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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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.