Risk Management System

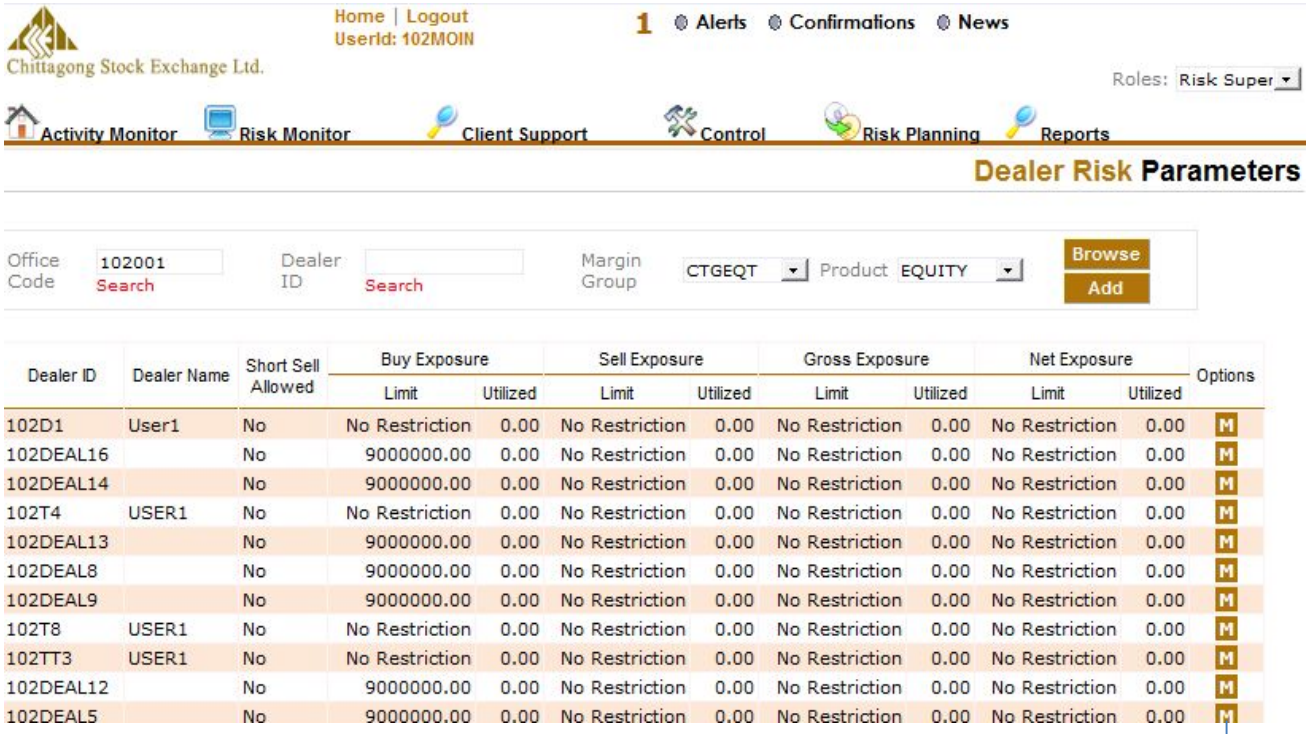
1.1 Dealer /Trader Risk

Setting & Updating Dealer Limits/ Exposures.

Path:

Risk Supervisor → Risk Planning → Dealer Risk

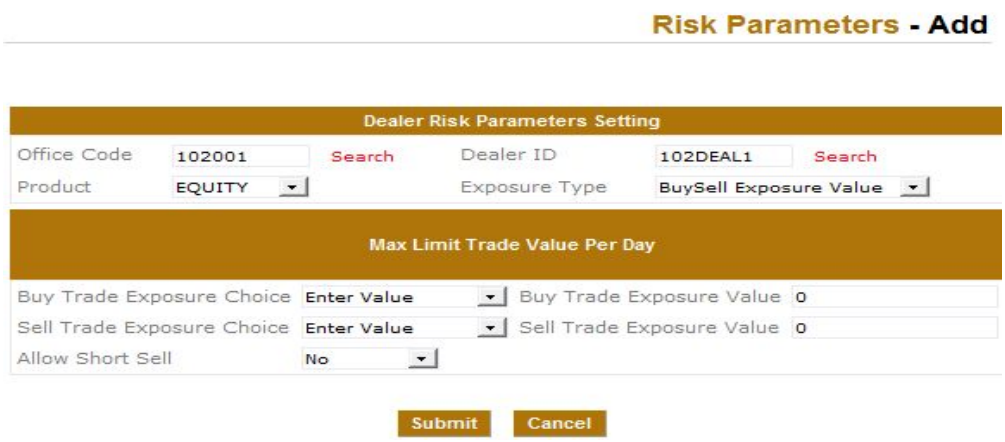
Preview:



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



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

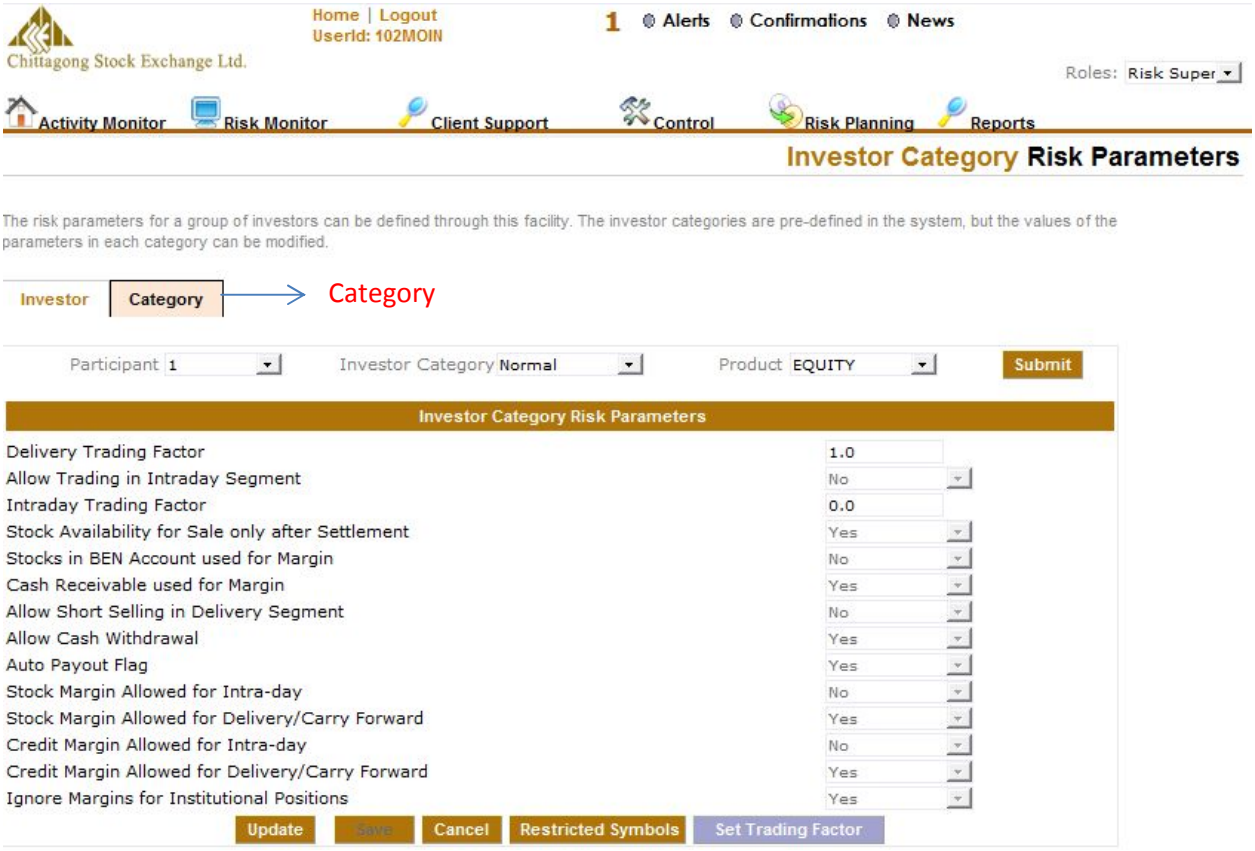
1.2 Investor Risk Category

Setting Margin (Buying Power).

Path:

Risk Supervisor → Risk Planning → Investor Risk → Category

Preview:



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

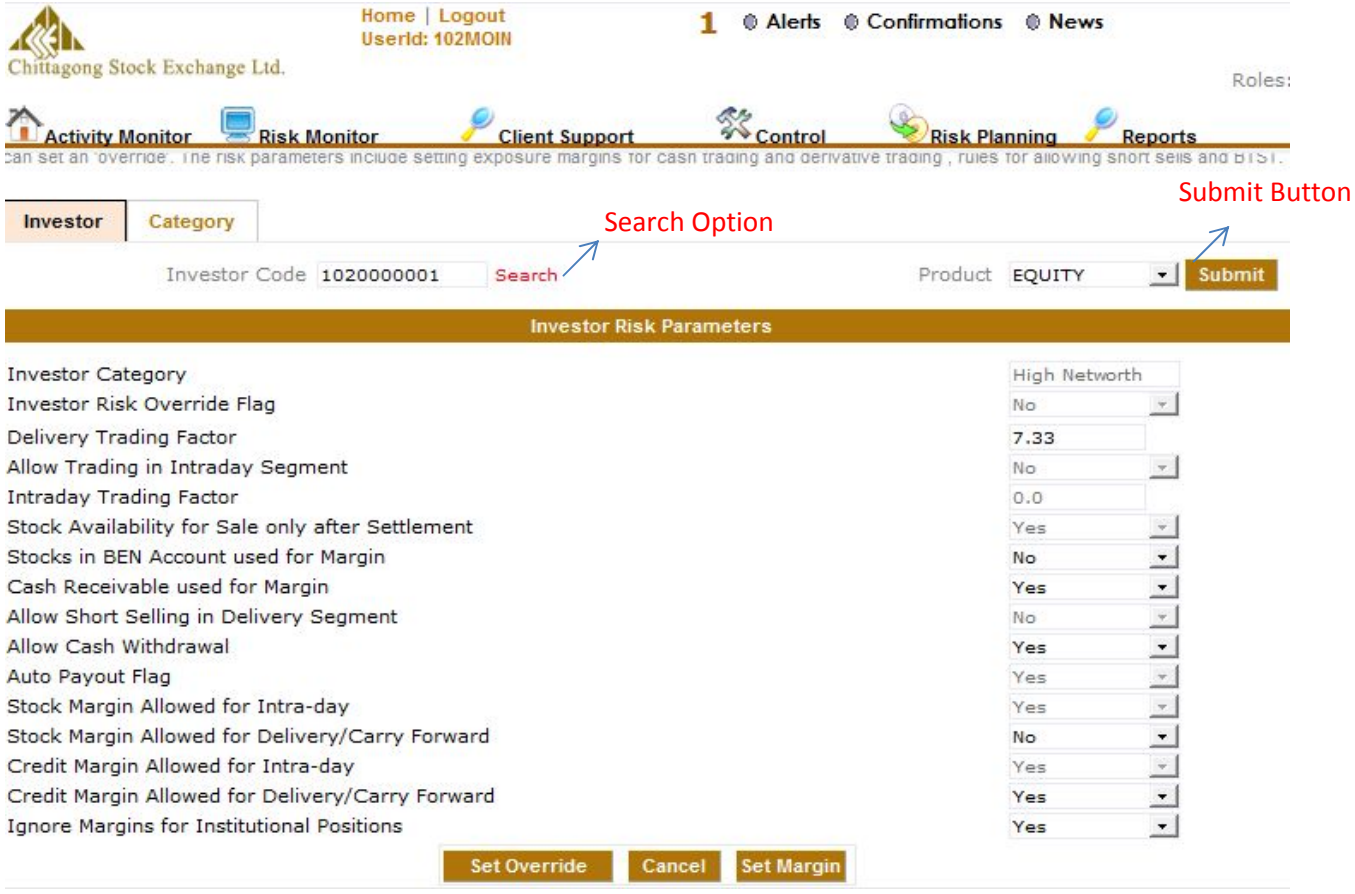
Setting Margin (Buying Power) for individual investor which will override parameters set in the Risk Category.

Path:

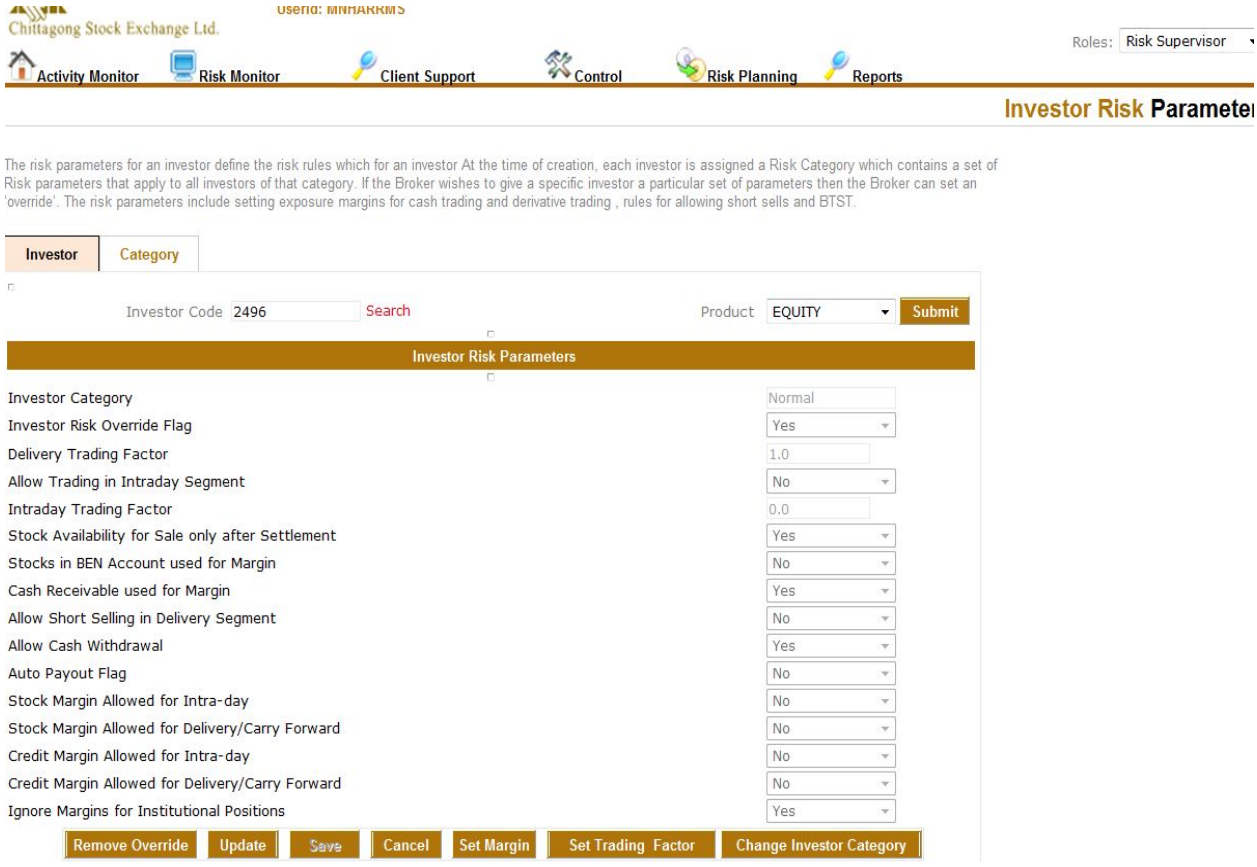
Risk Supervisor → Risk Planning → Investor Risk →

Select an Investor from "Search" option & Click "Submit" button

Preview:



After changing required parameters click "Set Override"


Chittagong Stock Exchange Ltd.
UserId: MNHARRMS
Roles: Risk Supervisor
Activity Monitor
Risk Monitor
Client Support
Control
Risk Planning
Reports
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
Remove Override
Update
Save
Cancel
Set Margin
Set Trading Factor
Change Investor Category

1.4 Equity Risk

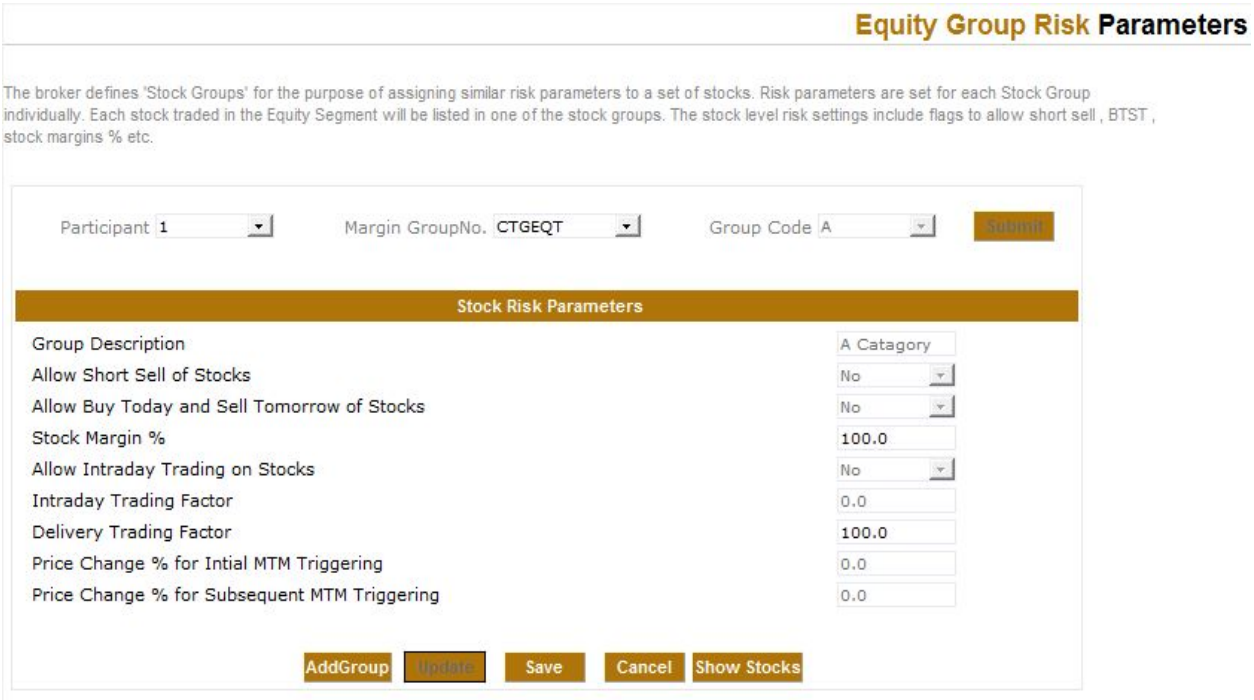
Scrip Group (A,B,G,N &Z) based Risk planning

Path:

Risk Supervisor → Risk Planning → Equity Risk →

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

Preview:



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.

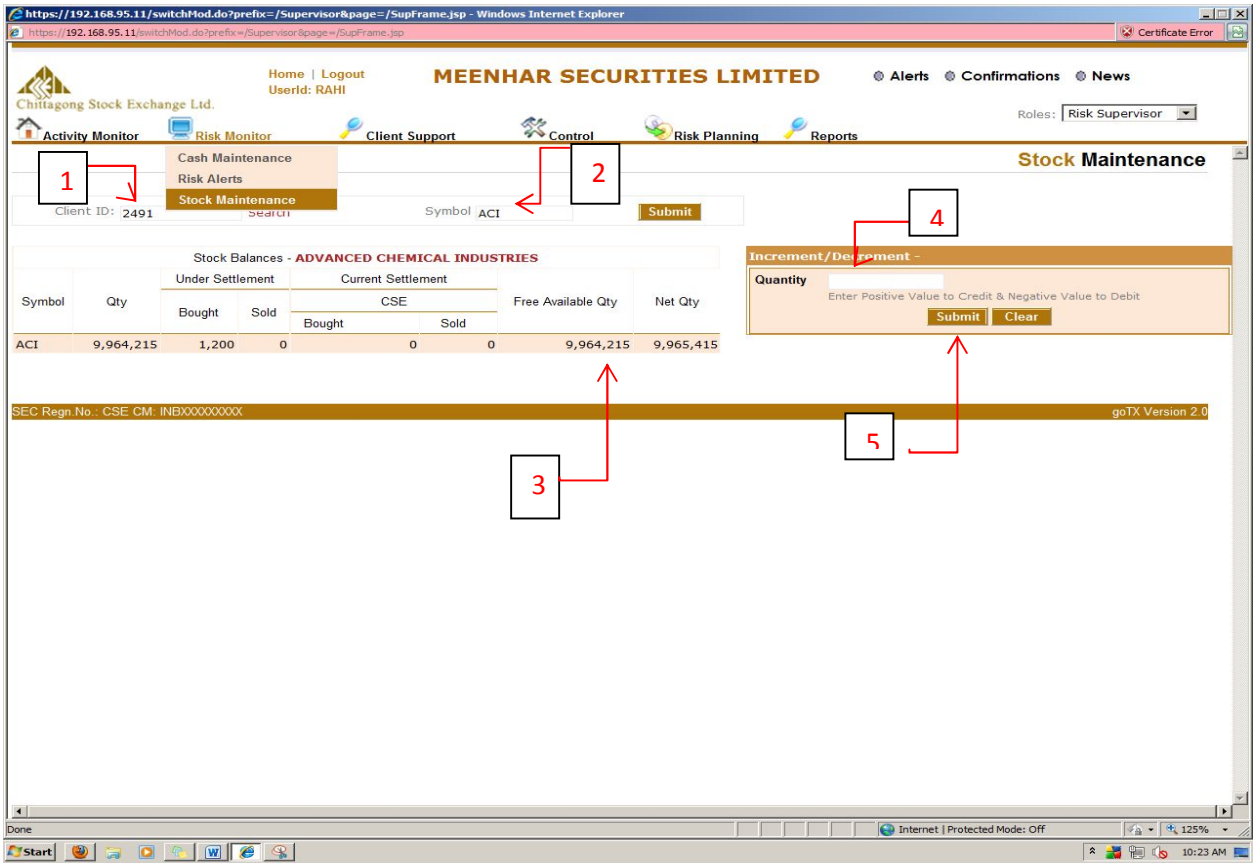
1.5 Stock Increment/Decrement

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

Path:

Risk Supervisor → Risk Monitor → Stock Maintenance

Preview:



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.

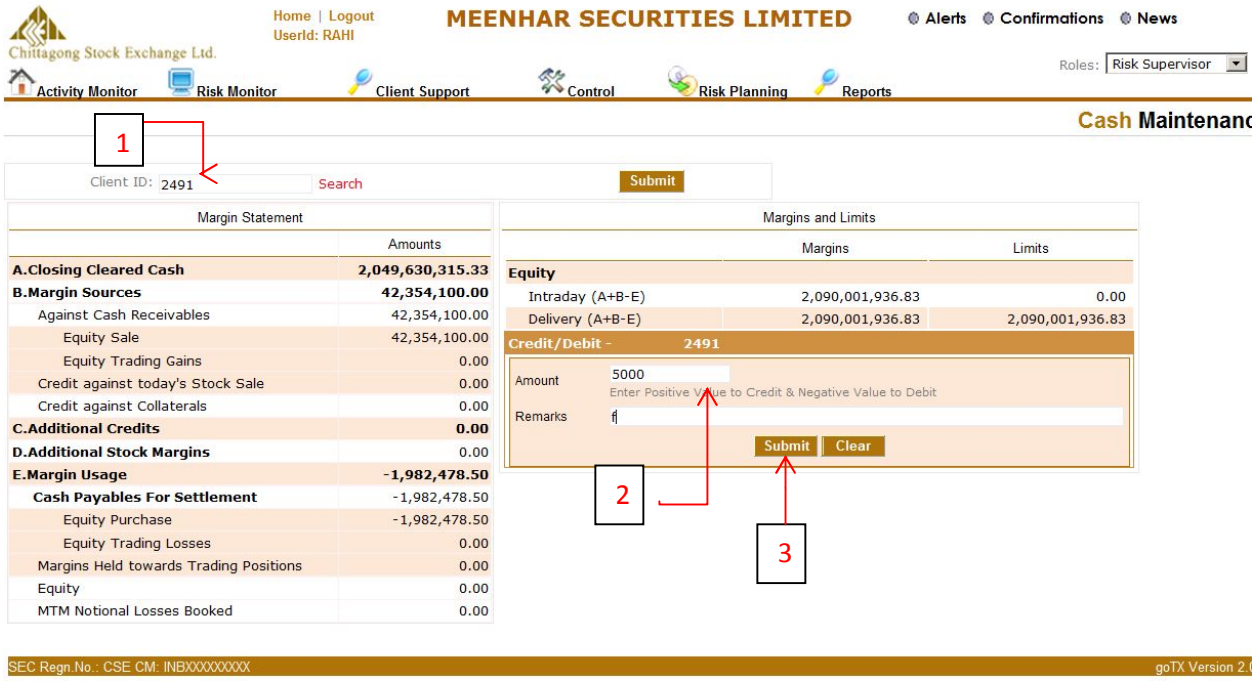
1.6 Cash Increment/Decrement

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

Path:

Risk Supervisor → Risk Monitor → Cash Maintenance

Preview



Steps:

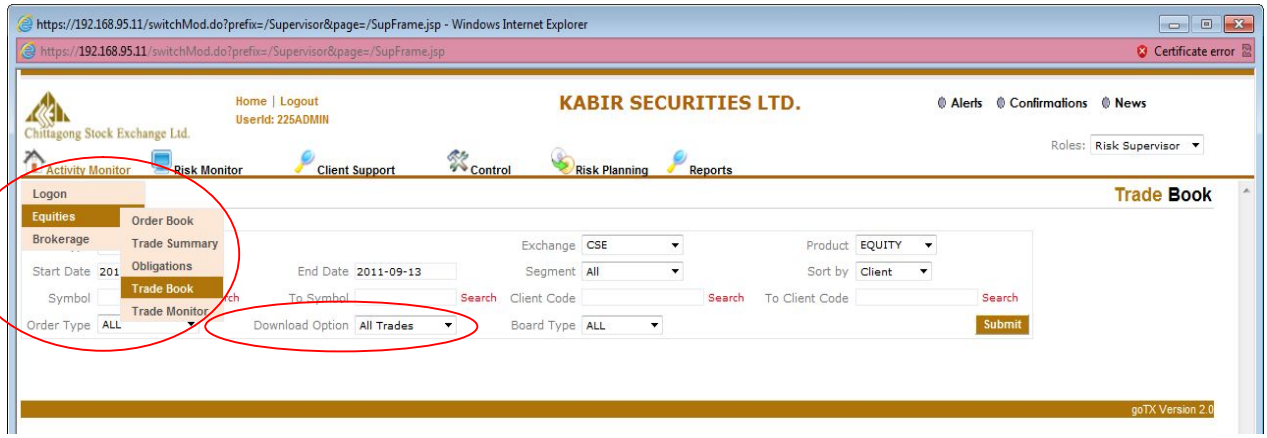
1. Enter Investor ID or find the investor from search button & then press submit button.
2. Insert the needed amount ofcash in the Amount box. For incrementing the cash enter positive value(i.e: 5000) and for decrementing the cash enter negative value(i.e: -5000).
3. Click Submit button.
   After few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

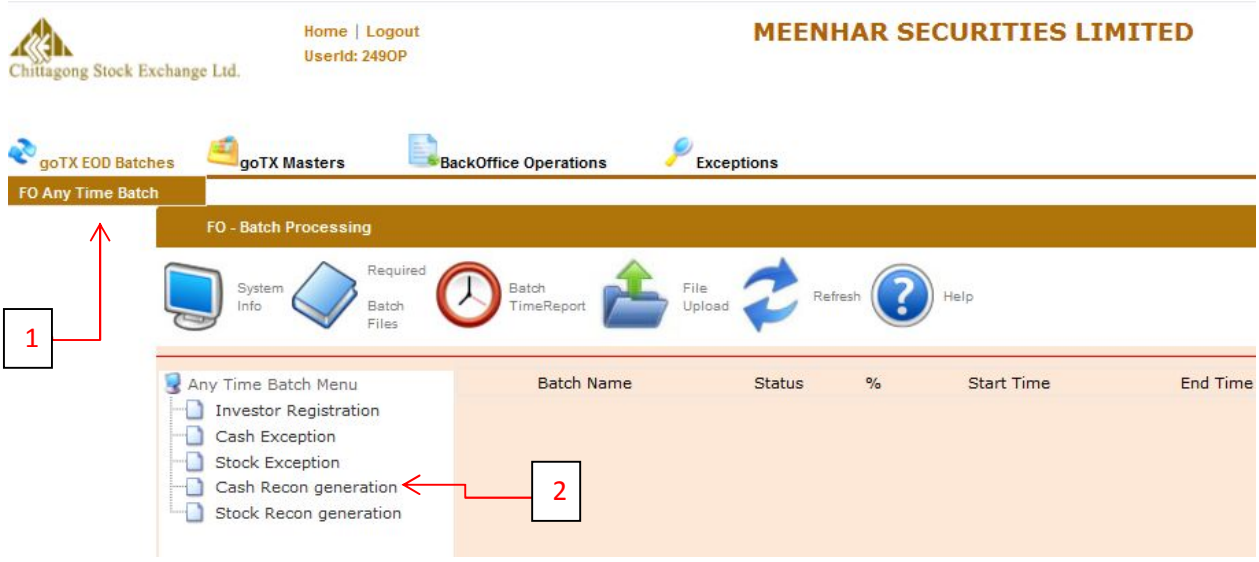
Preview



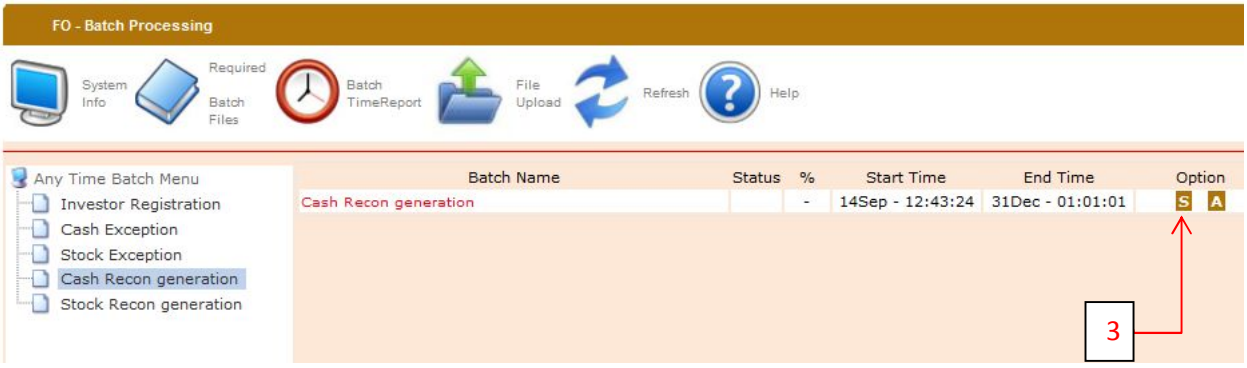
1.8 Cash Recon generation

Login using “Operations” role user using website.

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



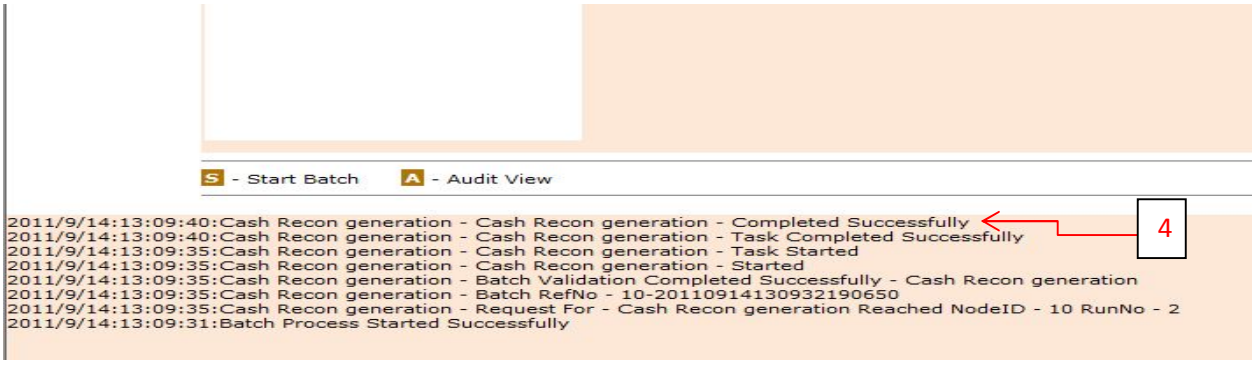
Path: Click “S” Button



Steps:

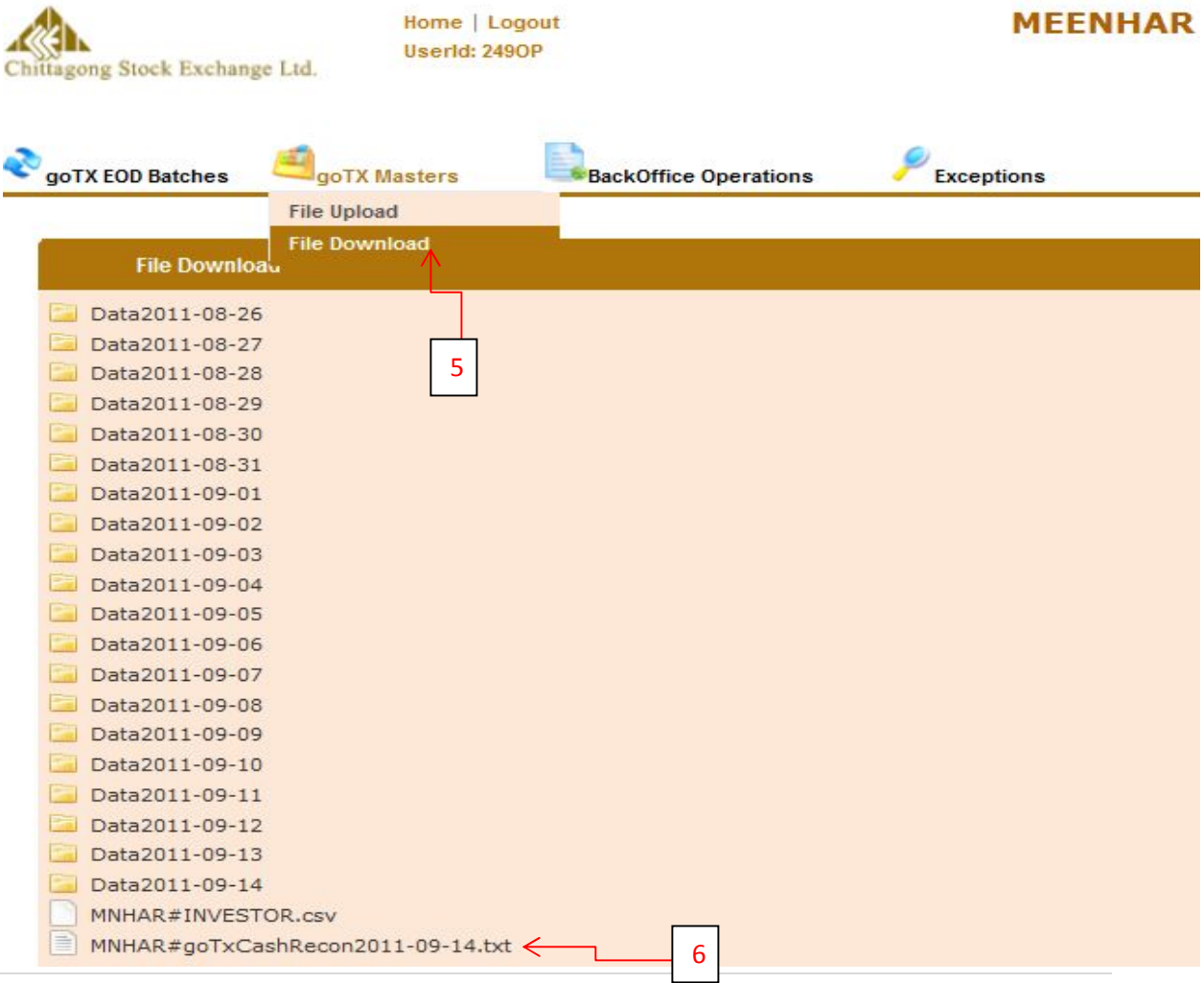
1. Click “ FO Any Time Batch” from goTX EOD Batches.
2. Click “Cash Recon Generation”
3. Click “S” button and Select “ok”.

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”

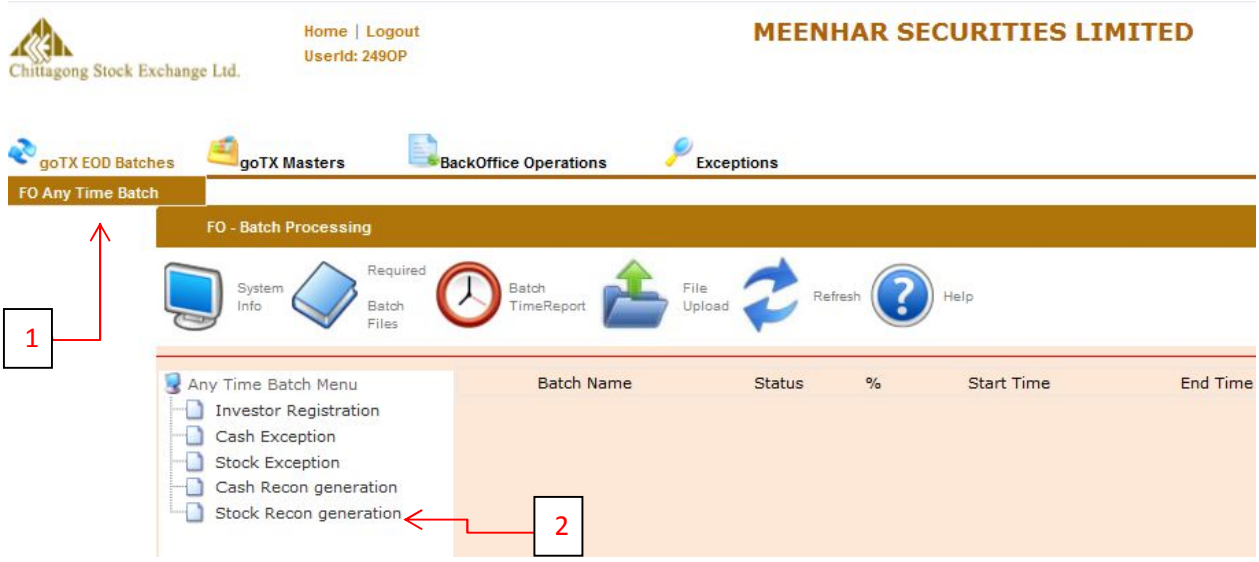
6. Select the file and it will prompt you to save.



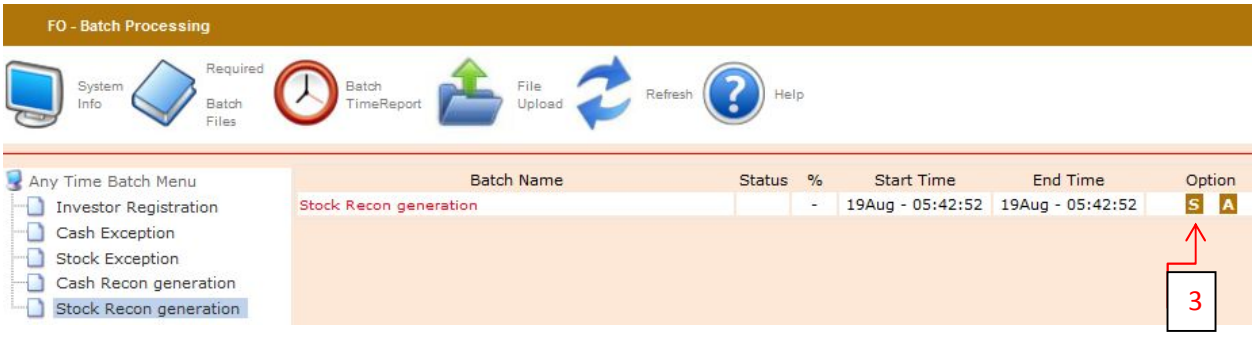
1.9 Stock Recon generation

Login using “Operations” role user using website.

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



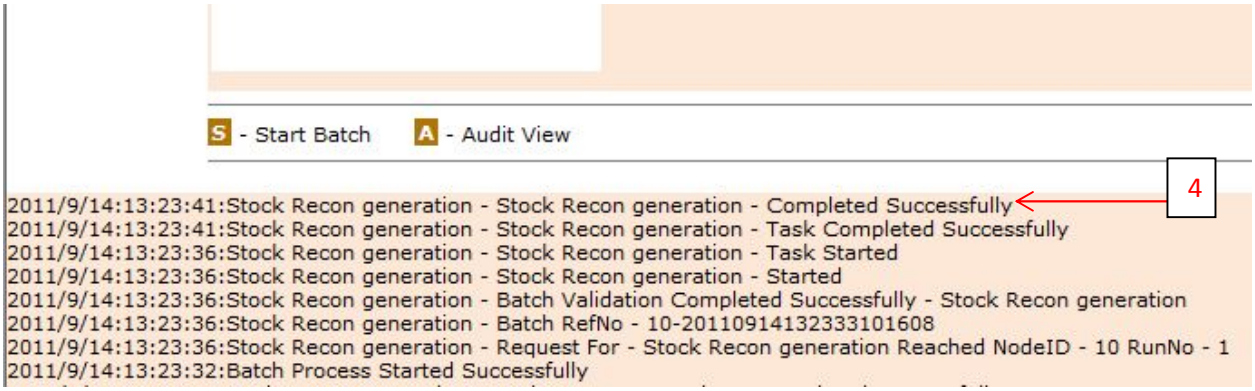
Path: Click “S” Button



Steps:

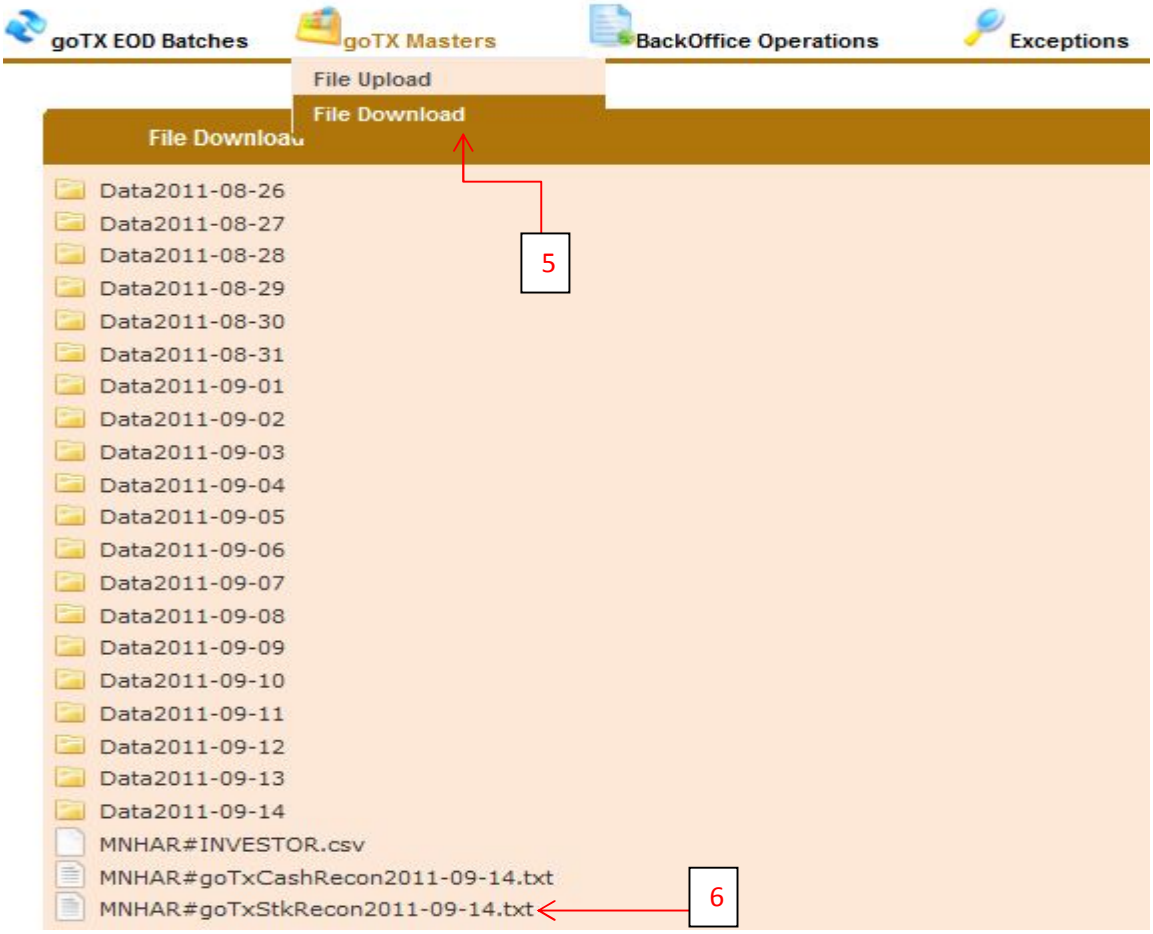
1. Click “ FO Any Time Batch” from goTX EOD Batches.
2. Click “Stock Recon Generation”
3. Click “S” button and Select “ok”.

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 #goTxSTKRecon Current date.txt”

6. 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

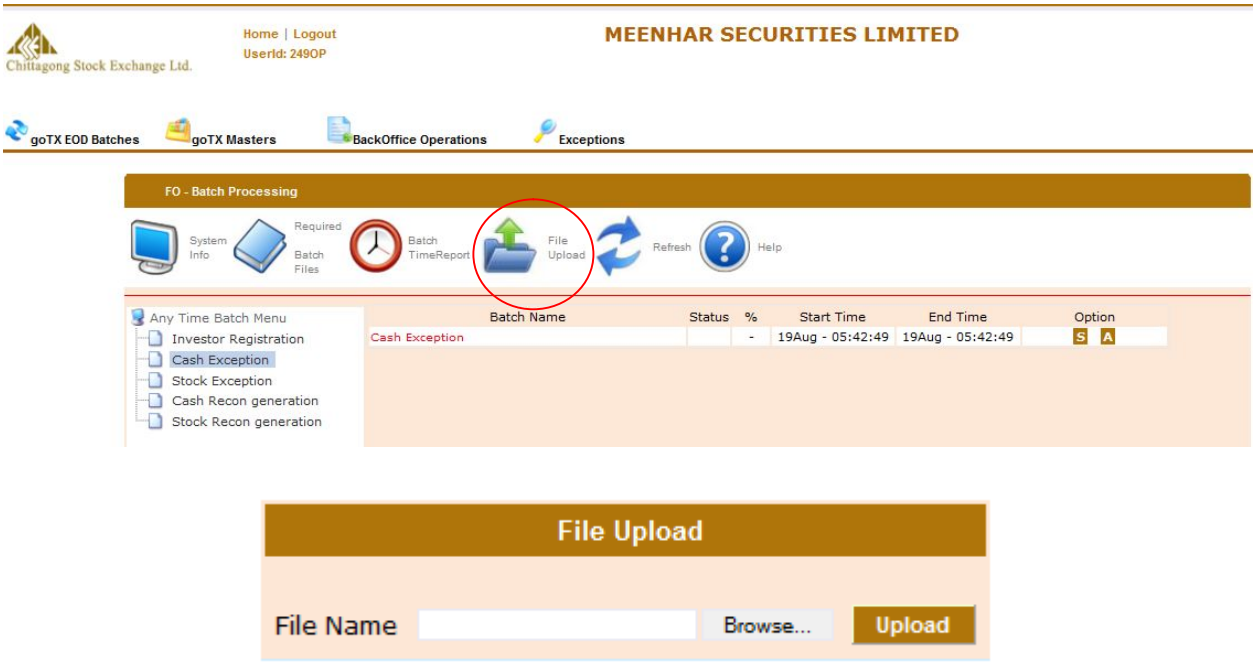
First rename your cash file as following format:

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



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

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

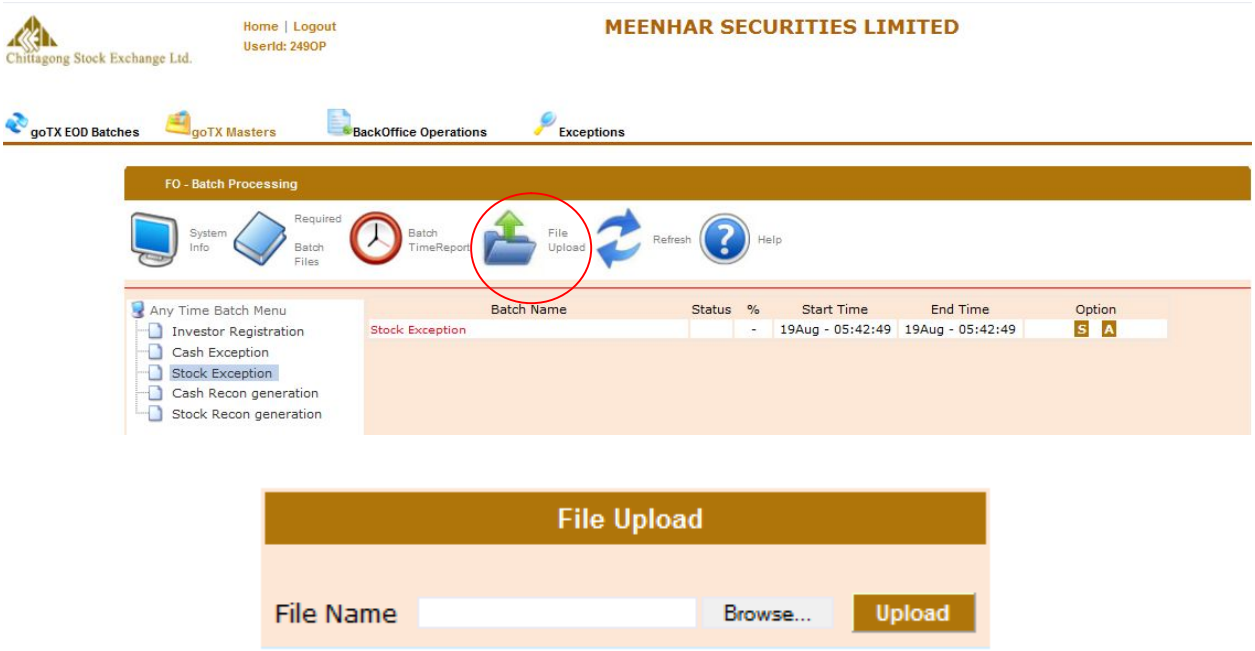
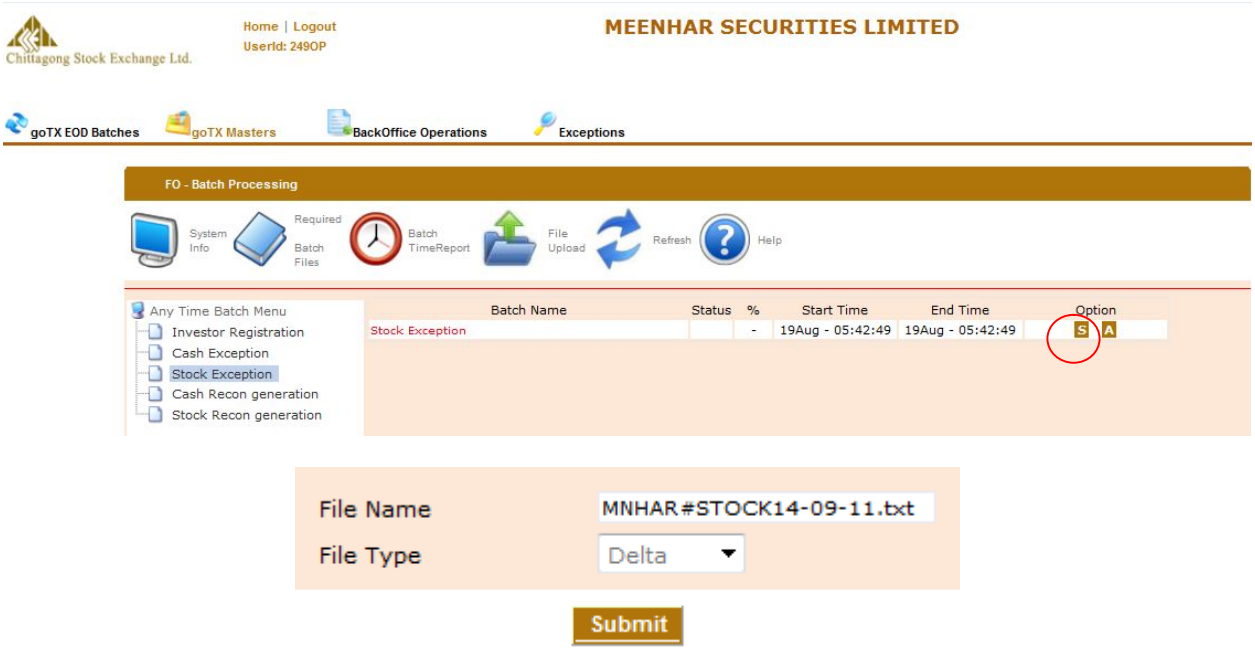
First rename your Stock file as following format:

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



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