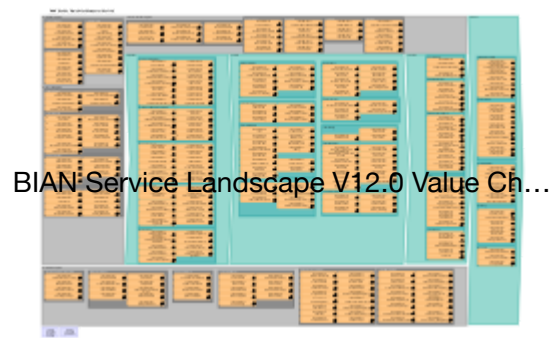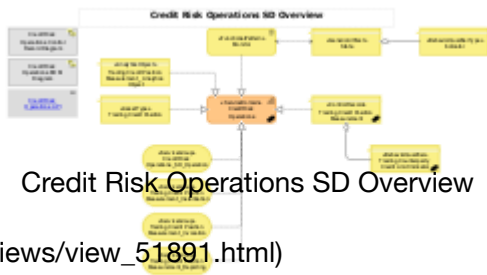
Documentation ⌃

Properties ⌃

Property	Value
Service Domain	
API BIAN Portal	Credit Risk Operations API (https://app.swaggerhub.com/apis/BIAN-3/CreditRiskOperations/12.0.0)
Individual Analytics	tradingCreditPositionMeasurementAccumulators tradingCreditPositionMeasurementActivityAnalysis tradingCreditPositionMeasurementPerformanceAnalysis tradingCreditPositionMeasurementTrends&Events
Portfolio Analytics	tradingCreditPositionMeasurementPortfolioActivityAnalysis tradingCreditPositionMeasurementPortfolioMake-UpAnalysis tradingCreditPositionMeasurementPortfolioPerformanceAnalysis
Scenarios	
Service Role	Provide an execution level check of credit exposure for market trading activity
BIAN Life Cycle	
Registration Status	Registered
Stereotypes	
stereotype	ServiceDomain

Appears on ⌃

(views/view_51117.html)   (views/view_51705.html)

Credit Risk Operations SD Overview

(views/view_51891.html)

BIAN Service Landscape V12.0 Value Ch…

BIAN Service Landscape V12.0 Matrix Vi…

Relations ⌃

aggregated by	Wave 6 (object_25.html?object=153745)
	Market Operations (object_25.html?object=171958)
is equal to	Credit Risk Operations (object_37.html?object=38215)
is part of	Wholesale Trading (object_25.html?object=130198)

realized by	Trading Credit Position Measurement_ Analytics Object (object_25.html?object=111405)
	Trading Credit Position (object_24.html?object=133309)
	Trading Credit Position Measurement_Instantiation (object_19.html?object=144661)
	Credit Risk Operations_SD_Operations (object_19.html?object=144667)
	Trading Credit Position Measurement_Reporting (object_19.html?object=144674)
	Trading Credit Position Measurement_Invocation (object_19.html?object=144676)
	Trading Credit Position Measurement_Invocation (object_18.html?object=238430)
	record Trading Credit Position Measurement (object_18.html?object=238431)
	terminate Trading Credit Position Measurement (object_19.html?object=239328)
	Trading Credit Position Measurement_Instantiation (object_19.html?object=239686)
	notify Trading Credit Position Measurement (object_19.html?object=240529)
	request Trading Credit Position Measurement (object_19.html?object=241087)
	Credit Risk Operations_SD_Service Group (object_19.html?object=242585)
	configure Trading Credit Position Measurement (object_20.html?object=247292)
	Trading Credit Position Measurement_Reporting (object_20.html?object=247626)
	retrieve Trading Credit Position Measurement (object_20.html?object=247627)
	Execute Trading Counterparty Credit Limit Indicator (object_12.html?object=29496)
	Notify Trading Credit Position Measurement (object_13.html?object=30748)
	Trading Credit Position Measurement (object_24.html?object=32762)
	Request Trading Counterparty Credit Limit Indicator (object_12.html?object=33731)
	Execute Trading Credit Position Measurement (object_14.html?object=35512)
	Evaluate Trading Counterparty Credit Limit Indicator (object_14.html?object=37750)
	Request Trading Credit Position Measurement (object_14.html?object=37803)
	Control Trading Credit Position Measurement (object_15.html?object=40239)
	Notify Trading Counterparty Credit Limit Indicator (object_12.html?object=42042)
	Evaluate Trading Credit Position Measurement (object_15.html?object=42884)
	Retrieve Trading Counterparty Credit Limit Indicator (object_16.html?object=43228)
	Monitor (object_28.html?object=58090)
serves	Order Management (object_6.html?object=130800)