

Risk Management System

1.1 Dealer /Trader Risk

Setting & Updating Dealer Limits/ Exposures.

Path:

Risk Supervisor → Risk Planning → Dealer Risk



Preview:

Chittagong Stock Exchange Ltd. Home | Logout Userid: 102MOIN 1 Alerts Confirmations News Roles: Risk Super

Activity Monitor Risk Monitor Client Support Control Risk Planning Reports

Dealer Risk Parameters

Office Code: 102001 Search Dealer ID: Search Margin Group: CTGEQT Product: EQUITY Browse Add

Dealer ID	Dealer Name	Short Sell Allowed	Buy Exposure		Sell Exposure		Gross Exposure		Net Exposure		Options
			Limit	Utilized	Limit	Utilized	Limit	Utilized	Limit	Utilized	
102D1	User1	No	No Restriction	0.00	No Restriction	0.00	No Restriction	0.00	No Restriction	0.00	M
102DEAL16		No	9000000.00	0.00	No Restriction	0.00	No Restriction	0.00	No Restriction	0.00	M
102DEAL14		No	9000000.00	0.00	No Restriction	0.00	No Restriction	0.00	No Restriction	0.00	M
102T4	USER1	No	No Restriction	0.00	No Restriction	0.00	No Restriction	0.00	No Restriction	0.00	M
102DEAL13		No	9000000.00	0.00	No Restriction	0.00	No Restriction	0.00	No Restriction	0.00	M
102DEAL8		No	9000000.00	0.00	No Restriction	0.00	No Restriction	0.00	No Restriction	0.00	M
102DEAL9		No	9000000.00	0.00	No Restriction	0.00	No Restriction	0.00	No Restriction	0.00	M
102T8	USER1	No	No Restriction	0.00	No Restriction	0.00	No Restriction	0.00	No Restriction	0.00	M
102TT3	USER1	No	No Restriction	0.00	No Restriction	0.00	No Restriction	0.00	No Restriction	0.00	M
102DEAL12		No	9000000.00	0.00	No Restriction	0.00	No Restriction	0.00	No Restriction	0.00	M
102DEAL5		No	9000000.00	0.00	No Restriction	0.00	No Restriction	0.00	No Restriction	0.00	M

Path: ADD →

M Button

Risk Parameters - Add

Dealer Risk Parameters Setting				
Office Code	<input type="text" value="102001"/>	Search	Dealer ID	
			<input type="text" value="102DEAL1"/>	Search
Product	<input type="text" value="EQUITY"/>		Exposure Type	<input type="text" value="BuySell Exposure Value"/>
Max Limit Trade Value Per Day				
Buy Trade Exposure Choice	<input type="text" value="Enter Value"/>		Buy Trade Exposure Value	<input type="text" value="0"/>
Sell Trade Exposure Choice	<input type="text" value="Enter Value"/>		Sell Trade Exposure Value	<input type="text" value="0"/>
Allow Short Sell	<input type="text" value="No"/>			

For Modifying any Specific Dealer / Trader risk parameters click “M” button.

1.2 Investor Risk Category

Setting Margin (Buying Power).

Path:

Risk Supervisor → Risk Planning → Investor Risk → Category

Preview:

The risk parameters for a group of investors can be defined through this facility. The investor categories are pre-defined in the system, but the values of the parameters in each category can be modified.

Investor **Category** → **Category**

Participant **1** Investor Category **Normal** Product **EQUITY** **Submit**

Investor Category Risk Parameters	
Delivery Trading Factor	1.0
Allow Trading in Intraday Segment	No
Intraday Trading Factor	0.0
Stock Availability for Sale only after Settlement	Yes
Stocks in BEN Account used for Margin	No
Cash Receivable used for Margin	Yes
Allow Short Selling in Delivery Segment	No
Allow Cash Withdrawal	Yes
Auto Payout Flag	Yes
Stock Margin Allowed for Intra-day	No
Stock Margin Allowed for Delivery/Carry Forward	Yes
Credit Margin Allowed for Intra-day	No
Credit Margin Allowed for Delivery/Carry Forward	Yes
Ignore Margins for Institutional Positions	Yes

Update **Save** **Cancel** **Restricted Symbols** **Set Trading Factor**

In investor Category Drop down box we can see different option like- **Normal, Marginable, High Risk, High Net worth, Non Resident**. We can select any option from there and can configure the parameters also. Some major parameter settings are given below:

Delivery Trading Factor:

It's a multiplication factor which defines investors buying power. Here it is set to 1, which means that if an investor has 1lac tk. he has the buying power of 1lac. So if DTF is 2 it will be 2 lac.

Cash Recoverable used for Margin:

It defines whether we are allowing margins for under settlement cash in case of selling stocks. Options are “YES” or “NO”.

Stock Margin Allowed for Delivery/Carry Forward:

It defines whether we are allowing margins for investors matured stocks. Options are “YES” or “NO”.

1.3 Individual Investor Risk

Setting Margin (Buying Power) for individual investor which will override parameters set in the Risk Category.

Path:

Risk Supervisor → Risk Planning → Investor Risk →

Select an Investor from “Search” option & Click “Submit” button

Preview:

Chittagong Stock Exchange Ltd. Home | Logout Userid: 102MOIN Alerts Confirmations News

Activity Monitor Risk Monitor Client Support Control Risk Planning Reports

Investor Code: 1020000001 Search Submit

Product: EQUITY

Investor Risk Parameters	
Investor Category	High Network
Investor Risk Override Flag	No
Delivery Trading Factor	7.33
Allow Trading in Intraday Segment	No
Intraday Trading Factor	0.0
Stock Availability for Sale only after Settlement	Yes
Stocks in BEN Account used for Margin	No
Cash Receivable used for Margin	Yes
Allow Short Selling in Delivery Segment	No
Allow Cash Withdrawal	Yes
Auto Payout Flag	Yes
Stock Margin Allowed for Intra-day	Yes
Stock Margin Allowed for Delivery/Carry Forward	No
Credit Margin Allowed for Intra-day	Yes
Credit Margin Allowed for Delivery/Carry Forward	Yes
Ignore Margins for Institutional Positions	Yes

Set Override Cancel Set Margin

After changing required parameters click “Set Override”

Investor Risk Parameter

The risk parameters for an investor define the risk rules which for an investor At the time of creation, each investor is assigned a Risk Category which contains a set of Risk parameters that apply to all investors of that category. If the Broker wishes to give a specific investor a particular set of parameters then the Broker can set an override. The risk parameters include setting exposure margins for cash trading and derivative trading , rules for allowing short sells and BTST.

Investor	Category
Investor Code 2496	Search
Product EQUITY	Submit
Investor Risk Parameters	
Investor Category	Normal
Investor Risk Override Flag	Yes
Delivery Trading Factor	1.0
Allow Trading in Intraday Segment	No
Intraday Trading Factor	0.0
Stock Availability for Sale only after Settlement	Yes
Stocks in BEN Account used for Margin	No
Cash Receivable used for Margin	Yes
Allow Short Selling in Delivery Segment	No
Allow Cash Withdrawal	Yes
Auto Payout Flag	No
Stock Margin Allowed for Intra-day	No
Stock Margin Allowed for Delivery/Carry Forward	No
Credit Margin Allowed for Intra-day	No
Credit Margin Allowed for Delivery/Carry Forward	No
Ignore Margins for Institutional Positions	Yes
<input type="button" value="Remove Override"/> <input type="button" value="Update"/> <input type="button" value="Save"/> <input type="button" value="Cancel"/> <input type="button" value="Set Margin"/> <input type="button" value="Set Trading Factor"/> <input type="button" value="Change Investor Category"/>	

1.4 Equity Risk

Scrip Group (A,B,G,N &Z) based Risk planning

Path:

Risk Supervisor → Risk Planning → Equity Risk →

Select a Stock Group from “Group Code” option & Click “Submit” button

Preview:

Equity Group Risk Parameters

The broker defines 'Stock Groups' for the purpose of assigning similar risk parameters to a set of stocks. Risk parameters are set for each Stock Group individually. Each stock traded in the Equity Segment will be listed in one of the stock groups. The stock level risk settings include flags to allow short sell , BTST , stock margins % etc.

Participant	1	Margin GroupNo.	CTGEQT	Group Code	A	Submit
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Stock Risk Parameters	
Group Description	A Catagory
Allow Short Sell of Stocks	No
Allow Buy Today and Sell Tomorrow of Stocks	No
Stock Margin %	100.0
Allow Intraday Trading on Stocks	No
Intraday Trading Factor	0.0
Delivery Trading Factor	100.0
Price Change % for Intial MTM Triggering	0.0
Price Change % for Subsequent MTM Triggering	0.0

AddGroup **Update** **Save** **Cancel** **Show Stocks**

Delivery Trading Factor:

It defines risk for stock groups. It should be set to high value if the stocks are less risky to

Brokers and vice versa. This may be re-set after EOD and before the market opens.

1.5 Stock Increment/Decrement

Increment/Decrement stocks of any particular Investor on the fly.

Path:

Risk Supervisor → Risk Monitor → Stock Maintenance

Preview:

The screenshot displays the 'MEENHAR SECURITIES LIMITED' interface. The 'Stock Maintenance' section is active, showing a form with 'Client ID: 2491' and 'Symbol: ACI'. Below this is a table titled 'Stock Balances - ADVANCED CHEMICAL INDUSTRIES' with columns for Symbol, Qty, Under Settlement, Current Settlement, Free Available Qty, and Net Qty. The table shows data for 'ACI' with a quantity of 9,964,215. An 'Increment/Decrement' form is also visible, with a 'Quantity' field and 'Submit' and 'Clear' buttons. Red arrows and numbered boxes (1-5) indicate the steps for performing the operation.

Symbol	Qty	Under Settlement		Current Settlement		Free Available Qty	Net Qty
		Bought	Sold	CSE Bought	CSE Sold		
ACI	9,964,215	1,200	0	0	0	9,964,215	9,965,415

Steps:

1. Enter Investor ID or find the investor from search button.
2. Enter the symbol name like- "ACI" and press submit.
3. It shows the statistics regarding that (ACI) Instrument / Scrip.
4. Insert the needed amount of qty in the Quantity box. For incrementing the qty enter positive value(i.e: 50) and for decrementing the qty enter negative value(i.e: -50).
5. Click Submit button.
After few seconds one can see the effect.

1.6 Cash Increment/Decrement

Increment/Decrement cash of any particular Investor on the fly.

Path:

Risk Supervisor → Risk Monitor → Cash Maintenance

Preview

Chittagong Stock Exchange Ltd. Home | Logout Userid: RAHI MEENHAR SECURITIES LIMITED Alerts Confirmations News Roles: Risk Supervisor

Activity Monitor Risk Monitor Client Support Control Risk Planning Reports

Cash Maintenance

Client ID: 2491 Search Submit

Margin Statement		Margins and Limits	
	Amounts	Margins	Limits
A. Closing Cleared Cash	2,049,630,315.33	Equity	
B. Margin Sources	42,354,100.00	Intraday (A+B-E)	2,090,001,936.83 0.00
Against Cash Receivables	42,354,100.00	Delivery (A+B-E)	2,090,001,936.83 2,090,001,936.83
Equity Sale	42,354,100.00	Credit/Debit - 2491	
Equity Trading Gains	0.00	Amount	5000
Credit against today's Stock Sale	0.00	Enter Positive Value to Credit & Negative Value to Debit	
Credit against Collaterals	0.00	Remarks	
C. Additional Credits	0.00	Submit Clear	
D. Additional Stock Margins	0.00		
E. Margin Usage	-1,982,478.50		
Cash Payables For Settlement	-1,982,478.50		
Equity Purchase	-1,982,478.50		
Equity Trading Losses	0.00		
Margins Held towards Trading Positions	0.00		
Equity	0.00		
MTM Notional Losses Booked	0.00		

SEC Regn.No. : CSE CM: INBXXXXXXXXX goTX Version 2.0

Steps:

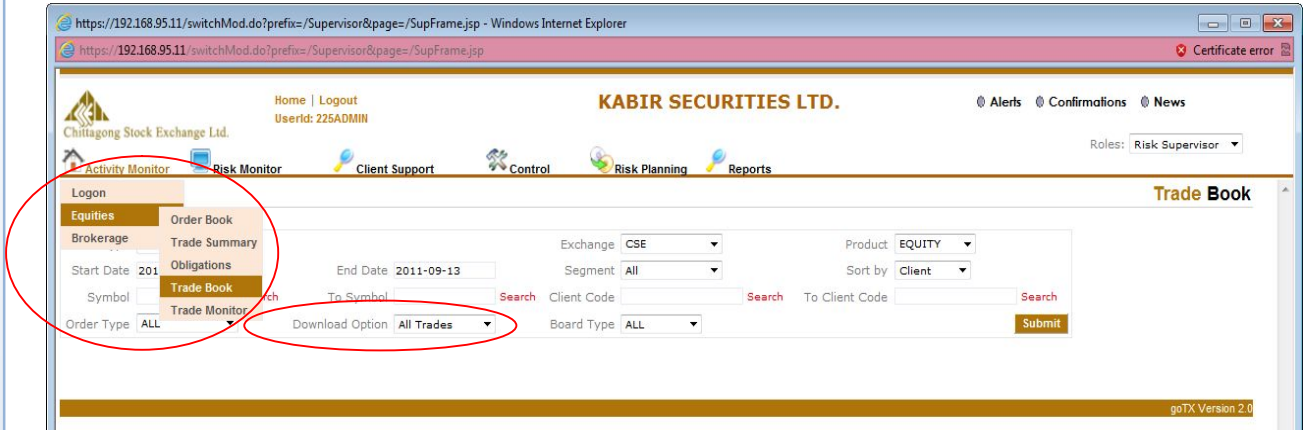
1. Enter Investor ID or find the investor from search button & then press submit button.
2. Insert the needed amount of cash in the Amount box. For incrementing the cash enter positive value (i.e: 5000) and for decrementing the cash enter negative value (i.e: -5000).
3. Click Submit button.
After few seconds one can see the effect.

1.7 BT File generation

BT file generation from Risk Supervisor account.

Path: Activity Monitor=> Equities => Trade Book => All Trades => Submit

Preview



1.8 Cash Recon generation

Login using "Operations" role user using website.

Path: goTX EOD Batches=> FO Anytime Batch => Cash Recon Generation =>

The screenshot shows the MEENHAR SECURITIES LIMITED website interface. At the top, there is a logo for Chittagong Stock Exchange Ltd. and navigation links for Home, Logout, and Userid: 249OP. Below the header, there are several menu items: goTX EOD Batches, goTX Masters, BackOffice Operations, and Exceptions. The 'FO Any Time Batch' menu is selected, leading to the 'FO - Batch Processing' section. This section contains icons for System Info, Batch Files, Batch TimeReport, File Upload, Refresh, and Help. A red arrow labeled '1' points to the 'FO Any Time Batch' menu item. Below the icons, there is a tree view for 'Any Time Batch Menu' with options: Investor Registration, Cash Exception, Stock Exception, Cash Recon generation, and Stock Recon generation. A red arrow labeled '2' points to the 'Cash Recon generation' option. To the right of the tree view is a table with columns: Batch Name, Status, %, Start Time, and End Time.

Path: Click "S" Button

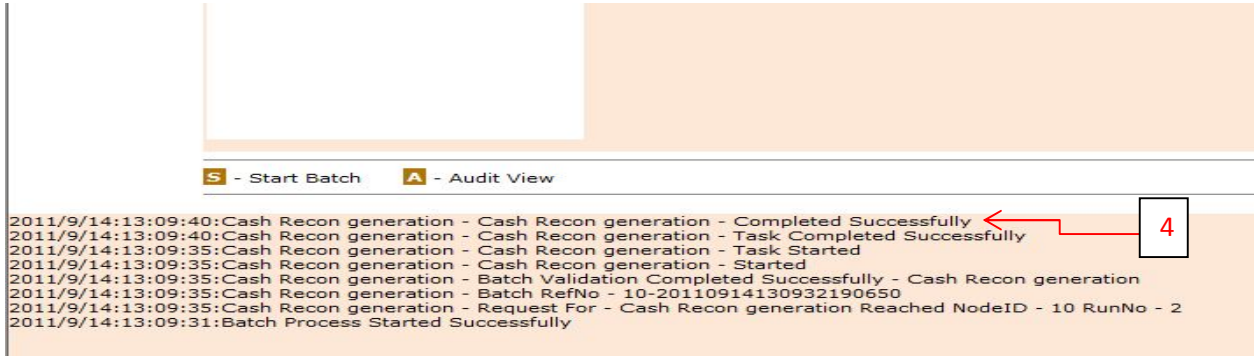
This screenshot shows the 'FO - Batch Processing' section with the 'Cash Recon generation' option selected in the tree view. The table below has columns: Batch Name, Status, %, Start Time, End Time, and Option. The 'Cash Recon generation' row is highlighted, and the 'Option' column contains 'S' and 'A' buttons. A red arrow labeled '3' points to the 'S' button.

Batch Name	Status	%	Start Time	End Time	Option
Cash Recon generation		-	14Sep - 12:43:24	31Dec - 01:01:01	S A

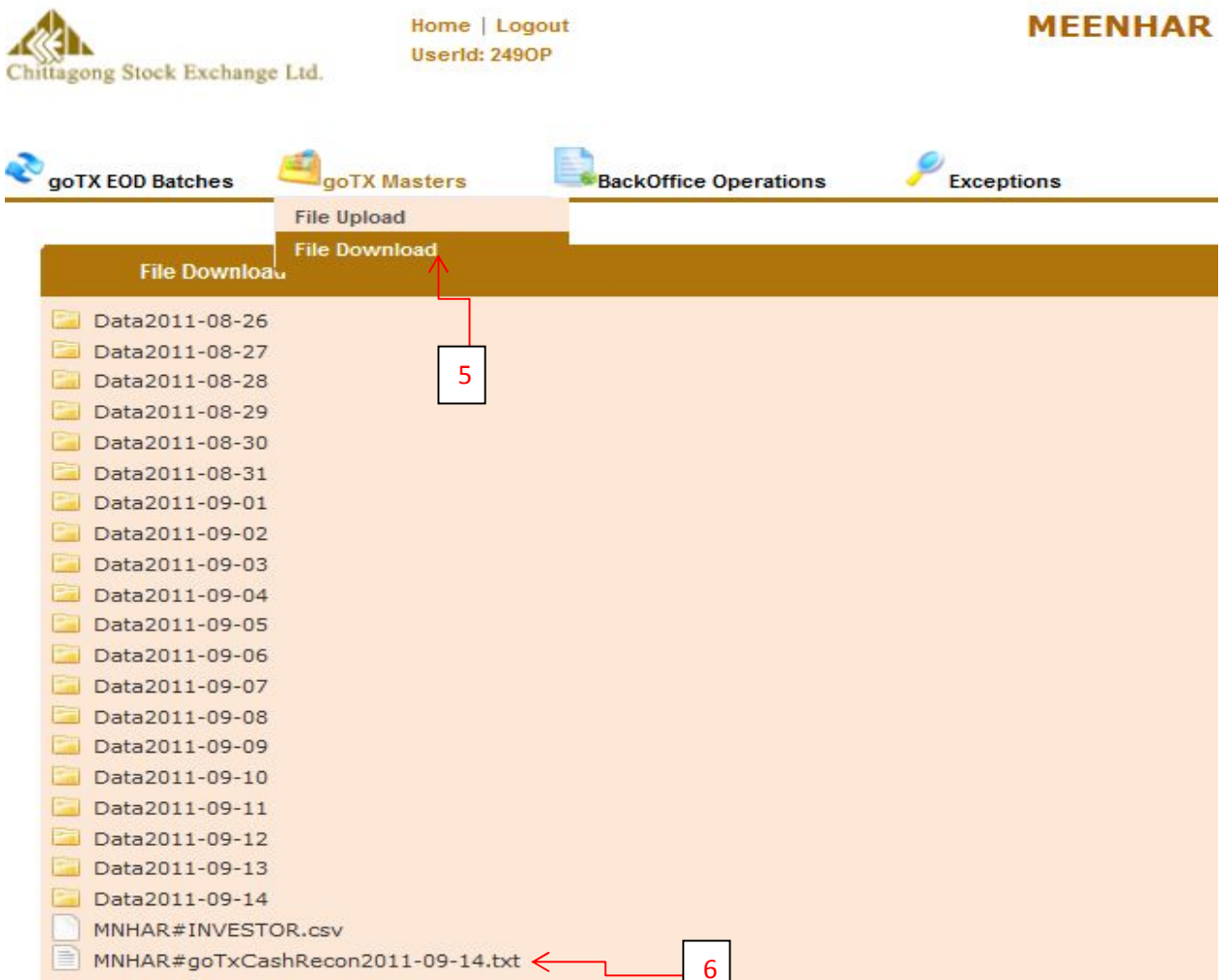
Steps:

1. Click " FO Any Time Batch" from goTX EOD Batches.
2. Click "Cash Recon Generation"
3. Click "S" button and Select "ok".

4. See the status at the bottom of the page. The process should be completed successfully and give confirmation.



5. Click "File Download" from "goTX Masters" & you should find the file as "BrokerID #goTxCashRecon Current date.txt"
6. Select the file and it will prompt you to save.



1.9 Stock Recon generation

Login using "Operations" role user using website.

Path: goTX EOD Batches=> FO Anytime Batch => Stock Recon Generation =>

The screenshot shows the website header with the logo of Chittagong Stock Exchange Ltd. and the user information: Home | Logout, Userid: 249OP. The main navigation bar includes goTX EOD Batches, goTX Masters, BackOffice Operations, and Exceptions. The 'FO Any Time Batch' menu is expanded, showing 'FO - Batch Processing' with icons for System Info, Batch Files, Batch TimeReport, File Upload, Refresh, and Help. A red arrow labeled '1' points to the 'FO Any Time Batch' menu. Below this, the 'Any Time Batch Menu' is expanded, showing 'Investor Registration', 'Cash Exception', 'Stock Exception', 'Cash Recon generation', and 'Stock Recon generation'. A red arrow labeled '2' points to 'Stock Recon generation'.

Path: Click "S" Button

The screenshot shows the 'FO - Batch Processing' section with the same navigation icons as the previous screenshot. The 'Any Time Batch Menu' is expanded, and the 'Stock Recon generation' row is selected. The table below shows the following data:

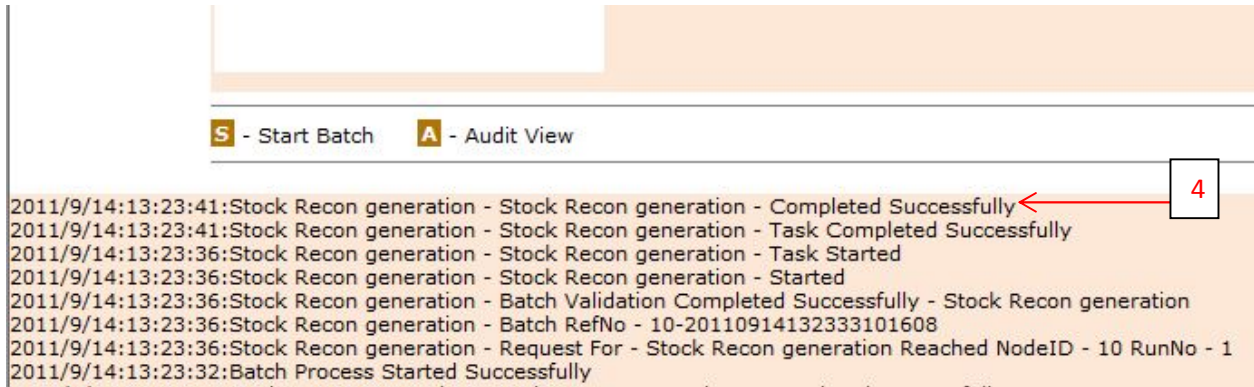
Batch Name	Status	%	Start Time	End Time	Option
Stock Recon generation		-	19Aug - 05:42:52	19Aug - 05:42:52	S A

A red arrow labeled '3' points to the 'S' button in the 'Option' column of the 'Stock Recon generation' row.

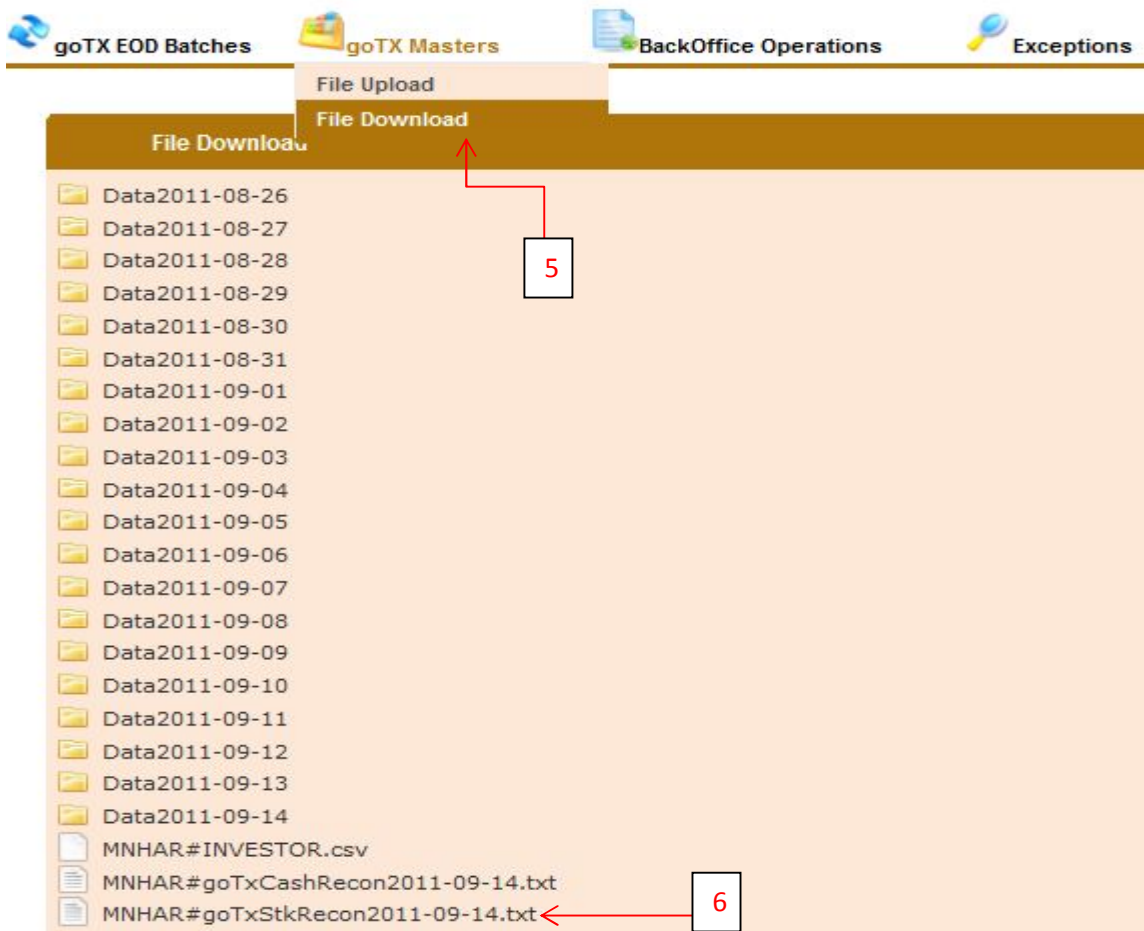
Steps:

1. Click " FO Any Time Batch" from goTX EOD Batches.
2. Click "Stock Recon Generation"
3. Click "S" button and Select "ok".

- See the status at the bottom of the page. The process should be completed successfully and give confirmation.



- Click "File Download" from "goTX Masters" & you should find the file as "BrokerID #goTxSTKRecon Current date.txt"
- Select the file and it will prompt you to save.



1.10 Cash File Upload (Cash Exception)

There is Two types of cash upload :

Delta : which will increment/decrement the amount of cash

Matured : which will replace the amount of cash

First rename your cash file as following format:

Participant ID#filename.txt

Example: MNHAR#CASH14-09-11.txt

Then Login using “Operations” role user using website.

Step1: goTX EOD Batches=> FO Anytime Batch => File Upload => Browse your cash file => upload

The screenshot displays the MEENHAR SECURITIES LIMITED web application interface. At the top, there is a navigation bar with the logo of Chittagong Stock Exchange Ltd., user information (Home | Logout, Userid: 2490P), and the company name. Below this is a menu with icons for goTX EOD Batches, goTX Masters, BackOffice Operations, and Exceptions. The main content area is titled "FO - Batch Processing" and contains several icons: System Info, Required Batch Files, Batch TimeReport, File Upload (circled in red), Refresh, and Help. A table below the icons shows the status of various batch processes. The table has columns for Batch Name, Status, %, Start Time, End Time, and Option. The "Cash Exception" batch is highlighted in red. Below the table, there is a "File Upload" section with a "File Name" input field, a "Browse..." button, and an "Upload" button.

Batch Name	Status	%	Start Time	End Time	Option
Cash Exception		-	19Aug - 05:42:49	19Aug - 05:42:49	S A

Step2: Cash Exception => Click “S” Button => Give exact filename that you uploaded (i.e: MNHAR#CASH14-09-11.txt)=> Select Delta or Matured as required from dropdown box => Submit

Chittagong Stock Exchange Ltd. Home | Logout Userid: 2490P MEENHAR SECURITIES LIMITED

goTX EOD Batches goTX Masters BackOffice Operations Exceptions

FO - Batch Processing

System Info Required Batch Files Batch TimeReport File Upload Refresh Help

Any Time Batch Menu	Batch Name	Status	%	Start Time	End Time	Option
Investor Registration	Cash Exception		-	19Aug - 05:42:49	19Aug - 05:42:49	S A
Cash Exception						
Stock Exception						
Cash Recon generation						
Stock Recon generation						

File Name: MNHAR#CASH14-09-11.txt

File Type: Delta

Submit

1.11 Stock File Upload (Stock Exception)

There is Two types of Stock upload :

Delta : which will increment/decrement the amount of Stock

Matured : which will replace the amount of Stock

First rename your Stock file as following format:

Participant ID#filename.txt

Example: MNHAR#STOCK14-09-11.txt

Then Login using "Operations" role user using website.

Step1: goTX EOD Batches=> FO Anytime Batch => File Upload => Browse your Stock file => upload

The screenshot displays the MEENHAR SECURITIES LIMITED website interface. At the top, there is a navigation bar with the logo of Chittagong Stock Exchange Ltd. on the left, and "Home | Logout" and "Userid: 2490P" in the center. The main header area contains the text "MEENHAR SECURITIES LIMITED" and a navigation menu with icons for "goTX EOD Batches", "goTX Masters", "BackOffice Operations", and "Exceptions". Below this, a sub-header reads "FO - Batch Processing". A row of icons includes "System Info", "Required Batch Files", "Batch TimeReport", "File Upload" (circled in red), "Refresh", and "Help". On the left, a tree view under "Any Time Batch Menu" lists "Investor Registration", "Cash Exception", "Stock Exception" (highlighted), "Cash Recon generation", and "Stock Recon generation". The main content area features a table with the following data:

Batch Name	Status	%	Start Time	End Time	Option
Stock Exception		-	19Aug - 05:42:49	19Aug - 05:42:49	S A

Below the table is a "File Upload" section with a form containing a "File Name" input field, a "Browse..." button, and an "Upload" button.

Step2: Stock Exception => Click “S” Button => Give exact filename that you uploaded (i.e: MNHAR#STOCK14-09-11.txt)=> Select Delta or Matured as required from dropdown box => Submit

FO - Batch Processing

System Info Required Batch TimeReport File Upload Refresh Help

	Batch Name	Status	%	Start Time	End Time	Option
Any Time Batch Menu	Stock Exception		-	19Aug - 05:42:49	19Aug - 05:42:49	S A

File Name: MNHAR#STOCK14-09-11.txt

File Type: Delta

Submit