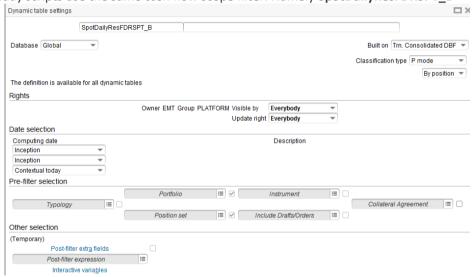
# RMB Ph3b FX

# **Intraday SCRIPTS:**

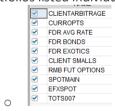
Actually running twice daily and take up to 20 minutes to complete - - 11:45 and 15:15 All intraday scripts use the same Roll Portfolio, Auto split and Market Data rules:

# Deal generation Deal generation Roll portfolio rule SPOT\_FDR\_SWEEP III Automatic split rule SplitByUSD III Market parameters Market data Real-time set ▼ FO\_OIS III

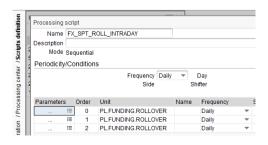
All intraday scripts use the same cash flow scope filter. Namely SpotDailyResFDRSPT\_B



- Consolidated mode (important due to purge trade impact
- Portfolios listed individually (important NOT to use Combined portfolios)



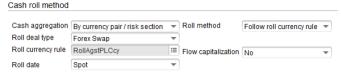
# Intraday 15:30 Scripts run order



### Order 0: FX1530\_FDR\_SPT

This job uses FX swaps to roll all CCY from today and tom to **Spot** date for all currencies including USDZAR against the USDZARFWD and IFRMAINFWD portfolios

Uses this cash roll method:



Uses Post filter date scope Today and Tomorrow

Uses Post filter rule - POSSET\_FILT - this only excludes all Usage "OTHER" deals

### Order 1: FX1530\_RES\_FDRSPT\_T2

This job uses FX swaps to roll all **Today and Tom** USD residual to **Spot** date against the USDZARFWD and IFRMAINFWD portfolio

Uses this cash roll method:



Uses Post filter date scope Today and Tomorrow

Uses Post filter rule - T\_2\_FILTER - this excludes all T1 spot currencies (CAD, PKR, TRY)

### Order 2: FX1530\_RES\_FDRSPT\_T1 (Important this is the last Intraday to run)

This job uses FX swaps to roll all **Today** USD residual to **Spot** date against the IFRMAINFWD portfolio Uses this cash roll method:

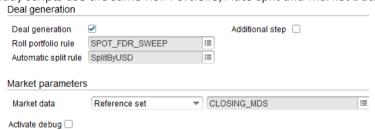


Uses Post filter date scope Today

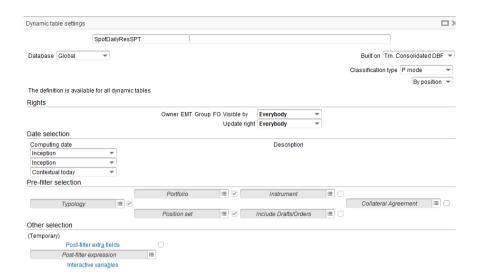
Uses Post filter rule - T1\_FILTER - this excludes all T2 spot currencies (excludes all except CAD, PKR, TRY)

# **EOD SCRIPTS:**

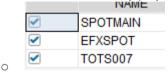
Runs anytime after closing Market Data has been set. Anytime generally between 21:15 and 24:00 All intraday scripts use the same Post filter date selector – Today, Tomorrow and Spot All intraday scripts use the same Roll Portfolio, Auto split and Market Data rules:



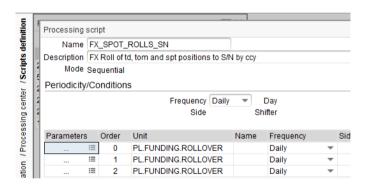
All intraday scripts use the same cash flow scope filter. Namely SpotDailyResSPT



- Consolidated mode (important due to purge trade impact
- Portfolios listed individually (important NOT to use Combined portfolios)



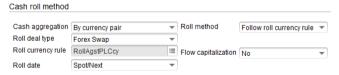
# **EOD Scripts run order**



# Order = 0 : RMB\_FxRollAllToSN

This job uses FX swaps to roll all CCY from today, tom and spot to **Spot Next** date for all currencies including USDZAR against the USDZARFWD and IFRMAINFWD portfolios

Uses this cash roll method:



Uses Post filter date scope Today and Tomorrow and Spot

Uses Post filter rule - POSSET\_FILT - this only excludes all Usage "OTHER" deals

### Order = 1: FXROLL\_EOD\_RESI\_T+2

This job uses FX swaps to roll all **Today, Tom and Spot** USD residual to **Spot Next** date against the USDZARFWD and IFRMAINFWD portfolio

#### Uses this cash roll method:



Uses Post filter rule - T\_2\_FILTER - this excludes all non T1 spot currencies (CAD, PKR, TRY)

## Order = 2: FXROLL\_EOD\_RESI\_T+1 (Important this is the last Intraday to run)

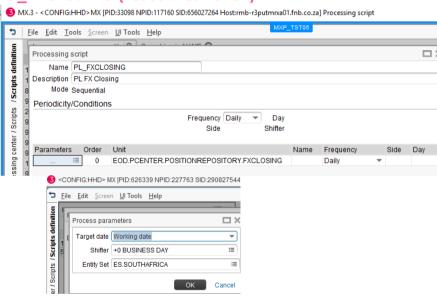
This job uses FX swaps to roll all **Today and Spot** USD residual to **Spot Next** date against the IFRMAINFWD portfolio

Uses this cash roll method:



Uses Post filter rule - T1\_FILTER - this excludes all T2 spot currencies (excludes all except CAD, PKR, TRY)

# PL FXCLOSING (reset breakeven)



### FO FXCLOSING

