

Financial Instrument Valuation (Capability)

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1. Role Definition

Provide securities/asset valuation services. A wide range of valuation approaches can be applied to a range of different instrument/asset types. This Service Domain implements a process by which the most appropriate valuation method is selected and applied in the context of the valuation request and the purpose of the valuation. The fundamental pricing principle is based on an analysis of the present value of expected cash flows. This calculation involves identifying the expected cash flows, determining appropriate (range of) interest rates that might discount future cash flows and calculate the current value of future cash flows applying those interest rates

2. Example of Use

The assets held in an investment portfolio are subject to valuation as part of an annual performance report

3. Executive Summary

This Service Domain provides a range of financial asset valuation services

4. Key Features

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- Support the selection from various financial asset valuation approaches (e.g. market, income, replacement) and depending on the type of financial asset and valuation context
- Consolidate information supporting the valuation assessment
- Determine and report on the financial asset valuation

Documentation

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Properties

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Property	Value
Service Domain	
API BIAN Portal	Financial Instrument Valuation API (https://app.swaggerhub.com/apis/BIAN-3/FinancialInstrumentValuation/12.0.0)
Individual Analytics	marketAssetValuationProcedureAccumulators marketAssetValuationProcedureActivityAnalysis marketAssetValuationProcedurePerformanceAnalysis marketAssetValuationProcedureTrends&Events
Portfolio Analytics	marketAssetValuationProcedurePortfolioActivityAnalysis marketAssetValuationProcedurePortfolioMake-UpAnalysis marketAssetValuationProcedurePortfolioPerformanceAnalysis
Scenarios	
Service Role	Provide securities valuation services, including mark to market and other pricing mechanisms
BIAN Life Cycle	
Registration Status	Registered
Stereotypes	
stereotype	ServiceDomain

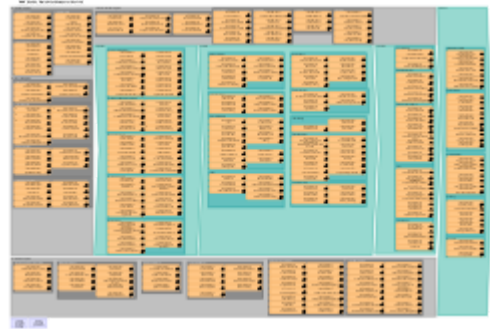
Appears on

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Financial Instrument Valuation SD Overvi...

(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)

gets input
from



Consumer Investments (object_22.html?object=45432)

is equal to



Financial Instrument Valuation (object_36.html?object=30951)













is part of



Market Operations (object_25.html?object=130053)

realized by

-  Market Asset Valuation Procedure_ Analytics Object (object_25.html?object=111289)
-  Market Asset Valuation (object_24.html?object=129971)
-  Financial Instrument Valuation_SD_Operations (object_19.html?object=208323)
-  Market Asset Valuation Procedure_Instantiation (object_19.html?object=208327)
-  Market Asset Valuation Procedure_Reporting (object_19.html?object=208329)
-  Market Asset Valuation Procedure_Invocation (object_19.html?object=208358)
-  Market Asset Valuation Procedure_Invocation (object_18.html?object=238738)
-  Financial Instrument Valuation_SD_Service Group (object_19.html?object=240129)
-  Market Asset Valuation Procedure_Instantiation (object_19.html?object=241346)
-  update Market Asset Valuation Procedure (object_19.html?object=242606)
-  execute Market Asset Valuation Procedure (object_20.html?object=244727)
-  Market Asset Valuation Procedure_Reporting (object_20.html?object=246430)
-  retrieve Market Asset Valuation Procedure (object_20.html?object=246431)
-  configure Market Asset Valuation Procedure (object_20.html?object=246791)
-  record Market Asset Valuation Procedure (object_20.html?object=247249)
-  notify Market Asset Valuation Procedure (object_20.html?object=247864)
-  request Market Asset Valuation Procedure (object_20.html?object=249567)
-  Retrieve Asset Valuation Information Consolidation Workstep (object_12.html?object=29016)
-  Control Market Asset Valuation Procedure (object_13.html?object=31190)
-  Exchange Asset Valuation Workstep (object_13.html?object=31945)
-  Initiate Asset Valuation Information Consolidation Workstep (object_13.html?object=32052)
-  Notify Asset Valuation Approach Selection Workstep (object_13.html?object=32087)
-  Retrieve Market Asset Valuation Procedure (object_13.html?object=32797)
-  Initiate Market Asset Valuation Procedure (object_14.html?object=34897)
-  Notify Asset Valuation Workstep (object_14.html?object=35574)
-  Request Asset Valuation Approach Selection Workstep (object_14.html?object=36003)
-  Market Asset Valuation Procedure (object_24.html?object=37027)
-  Notify Market Asset Valuation Procedure (object_14.html?object=37913)
-  Execute Asset Valuation Approach Selection Workstep (object_14.html?object=37935)
-  Update Asset Valuation Approach Selection Workstep (object_14.html?object=38065)
-  Execute Asset Valuation Information Consolidation Workstep (object_15.html?object=38812)
-  Request Asset Valuation Information Consolidation Workstep (object_15.html?object=40108)
-  Exchange Market Asset Valuation Procedure (object_15.html?object=40111)
-  Initiate Asset Valuation Workstep (object_15.html?object=40332)
-  Execute Asset Valuation Workstep (object_15.html?object=40476)
-  Exchange Asset Valuation Information Consolidation Workstep (object_15.html?object=40588)

-  Notify Asset Valuation Information Consolidation Workstep (object_15.html?object=41284)
-  Update Asset Valuation Information Consolidation Workstep (object_12.html?object=41845)
-  Exchange Asset Valuation Approach Selection Workstep (object_12.html?object=42316)
-  Request Asset Valuation Workstep (object_16.html?object=43599)
-  Execute Market Asset Valuation Procedure (object_16.html?object=43762)
-  Update Asset Valuation Workstep (object_16.html?object=44194)
-  Retrieve Asset Valuation Approach Selection Workstep (object_16.html?object=44261)
-  Request Market Asset Valuation Procedure (object_16.html?object=44343)
-  Initiate Asset Valuation Approach Selection Workstep (object_16.html?object=45870)
-  Retrieve Asset Valuation Workstep (object_17.html?object=48057)
-  Update Market Asset Valuation Procedure (object_17.html?object=48715)
-  Process (object_28.html?object=58066)

serves



Financial Instrument Management (object_6.html?object=95279)

Financial Instrument Valuation (object_6.html?object=95309)
