

Run Book: Credit Risk Reporting process

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# Key information

## IP Addresses

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
|  | **Items** | **IP** | **Service** | **Access needed** | **Base Directory** |
| Credit Risk Server | UAT | 10.1.10.13 | NA | NA | NA |
| Prod | 10.224.18.189 | NA | NA | NA |
| DR | 10.224.18.189 |  |  |  |
| DW Server | UAT | 10.1.10.13 | NA | NA | NA |
| Prod | 10.224.15.74 | NA | NA | NA |
| DR | ? |  |  |  |
| Bloomberg | UAT | ? |  |  |  |
| Prod | 10.224.15.74 |  |  |  |
| DR | ? |  |  |  |

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## 

# Revision History

|  |  |  |  |
| --- | --- | --- | --- |
| **Version** | **Description** | **Revision Date** | **Revised By** |
| 1.0 | Initial Version | 10-Dec-2024 | Siva Bhattu |

# Software and Tools

|  |  |
| --- | --- |
| **Software** | **Version** |
| SQL Server 2008 | 2008 |
| SQL Server Management Studio | 2008 |
| Visual Studio | 2008 |
| SQL Server 2012 | 2012 |
| SQL Server Management Studio | 2012 |
| Visual Studio | 2012 |

# Credit Risk Process:

* Head Office process Loads Loanet files which are loaded from Broadridge server
* Once Head office Loaned Files process is complete, Credit Risk database is being loaded
* Credit Risk process make sure tables are loaded
* Identify securities to Obtain BBG price and extra files from (10.224.15.74) Bloomberg server
* Prepare Security types of updates for new Cusips
* Get Details from Credit Master tables
* Create MARS report for Bloomberg and submit for processing
* Create Credit risk reports as per schedule and publish to users
  1. Client financing by product
  2. Concentration report
  3. Create net exposure report
  4. Mars data
  5. Return financing by product
  6. Tenor Exception Report
  7. Bilateral Repo Daily repo Limit usage by Cusip Report
  8. Bilateral repo daily repo limit usage report new
  9. Bilateral Repo Daily by Cusip Report
  10. Bilateral repo daily repo limit usage report
  11. Haircut Exception Report by product
  12. Haircut Exception Report by product new
  13. Securities Lending Daily Limit Usage Report
  14. Securities Lending Daily Margin Call Report
  15. Bilateral Repo Daily Margin Call Report
  16. Bilateral Repo Daily Margin Call Report AM
  17. Bilateral Repo Daily Margin Call Report PM
  18. Securities Lending Daily by Cusip Report

# Jobs Execution and schedule:

|  |  |  |
| --- | --- | --- |
| **Jobs** | **Schedule** | **Location** |
| Copy Credit Risk Data | 10:00AM |  |
| BBG Price and BBG Extract | 10:05AM | DW server |
| Security Types update | 10:20AM |  |
| MARS Job | 10:30AM | Credit Risk Server |

# Stored Procedure and functions:

|  |  |
| --- | --- |
| **SSRS Reports** | **Procedure Name** |
| Bilateral Repo Daily Margin Call Report PM | Sp\_Bilateral\_Repo\_Daily\_Margin\_Call\_Report\_AM |
| Bilateral Repo Daily Margin Call Report AM | Sp\_Bilateral\_Repo\_Daily\_Margin\_Call\_Report\_PM |
| Securities Lending Daily by Cusip Report | Sp\_Securities\_Daily\_by\_Cusip\_Report |
| MARS Job | Sp\_MARS\_Job |
| Securities Lending Daily Margin Call Report | Sp\_Securities Lending Daily Margin Call Report |
| Haircut Exception Report by product | Sp\_Haircut Exception Report by product |
| Haircut Exception Report by product 4210 | Sp\_Haircut Exception Report by product 4210 |
| Tenor Exception Report | Sp\_Tenor Exception Report |
| Client Financing Report | Sp\_Client Financing Report |
| Concentration Report | Sp\_Concentration Report |
| Stale Price Report | Sp\_Stale Price Report |
| Firm Financing Report | Sp\_Firm Financing Report |
| Price Verification Report | Sp\_Price Verification Report |
| Zero Price Report | Sp\_Zero Price Report |
| Enhanced Price Verification Report | Sp\_Enhanced Price Verification Report |
| Net Exposure Report | Sp\_Net Exposure Report |

# Reports Schedule:

|  |  |
| --- | --- |
| **SSRS Reports** | **Schedule** |
| Bilateral Repo Daily Margin Call Report PM | 2 AM |
| Bilateral Repo Daily Margin Call Report AM | 6:15 AM |
| Securities Lending Daily by Cusip Report | 10:10 AM |
| MARS Job | 10:30AM |
| Securities Lending Daily Margin Call Report | 11:45 AM |
| Haircut Exception Report by product | 11:45 AM |
| Haircut Exception Report by product 4210 | 11:45 AM |
| Tenor Exception Report | 11:45 AM |
| Client Financing Report | 01:15 PM |
| Concentration Report | 01:15 PM |
| Stale Price Report | 01:15 PM |
| Firm Financing Report | 01:15 PM |
| Price Verification Report | 01:15 PM |
| Zero Price Report | 01:15 PM |
| Enhanced Price Verification Report | 01:15 PM |
| Net Exposure Report | 03:30 PM |