

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 ☒ Additional step ☐

Roll portfolio rule **SPOT_FDR_SWEEP**

Automatic split rule **SplitByUSD**

Market parameters

Market data **Real-time set** **FO_OIS**

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

Dynamic table settings

SpotDailyResFDRSPT_B

Database: Global Built on: Tm. Consolidated DBF

Classification type: P mode By position

The definition is available for all dynamic tables

Rights

Owner EMT Group PLATFORM Visible by: Everybody Update right: Everybody

Date selection

Computing date: Inception Inception Contextual today

Description

Pre-filter selection

Typology Portfolio Instrument Collateral Agreement

Position set Include Drafts/Orders

Other selection

(Temporary)

Post-filter extra fields

Post-filter expression

Interactive variables

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

☒ CLIENTARBITRAGE
☒ CURROPTS
☒ FDR AVG RATE
☒ FDR BONDS
☒ FDR EXOTICS
☒ CLIENT SMALLS
☒ RMB FUT OPTIONS
☒ SPOTMAIN
☒ EFXSPOT
☒ TOTS007

Intraday 15:30 Scripts run order

Processing script

Name: FX_SPT_ROLL_INTRADAY

Description:

Mode: Sequential

Periodicity/Conditions

Frequency: Daily Day: Day

Side: Shifter

Parameters	Order	Unit	Name	Frequency
...	0	PLFUNDING.ROLLOVER		Daily
...	1	PLFUNDING.ROLLOVER		Daily
...	2	PLFUNDING.ROLLOVER		Daily

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:

Cash roll method	
Cash aggregation	By currency pair / risk section
Roll deal type	Forex Swap
Roll currency rule	RollAgstPLCcy
Roll date	Spot
Roll method	Follow roll currency rule
Flow capitalization	No

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:

Cash roll method	
Cash aggregation	By currency
Roll deal type	Forex Swap
Roll currency rule	OTHER
Roll date	Spot

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:

Cash roll method	
Cash aggregation	By currency
Roll deal type	Forex Swap
Roll currency rule	OTHER
Roll date	Spot

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:

Deal generation	
Deal generation	<input checked="" type="checkbox"/>
Roll portfolio rule	SPOT_FDR_SWEEP
Automatic split rule	SplitByUSD
Additional step	<input type="checkbox"/>
Market parameters	
Market data	Reference set
	CLOSING_MDS
Activate debug	<input type="checkbox"/>

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

Dynamic table settings

SpotDailyResSPT

Database: Global Built on: Trm. Consolidated DBF

Classification type: P mode By position

The definition is available for all dynamic tables

Rights

Owner EMT Group FO Visible by: Everybody Update right: Everybody

Date selection

Computing date: Inception Inception Contextual today

Description

Pre-filter selection

Portfolio Instrument Collateral Agreement

Typology Position set Include Drafts/Orders

Other selection

(Temporary)

Post-filter extra fields

Post-filter expression

Interactive variables

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

NAME

☒ SPOTMAIN

☒ EFXSPOT

☒ TOTS007

EOD Scripts run order

Processing script

Name: FX_SPOT_ROLLS_SN

Description: FX Roll of td, tom and spt positions to S/N by ccy

Mode: Sequential

Periodicity/Conditions

Frequency: Daily Day Side: Day Shifter

Parameters	Order	Unit	Name	Frequency	Sid
...	0	PL.FUNDING.ROLLOVER		Daily	
...	1	PL.FUNDING.ROLLOVER		Daily	
...	2	PL.FUNDING.ROLLOVER		Daily	

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:

Cash roll method

Cash aggregation: By currency pair Roll method: Follow roll currency rule

Roll deal type: Forex Swap

Roll currency rule: RollAgstPLCcy Flow capitalization: No

Roll date: Spot/Next

Uses Post filter date scope Today and Tomorrow and Spot

Uses Post filter rule - **POSSET_FILTER** – 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:

Cash roll method

Cash aggregation	By currency
Roll deal type	Forex Swap
Roll currency rule	OTHER
Roll date	Spot/Next

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:

Cash roll method

Cash aggregation	By currency
Roll deal type	Forex Swap
Roll currency rule	OTHER
Roll date	Spot/Next

Uses Post filter rule - **T1_FILTER** – this excludes all T2 spot currencies (excludes all except CAD, PKR, TRY)

PL_FXCLOSING (reset breakeven)

MX.3 - <CONFIG:HHD> MX [PID:33098 NPID:117160 SID:656027264 Host:rmb-r3putmxa01.fnb.co.za] Processing script

MXP_TST05

Processing script

Name PL_FXCLOSING

Description PL FX Closing

Mode Sequential

Periodicity/Conditions

Frequency Daily Day

Side Shifter

Parameters	Order	Unit	Name	Frequency	Side	Day
...	0	EOD.PCENTER.POSITIONREPOSITORY.FXCLOSING		Daily		

Process parameters

Target date Working date

Shifter +0 BUSINESS DAY

Entity Set ES.SOUTHAFRICA

OK Cancel

FO_FXCLOSING

MX.3 - <CONFIG:HHD> MX [PID:33098 NPID:117160 SID:656027264 Host:rmb-r3putmxa01.fnb.co.za] Processing script

MXP_TST05

Processing script

Name FO_FXCLOSING

Description FX Closing Copy into Warehouse

Mode Sequential

Periodicity/Conditions

Frequency Daily Day

Side Shifter

Parameters	Order	Unit	Name	Frequency	Side
...	0	EOD.FODESK.POSITIONREPOSITORY.FXCLOSING		Daily	

Process parameters

Target date Working date

Shifter

Entity FRB LTD SA

OK Cancel