ERMS

Functional Specification

For

Daily Loan Stock Exposure Monitoring

|  |  |
| --- | --- |
| Version: | 1.0.1 |
| 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 |
| --- | --- | --- | --- |
| 16 Mar 2015 | Roy Wong | 1.0 | Initial release |

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Signoff Record

| Signoff Date | Business Owner | Sign off Version | Remark |
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Introduction

This document covers the functional requirement for *Daily Report for Loan Stock Exposure Monitoring* in ERMS Project.

Report Specification

Report Description

The report is to illustrate daily loan stock exposure under BOCI SBL and REPO business.

Report Fields

Daily Loan Stock Exposure

Field Description



|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
|  | Field in Report | Col | Source | | Field Description |
|  |  | - All columns should be left-aligned unless specified | | | |
| Stock Code | | A | | Product Master | * Stock Code |
| Stock Name | | B | | Product Master | * Stock Name |
| Margin Ratio | | C | | Product Master | * Margin Ratio |
| Max Lending Limit (HK$) | | D | | Maintain by user via batch upload to ERMS | * Each stock will be assigned with a Max Lending Limit in HKD * This mapping is maintain by excel and batch upload to ERMS * Limit amount can support 0. Any limit not defined, default to 0. * All limit amount and exposures are displayed in HKD. * Whenever a stock has exposure (i.e. outstanding borrowing or lending amount), should be shown on report, even if a limit is undefined. |
| ISD SBL Borrowing MTM (2 business date before) | | E | | ERMS | * For each stock from all outstanding borrowing transactions, aggregate the total MTM value (2 business date before) |
| ISD SBL Borrowing MTM Ratio (2 business date before ) | | F | | ERMS | * E/D |
| ISD SBL Borrowing MTM (1 business date before) | | G | | ERMS | * For each stock from all outstanding borrowing transactions, aggregate the total MTM value (1 business date before ) |
| ISD SBL Borrowing MTM Ratio (1 business date before ) | | H | | ERMS | * G/D |
| ISD SBL Lending MTM (2 business date before) | | I | | ERMS | * For each stock from all outstanding lending transactions, aggregate the total MTM value |
| ISD SBL Lending MTM (1 business date before) | | J | | ERMS | * For each stock from all outstanding lending transactions, aggregate the total MTM value |
| RMD remarks | | K | | ERMS | * Remark input by RMD user through ERMS web |
| TURNOVER | | L | | Bloomberg | * Stock turnover |
| AVG\_DAILY\_VALUE\_TRADED\_3M | | M | | Bloomberg | * Average daily value traded within 3 months |
| PX\_CLOSE\_1D | | N | | Bloomberg | * Previous close price (1 day before) |
| CUR\_MKT\_CAP | | O | | Bloomberg | * Current market capital |
| VOLATILITY\_360D | | P | | Bloomberg | * Volatility in 360D (1year) |
| AVG\_DAILY\_VALUE\_TRADED\_6M | | Q | | Bloomberg | * Average daily value traded within 6 months |



Report Layout

Report Format: Excel 2007

Report Layout Sample



[Remarks: The report is to be implemented following the report layout as attached, including labels, formatting, static text and remarks, etc.]

Report selection criteria

Selection Criteria

* All the stock code stored in the Product Master

Report Grouping

* The exposure is grouped by stock code
* Sorting by stock code in product master in ascending order

Assumption / Scope

N/A

Report generation

Scheduled Job



|  |  |
| --- | --- |
| ERMS – LOAN STOCK EXPOSURE MONITORING | |
| Schedule Job | ERMS – Loan Stock Exposure Monitoring |
| Job Description | Generate the ERMS – Loan Stock Exposure Monitoring |
| Schedule Date Time | Mon – Fri early start at 10:00 by control-m dependency |
| Report Location | Report data should be populated to corresponding report table which allow user to retrieve in the ERMS web Daily Monitoring/LOAN STOCK EXPOSURE MONITORING and export to excel |
| Dependency | All upstream data is completed loaded to ERMS DB |

Report Delivery Email Notification

|  |  |
| --- | --- |
| **Item** | **Item Content** |
| Email Subject | Daily Report for Loan Stock Exposure Exposure\_YYYYMMDD |
| Email Message | \\hkdm\bocifs\REPORT\RMD\ERMS\Daily\_ERMS\_014\<YYYY>\<MM>\ Daily Report for Loan Stock Exposure\_YYYYMMDD.xlsx |
| Email From | <s[ystem](mailto:BackOffice.DailyReport@bocigroup.com) configuration> |
| Email To | <s[ystem](mailto:BackOffice.DailyReport@bocigroup.com) configuration> |



* + 1. Report Delivery Email Notification

Nil

* 1. System Configuration (For IT reference)
     1. Email

|  |  |
| --- | --- |
| Configuration | Description |
| email.from | Alert email sender name |
| email.to | Alert email distribution to list |
| email.cc | Alert email distribution cc list |
| email.send.success | Configure if report generation successful email will be sent  Possible value:  Y: sent  N: not sent |
| email.subject.success | Successful email subject |
| email.content.success | Successful email content |
| email.content.success.reportpath | Configure if include report saved path in the successful email content  Possible value:  Y: include  N: not include |
| email.subject.warn | Warning email subject |
| email.subject.fail | Report generation failed email subject |
| email.sender | Sent email program path |

* + 1. DB Connection

|  |  |
| --- | --- |
| Configuration | Description |
| ERMS.db.server | ERMS DB server IP |
| ERMS.db.user | ERMS DB login name |
| ERMS.db.password | ERMS DB login password (encrypted) |

* + 1. Report General Settings

|  |  |
| --- | --- |
| Configuration | Description |
| report.main.dir | Report target path |
| report.name | Report name |
| Report.isAutoGen | Configure if the report auto run when start |

* + 1. Log Path

|  |  |
| --- | --- |
| Configuration | Description |
| log.path | Log file path |

* 1. Supportability
     1. Report

|  |  |
| --- | --- |
| ERMS – Daily Limit and Exposure Details Report | |
| User Expected Report Ready Time | Mon – Fri 15:00 |
| End User | Credit Officer |
| Supportability for backdate Report Regenerate without data load | Yes |
| Supportability for backdate data load for Report Regenerate | Backdate data load from upstream system is conditionally supported. E.g no field mapping change with all upstream system and backdate generation period is within certain days (exact no of days are under discussion) |

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