

Projektrealisierung Download-Bericht

Original Text

We don't have a single point of contact from the trading group. We've had three meetings which brought out very different issues from different traders. We really need a single point of contact to help drive the trader requirements and help come to a consensus regarding the requirements. We're getting hit with a lot of different requests, many of which appear to be outside the scope of position consolidation.

Things left to do:

I think it may be useful to try to formulate a high level project goal to make it as clear as possible what we're trying to accomplish with this project. It'll help determine which requests fall under the project scope. Go through the list of requests to determine which are in scope for this project and which fall out of scope.

For those in scope, work to define relative importance (priority) of each and work with traders to define the exact requirements of each.

Define the desired lay out of the position manager screen: main view and all drill downs.

Use the above to formulate a project plan.

Things requested thus far (no particular order):

Inclusion of Sitara physical deals into the TDS position manager and deal ticker.

Customized rows and columns in the position manager (ad hoc rows/columns that add up existing position manager rows/columns).

New drill down in the position manager to break out positions by: physical, transport, swaps, options, ...

Addition of a curve tab to the position manager to show the real-time values of all curves on which the desk has a position.

Ability to split the current position grid to allow daily positions to be shown directly above monthly positions. Each grouped column in the top grid would be tied to a grouped column in the bottom grid.

Ability to properly show curve shift for float-for-float deals; determine the appropriate positions to show for each:

Gas Daily for monthly index,

Physical gas for Nymex,

Physical gas for Inside Ferc,

Physical gas for Mid market.

Ability for TDS to pull valuation results based on a TDS flag instead of using official valuations.

Position and P&L aggregation across all gas desks.

Ability to include the Gas Price book into TDS:

Inclusion of spread options in our systems. Ability to handle volatility skew and correlations.

Ability to revalue all options incrementally throughout the trading day.

Approximate delta changes between valuations using instantaneous gamma or a gamma grid.

Valuation of Gas Daily options.

A new position screen for options (months x strike x delta). TBD.

Inclusion of positions for exotic options currently managed in spreadsheets.

Ability to isolate the position change due to changed deals in the position manager.

Ability to view change deal P&L in the TDS deal ticker. Show new deal terms, prior deal terms, and net P&L affect of the change.

Eliminate change deals with no economic impact from the TDS deal ticker.

Position drill down in the position manager to isolate the impact of individual deals on the position total in a grid cell.

Benchmark positions in TDS.

Deployment of TDS in Canada. Currency and volume uom conversions. Implicit and explicit position break out.

Text Zusammenfassung

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project and which fall out of scope. Use the above to formulate a project plan. New drill down in the position manager to break out positions by: physical, transport, swaps, options, ...

Addition of a curve tab to the position manager to show the real-time values of all curves on which the desk has a position. Each grouped column in the top grid would be tied to a grouped column in the bottom grid. Ability to handle volatility skew and correlations. Ability to revalue all options incrementally throughout the trading day. Eliminate change deals with no economic impact from the TDS deal ticker. Implicit and explicit position break out.

Text Klassifizierung

Der Text ist aus der Kategorie LABEL_0.

Text Sentiment

Mit einer Wahrscheinlichkeit von 99.67% sagt das Modell voraus, dass dieser Text POSITIVE ist.