



IMPLEMENTATION OF MARKET RISK LIMITS MANAGEMENT SYSTEM FOR A EUROPE BASED GLOBAL INVESTMENT BANK



APPLICATION
SUPPORT &
MAINTENANCE

PROGRAM OBJECTIVE

- Replace existing limits management system to support definition & monitoring of sophisticated limits; and develop rich reporting & analysis capabilities
- Improve transparency, efficiency and control of limits and breach management process

FUNCTIONAL COVERAGE

Limits and Breach Management

- Value-at-Risk (VaR) Exposures
- Non-VaR Exposures

CHALLENGES

- Seamless migration of limits and approvals from old system to enable its retirement.
- Ensure flexibility and configurability to support sophisticated limits and implementation of automated workflows and escalation procedures.

HCL SOLUTION

- Sophisticated Limits Management System that supports definition of limits across VaR and non-VaR exposures (like sensitivities & economic capital); and various dimensions like Book/Desk, Location, Risk Class, Product and Time Bucket.
- Flexible limits utilization and breach reporting module (with drill-down analysis capability) and a security model, which defines the ownership for each node in the reporting hierarchy.
- Automated workflow management module to manage breaches with varying degrees of visibility, approval and audit.
- Cleansing and migration of limits from the old system and other tactical solutions
- Technology Used - Java Coherence, Oracle and OBIEE

ADVANTAGE HCL

- Strategic platform to manage limits and breaches across Market Risk and Treasury functions.
- Transparent and attributable workflows with improved efficiency, minimized operational risk and enhanced control.
- Ensure effective analysis and timely action on all limit breaches and help identify data staleness.
- Increased auditability by enabling system to show historic breaches.



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