发文请示

Request for Issuance

行领导：

Manger:

为进一步规范我行市场风险管理系统的使用，保障系统的稳定运行以及数据的及时性、准确性和完整性，我部修订完成了《中信银行市场风险管理系统管理办法（2.0 版，2023 年）》（以下简称《办法》），修订情况汇报如下：

In order to further regulate the use of the Bank's Market Risk Management System and to ensure the stable operation of the system as well as the timeliness, accuracy and completeness of the data, the Department has revised and completed the "CITIC Bank Market Risk Management System Management Policy (Version 2.0, 2023)" (hereinafter referred to as the "Policy"), and the revised status is reported as follows:

1. 修订背景

I. Background of the revision

目前我行正在实施巴塞尔Ⅲ市场风险资本计量新规，在系统要求上，新规资本计量高度依赖系统计量模型结果，对系统的稳定运行、数据质量、计量能力等提出更高要求。为此，我部对相关系统、数据管理办法进行了重检，对系统的数据接入更新、数据处理、系统权限、文档记录等方面进一步完善管理要求，增强系统管理水平，提升系统对日常工作的保障作用。

At present, our bank is implementing the new Basel III market risk capital measurement regulation. In terms of system requirements, the new regulation capital measurement is highly dependent on the results of the system measurement model, which places higher requirements on the stable operation, data quality and measurement capability of the system. In this regard, the Department has conducted a review of the relevant systems and data management practices to further improve the management requirements in terms of data access and update, data processing, system permissions, documentation and other aspects of the system, so as to enhance the management level of the system and improve the system's role in safeguarding the daily work.

1. 主要修订内容

II. Major revisions

本次对《办法》的修订主要集中在以下四方面：

This revision of the Policy focuses on the following four areas:

一是纳入境外分行和并表机构的职责和工作管理要求，以满足并表管理有关工作需要。目前，开展交易业务的境外分行和并表机构定期向本系统传输数据，为加强上游数据传输管理，《办法》在业务部门的职责要求中加入境外分行和并表机构，对业务部门的相关管理要求也适用于境外分行和并表机构（见办法第九条）。

First, the duties and work management requirements of overseas branches and consolidated institutions will be included to meet the work requirements related to the management of consolidation. Currently, overseas branches and the consolidated institutions that conduct transaction business regularly transmit data to the System. In order to strengthen the management of upstream data transmission, the Policy will include overseas branches and consolidated institutions in the responsibilities and requirements of business departments, and the relevant management requirements of business departments will also apply to overseas branches and consolidated institutions (see Article 9 of the Policy).

二是增加上游系统更新时的会签流程，以便及时评估对本系统的影响，并同步完成相应系统改造。同时，对未落实相关流程 并产生不利影响的情况，明确管理责任和整改要求（见办法第十二、十三条）。

Secondly, a sign-off process is added for upstream system updates so that the impact on the system can be assessed in a timely manner and the corresponding system modifications can be completed in parallel. At the same time, management responsibilities and rectification requirements are clarified for cases where relevant processes are not implemented and have an adverse impact (see Articles 12 and 13 of the Policy).

三是对系统数据维护、问题数据治理、用户权限申请等环节设计审批跟踪表格，加强系统操作管理，留存操作记录（见办法十七、二十一、三十条）。

Thirdly, we design approval tracking forms for system data maintenance, problematic data governance and user authority applications, strengthen system operation management and the maintenance of operation records (see Articles 17, 21 and 30 of the Policy).

四是明确系统文档管理要求，对与业务管理和开发测试相关的文档，需及时记录、保存并随系统变动持续更新（见办法第三十三、三十四条）。

Fourth, it is clear that the system documentation management requirements, the documentation related to business management and development and testing, need to be recorded, saved and continuously updated with system changes (see Article 33 and 34 of the Policy).

1. 请示事项

III. Matters Requested

现将《中信银行市场风险管理系统管理办法（2.0 版，2023 年）》上报行领导审批，拟正式印发执行，我部将于印发后两周内完成制度培训。同时拟废止《中信银行市场风险管理系统管理办法（1.0 版，2017 年）》、《中信银行市场风险数据管理办法（试 行）》。

The "CITIC Bank Market Risk Management System Management Policy (Version 2.0, 2023)" has been submitted to the Bank Manager for approval and will be formally issued for implementation. At the same time, it is proposed to abolish the "CITIC Bank Market Risk Management System Management Policy (Version 1.0, 2017)" and "CITIC Bank Market Risk Data Management Policy (Trial)".

妥否，请批示。

Please advise if this is appropriate.

附件 1：《中信银行市场风险管理系统管理办法（2.0 版， 2023 年）》

附件 2：主要修订情况对照表

Annex 1: CITIC Bank Market Risk Management System Management Policy (Version 2.0, 2023)

Annex 2: Comparison Table of Major Revisions

风险管理部

2023年4月24日

Risk Management Department

24 April 2023