



Process documentation

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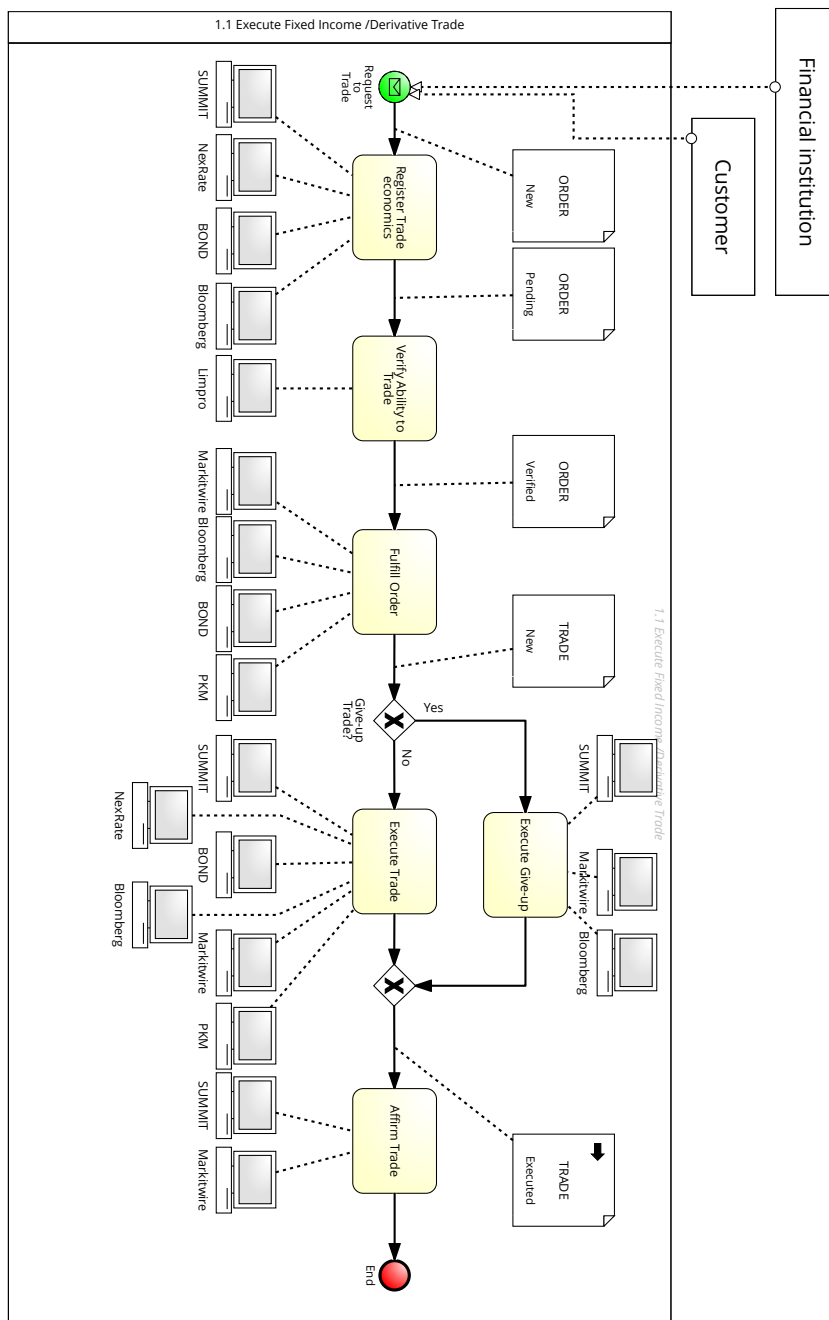


1 102_model

<i>Diagram Type</i>	Business Process Diagram (BPMN 2.0)
<i>Path</i>	Shared documents / SAP-SAM
<i>Author</i>	Marvin Völter
<i>Revision Number</i>	1
<i>Last modified</i>	Dec 30, 2023
<i>Diagram Link</i>	https://academic.signavio.com/p/editor?id=81eb8db534914349964e5f91cb1a7af3



1.1 Diagram



1.2 Elements

Process elements

Request to Trade

Start Message Event



Organization units: 1.1 Execute Fixed Income /Derivative Trade

Data objects: ORDER

Register Trade economics

Task

Enter derivative trade into a system to enable pricing. This step does not apply to "simple" trades, such as listed derivatives, standardized OTC or cash bonds.

Decisions made: Trade can be registered correctly.

BR - Duality: Trade registration is subject to 4-eyes validation.

BR - Law & Regulations:

MIFID/MIFIR, Dodd Jane Doe, , clearing house listing, Short selling directive. Comply

Organization units: 1.1 Execute Fixed Income /Derivative Trade

Data objects:

ORDER

ORDER

IT Systems:

Bloomberg

BOND

NexRate

SUMMIT

Verify Ability to Trade

Task

Make sure we are in position to trade when it comes to our relation with the customer and possible primary dealer.

Decisions made: Is the transaction appropriate for the customer, is the Return on Business Equity good enough, have we enough limit available for the transaction against the customer (or the primary dealer if we are execution dealer), have we got appropriate agreement in place with the customer.

BR - Law & Regulations: MIFID/MIFIR, Dodd Jane Doe, .

with following internal policies and procedures: Bond Policy, OTC Derivatives Policy, Credit Policy for Repo Transactions, Portfolio Opening Procedure, CMU procedures set up. OP Ris



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- *Staff - Human Error: There is a risk of incorrect interpretation of the rules for trading with customer. OP Risk*

k

- *Internal System Failure -- Software, Performance Degradation: There is*

Organization units: 1.1 Execute Fixed Income /Derivative Trade

Data objects:

ORDER

ORDER

IT Systems: Limpro

Fulfill Order

Task

Organization units: 1.1 Execute Fixed Income /Derivative Trade

Data objects:

ORDER

TRADE

IT Systems:

Bloomberg

BOND

Markitwire

PKM

Give-up Trade?

Exclusive (XOR) Gateway

Organization units: 1.1 Execute Fixed Income /Derivative Trade

Data objects: TRADE

Execute Give-up

Task

Input the trade into systems in an executed state so that it affects the Jane Doe in regards to risk and profit and loss. The fact that it's a give-up trade is conveyed by the trader selecting the customer-clearing check box on the MarketWire interface. The customer will, at the affirmation-stage, fill out details on who is the clearing broker for the customer. BR - L

Law & Regulations: MIFID/MIFIR, Dodd-Frank, . with f

Following internal policies and procedures: Bond Policy, OTC Derivatives Policy, Credit Policy for Repo Transactions. BR - Timeline

: Trade should be registered before currency cut-off time. OP Risk - Sta



Organization units: 1.1 Execute Fixed Income /Derivative Trade

IT Systems:

Bloomberg

Markitwire

SUMMIT

Execute Trade

Task

Input the trade into systems in an executed state so that it affects the Jane Doe in regards to risk and profit and loss. BR - L

aw & Regulations: MIFID/MIFIR, Dodd Jane Doe, . with f

*ollowing internal policies and procedures: Bond Policy,
OTC Derivatives Policy, Credit Policy for Repo Transactions. BR - Timeline*

: Trade should be registered before currency cut-off time. OP Risk - Sta

Organization units: 1.1 Execute Fixed Income /Derivative Trade

IT Systems:

Bloomberg

BOND

Markitwire

NexRate

PKM

SUMMIT

Exclusive (XOR) Gateway

Exclusive (XOR) Gateway

Organization units: 1.1 Execute Fixed Income /Derivative Trade

Data objects: TRADE

Affirm Trade

Task

Counterparty affirms the transaction in MarketWire.

This sends the trade to clearing as well as into our primary fixed income derivative system.

BR - Law & Regulations: MIFID/MIFIR, Dodd Jane Doe, .



with following internal policies and procedures: Bond Policy, OTC Derivatives Policy, Credit Policy for Repo Transactions. OP Risk

Organization units: 1.1 Execute Fixed Income /Derivative Trade

Data objects: TRADE

IT Systems:

Markitwire

SUMMIT

End

End Event

Organization units: 1.1 Execute Fixed Income /Derivative Trade

Organization units

1.1 Execute Fixed Income /Derivative Trade

Pool

Customer

Collapsed Pool

Financial institution

Collapsed Pool

Lane

Lane

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

Data / IT-Systems

Bloomberg

IT System

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

BOND

IT System

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

BOND

IT System

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

BOND

IT System

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

**Limpro***IT System*

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

Markitwire*IT System*

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

Markitwire*IT System*

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

Markitwire*IT System*

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

Markitwire*IT System*

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

NexRate*IT System*

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

NexRate*IT System*

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

ORDER*Data Object*

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

State: New

ORDER*Data Object*

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

State: Verified

ORDER*Data Object*

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

State: Pending

PKM*IT System*

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

PKM*IT System*

Organization unit: 1.1 Execute Fixed Income /Derivative Trade



SUMMIT

IT System

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

SUMMIT

IT System

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

SUMMIT

IT System

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

SUMMIT

IT System

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

TRADE

Data Object

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

Input/Output: Output

State: Executed

TRADE

Data Object

Organization unit: 1.1 Execute Fixed Income /Derivative Trade

State: New