

Trading Book Oversight (Capability)

- 1. Role Definition
- 2. Example of Use
- 3. Executive Summary
- 4. Key Features

Documentation

Properties

Appears on

Relations

1. Role Definition



The bank's trading book tracks the securities held by the bank that are frequently traded and may implement sophisticated risk measures to manage the banks exposure. Trading book oversight is responsible for tracking and analyzing the bank's trading book to manage risk

2. Example of Use



Trading book oversight reviews recent trading activity to confirm activity remains within the banks trading risk tolerance

3. Executive Summary



This Service Domain oversees the bank's trading book (a type of account ledger that records details of frequently traded securities held by the bank) to manage the banks market risk

4. Key Features

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- Consolidate and maintain the bank's trading book
- Analyze the trading book's positions and sensitivities
- Detect out of patter trading activity
- Initiate remedial actions when excessive risk/exposure is detected

Documentation

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Properties

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Property	Value
Service Domain	
API BIAN Portal	Trading Book Oversight API (https://app.swaggerhub.com/apis/BIAN-3/TradingBookOversight/12.0.0)
Individual Analytics	tradingPositionManagementPlanAccumulators tradingPositionManagementPlanActivityAnalysis tradingPositionManagementPlanPerformanceAnalysis tradingPositionManagementPlanTrends&Events
Portfolio Analytics	tradingPositionManagementPlanPortfolioActivityAnalysis tradingPositionManagementPlanPortfolioMake-UpAnalysis tradingPositionManagementPlanPortfolioPerformanceAnalysis
Scenarios	
Service Role	Define and track trading book activity against the established trading rules/entitlements and limits
BIAN Life Cycle	
Registration Status	Registered
Stereotypes	
stereotype	ServiceDomain

Appears on

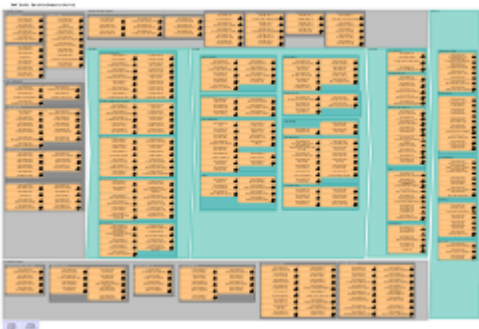
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(views/view_51246.html)



Trading Book Oversight SD Overview

(views/view_51705.html)



BIAN Service Landscape V12.0 Value Ch...



(views/view_51891.html)



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  Trading Book Oversight (object_37.html?object=42959)

is part of  Wholesale Trading (object_25.html?object=130198)

realized by

-  Trading Position Management Plan_ Analytics Object (object_25.html?object=111181)
-  Trading Position (object_24.html?object=133372)
-  Trading Position Management Plan_Instantiation (object_19.html?object=141449)
-  Trading Position Management Plan_Invocation (object_19.html?object=141463)
-  Trading Book Oversight_SD_Operations (object_19.html?object=141466)
-  Trading Position Management Plan_Reporting (object_19.html?object=141473)
-  Trading Position Management Plan_Instantiation (object_18.html?object=239109)
-  configure Trading Position Management Plan (object_18.html?object=239110)
-  notify Trading Position Management Plan (object_19.html?object=239645)
-  Trading Book Oversight_SD_Service Group (object_19.html?object=240556)
-  Trading Position Management Plan_Reporting (object_19.html?object=240557)
-  Trading Position Management Plan_Invocation (object_19.html?object=241023)
-  terminate Trading Position Management Plan (object_19.html?object=241024)
-  request Trading Position Management Plan (object_20.html?object=245656)
-  retrieve Trading Position Management Plan (object_20.html?object=246010)
-  record Trading Position Management Plan (object_20.html?object=249386)
-  Notify Trading Position Management Plan (object_13.html?object=32232)
-  Exchange Trading Position Management Plan (object_12.html?object=33253)
-  Exchange Trading Book Risk Mitigation Duty (object_12.html?object=33318)
-  Trading Position Management Plan (object_24.html?object=35009)
-  Update Trading Book Analysis and Reporting Duty (object_14.html?object=36021)
-  Control Trading Position Management Plan (object_14.html?object=37096)
-  Retrieve Trading Book Analysis and Reporting Duty (object_14.html?object=37554)
-  Grant Trading Book Analysis and Reporting Duty (object_15.html?object=39124)
-  Grant Trading Position Management Plan (object_15.html?object=39176)
-  Grant Trading Book Risk Mitigation Duty (object_15.html?object=40767)
-  Retrieve Trading Book Risk Mitigation Duty (object_15.html?object=40861)
-  Retrieve Trading Position Management Plan (object_15.html?object=41545)
-  Update Trading Position Management Plan (object_16.html?object=43394)
-  Exchange Trading Book Analysis and Reporting Duty (object_16.html?object=43546)
-  Update Trading Book Risk Mitigation Duty (object_16.html?object=44860)
-  Request Trading Position Management Plan (object_16.html?object=44863)
-  Notify Trading Book Analysis and Reporting Duty (object_16.html?object=45247)
-  Request Trading Book Analysis and Reporting Duty (object_16.html?object=45516)
-  Create Trading Position Management Plan (object_16.html?object=45629)
-  Notify Trading Book Risk Mitigation Duty (object_16.html?object=45679)
-  Request Trading Book Risk Mitigation Duty (object_16.html?object=45888)
-  Manage (object_28.html?object=58116)

serves

-  Order Management (object_6.html?object=130800)
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