ERMS

Functional Specification

For

R47 Daily Report for Financial Exposure (“FE”) booked in BOCIL

|  |  |
| --- | --- |
| Version: | 1.3.2 |
| Initiated department: | Information Technology |

*(\* The undersigned acknowledge they have reviewed the* ***Functional Specification*** *and agree with the approach it presents. Changes to this* ***Functional Specification*** *will be coordinated with and approved by the undersigned or their designated representatives.)*

**Document Control**

Change Record

| Date | Author | Version | Change Reference |
| --- | --- | --- | --- |
| 23 Dec 2014 | Kimberly Lam | 1.0 | Initial release |
| 9 Feb 2015 | Kimberly Lam | 1.1 | Revised base on RMD comments on 20150206 |
| 21 Aug 2015 | Joanna Yip | 1.2.0 | Add Business Unit column according to the comments from LSF/PE on Exposure Monitoring FRS |
| 21 Oct 2015 | Joanna Yip | 1.3.0 | Update Report SLA |
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Signoff Record

| Business Owner Team | Business Owner | Sign off Version | Sign off Date | Remark |
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| PB Credit | Raymond Kwok | v 1.1 | 16-Feb-2015 |  |
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Introduction

This document covers the functional requirement for *R47 Daily Report for Financial Exposure (“FE”) booked in BOCIL* in ERMS Project.

Report Specification

Report Description

The report is to illustrate client and client group exposure for loans booked in BOCIL.

As this report should compliance to HKMA regulatory rules, Trade Date exposure figures should use the *Trade Date Gross Approach* calculation logic.

Report Fields

Limit, Collateral and Exposure Detail Report

Field Description

|  |  |  |  |
| --- | --- | --- | --- |
| Field in Report | Source System | | Field Description |
| - All columns should be left-aligned unless specified | | | |
| Report Date | N/A | | * Report data as of date * Format: YYYYMMDD |
| BOCIL Daily Capital Base (C1 For Calculation) | [ERMS-INT\_DWH\_FLEX-01] Daily BOCIL Capital Base | | * BOCIL Capital Base amount retrieved by [ERMS-INT\_DWH\_FLEX-01] Daily BOCIL Capital Base * This daily capital base value should be used for calculating any "% of capital Base" in this report. * Alignment: Right-aligned * Format: #,##0 |
| BOCIL Month End Capital Base (C2 For Reference Only) | [ERMS-MAIN\_FT\_CPT\_BASE] F&T Capital Base Maintenance | | * *F&T Capital Base(HKD) Amount* maintenance in [ERMS-MAIN\_FT\_CPT\_BASE] F&T Capital Base Maintenance * This capital base figure is reported by F&T to HKMA and for cross reference only * Alignment: Right-aligned * Format: #,##0 |
| # F&T Figure as of | [ERMS-MAIN\_FT\_CPT\_BASE] F&T Capital Base Maintenance | | * *Update Date* in [ERMS-MAIN\_FT\_CPT\_BASE] F&T Capital Base Maintenance * Alignment: Left-aligned |
| MAT Limit For Large Exposure | [ERMS-SYS-CONF-ID-001] | | * User maintained Large exposure threshold 1 (e.g. 20 %) in system configuration [ERMS-SYS-CONF-ID-001] * Format: ##0.00% |
| HKMA Limit For Large Exposure | [ERMS-SYS-CONF-ID-002] | | * User maintained Large exposure threshold 1 (e.g. 25 %) in system configuration [ERMS-SYS-CONF-ID-002] * Format: ##0.00% |
| **Section 1** | | | |
| Group ID | [ ERMS-MAIN-CLN\_CPT\_DTL] Client And Counterparty Detail Maintenance | * *Group ID* for the corresponding *CMD Client ID* in [ERMS-MAIN-CLN\_CPT\_DTL] Client And Counterparty Detail Maintenance where *Group Type* = “Clustering Limit (S81)” | |
| Group Name | [ERMS-MAIN-CLN\_CPT\_DTL] Client And Counterparty Detail Maintenance | *Group Name* for the corresponding *CMD Client ID* in [ERMS-MAIN-CLN\_CPT\_DTL] Client And Counterparty Detail Maintenance where *Group Type* = “Clustering Limit (S81)” | |
| Portfolio Code | [ERMS-MAIN-CLN\_CPT\_DTL] Client And Counterparty Detail Maintenance | * If *CDB Portfolio Code* for the corresponding *Customer ID* is found in [ERMS-ADM-02] Client And Counterparty Master Maintenance * If *CDB Portfolio Code* for the corresponding *Customer ID* is NOT found in [ERMS-ADM-02] Client And Counterparty Master Maintenance, display <blank> | |
| Portfolio Name | [ERMS-MAIN-CLN\_CPT\_DTL] Client And Counterparty Detail Maintenance | * If *CDB Portfolio Name* for the corresponding *Customer ID* is found in [ERMS-ADM-02] Client And Counterparty Master Maintenance * If *CDB Portfolio Name* for the corresponding *Customer ID* is NOT found in [ERMS-ADM-02] Client And Counterparty Master Maintenance, display <blank> | |
| CMD Client ID | [ERMS-RPT-01] Client And Counterparty Master Report | * *CMD Client ID* in [ERMS-RPT-01] Client And Counterparty Master Report | |
| Account No. | [ERMS-RPT-01] Client And Counterparty Master Report | * *Account No.* in [ERMS-RPT-01] Client And Counterparty Master Report * All accounts should be from T24 | |
| Account Name | [ERMS-RPT-01] Client And Counterparty Master Report | * *Account - Name* in [ERMS-RPT-01] Client And Counterparty Master Report | |
| Business Unit | [ERMS-RPT-01] Client And Counterparty Master Report | * Acc - Biz Unit in [ERMS-RPT-01] Client And Counterparty Master Report | |
| FE from FINIQ | [ERMS-RPT-003] Limit and Exposure Details Report  [ERMS-RPT-006] Daily Clients Portfolio Details | * FE from FinIQ = Initial Margin + MTM Loss for FinIQ products deals under the corresponding  *Account No.*   where   * **Initial Margin** *= Regulatory Limit Usage (TD)* in PRE003\_Limit, Collateral and Exposure Details) where *Acc - Source System* = ‘FINIQ’ *Limit Type* = ‘Trading Limit (FinIQ FX)’ under the corresponding  *Account No.***MTM Loss** = Max(0,Sum[*MTM Gain in HKD eqv*] and Sum [*MTM Loss in HKD eqv*] in PRE006\_ Daily Clients Portfolio Details where *Acc - Source System* = ‘FINIQ’ under the corresponding  *Account No.*) * Alignment: Right-aligned * Format: #,##0 | |
| FE from T24 (TD) | [ERMS-RPT-003] Limit and Exposure Details Report | * For each facility under the corresponding  *Account No.*,   ∑(*Regulatory Limit Usage (TD)*  in [ERMS-RPT-003] Limit and Exposure Details Report)   * Alignment: Right-aligned * Format: #,##0 | |
| FE from T24 (SD) | [ERMS-RPT-003] Limit and Exposure Details Report | * For each facility under the corresponding  *Account No.*,   ∑(*Regulatory Limit Usage (SD)* in [ERMS-RPT-003] Limit and Exposure Details Report)   * Alignment: Right-aligned * Format: #,##0 | |
| Sum of FE (TD) | N/A | = *FE from FINIQ* + *FE from T24 (TD)*   * Alignment: Right-aligned * Format: #,##0 | |
| Sum of FE (SD) | N/A | =  *FE from FINIQ)* + *FE from T24 (SD)*   * Alignment: Right-aligned * Format: #,##0 | |
| **Section 1 - Subtotal (for each Group ID)** | | | |
| FE from FINIQ | N/A | | = For all accounts under the same *Group ID* or *CMD Client ID*, Sum [*FE from FINIQ]*   * Alignment: Right-aligned * Format: #,##0 |
| FE from T24 (TD) | N/A | | = For all accounts under the same *Group ID* or *CMD Client ID*, Sum [*FE from T24 (TD)*]   * Alignment: Right-aligned * Format: #,##0 |
| FE from T24 (SD) | N/A | | = For all accounts under the same *Group ID* or *CMD Client ID*, Sum [*FE from T24 (SD)*]   * Alignment: Right-aligned * Format: #,##0 |
| Sum of FE (TD) | N/A | | = For all accounts under the same *Group ID* or *CMD Client ID*, Sum [*Sum of FE (TD)*]   * Alignment: Right-aligned * Format: #,##0 |
| Sum of FE (SD) | N/A | | = For all accounts under the same *Group ID* or *CMD Client ID*, Sum [*Sum of FE (SD)*]   * Alignment: Right-aligned * Format: #,##0 |
| % of Capital Base (TD) | N/A | | = For all accounts under the same *Group ID* or *CMD Client ID*, Sum[*Sum of FE (TD)*] / *BOCIL Daily Capital Base (C1)* \* 100%   * Alignment: Right-aligned * Format: ##0.00% |
| % of Capital Base (SD) | N/A | | = For all accounts under the same *Group ID* or *CMD Client ID*, Sum[*Sum of FE (SD)*] /  *BOCIL Daily Capital Base (C1)* \* 100%   * Alignment: Right-aligned * Format: ##0.00% |
| Exceeding MAT Limit (TD) | System Configuration [ERMS-SYS-CONF-ID-001] | | * If *% of Capital Base (FE) (TD)* >= *Large exposure threshold 1* (e.g. 20 %) defined as system configuration [ERMS-SYS-CONF-ID-001], display ‘Y’ * Else, display ‘N’ * Alignment: Center-aligned * Possible values: [Y, N] |
| Exceeding MAT Limit (SD) | System Configuration [ERMS-SYS-CONF-ID-001 ] | | * If *% of Capital Base (FE) (SD)* >= *Large exposure threshold 1* (e.g. 20 %) defined as system configuration [ERMS-SYS-CONF-ID-001], display ‘Y’ * Else, display ‘N’ * Alignment: Center-aligned * Possible values: [Y, N] |
| Exceeding HKMA Limit (TD) | System Configuration [ERMS-SYS-CONF-ID-002 ] | | * If *% of Capital Base (FE) (TD)* >=  *Large exposure threshold 2* (e.g. 25 %) defined as system configuration [ERMS-SYS-CONF-ID-002], display ‘Y’ * Else, display ‘N’ * Alignment: Center-aligned * Possible values: [Y, N] |
| Exceeding HKMA Limit (SD) | System Configuration [ERMS-SYS-CONF-ID-002 ] | | * If *% of Capital Base (FE) (SD)* >=  *Large exposure threshold 2* (e.g. 25 %) defined as system configuration [ERMS-SYS-CONF-ID-002], display ‘Y’ * Else, display ‘N’ * Alignment: Center-aligned * Possible values: [Y, N] |
| **Section 2**  Display group subtotal information for groups with either *% of Capital Base (TD) or % of Capital Base (SD)* >= *Minimum R47 FE* (e.g. 5 %) maintained by users in system configuration [ERMS-SYS-CONF-ID-017] | | | |
| Group ID | Section 1 | | * *Group ID* for the corresponding group in Section 1 * If *Group ID* is <blank>, display ‘-‘ |
| Group Name | Section 1 | | * *Group Name* for the corresponding group in Section 1 * If *Group Name* is <blank>, display ‘-‘ |
| CMD Client ID | Section 1 | | * If Group ID is not <blank>, display ‘-‘, * Otherwise, this group has only 1 customer, display *CMD Client ID* of the corresponding *Account No.* in Section 1 |
| Account Name | Section 1 | | * If Group ID is not <blank>, display ‘-‘, * Otherwise, this group has only 1 customer, display *Account - Name* of the corresponding  *Account No.* in Section 1 |
| Business Unit | Section 1 | | * If Group ID is not <blank>, display ‘-‘, * Otherwise, this group has only 1 customer, display Business Unit of the corresponding *Account No.* in Section 1 |
| FE from FINIQ | Subtotal in Section 1 | | = Subtotal row of *FE from FINIQ*  for the corresponding group   * Alignment: Right-aligned * Format: #,##0 |
| FE from T24 (TD) | Subtotal in Section 1 | | = Subtotal row of *FE from T24 (TD)* for the corresponding group   * Alignment: Right-aligned * Format: #,##0 |
| FE from T24 (SD) | Subtotal in Section 1 | | = Subtotal row of *FE from T24 (SD)* for the corresponding group   * Alignment: Right-aligned * Format: #,##0 |
| Sum of FE (TD) | Subtotal in Section 1 | | = Subtotal row of *Sum of FE (TD)* for the corresponding group   * Alignment: Right-aligned * Format: #,##0 |
| Sum of FE (SD) | Subtotal in Section 1 | | = Subtotal row of *Sum of FE (SD)* for the corresponding group   * Alignment: Right-aligned * Format: #,##0 |
| % of Capital Base (TD) | Subtotal in Section 1 | | = Subtotal row of *% of Capital Base (TD)* for the corresponding group   * Alignment: Right-aligned * Format: ##0.00% |
| % of Capital Base (SD) | Subtotal in Section 1 | | = Subtotal row of *% of Capital Base (SD)* for the corresponding group   * Alignment: Right-aligned * Format: ##0.00% |
| **Section 2 - Total** | | | |
| FE from FINIQ | Section 2 | | = Sum [*FE from FINIQ*] for all groups in Section 2   * Alignment: Right-aligned * Format: #,##0 |
| FE from T24 (TD) | Section 2 | | = Sum [*FE from T24 (TD)*]for all groups in Section 2   * Alignment: Right-aligned * Format: #,##0 |
| FE from T24 (SD) | Section 2 | | = Sum [*FE from T24 (SD)*]for all groups in Section 2   * Alignment: Right-aligned * Format: #,##0 |
| Sum of FE (TD) | Section 2 | | = Sum [*Sum of FE (TD)*] for all groups in Section 2   * Alignment: Right-aligned * Format: #,##0 |
| Sum of FE (SD) | Section 2 | | = Sum [*Sum of FE (SD)*] for all groups in Section 2   * Alignment: Right-aligned * Format: #,##0 |
| % of Capital Base (TD) | Section 2 | | = Sum [*% of Capital Base (TD)*]for all groups in Section 2   * Alignment: Right-aligned * Format: ##0.00% |
| % of Capital Base (SD) | Section 2 | | = Sum [*% of Capital Base (SD)*]for all groups in Section 2   * Alignment: Right-aligned * Format: ##0.00% |
| **Section 3**  Display group subtotal information for groups with either *% of Capital Base (TD) or % of Capital Base (SD)* >= *Minimum clustering FE* (e.g. 10 %) maintained by users in system configuration [ERMS-SYS-CONF-ID-006] | | | |
| MAT Limit For Clustering Exposure | [ERMS-SYS-CONF-ID-005] | | * *Clustering exposure threshold 2* (e.g. 150%) defined by users in system configuration [ERMS-SYS-CONF-ID-005] * Alignment: Left-aligned * Format: ##0.00% |
| HKMA Limit For Clustering Exposure | [ERMS-SYS-CONF-ID-004] | | * *Clustering exposure threshold 1* (e.g. 200%) defined by users in system configuration [ERMS-SYS-CONF-ID-004] * Alignment: Left-aligned * Format: ##0.00% |
| Total Sum of FE (TD) Exceeded Limit? *[MAT Limit]* | Total in Section 3 | | * If [*% of Capital Base (TD)* in *Section 3 - Total* ] >= *Clustering exposure threshold 2* (e.g. 150%) defined as system configuration [ERMS-SYS-CONF-ID-005], display ‘Y’ * Else, display ‘N’ * Alignment: Center-aligned * Possible values: [Y, N] |
| Total Sum of FE (SD) Exceeded Limit? *[MAT Limit]* | Total in Section 3 | | * If [*% of Capital Base (SD)* in *Section 3 - Total* ] >= *Clustering exposure threshold 2* (e.g. 150%) defined as system configuration [ERMS-SYS-CONF-ID-005], display ‘Y’ * Else, display ‘N’ * Alignment: Center-aligned * Possible values: [Y, N] |
| Aggregated TD Exposure Exceeded Limit? *[HKMA Limit]* | Total in Section 3 | | * If [*% of Capital Base (TD)* in *Section 3 - Total* ] >= *Clustering exposure threshold 1* (e.g. 200%) defined as system configuration [ERMS-SYS-CONF-ID-004], display ‘Y’ * Else, display ‘N’ * Alignment: Center-aligned * Possible values: [Y, N] |
| Aggregated SD Exposure Exceeded Limit? *[HKMA Limit]* | Total in Section 3 | | * If [*% of Capital Base (SD)* in *Section 3 – Total*]>= *Clustering exposure threshold 1* (e.g. 200%) defined as system configuration [ERMS-SYS-CONF-ID-004], display ‘Y’ * Else, display ‘N’ * Alignment: Center-aligned * Possible values: [Y, N] |
| Group ID | Section 1 | | * *Group ID* for the corresponding group in Section 1 * If *Group ID* is <blank>, display ‘-‘ |
| Group Name | Section 1 | | * *Group Name* for the corresponding group in Section 1 * If *Group Name* is <blank>, display ‘-‘ |
| CMD Client ID | Section 1 | | * If Group ID is not <blank>, display ‘-‘, * Otherwise, this group has only 1 customer, display *CMD Client ID* of the corresponding  *Account No.* in Section 1 |
| Account Name | Section 1 | | * If Group ID is not <blank>, display ‘-‘, * Otherwise, this group has only 1 customer, display *Account - Name* of the corresponding *Account No.* in Section 1 |
| Business Unit | Section 1 | | * If Group ID is not <blank>, display ‘-‘, * Otherwise, this group has only 1 customer, display Business Unit of the corresponding *Account No.* in Section 1 |
| FE from FINIQ | Subtotal in Section 1 | | = Subtotal row of *FE from FINIQ*  for the corresponding group   * Alignment: Right-aligned * Format: #,##0 |
| FE from T24 (TD) | Subtotal in Section 1 | | = Subtotal row of *FE from T24 (TD)* for the corresponding group   * Alignment: Right-aligned * Format: #,##0 |
| FE from T24 (SD) | Subtotal in Section 1 | | = Subtotal row of *FE from T24 (SD)* for the corresponding group   * Alignment: Right-aligned * Format: #,##0 |
| Sum of FE (TD) | Subtotal in Section 1 | | = Subtotal row of *Sum of FE (TD)* for the corresponding group   * Alignment: Right-aligned * Format: #,##0 |
| Sum of FE (SD) | Subtotal in Section 1 | | = Subtotal row of *Sum of FE (SD)* for the corresponding group   * Alignment: Right-aligned   Format: #,##0 |
| % of Capital Base (TD) | Subtotal in Section 1 | | = Subtotal row of *% of Capital Base (TD)* for the corresponding group   * Alignment: Right-aligned * Format: ##0.00% |
| % of Capital Base (SD) | Subtotal in Section 1 | | = Subtotal row of *% of Capital Base (SD)* for the corresponding group   * Alignment: Right-aligned * Format: ##0.00% |
| **Section 3 - Total** | | | |
| FE from FINIQ | Section 3 | | = Sum [*FE from FINIQ*] for all groups in Section 3   * Alignment: Right-aligned * Format: #,##0 |
| FE from T24 (TD) | Section 3 | | = Sum [*FE from T24 (TD)*]for all groups in Section 3   * Alignment: Right-aligned * Format: #,##0 |
| FE from T24 (SD) | Section 3 | | = Sum [*FE from T24 (SD)*]for all groups in Section 3   * Alignment: Right-aligned * Format: #,##0 |
| Sum of FE (TD) | Section 3 | | = Sum [*Sum of FE (TD)*] for all groups in Section 3   * Alignment: Right-aligned * Format: #,##0 |
| Sum of FE (SD) | Section 3 | | = Sum [*Sum of FE (SD)*] for all groups in Section 3   * Alignment: Right-aligned * Format: #,##0 |
| % of Capital Base (TD) | Section 3 | | = Sum [*% of Capital Base (TD)*]for all groups in Section 3   * Alignment: Right-aligned * Format: ##0.00% |
| % of Capital Base (SD) | Section 3 | | = Sum [*% of Capital Base (SD)*]for all groups in Section 3   * Alignment: Right-aligned * Format: ##0.00% |

Report Layout

Report Format: Excel 2007

Report Layout Sample



Report selection criteria

Selection Criteria

* For Section 1

Show all Client *Account No* with

* + *Customer Type* = ‘CLN’ <! Please check below remarks ###>
  + *Acc – Status* not equal to closed, (ie. *Acc – Status*!=C)
  + *Acc – Entity* = ’BOCIL’
  + With BOCIL Exposure > 0 [i.e. *Sum of FE (TD)* > 0 or *Sum of FE (SD)* >0]
  + T24 Customer Sector Code not equal to 3030, 3031, 3032. (i.e. non HK AI)

[### Remarks: This report should list out all exposure under BOCIL. It is assumed LSF/PE clients who are having Financial Exposure (“FE”) under BOCIL would have Customer Type = ‘CLN’. Report selection criteria may need to revise in case new customer type is added in the future.]

* For Section 2

Show all groups in Section 1

* + With either *% of Capital Base (TD)* or *% of Capital Base (SD)* >= *Minimum R47 exposure* (e.g. 5 %) defined as system configuration [ERMS-SYS-CONF-ID-017]
* For Section 3

Show all groups in Section 1

* + With either *% of Capital Base (TD)* or *% of Capital Base (SD)* >= *Minimum clustering exposure* (e.g. 10 %) defined as system configuration [ERMS-SYS-CONF-ID-006]

Report Grouping

* For Section 1
  + Grouping by *Group ID*
  + Sorting by *% of Capital Base (TD)* in descending order
* For Section 2
  + Sorting by *% of Capital Base (TD)* in descending order
* For Section 3
  + Sorting by *% of Capital Base (TD)* in descending order

Assumption / Scope

* The S81 grouping is maintained by OPS in CMD. Each customer ID should belong to 1 S81 Group only. Any 1 guarantor is not expected to be providing guarantees to 2 separate S81 groups. For such, OPS should revise the S81 grouping in CMD (by combining these 2 related S81 groups into 1 S81 group) to resolve potential double count exposure. No special handling in this report.
* AI deals will be excluded in this report by excluding records under accounts with T24 Customer Sector Code = 3030, 3031 or 3032.
* For the case of MTM gain from unsettled contracts captured from RMD Interim Tool, no MTM gain could be brought for FE elimination effect from regulatory perspective. Whether to include MTM loss or gain will be determined by users in RMD Interim Tool.
* For the case of Sale proceed receivable from unsettled contracts in T24 or NOVA margin accounts, the unsettled sell amount would not be brought for FE elimination.
* No sub-participation logic will be involved for the NOVA gross negative currency balance and FINIQ exposure calculation.

Report generation

Scheduled Job

|  |  |
| --- | --- |
| ERMS - Client Groups and Account Report | |
| Schedule Job | ERMS – R47 Daily Report for Financial Exposure booked in BOCIL |
| Job Description | Generate the ERMS – R47 Daily Report for Financial Exposure booked in BOCIL |
| Schedule Date Time | Mon – Fri by control-m dependency |
| Report Location | \\hkdm\bocifs\REPORT\RMD\ERMS\Daily\_ERMS\_015\<YYYY>\<MM>\ R47\_ Daily Report for Financial Exposure booked in BOCIL \_YYYYMMDD.xlsx  \*where <YYYYMMDD> is a date string of the report date. |
| Dependency | All upstream data is completed loaded to ERMS DB  - [ERMS-INT\_DWH\_FLEX-01] is completed  - [ERMS-MAIN\_FT\_CPT\_BASE] is completed  - Dependency of [ERMS-RPT-001]  - Dependency of [ERMS-RPT-003]  - Dependency of [ERMS-RPT-006] |

Report Delivery Email Notification

Nil

Supportability

Report

|  |  |
| --- | --- |
| ERMS – Daily Limit and Exposure Details Report | |
| User Expected Report Ready Time | Mon – Fri  09:30 AM  14:30  19:00 |
| End User | Credit Officer |
| Supportability for backdate Report Regenerate without data load | Refer to *Backdate Regeneration* section in *Functional Specification - ERMS Master* doc |
| Supportability for backdate data load for Report Regenerate | Refer to *Backdate Regeneration* section in *Functional Specification - ERMS Master* doc |
| Retention Period | Refer to *Retention Period* section in *Functional Specification - ERMS Master* doc |

Alert and Health Check (For IT reference)

Align to the functional requirement stated in IT-RMD Supportability Functional Specification (Please refer to Appendix).

Appendix

1. IT-RMD Supportability Functional Specification

[SPT-RVM-001] IT-RMD Supportability

1. ERMS Functional Requirement Specification

ERMS\_Functional\_Requirement\_Specification

END OF DOCUMENT