

INTELLECT TREASURY FOREIGN EXCHANGE FRONT OFFICE MODULE

USER MANUAL

Version: 1.30

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1.0 INTRODUCTION

The document is intended to be used by the business team of FX Front Office to know the features available in the module and how to navigate through them.

Intellect Treasury Foreign Exchange module is a rich application covering wide features . It supports capture of manual trades as well as from trading platforms through interfaces. It provides real time limit checking and 'what if' analysis to support decision making.

The products supported by Foreign Exchange are

- ⌚ Cash/Spot /Forward
- ⌚ Non-Deliverable Forwards
- ⌚ Swaps

1.1 PRODUCT FEATURES

Following are the features available

- ⌚ Online Interfaces with Market Data Sources (Rates) & Trading Platforms like Reuters, Bloomberg ,FXALL,360 T etc.
- ⌚ Entire Transaction processing done through STP.
- ⌚ Manual Deal Capture
 - Outright
 - Swaps
- ⌚ Bulk trade upload
- ⌚ Template based deal booking.
- ⌚ Position Adjustments
- ⌚ Inter desk position transfers
- ⌚ Pre-trade online deal analysis.
- ⌚ Online Limit Management like RRC, Dealer Limits, Counterparty Limits etc.

- ⌚ Modifying, Cancelling, and Reversing the Deal.
- ⌚ Maker –Checker
- ⌚ Configurable decision support blotters
 - Excel look Deal Blotter
 - Currency Position Blotter
 - Profit and Loss Blotter
 - Forward Position Blotter
 - Dealer Position
 - Currency Pair Blotter
 - Maturity Date Modification
- ⌚ Audit requirements
 - Concurrent Audit
 - Confirmation Matching
 - Version compare
- ⌚ Online and EOD Reports

1.2 ACRONYMS/ABBREVIATIONS

| Acronym | Name |
|---------|------------------------------|
| FX | Foreign Exchange |
| FO | Front Office |
| BO | Back Office |
| FO NEW | Front office New deal |
| FO AUTH | Front office Authorized deal |

| | |
|-------------------|---|
| FO MOD | Front office Modified deal |
| FO CANCEL | Front office cancelled deal |
| BO ENRICH | Back office Enriched deal |
| BO AUTH | Back office authorized deal |
| BO REVERSE | Back office reversed deal |
| BO CANCEL | Back office cancelled deal |
| T | Today |
| N | Number of days |
| OUTRIGHT | Cash/Spot/Forward |
| CASH | Today+0 days |
| TOM | Today+1 days |
| SPOT | Today spot days configured for currency |
| FORWARD | Today +'N' days(Beyond spot days) |
| L1 | Leg 1/Near Leg |
| L2 | Leg2 /Far Leg |
| B2B | Back 2 Back |
| CCY | Currency |
| FCY | Foreign Currency |
| LCY | Local Currency or Book Currency |
| P/L | Profit & Loss |
| RRC | Rate Reasonability Check |
| CCYADJ | Currency position adjustments |
| IDPT | Inter Desk Position Transfer |
| MTM | Mark to Market |
| MAT | Management action trigger |

| | |
|-----------------------|---|
| NOP | Net Open Position |
| OS | Overnight Sell |
| OB | Overnight Buy |
| EQV/EQ | Equivalent |
| MTD | Month till date |
| YTD | Year to date |
| AGL | Aggregate Gap Limit |
| IGL | Individual gap limit |
| LIABILITY NO | The list of customers is grouped into base number or liability number. |
| EOD | End of Day |
| BOD | Beginning of Day |
| EOM | End of Month |
| BLOTTER(S) | A Blotter refers to an excel-like window to see details of trades with various other required attributes as per given selection criteria; |
| LOCAL PROFILE | View the deals of logged in dealer in blotters |
| GLOBAL PROFILE | View the deals across the desk in blotters |

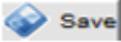
1.3 ICONS/SHORTCUTS

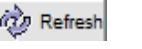
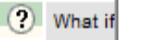
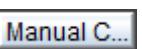
The Quick action tool bar is provided for the user to have an easy access of screens through keyboard.

1.3.1 DEAL SHORTCUTS

| Key | Operation | Description |
|----------------|--|--|
| SHIFT + INSERT | Paste a copied deal reference number . | To paste a deal number on a reference number . Deal capture screen and retrieve the deal details on pressing <ENTER> |
| CTRL+INSERT | Copy the deal | To copy the deal |

1.3.2 KEY ICONS

| Icons | Icon Definition | Functions |
|---|-----------------|-----------------------------|
|  | Save | Saves the deal |
|  | Save & Auth | Save and authorize the deal |

| | | |
|---|---------------------|---|
|  | Authorize | Authorizes the deal |
|  | Delete/cancel | Delete/Cancel the deal |
|  | Clear | Clear the fields. |
|  | Refresh | To Refresh any output data |
|  | What-if | To view Pre-deal Analysis of the risks involved before booking the actual deal. |
|  | Reverse | Reverses the CCY position deal |
|  | Flip | Flip button to flip the buy and sell currencies |
|  | Get Settlement | Settlement details are captured using this button |
|  | Manual Confirmation | To provide manual confirmation configured at FO or Bo. |
|  | User Preferences | Preferences settings |
|  | Clear | Clears all the criteria or profile selected. |
|  | Apply | Apply the current profile to the Blotter. This label enables User to check the Profile created even before it is saved, enabling the user to do required modifications accordingly. |

| | | |
|---|-------------------------------------|---|
| | | |
| Global <input checked="" type="checkbox"/> | Global | This is a check box to create a local or global profile. |
| Module FX ▾ | Module | Displays the current module. It is 'FX' by default. |
| Function DEALBLOTTER ▾ | Function | The Blotter name to which these user preferences are applicable. |
| Profile ALLDEALS ▾ | Profile | <p>It displays the list of profiles created.</p> <p>It is also an editable text field used to enter the profile name before saving.</p> |
| Preferred Pr... ALLDEALS ▾ | Preferred Profile | User can select the default profile from list to display when user opens the blotter. |
| Show deals booked for last 1 days | Show deals booked for last 'n' days | This field provides an option to view the deals until the last number of days specified. |
| View All deals ▾ : 107 | View deals | <p>It is a drop down listing the deal based on configurations done .Like All ,Auth deals, Cancelled deals at desk level.</p> <p>It also displays the count of deals next to it.</p> |

| | | |
|---|------------------------------------|---|
|  | List the Currency | This option helps the user to change the currency on fly for the profile and view details accordingly. |
|  | Live | Automatically Refresh the blotters |
|  | Frozen | Stop refreshing the blotters |
|  | Select ALL | Checking this would choose all the filter criteria like currency ,branch etc to selected list . |
| >> icon" data-bbox="101 468 168 495"/> | Select all to apply | User has option to filter all or in selected list in right pane .These icons are enabled when ALL button is unchecked. |
| > icon" data-bbox="101 598 168 625"/> | Select multiple criteria to apply | User has option to select multiple to selected list in right pane .This can be done along with holding CTRL key . |
|  | Select multiple criteria to remove | User has option to de-select multiple from selected and move to all list in left pane .This can be done along with holding CTRL key |

| | | |
|---|----------------------|--|
|  | Select all to remove | User has option to remove all from selected list and move to all list. |
|  | Enquire | To Fetch the deals using Deal Query Screen as per filters / criteria selected; |
|  | Search | Search on key fields |
|  | Printer | Prints the details |
|  | Spool | Saves the details into excel. |
|  | Fetch | Fetch preferences |
|  | Refresh | Manual refresh |
|  | Exit | Exits the window |
|  | Help | Opens a help file |

1.3.3 KEY OPERATIONAL FUTURES

Key features provide quick navigation techniques for faster access through the application for various purposes. Following are some of the key operational features

1.3.3.1 Date Shortcuts

System supports wide range of date formats such as such as DD-MON-YY, DD-MM-YY, and DDMMYYYY etc

For example in Date field(s) in the application, user can input date(say June 1,2015) like

010615,

01-06-15,

01JUN15,

01-JUN-15.

01062015,

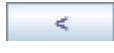
01-06-2015,

01JUN2015,

01-JUN-2015

Any of the above date formats is acceptable. User can also click on date field to open up the calendar and select the date.

Date Selection:

- ① Apart from the various shortcuts available for the Manual entry of date, it can also be selected from the Calendar option available.
- ② The buttons  and  can be used to fetch the succeeding/preceding months.
- ③ The buttons  and  can be used to fetch the succeeding/preceding years.
- ④ Red marked dates are indicated as holidays

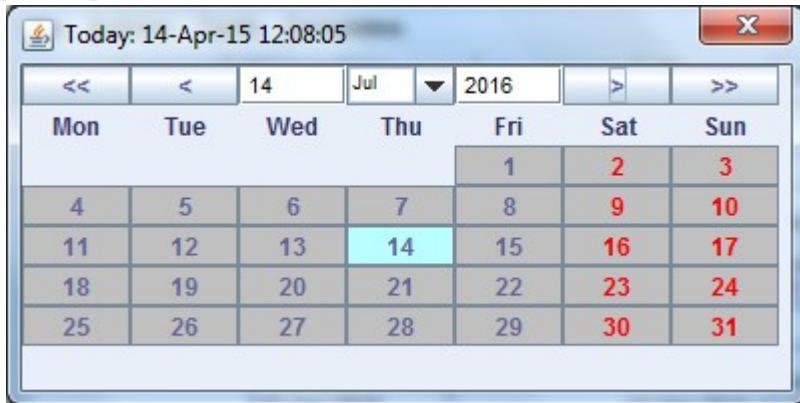


Figure 1-A: Date Selection

User can enter the required date with inputs like TOM ,SPOT deal of 1D ,2D and FORWARD deal of 1W ,1Y etc. where D stands for Day, W for Week, M for Month and Y for Year. The system arrives at the date by adding with reference to following

- a) Value Date, it is with reference to Transaction Date
- b) Maturity Date with respect to Value Date and so on and so forth.

1.3.3.2 Amount Shortcuts

Application supports shortcuts to enter the deal amount in quick time. Key shortcuts to enter the amount values are K,L,M,B and T. For Ex. 1K denotes 1000 in terms of amount.

| Symbol | Description |
|--------|---------------------------------|
| K | K Stands for Thousand (1000) |
| L | L stands for Lacks (100000) |
| M | M stands for Million (1000000) |
| B | B stands for Billion (10000000) |

| | |
|---|----------------------------------|
| T | T stands for Trillion(100000000) |
|---|----------------------------------|

1.3.3.3 Search Window

Dealer can select an input with the help of search windows provided for the fields counter-party and products and others. These are searched by clicking over the respective label buttons which user can see in section **All the common fields mentioned are one time defined and applicable to others fields and also other screens.**

1.3.3.3.1 Product Search

User can search list of products configured for FX by clicking over product label button.

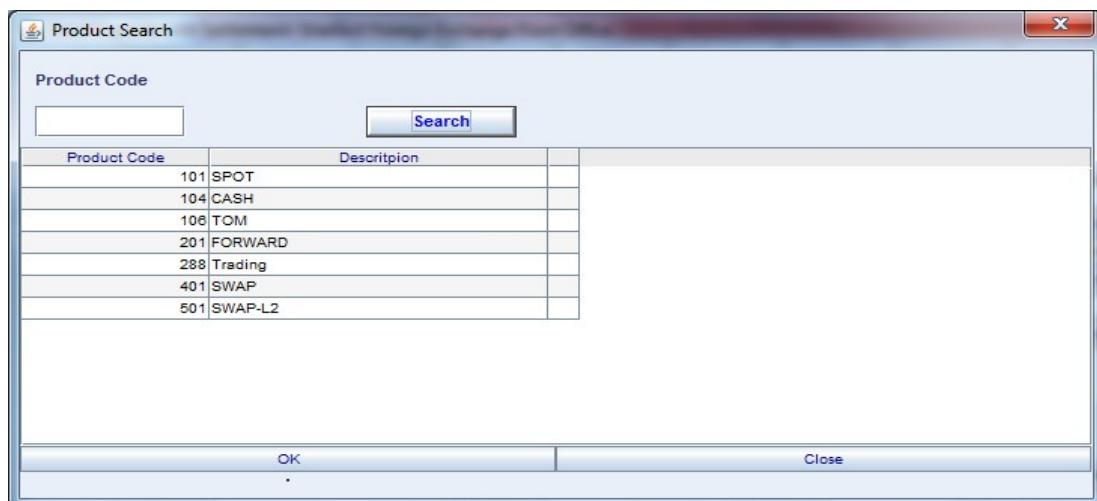


Figure 1-A: Product Search Window

1.3.3.3.2 Counterparty Search

On clicking counter party label, the below screen will pop up

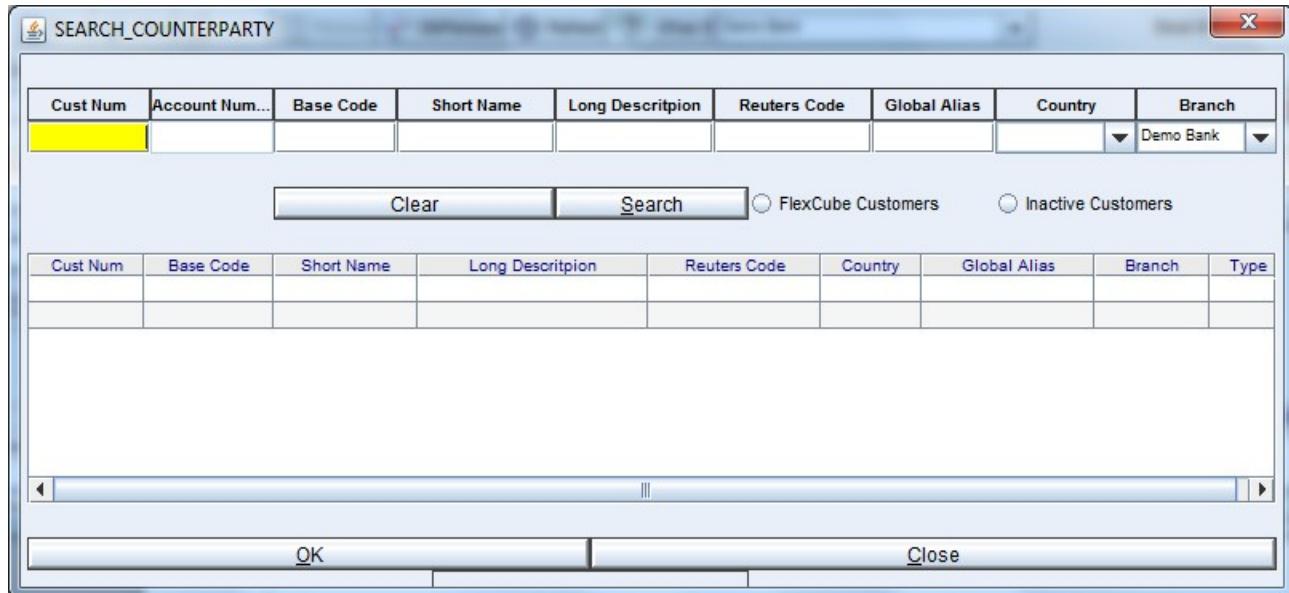


Figure 1-B: Counter Party Search Window

User can Search to fetch all the counter parties available in the system. Further system provides user of filters like Cust Num / Short Name / Long Description etc.

| Cust Num | Account Number | Base Code | Short Name | Long Description | Reuters Code | Global Alias | Country | Branch |
|---|----------------|-------------------|--------------------------|------------------|--------------|---------------|---------|-----------|
| | | | | | | | | Demo Bank |
| <input type="button" value="Clear"/> <input type="button" value="Search"/> <input checked="" type="radio"/> FlexCube Customers <input type="radio"/> Inactive Customers | | | | | | | | |
| Cust Num | Base Code | Short Name | Long Description | Reuters Code | Country | Global Alias | Branch | Type |
| 83655 | 55558 | ABU DHABI MU... | ABU DHABI COMM BK MU... | 4006 | | Demo2 Bank... | I | |
| 83604 | 462 | AFRICAN DEVE... | AFRICAN DEVELOPMENT ... | 4006 | | Demo2 Bank... | I | |
| 83658 | 55561 | ALLAHABAD BA... | ALLAHABAD BANK DELHI | 4006 | | Demo2 Bank... | I | |
| 83657 | 55560 | ALLAHABAD BA... | ALLAHABAD BANK KOLKA... | 4006 | | Demo2 Bank... | I | |
| 83656 | 55559 | ALLAHABAD BA... | ALLAHABAD BANK MUMBAI | 4006 | | Demo2 Bank... | I | |
| 83599 | 877 | AMANA BANK | AMANA BANK | 4006 | | Demo2 Bank... | I | |
| 83661 | 55564 | AMERICAN EXP... | AMERICAN EXPRESS CHE... | 4006 | | Demo2 Bank... | I | |
| 83662 | 55565 | AMERICAN EXP... | AMERICAN EXPRESS DELHI | 4006 | | Demo2 Bank... | I | |
| 83660 | 55563 | AMERICAN EXP... | AMERICAN EXPRESS KOL... | 4006 | | Demo2 Bank... | I | |
| 83659 | 55562 | AMERICAN EXP... | AMERICAN EXPRESS MU... | 4006 | | Demo2 Bank... | I | |
| 83613 | 121 | AMUNDI | AMUNDI | 4006 | | Demo2 Bank... | I | |
| 83663 | 55566 | ANDHRA BANK ... | ANDHRA BANK MUMBAI | 4006 | | Demo2 Bank... | I | |
| 83664 | 55567 | ARAB BANGLA ... | ARAB BANGLADESH BANK... | 4006 | | Demo2 Bank... | I | |
| 83665 | 55568 | AXIS BANK MU... | AXIS BANK MUMBAI | 4006 | | Demo2 Bank... | I | |
| 83666 | 55571 | BANK OF BARO... | BANK OF BARODA CHENNAI | 4006 | | Demo2 Bank... | I | |
| 83667 | 55570 | BANK OF BARO... | BANK OF BARODA MUMBAI | 4006 | | Demo2 Bank... | I | |
| 83591 | 125 | BANK OF CANA... | BANK OF CANADA | 4006 | | Demo2 Bank... | I | |
| 83592 | 242 | BANK OF CEYL... | BANK OF CEYLON LONDON | 4006 | | Demo2 Bank... | I | |
| 83669 | 55572 | BANK OF CEYL... | BANK OF CEYLON CHENNAI | 4006 | | Demo2 Bank... | I | |
| 83623 | 741852 | BANK OF CEYLON... | BANK OF CEYLON COLO... | SL | | Demo2 Bank... | I | |
| 83588 | 123 | BANK OF ENGL... | BANK OF ENGLAND | 4006 | | Demo2 Bank... | I | |
| 83587 | 122 | BANK OF JAPAN | BANK OF JAPAN | 4006 | | Demo2 Bank... | I | |
| 83671 | 55574 | BANK OF NOVA... | BANK OF NOVA SCOTIA M... | 4006 | | Demo2 Bank... | I | |
| 83596 | 568 | BARCLAYS BANK | BARCLAYS BANK | 4006 | | Demo2 Bank... | I | |
| 83672 | 55575 | BARCLAYS BA... | BARCLAYS BANK MUMBAI | 4006 | | Demo2 Bank... | I | |
| 83634 | 121 | BAUKL | BAUKL | 4006 | | Demo2 Bank... | I | |
| 83612 | 123 | BIS | BANK FOR INTERNATIONA... | 4006 | | Demo2 Bank... | I | |
| 83615 | 234 | BLACK ROCK A... | BLACK ROCK ADVISORS | 4006 | | Demo2 Bank... | I | |

Figure 1-C: Counterparty Search Results Window

1.3.3.3.3 Broker Search:

Clicking on the Broker field in the Deal capture enables the user to search the required Broker.

| Broker Search | | | | | | | | | |
|--|----------------------|-------------|--------|--|----------|--|------|--|--|
| Code | Description | | | | | | | | |
| <input type="text"/> | <input type="text"/> | | | | | | | | |
| <input type="button" value="Clear"/> | | | | | | | | | |
| <table border="1"> <thead> <tr> <th>Code</th> <th>Description</th> </tr> </thead> <tbody> <tr> <td>REUTER</td> <td></td> </tr> <tr> <td>BLOOMBER</td> <td></td> </tr> <tr> <td>OTHE</td> <td></td> </tr> </tbody> </table> | Code | Description | REUTER | | BLOOMBER | | OTHE | | |
| Code | Description | | | | | | | | |
| REUTER | | | | | | | | | |
| BLOOMBER | | | | | | | | | |
| OTHE | | | | | | | | | |
| <input type="button" value="OK"/> <input type="button" value="Close"/> | | | | | | | | | |

Figure 1-D: Broker Search Window

1.3.3.3.4 Account Search

Settlement details is provided by account search window. Filter option available for quick look .

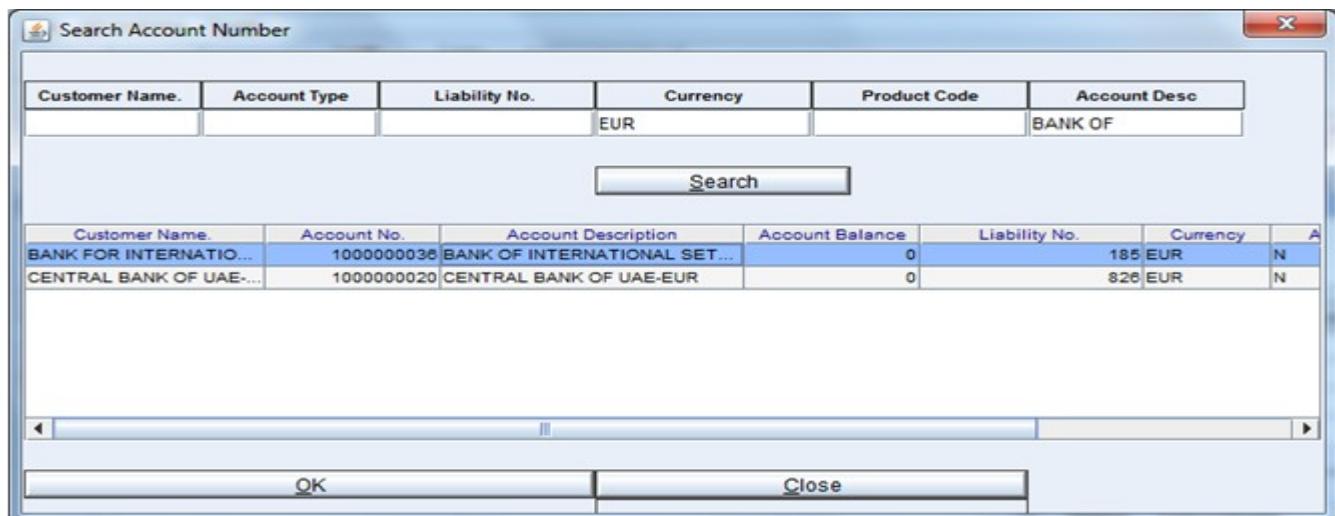


Figure 1-E: Account Search Window

1.3.3.3.5 Pay To Search

| Payment to customer is selected-searched via custnum/ via-bic codes.

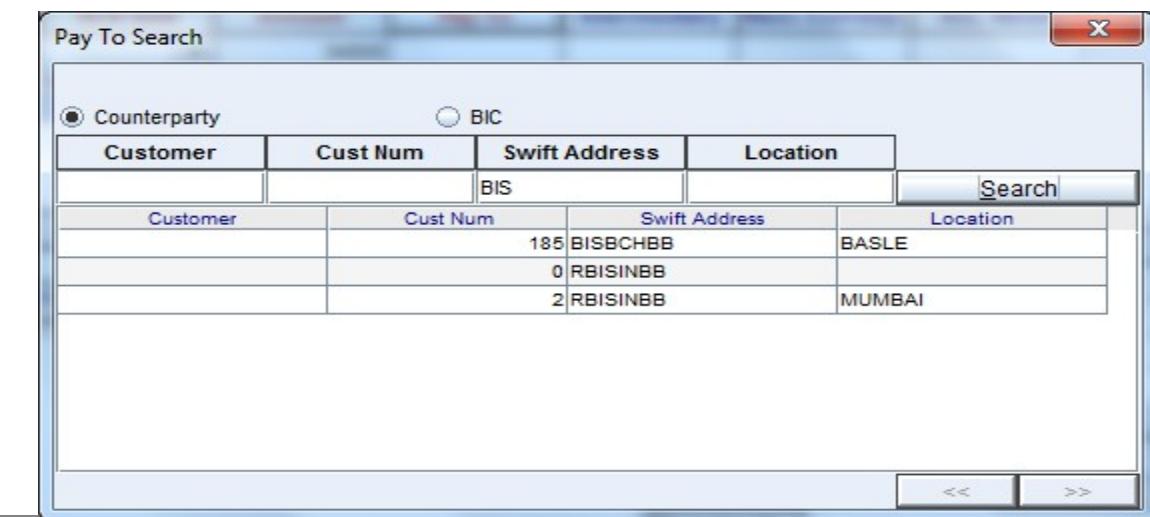


Figure 1-F: Pay to Search on customer

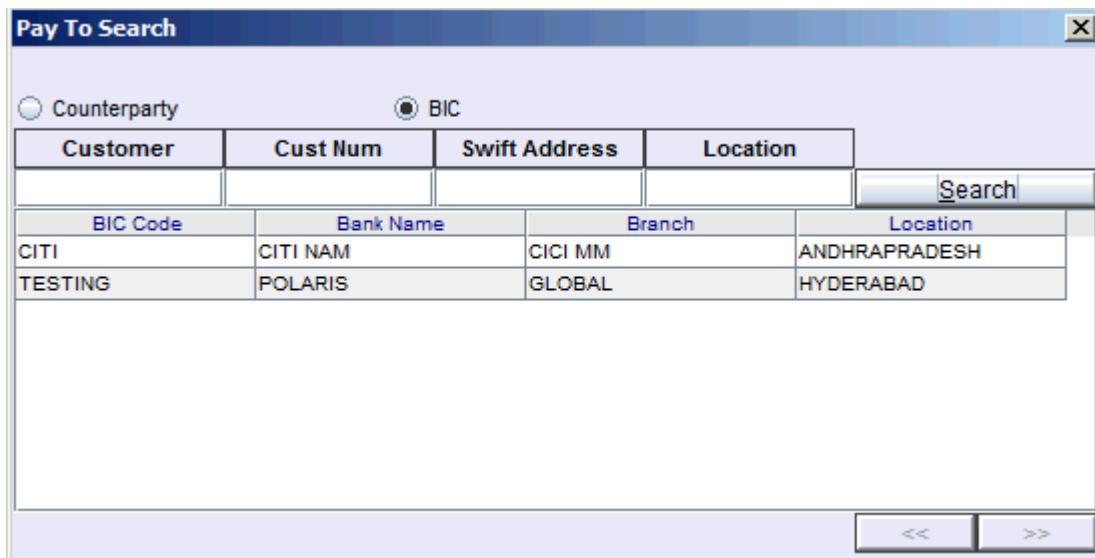


Figure 1-G: Pay to Search on bic code

1.3.3.3.6 Liability Search:

List of customers grouped under the liability is displayed.



Figure 1-H: Liability Search Window

1.4 TOOLBAR MANAGEMENT

1.4.1 Operations under File:

| Key | Operations | Description |
|---------|--------------|---------------------|
| Ctrl+C | Help | Opens a help file |
| Ctrl+F1 | Clear | To clear the fields |
| Ctrl+X | Exit | Exits the window |

1.4.2 Operation under Action:

| Key | Operation | Description |
|--------|----------------------|--------------------------------|
| Ctrl+V | Save | To Save the deal |
| Ctrl+A | Authorize | To authorize the deal. |
| Ctrl+D | Delete | To Delete /Cancel the deal |
| Ctrl+S | Save and Auth | To save and authorize the deal |

1.4.3 Operations under Tools:

| Keys | Operations | Description |
|---------|-------------------------|--|
| Ctrl+M | Deal Compare | Compares the multiple version of the deal and highlights the changes. |
| Ctrl+P | Deal Slip | To generate the deal slip |
| F9 | Compute Figures | To Compute the other calculations based on the Input details. (sell amount, rate population and P&L details) |
| Ctrl+Q | Concurrent Audit | To track the concurrent audit |
| Ctrl+F2 | Square Off | To square off a position where b2b deals can be booked. |

1.4.4 Operation under Templates:

| Key | Operation | Description |
|-----------|-------------------------------|---------------------------------------|
| Atrl+Ctrl | Create/Modify Template | To Create the template |
| Atrl+P | Save as Template | To Save the existing deal as template |

1.4.5 Operation under Help:

| Key | Operation | Description |
|----------|----------------|----------------------|
| Ctrl-F1 | Help | Opens a help file |
| About FX | FX Description | Opens FX Description |

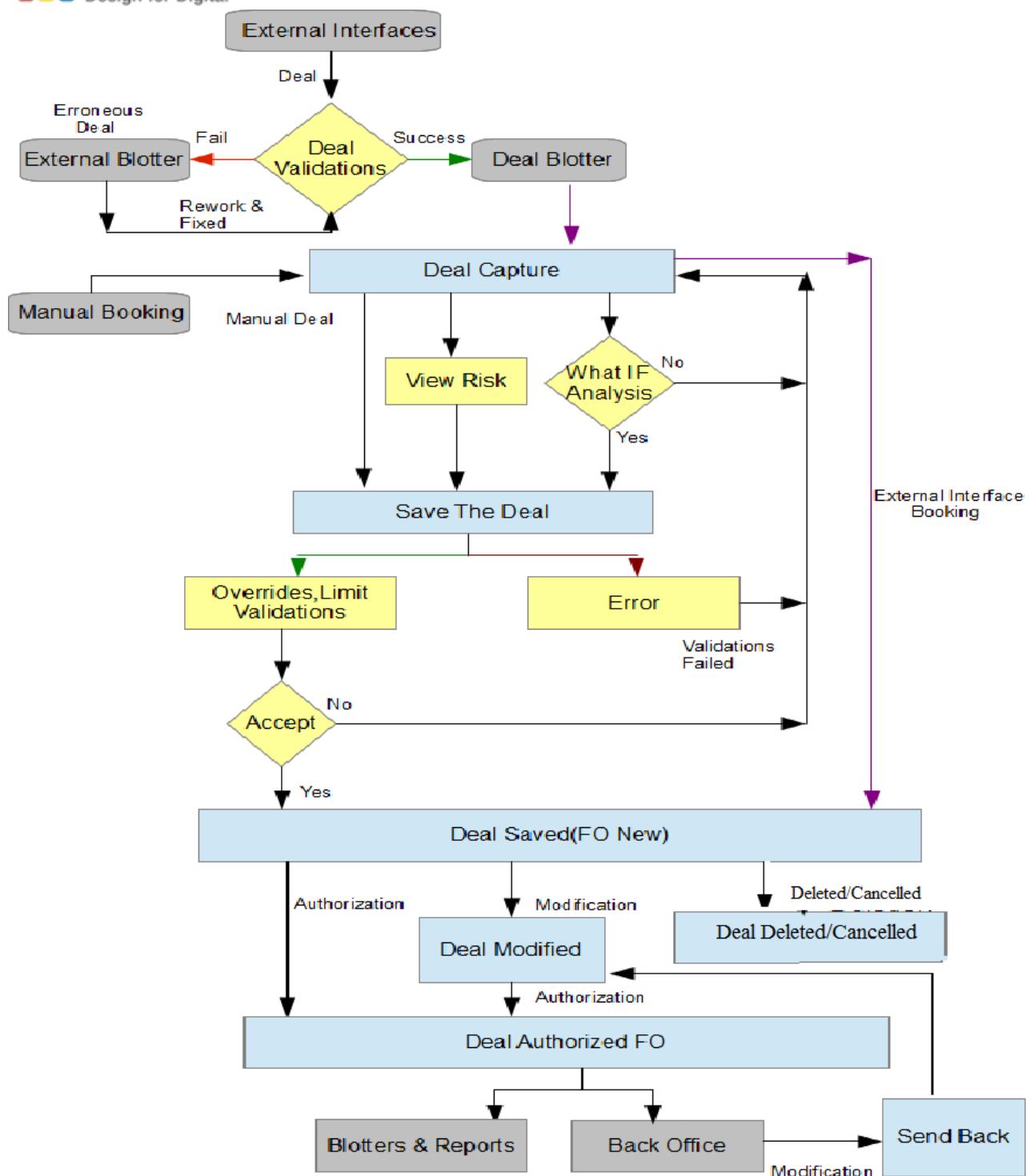
1.5 PRE-REQUISITES

User need to go through key manuals accordingly as in references mentioned. All the common fields mentioned are one time defined and applicable to others fields and also other screens.

⌚ Static data reference of rates is mentioned in fields is applicable to

Deal Rate ,Spot Rate ,Cover Spot Rate, Cover Rate.

2.0 DEAL MANAGEMENT PROCESS



2.1 DEAL CAPTURE

In Deal capture screen following are the options available:

- ⌚ Outright Deal Capture
- ⌚ Swap Deal Capture
- ⌚ Settlement Capture

2.1.1 FOREX OUTRIGHT DEAL

Outright Deal Tab is used to book deals for cash, tom ,spot and forward . Mandatory Inputs for a deal booking are marked with Red Labels while the fields with blue labels are conditional mandatory and black ones are optional (similar color coding at field labels is applicable all across the application on any input screen).

To capture a new outright deal, dealer should specify the basic details. See below a Sample Screenshot for Outright Deal Capture Screen.

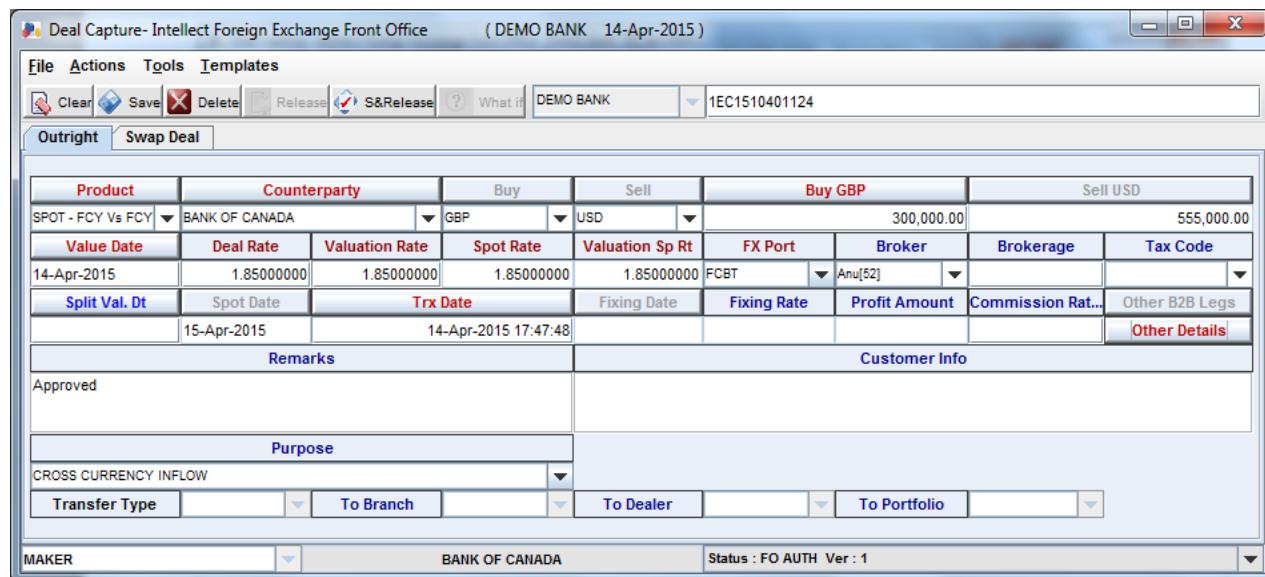


Figure 2-A: Outright Deal Capture

Mandatory Fields for Deal Input shown below:

| Field | Description |
|----------------------|--|
| Branch | List down all the branches list, for multi branch option, user has to select one as applicable. For a single branch environment, the branch is auto-selected. |
| Product | <p>It lists down the products supported by outright Foreign Exchange .User can select the type of the product in which he wants to trade.</p> <p>Outright : Cash, Tom, Spot ,Forward, NDF</p> <p>Swap : Swap Spot Forward ,Swap Forward Forward</p> <p>These are maintained in system. (<i>Refer to setup document product Maintenance</i>).</p> |
| Customer | <p>It captures with whom the deal is made.</p> <p>(<i>Refer to setup document customer maintenance</i>).</p> |
| Buy Currency | <p>It captures the currency that is bought to trade. User can select the currency code from the drop down maintained. (<i>Refer to setup document currency maintenance</i>)</p> |
| Sell Currency | <p>It captures currency that is sold to trade. User can select the currency code from the drop down maintained</p> |
| Buy Amount | <p>It captures the bought amount. This is a text box where amount can be entered or auto computed by system based on sell amount and rate.</p> |
| Sell Amount | <p>It captures the sold amount. This is a text box where amount can be entered or auto computed by system based on buy amount and rate.</p> |
| Value Date | <p>This is the day on which actual payments or receipts of funds take</p> |

| | |
|------------------------|---|
| | place |
| Deal Rate | It captures the exchange rate between the bought currency and the Sold currency .If two of the three (Buy amount, Sell amount and deal rate) are remaining one is computed by the system. User can also override the rate manually.) . They are maintained in the system. (<i>Refer to the setup document currency rates and forward rates .</i>).These are also captured live by connecting through interfaces |
| Cover Rate | This is the rate at which a bank covers its position. Difference between this rate and deal rate gives us notional P&L. User can also override the rate manually and is maintained as a initial data. |
| Spot Rate | In case of Spot Deal this field is disabled and equal to the Deal . In case of Forward deal this field is enabled, this together with the forward swap points will give the forward deal rate. User can also override the rate manually and is maintained as a initial data. |
| Cover Spot Rate | In case of Spot Deal this rate is equal to the Cover Rate. In case of Forward deal this includes the Spot Rate with Forward Swap point. User can override the rate manually and is maintained as an initial data . |
| Broker | User can select the broker through whom the deal is made. The drop down shows all brokers maintained .(<i>Refer to the setup document Broker Maintenance</i>). |
| FX Port | This field captures the portfolio in which the deal is to be booked. This is a drop down that lists module wise portfolios in the chosen branch and depending on the access rights of the dealer maintained in portfolio Maintenance. (<i>Refer to setup document portfolio maintenance</i>). |

| | |
|------------------|---|
| Spot Date | It is defaulted to the spot date of the branch. The number of days configured is maintained .(<i>Refer to the Setup document Currency section</i>). |
| Trx Date | This field captures the transaction date of the deal. By default this date is set to the current application date and system time. |
| Dealer | Shows the dealer id of the User who enters a deal |

Conditionally mandatory fields :

| Field | Description |
|-------------------------|---|
| Brokerage | It is the Brokerage <u>amount calculated as per the Brokerage maintenance. Percentage of the deal amount for the broker code chosen.</u> User has option to override it. (<i>Refer to setup document Broker maintenance</i>) |
| Split Value Date | If Value date is split across two days, this date refers to the Bought currency date. In case it is null, Buy and Sell will happen on the same day. It is configured in initial data. (<i>Refer to setup document currency maintenance</i>) |
| Remarks | It is an User entry free format field, where a user can enter any General comments that are applicable while booking a deal maximum of 100 characters are allowed. |
| Customer Info | It is a User entry field, where the customer swift address (bic code) can be stored so that it can be used while generating swift messages |
| Purpose | User can select the purpose from the drop down list, as maintained in the system, for which the deal is being made; (<i>Refer to setup document unit codes maintenance</i>). |
| Tax Code | Based on the code that is selected from the drop down list, the corresponding accounting entries on tax charged on interest received or interest payment gets generated, if applicable. |

| | |
|--|--|
| | |
|--|--|

2.1.1.1 Other Details

User can check the specific pre trade analysis through other details tab. These are basically the rates maintained for the currency combination and it also shows the conversion rates with respect to USD with notional P&L. Spread is added on these rates and displayed on the screen. In addition, this screen also provides the profit and loss in USD and LCY.



The screenshot shows a dialog box titled "Spot-Fwd Deal Details". It contains several input fields and dropdown menus for currency pairs: GBP - USD, LKR - USD, and GBP - LKR. The fields include:

- Deal Spot Rate:** 1.55113600, 133.17480000, 206.57222657
- Swap Points:** 0.32609603, 0.00000000, 43.42777343
- Forward Rate:** 1.87723203, 133.17480000, 250.00000000
- Cover Spot Rate:** 1.54683919, 133.17480000, 206.00000000
- Cover Points:** 0.00429681, 0.00000000, 0.57222657
- Cover Forward Rate:** 1.55113600, 133.17480000, 206.57222657
- LCY Equivalent:** 250,000, **Spread:** -43.42777343
- Spread PL in LCY:** -43,426.71, **FX P/L in LCY:** -43,427.77343
- Spread PL in USD:** -326.09, **Eff Int Rate:** [empty]
- Commission in LCY:** [empty]

At the bottom right is an **OK** button.

Figure 2-B: Outright Other Details Screen

Fields from other details tab are shown below in Table 4-F:

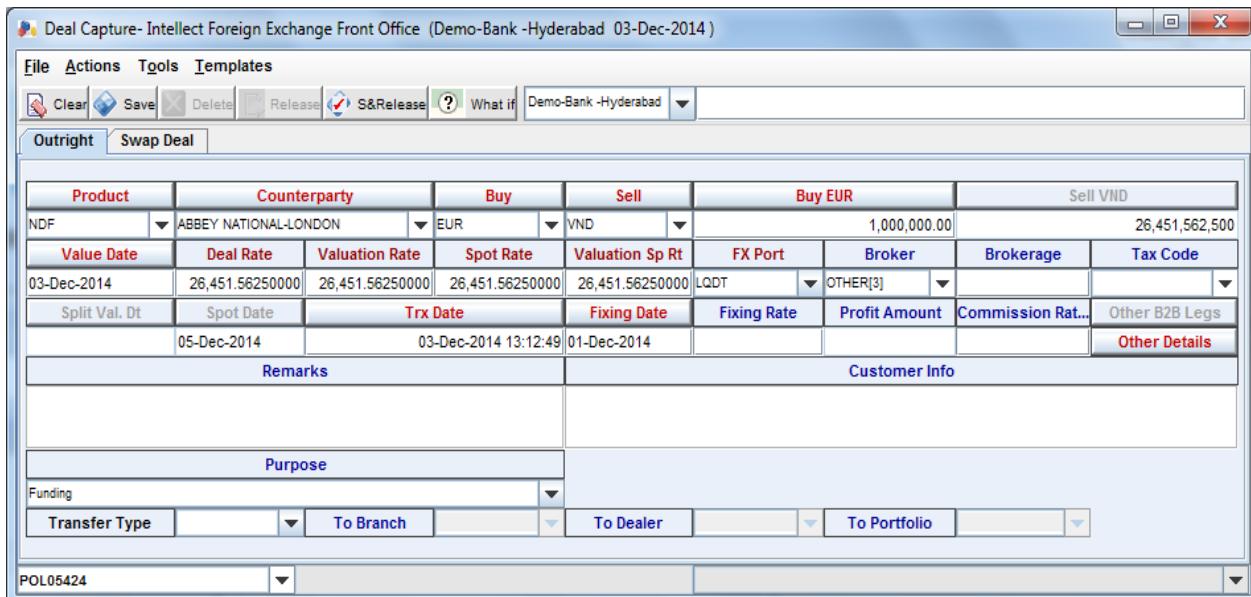
| Field | Description |
|-------|-------------|
| | |

| | |
|---------------------------|---|
| Deal Spot Rate | The prices at which the currencies can be bought and sold. It also shows the conversion rate with respect to USD. |
| Swap Points | This is the difference between Spot rates and Forward Rate. This can be positive or negative. |
| Forward Rate | The rate at which the currencies can be bought and sold in future. |
| Cover Spot Rate | It is current market spot rate available to cover its position. |
| Cover Points | This is the difference between Cover forward rate and Cover spot rate. |
| Cover Forward Rate | It is the current market forward rate that banks maintains to cover its position . |
| LCY Equivalent | This field shows the conversion amount of the deal with respect to the Local currency . |
| Spread | <p>It is the difference between the bought currency and sold currency. It is calculated as , if a commodity currency is bought</p> $\text{Spread} = \text{Cover Rate} - \text{Exchange Rate}$ $\text{Else } \text{Spread} = \text{Exchange Rate} - \text{Cover Rate}$ |
| Spread P/L in LCY | It shows the spread amount in terms of LCY equivalent |
| Spread P/L in USD | It shows the spread amount in terms of USD |
| FX P/L IN Lcy | This is calculated for Forward deals & when reval type is Straight Line. P/L occurs due to the swap points of the deal. FX P/L can be converted to local currency by using the mid rate between PL Currency |

| | |
|--------------------------|--|
| | and the local currency. |
| Eff Int Rate | Effective interest rate is calculated by the system based on the LCY amount, Period, FX P/L LCYamt |
| Commission in LCY | This field captures the Commission amount applicable for the deal. |

2.1.1.2 Non-Deliverable Forwards

To Trade in NDF the currency pair should be deliverable and non-deliverable which can be configured in static maintenance. The value date should be greater than spot date (T+2).



The screenshot shows the 'Deal Capture' application window for 'Intellect Foreign Exchange Front Office'. The title bar indicates it's for 'Demo-Bank -Hyderabad 03-Dec-2014'. The menu bar includes 'File', 'Actions', 'Tools', and 'Templates'. Below the menu is a toolbar with icons for 'Clear', 'Save', 'Delete', 'Release', 'S&Release', 'What if', and a dropdown for 'Demo-Bank -Hyderabad'. The main area has tabs for 'Outright' and 'Swap Deal', with 'Outright' selected. The data entry grid shows the following details for an NDF deal:

| Product | Counterparty | Buy | Sell | Buy EUR | Sell VND | | | |
|---------------|-----------------------|----------------------|-----------------|-----------------|----------------|-------------------|----------------|---------------|
| NDF | ABBEY NATIONAL-LONDON | EUR | VND | 1,000,000.00 | 26,451,562,500 | | | |
| Value Date | Deal Rate | Valuation Rate | Spot Rate | Valuation Sp Rt | FX Port | Broker | Brokerage | Tax Code |
| 03-Dec-2014 | 26,451.56250000 | 26,451.56250000 | 26,451.56250000 | 26,451.56250000 | LQDT | OTHER[3] | | |
| Split Val. Dt | Spot Date | Trx Date | Fixing Date | Fixing Rate | Profit Amount | Commission Rat... | Other B2B Legs | Other Details |
| | 05-Dec-2014 | 03-Dec-2014 13:12:49 | 01-Dec-2014 | | | | | |
| Remarks | | | | Customer Info | | | | |
| | | | | | | | | |
| Purpose | | | | | | | | |
| Funding | | | | | | | | |
| Transfer Type | To Branch | To Dealer | To Portfolio | | | | | |
| POL05424 | | | | | | | | |

Figure 2-C: Non-Deliverable Forward

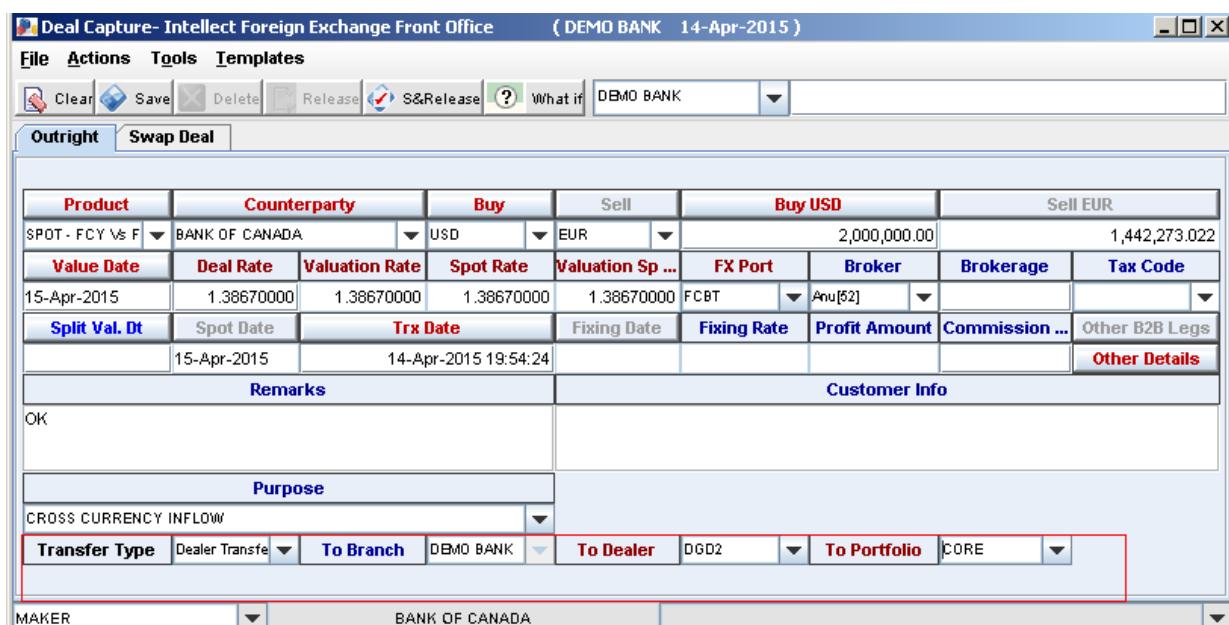
Additional fields the screen captures below

| Field | Description |
|--------------------|---|
| Fixing Date | The date at which the fixing rate is considered . |

2.1.1.3 Linked Back to Back Deal

Linked back to back deals can be booked by transferring the FX position because of deal getting booked to another dealer, portfolio or branch. This is configurable at currency level.

The lower part of the screen shows this feature. It has the following configurations to transfer:



The screenshot shows the 'Deal Capture- Intellect Foreign Exchange Front Office' application window. The title bar indicates it's for 'DEMO BANK' on '14-Apr-2015'. The menu bar includes 'File', 'Actions', 'Tools', and 'Templates'. The toolbar contains icons for 'Clear', 'Save', 'Delete', 'Release', 'S&Release', 'What if', and dropdowns for 'DEMO BANK' and 'Outright' / 'Swap Deal' tabs. The main data entry area is a grid with columns for Product, Counterparty, Buy, Sell, Buy USD, and Sell EUR. A red box highlights the 'Transfer Type' dropdown in the bottom right corner of the grid. Below the grid, there are sections for Remarks, Customer Info, Purpose (set to CROSS CURRENCY INFLOW), and Transfer Type (Dealer Transfer). The bottom status bar shows 'MAKER' and 'BANK OF CANADA'.

Figure 2-D: Transfer Type

Fields shown below:

| Field | Description |
|---------------|---|
| Transfer Type | <p>There are three types of transfers, namely:</p> <ol style="list-style-type: none"> 1. Branch In this the positions are transferred internally from one branch to another. 2. Dealer In this the positions are transferred to the account of the dealer |

| | |
|---------------------|--|
| To Branch | The dominant branch where the position is to be transferred. It can be within or across the legal entities |
| To Dealer | The dominant dealer to whom the position is to be transferred. |
| To Portfolio | The dominant portfolio to whom the position is to be transferred. |

2.1.1.4 SQUARE OFF

Dealer can close off the positions by locking profit/loss through the below screen.

Goto Deal Capture->Tools->Square off.



The screenshot shows a software interface titled "Foreign Exchange - Speculative Deal Square off". It contains two main sections: "Speculative Deal Details" and "Contra Deal Details".

Speculative Deal Details:

| Deal Ref No | Buy Ccy | Buy Amt | Sell Ccy | Sell Amt | Exchange Rate | Dealer |
|---------------|-------------|---------------|----------|-----------------|---------------|--------|
| 1EC1401600473 | USD | 1,410,000 EUR | | 1,000,000 | 1.41000000 | SHYM |
| Counter Party | Value Date | Txn Date | Flow | Square Off Date | Compute PL | |
| SCB, DHAKA | 18-Jan-2014 | 16-Jan-2014 | Sell | 22-Jan-2014 | -24,720.23 | |

Contra Deal Details:

| Deal Ref Num | Flow | Buy Ccy | Buy Amt | Sell Ccy | Sell Amt | Exchange Rate | Profit/Loss | Dealer | Txn Date | Value date | Customer | Status |
|-------------------|------|---------|-------------|----------|------------|---------------|-------------|--------|--------------|--------------|--------------|-------------------------------------|
| 1EC1401600... Buy | | EUR | 1000000 USD | | 1434720.23 | 1.43472023 | -24720.23 | SHYM | Jan 18, 2014 | Jan 18, 2014 | BANGLADES... | <input checked="" type="checkbox"/> |

At the bottom are buttons for "Show Accounting Entri..." and "Submit".

Figure 2-E: Transfer Type

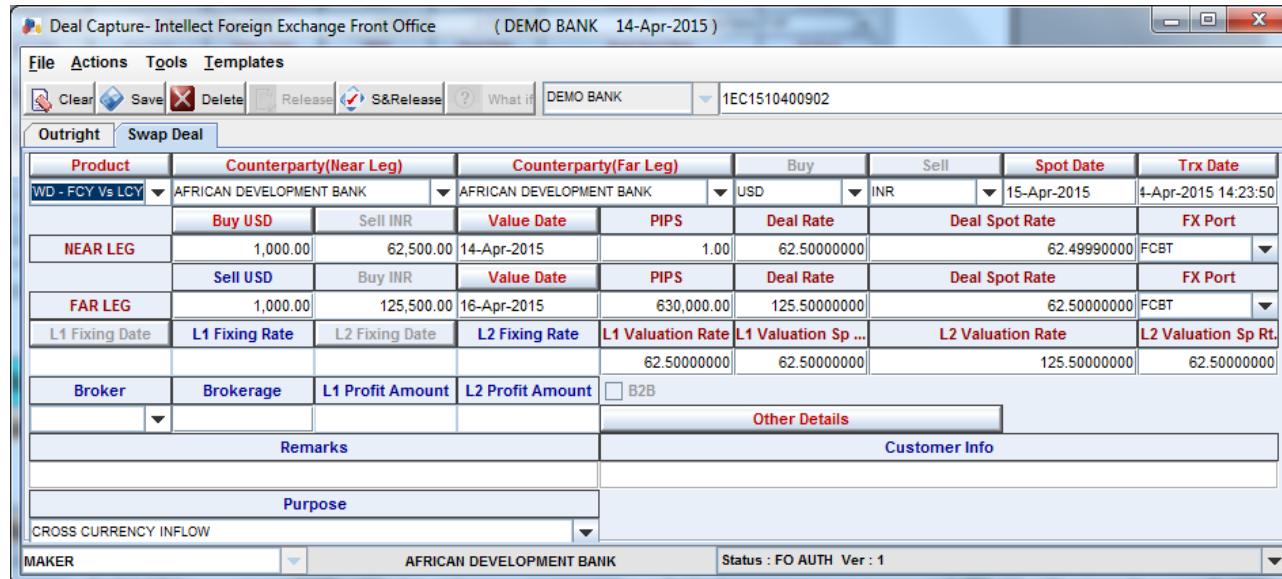
ADDITIONAL FIELDS MENTIONED BELOW ARE

| Field | Description |
|-------|---|
| Flow | The flow type of actual deal in speculative deal details The flow type of square off deal in contra deal details |

| | |
|--------------------------------|--|
| Square off Date | The date at which dealer is entering the square off . |
| Compute PL | To compute Profit and Loss |
| Submit | To submit to square off |
| Show accounting entries | Once the deal is back office authorized ,the dealer can view the accounting entries. |

2.1.2 FX SWAPS

Swap Deal Tab is used to book Swap trades .In majority it captures swap spot forward and swap forward- forward. Below is the screen shot .



The screenshot shows the 'Deal Capture- Intellect Foreign Exchange Front Office' application window. The title bar indicates '(DEMO BANK 14-Apr-2015)'. The menu bar includes 'File', 'Actions', 'Tools', and 'Templates'. The toolbar contains icons for 'Clear', 'Save', 'Delete', 'Release', 'S&Release', 'What if', and a dropdown for 'DEMO BANK' with the ID '1EC1510400902'. The main area has tabs for 'Outright' and 'Swap Deal', with 'Swap Deal' selected. The data entry grid displays the following details:

| Product | Counterparty(Near Leg) | Counterparty(Far Leg) | Buy | Sell | Spot Date | Trx Date |
|-----------------------|--------------------------|--------------------------|------------------|--------------------------|---------------------|---------------------|
| WD - FCY Vs LCY | AFRICAN DEVELOPMENT BANK | AFRICAN DEVELOPMENT BANK | USD | INR | 15-Apr-2015 | 4-Apr-2015 14:23:50 |
| NEAR LEG | Buy USD | Sell INR | Value Date | PIPS | Deal Rate | Deal Spot Rate |
| | 1,000.00 | 62,500.00 | 14-Apr-2015 | 1.00 | 62.50000000 | 62.49990000 |
| FAR LEG | Sell USD | Buy INR | Value Date | PIPS | Deal Rate | Deal Spot Rate |
| | 1,000.00 | 125,500.00 | 16-Apr-2015 | 630,000.00 | 125.50000000 | 62.50000000 |
| L1 Fixing Date | L1 Fixing Rate | L2 Fixing Date | L2 Fixing Rate | L1 Valuation Rate | L1 Valuation Sp ... | L2 Valuation Rate |
| | | | | 62.50000000 | 62.50000000 | 125.50000000 |
| Broker | Brokerage | L1 Profit Amount | L2 Profit Amount | B2B | | |
| | | | | Other Details | | |
| Remarks | | | | Customer Info | | |
| Purpose | | | | | | |
| CROSS CURRENCY INFLOW | | | | | | |
| MAKER | | AFRICAN DEVELOPMENT BANK | | Status : FO AUTH Ver : 1 | | |

Figure 2-F: Swap deal capture

Mandatory Fields for Swap deal inputs shown below

| Field | Description |
|--------------------------------|--|
| Near leg Buy Amount | This field indicates the first leg amount to be bought from the counter party . |
| Near leg Sell Amount | System will automatically calculate the first leg Sell amount that the counter party is agreed to pay on first leg value date |
| Near Leg Value Date | It is the date on which first leg of the contract will get settled. The date is defaulted based on currency holidays maintained. They consider the currency holidays and display the working days accordingly.. |
| Near Leg Deal Rate | It is the exchange rate at which the near leg is being done. if a system is configured with external systems like Bloomberg or Reuters or any other system then this rate is captured from these source . |
| Near Leg Deal Spot Rate | This is the first leg spot rate available in the market on the Spot Date. If a system is configured with external systems like Bloomberg or Reuters or any other system then this rate is captured from these sources. |
| Near Leg FX Port | This field captures the portfolio in which the near leg of the deal is to be made. |
| Far Leg Buy Amount | This field captures the buy amount from the counter party in case the near leg was a sell deal ,then this far leg buy amount will same as near leg sell amount. |
| Far Leg Sell Amount | This field captures the sell amount from the counter party in case the near leg was a buy deal, then this far leg sell amount will same as near leg buy |

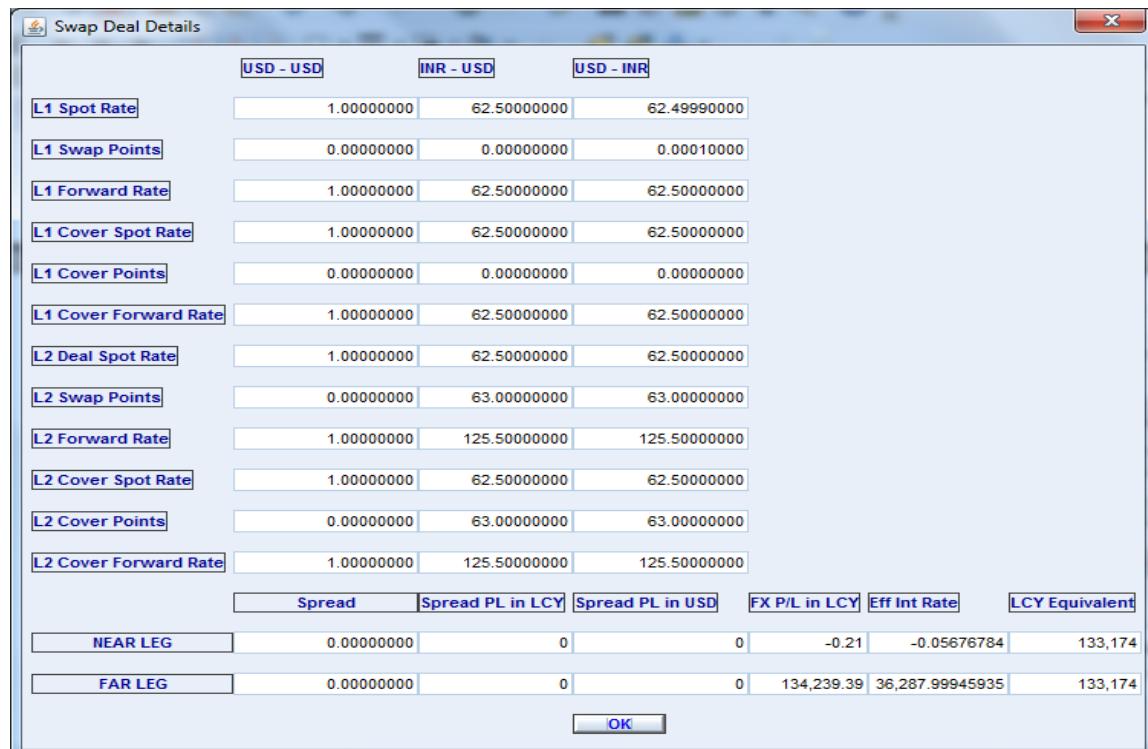
| | |
|-------------------------------|--|
| | amount. |
| Far Leg Value Date | It is the date on which first leg of the contract will get settled. |
| Far Leg Deal Rate | It is the exchange rate at which the Far leg is being done. This Rate is captured by adding forward points to deal rate based on Far leg value date. These rates are maintained in the system. |
| Far Leg Deal Spot Date | This is the Far leg spot rate, available in the market on the Spot Date. |
| Far Leg FX Port | This field captures the portfolio in which the Far leg of the deal is to be made. These are maintained in the initial data. (<i>Refer to setup document Portfolio section</i>) |
| L1 Cover Rate | This is the rate at which a bank covers its position based on which notional P&L on the 1st leg will be arrived. This rate is derived by adding cover spread to the market rate, cover spread will be maintained against a branch and currency and hence for all customers dealing in a given branch and currency the cover rate will tend to be the same. |
| L1 Cover Spot Rate | In case first leg value date is Spot date, this rate is equal to the Cover Rate, In case where first leg value date is Forward date this includes the Leg 1 Cover Spot Rate+ Forward swap point also. (<i>Refer to setup document Forward rates ,forward dates section</i>) |
| L2 Cover Rate | This is the rate at which a bank covers its L2 position. |
| L2 Cover Spot Rate | In case second leg value date is forward date, this rate is equal to the L2 Cover Rate. In case where first leg value date is Forward date this includes the Leg 2 Cover Spot Rate+ Forward swap point also |

Conditional Mandatory Fields shown :

| Field | Description |
|-------|--|
| B2B | If it's a back to back deal this can be checked. |

Other details window in swap deal has similar fields descriptions under near and far leg accordingly.

Refer to the Spot Deal Section 2.1.1.1 Other Details.



The dialog box displays two sets of rate tables, L1 and L2, for USD-USD, INR-USD, and USD-INR currencies. The L1 section includes fields for Spot Rate, Swap Points, Forward Rate, Cover Spot Rate, Cover Points, and Cover Forward Rate. The L2 section includes fields for Deal Spot Rate, Swap Points, Forward Rate, Cover Spot Rate, Cover Points, and Cover Forward Rate. Below the tables are summary rows for NEAR LEG and FAR LEG, showing Spread, Spread PL in LCY, Spread PL in USD, FX P/L in LCY, Eff Int Rate, and LCY Equivalent values.

| | USD - USD | INR - USD | USD - INR | | | |
|-----------------------|------------|--------------|--------------|------------|-----------------|---------|
| L1 Spot Rate | 1.00000000 | 62.50000000 | 62.49990000 | | | |
| L1 Swap Points | 0.00000000 | 0.00000000 | 0.00010000 | | | |
| L1 Forward Rate | 1.00000000 | 62.50000000 | 62.50000000 | | | |
| L1 Cover Spot Rate | 1.00000000 | 62.50000000 | 62.50000000 | | | |
| L1 Cover Points | 0.00000000 | 0.00000000 | 0.00000000 | | | |
| L1 Cover Forward Rate | 1.00000000 | 62.50000000 | 62.50000000 | | | |
| L2 Deal Spot Rate | 1.00000000 | 62.50000000 | 62.50000000 | | | |
| L2 Swap Points | 0.00000000 | 63.00000000 | 63.00000000 | | | |
| L2 Forward Rate | 1.00000000 | 125.50000000 | 125.50000000 | | | |
| L2 Cover Spot Rate | 1.00000000 | 62.50000000 | 62.50000000 | | | |
| L2 Cover Points | 0.00000000 | 63.00000000 | 63.00000000 | | | |
| L2 Cover Forward Rate | 1.00000000 | 125.50000000 | 125.50000000 | | | |
| NEAR LEG | 0.00000000 | 0 | 0 | -0.21 | -0.05676784 | 133,174 |
| FAR LEG | 0.00000000 | 0 | 0 | 134,239.39 | 36,287.99945935 | 133,174 |

Figure 2-G: Swap Deal other details

2.1.3 DEAL SETTLEMENT:

Deal Settlement in front office provides the deal capture along with settlement details. This is a separate deal capture and is configurable for the user. It helps to book the deal with maintained settlement instructions based maintained for on the product, customer and currency code combination, inef the deal, for simple outright deals and swap deals get defaulted in Settlement and L2 Settlement tabs .It follows similar process of Deal booking for outright and swap tabs under Deal Management Refer to .

~~Settlement information's like accounting and beneficiary details can be updated through this tab.~~

Following are the additional tabs along with deal capture

① Settlement

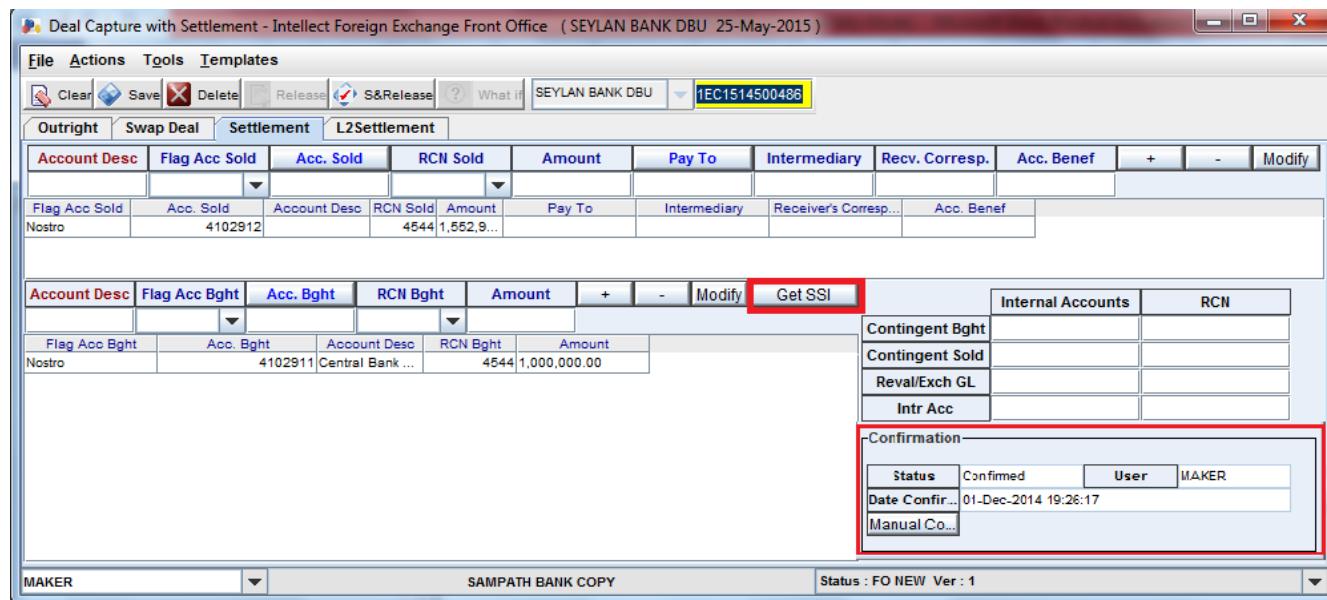
② L2 Settlement

Settlement Information can be updated by

- ① Double clicking the default Settlement Instruction – This will display the information in editable fields
- ② Then enter text or use search screen and select values
- ③ Click on Modify

2.1.3.1 Deal or Near Leg Settlement

This screen captures outright or Near Leg Settlement details.



| Account Desc | Flag Acc Sold | Acc. Sold | RCN Sold | Amount | Pay To | Intermediary | Recv. Corresp. | Acc. Benef | +/- | Modify |
|--------------|---------------|-----------|----------|-----------------|--------|--------------|----------------|------------|-----|--------|
| Nostro | | 4102912 | | 4544,1,552,9... | | | | | | |

| Account Desc | Flag Acc Bght | Acc. Bght | RCN Bght | Amount | +/- | Modify | Get SSI | Internal Accounts | RCN |
|--------------|---------------|-----------|------------------|-------------------|-----|--------|---------|-------------------|-----|
| Nostro | | 4102911 | Central Bank ... | 4544,1,000,000.00 | | | | Contingent Bght | |

| Confirmation | | | | | |
|----------------|----------------------|------|-------|--|--|
| Status | Confirmed | User | MAKER | | |
| Date Confir... | 01-Dec-2014 19:26:17 | | | | |
| Manual Co... | | | | | |

Figure 2-H: Deal Settlement

Mandatory Fields for Creating Settlement Details:

| Field | Description |
|----------------------|--|
| Account Desc | Account Description for the Sold current account. |
| Flag Acc Sold | The column used to get the type of Sell Account For Nostro Flg Account is :'N' GL account flg account is :'G' |
| Acc Sold | The Nostro / GL account number of the counterparty for sell currency. |
| RCN Sold | Responsibility Center Number of the Point of Sale. |
| Amount | Sold Settlement amount |
| Pay To | The BICCODE of the counterparty to whom the payment is to be made. This will be used for generating the swift message. |
| Flag Acc Bght | The column used to get the type of Bght Account For Nostro flg Account is :'N' GL account flg account is :'G' |
| Acc Bght | The Nostro / GL account number of the bank for Buy currency |
| RCN Bght | Responsibility Center Number of point of sale. |
| Amount | Buy Settlement Amount |
| + | It is used to maintain more than one settlement accounts. For eg. 100 is to be settled across two accounts, Account A1 will be settled 30 and Account A2 with 70 . |

| | |
|---------------|--|
| - | It is used to delete the settlement details. |
| Modify | To capture the modified entries. |

Conditional Mandatory Fields:

| Field | Description |
|----------------------|--|
| Intermediary | The BICCODE/Account Number of the Intermediary bank of the counterparty. This will be used for generating the swift message. |
| Recv. Corresp | The receiving correspondent BICCODE /Acc Number. This will be used for generating the swift message. |
| Acc. Benef | The beneficiary BICCODE/Account Number. This will be used for generating the swift message. |

Contingent Settlement fields are standard settlements which are generated at time of deal inception and reversed at value date. The accounts like contingent Bought ,contingent sold ,Reval P/L and interest accounts are displayed.

- | Along with settlement details ,there is option of manual confirmation which can be done as —
- | —highlighted in right corner of screen.

2.1.3.1.1 Manual Confirmation

The FO Auth Deals which are to be authorized in the Back-office are to be confirmed prior to BO Authorization. To provide the confirmation in front office or back office is also configurable for the

dealer. This confirmation is automatically done through the Confirmation matching System. In case if the deal is still unconfirmed due to counterparty delaying in sending the message or any other reason than it can be manually confirmed through this functionality.

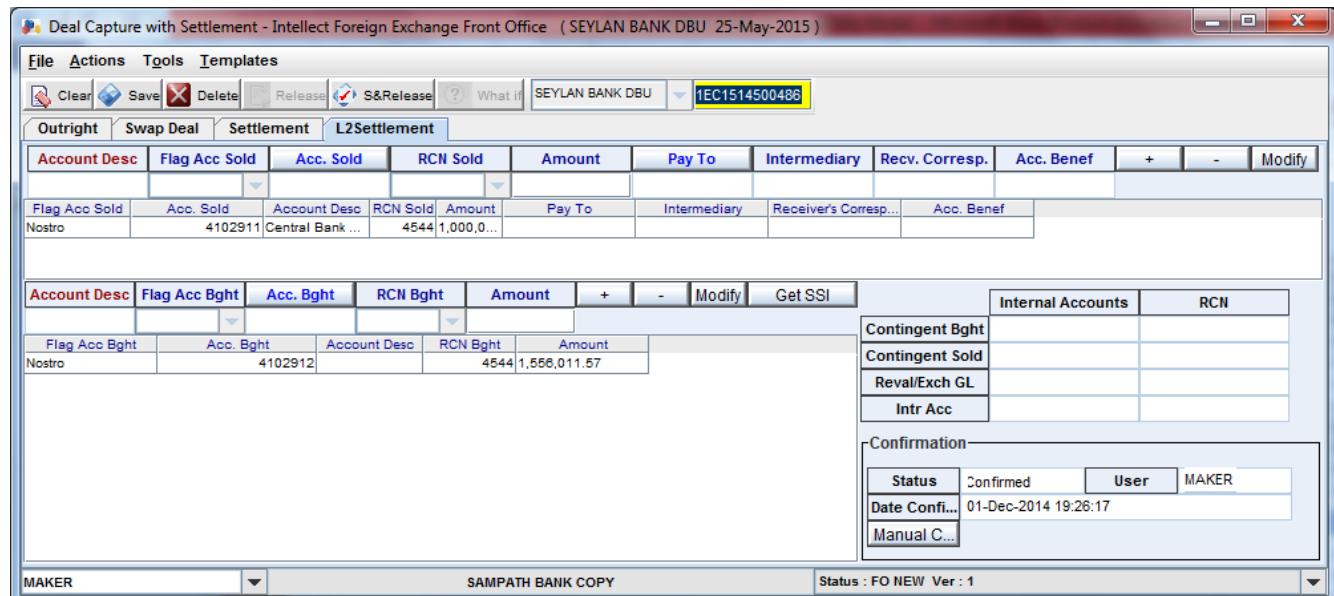
Fields listed in Confirmation section of Settlement tab

| Field | Description |
|----------------------------|---|
| Status | Status of confirmation E.g.: Confirmed/Unconfirmed |
| User | User id who has confirmed the deal. |
| Date Confirmed | Displays system date on which the deal is confirmed |
| Manual Conformation | Button to perform the confirmation process |

2.1.3.2 Deal L2 Settlement

Similarly ,the below screen is used to capture settlement detail for the Far Leg in case of swap deal.

Fields described are similar to the Near Leg details as mentioned above.



| Account Desc | Flag Acc Sold | Acc. Sold | RCN Sold | Amount | Pay To | Intermediary | Recv. Corresp. | Acc. Benef | +/- | Modify |
|---------------|---------------|--------------|------------------|--------|------------|--------------|-----------------------|------------|-----|--------|
| | | | | | | | | | | |
| Flag Acc Sold | Acc. Sold | Account Desc | RCN Sold | Amount | Pay To | Intermediary | Receiver's Corresp... | Acc. Benef | | |
| Nostro | | 4102911 | Central Bank ... | 4544 | 1,000.0... | | | | | |

| Account Desc | Flag Acc Bght | Acc. Bght | RCN Bght | Amount | +/- | Modify | Get SSI | Internal Accounts | RCN |
|---------------|---------------|--------------|----------|--------|--------------|--------|---------|-------------------|-----|
| | | | | | | | | | |
| Flag Acc Bght | Acc. Bght | Account Desc | RCN Bght | Amount | | | | Contingent Bght | |
| Nostro | | 4102912 | | 4544 | 1,556,011.57 | | | Contingent Sold | |

Figure 2-I: L2 Settlement Screen

2.1.4 KEY INPUT VALIDATIONS

System validates the deal based on the deal inputs given by dealer/user. So it does the basic field validations which are filled during deal booking.

1. User has to input all the mandatory fields listed in above tables should be entered, else field would throw error highlighting in red.
2. Fields should be entered with proper data in acceptable format.
3. While entering rates, error would raise if a numeric value containing more than 8 digits after the decimals given. Error if a non-numeric value is entered.
4. For Buy and Sell amount there will be an error if a numeric value containing more than 39 digits before the decimal has been entered. If a Non-numeric value is entered it must be entered as in the following format- *T, *M, *B .

5. The number of digits after the decimal point is truncated based on configured significant decimals for currency chosen.
Ex. USD = 2 decimals, KWD = 3 Decimals.
6. Number of days between deal date and the maturity date should be within the allowed days as Specified in the product. This is applicable for spot deal and for forward deal where the no of months allowed is validated.
7. If it is a Non-deliverable product check for one of currency pair to be non-deliverable which is product level.
8. If the deal is with the black listed customer , an error displays to the dealer saying 'Customer is blocked'.
9. Input to pay to is allowed only if account sold is a Nostro account. Otherwise "Account Sold is not Nostro" message is validated.
10. Value of Pay to field should contain as per system configured Characters.(Mostly 13)
- 11 . Selected account should be combination of currency and account type for the buy or sell currency.

2.1.5 DEAL ACTIONS

2.1.5.1 STEPS TO BOOK A SPOT/FORWARD DEAL

2.1.5.1.1 Buy Deal Initiation:

1. Select the outright deal panel from the deal capture screen from foreign Exchange FO launch bar.
2. Select Branch, product as FX-SPOT
3. select the counterparty, portfolio and other fields as mentioned for outright deal booking.
4. Enter the Buy amount and tab out ,Value date will be defaulted to spot days configured for currency.
5. User can click over the buy label button or press CTRL+F9 to computes the figures for Sell amount, Deal rate, Cover rate, Spot rate, Cover Spot rate .

5. User can go for Pre-deal analysis to check the deal validations and limit breaches through what-if  and Profit /loss computation through other details .

6. Click on **S&Auth**  button to authorize the deal from Front office.-

7. If there are any overrides configured there will be a pop-up screen showing the Error/Overrides messages.

8. Click on accept all button to accept the overrides or In case of Error, dealer has to correct the data and re-enter.

9. Deal number would be generated and can be seen in the user console.

2.1.5.1.2 Sell Deal Initiation:

1. Repeat the steps similarly buy deal initiation till step 3:

2. Flip the currencies by selecting over the field.

3. Select the sell and buy currency and enter the sell amount.

4. Press CTRL+F9 to compute the sell amount and rates.

5. Rest of the steps is similar to buy deal initiation above.

- ② For booking Forward deal select the product as FX-FORWARD , here the value date field is entered manually with a forward date .Rest of the steps is similar to that of Spot deal.
- ② For booking an NDF , select the product as NDF, fixing date would be enabled and defaulted to two days before date from value date to arrive a fixing rate.

2.1.5.1.3 STEPS TO BOOK LINKED BACK TO BACK DEAL

1. Select the outright deal panel from the deal capture screen .

2. Enter the details until step 5 of spot deal booking.

3. In lower part of screen select transfer type at preferred level and correspondingly select Fields as mentioned in Linked Back to Back fields.

4. Rest of the steps is similar to those as mentioned for booking of Spot deals.

2.1.5.1.4 STEPS TO DO A SQUARE OFF

1. Fetch the deal to square off in deal capture screen.
2. Press CTRL+F2 to move on square off screen.
3. The actual deals details are captured in speculative and click over compute P/L
4. The contra deal details to square off would appear in the grid. Click on submit to do the square off.
5. Once the submit is done ,this deal will be processed for accounting entries in back office.

2.1.5.2 STEPS TO BOOK A SWAP DEALS

1. Select the outright deal panel from the deal capture screen .
2. Select the product as Swap Near or Swap Forward from the drop down.
3. Chose the buy and sell currency and enter the Leg1 value date and Leg2 value date
With forward date based on product chosen.
4. Enter the buy/Sell amount and Press CTRL+F9 .
5. Based on sell or buy deal initiation Leg1 or Leg2 sell/Buy amounts and rates are captured correspondingly.
6. Rest of the steps is similar to spot deal.

2.1.5.3 STEPS TO CAPTURE SETTLEMENT DETAILS:

Settlement details are captured in multiple ways as below

~~can be before during or when we enter all the mandatory details and go to Settlement tab and click on Save button we are able to see all the Settlement details for both Swap and Outright.~~

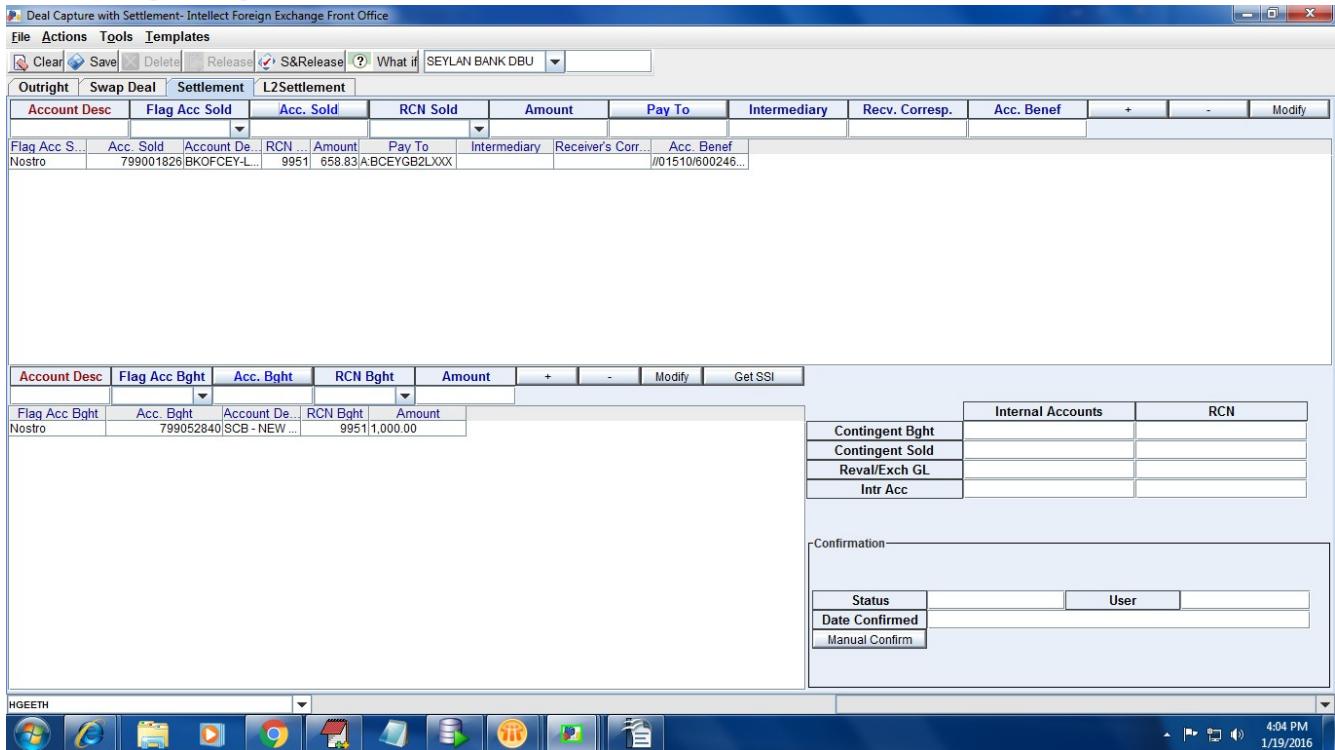
Deal Capture with Settlement- Intellect Foreign Exchange Front Office

File Actions Tools Templates

Clear Save Delete Release S&Release What if SEYLAN BANK DBU

Outright Swap Deal Settlement L2Settlement

| Product | Counterparty | | Buy | Sell | Buy USD | | Sell GBP | |
|---------------|---------------|-------------|----------------|-----------------------|-------------|---------------|----------------|----------------|
| SPOT | DFCC BANK | | USD | GBP | | 1,000.00 | | 658.83 |
| Value Date | Deal Rate | Cover Rate | Spot Rate | Cover Sp Rt | FX Port | Broker | | Brokerage |
| 01-Jun-2015 | 1.51785000 | 1.51785000 | 1.51785000 | 1.51785000 | DBSP | No Broker[99] | | |
| Tax Code | Split Val. Dt | Spot Date | Trx Date | Fixing Date | Fixing Rate | Profit Amount | Commission ... | Other B2B Legs |
| | | 01-Jun-2015 | 28-May-2015 15 | | | | | Other Details |
| Remarks | | | | Customer Info | | | | |
| | | | | | | | | |
| Purpose | | | | Portfolio Description | | | | |
| | | | | DBU-Speculative | | | | |
| Transfer Type | To Branch | | | To Dealer | | To Portfolio | | |
| HGEETH | | | | | | | | |



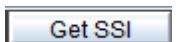
 After FO Auth

 Manual Input

 Get SSI Label Button

1. On saving the deal, the SSI details are populated in the Settlement tab for the deal. Once When the FO Save deal is fetched from the deal blotter ,the SSI details are auto captured can be viewed.

2. Settlement details -can be also fetched before FO Save by clicking over Get SSI Label button



3.Click over the account grid ,it will populate the account details over the fields displayedSettlement details can be manually entered in the grid.

4.User can modify buy or sell accounts by clicking over the account  or  label button .A Search window appears displaying list of account numbers (Refer to section).

4. The payment to the customer account is selected by clicking over Pay To label button  .A search window appears displaying the list of customers or bic codes. (Refer to section).

5. Once chosen select Modify button to capture these details in the grid .

2.1.5.3.1 STEPS TO SPLIT SETTLEMENT DETAILS

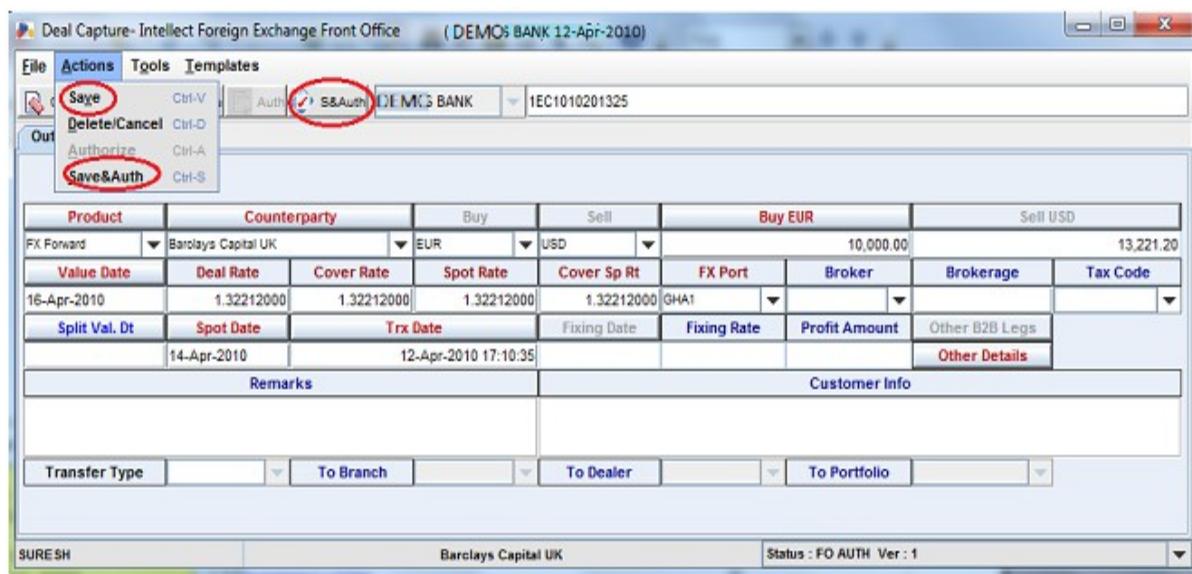
User has an option to split the amount by maintaining multiple settlement instructions. This can be done by clicking over  or  buttons.

1. Repeat the steps for settlement details by splitting the amount in multiple accounts as mentioned in above section until Step 3.
2. Select + or - button to add or delete the settlement details in the grid and click modify to capture in the grid.

Similarly User can also modify the L2 settlement details.

2.1.5.4 SAVING AND AUTHORIZING A DEAL

Dealer can save the deal by pressing ‘Save’ icon or by clicking on **Menu-->Action --> Save** option.



| Product | Counterparty | Buy | Sell | Buy EUR | | Sell USD | |
|---------------|---------------------|----------------------|--------------|--------------------------|-------------|---------------|----------------|
| FX Forward | Barclays Capital UK | EUR | USD | 10,000.00 | | 13,221.20 | |
| Value Date | Deal Rate | Cover Rate | Spot Rate | Cover Sp Rt | FX Port | Broker | Brokerage |
| 16-Apr-2010 | 1.32212000 | 1.32212000 | 1.32212000 | 1.32212000 | GHA1 | | Tax Code |
| Split Val. Dt | Spot Date | Trx Date | | Fixing Date | Fixing Rate | Profit Amount | Other B2B Legs |
| | 14-Apr-2010 | 12-Apr-2010 17:10:35 | | | | | Other Details |
| Remarks | | | | Customer Info | | | |
| Transfer Type | To Branch | To Dealer | To Portfolio | | | | |
| SURESH | | Barclays Capital UK | | Status : FO AUTH Ver : 1 | | | |

Figure 2- J: Deal Save and Save auth

Once the deal is saved, the deal can be authorized by clicking on the '**S&Auth**' icon or by going through the **Menu -> Actions ->Save&Auth.**

Once the deal is authorized in Front Office, it is available in Back Office for further processing.

| Operation | Description |
|------------------------|---|
| Save | After a deal entry is done, if a User clicks on save button it implies that a checker/approver is required to finally confirm the deal. Unless it is confirmed by another user the status of deal will be in FO NEW. |
| Auth | The FO User who is authorizing should be different from the User who had entered the Deal. If a User clicks on auth button directly (if entitled so based on user category / level) after deal input, it states as final and there is no confirmation/authorization required by another person or FO User. The status of Deal changes to FO AUTH. |
| Save & Auth | If the FO USER has right to save auth the deal directly ,this button can be enabled and the deal status changes to FO AUTH. |

2.1.5.5 MANUAL CONFIRMATION

1. Fetch the FO Auth Deal in the Front-office which is unconfirmed.
2. Goto Settlement tab in the Deal Capture with settlement screen
3. If there is a higher approval queue maintained for manual confirmation user has to approve the deal in the work flow blotter before manually confirming the deal. Refer to common manual work flow blotter section. If there is no higher approval configured user can directly confirm through manual confirm button **Manual C...**.
4. The status of the deal in the Settlement tab changes to Confirmed where it also captures the user id and date confirmed .Once it is confirmed the deal can now be processed for settlement in the Back-office

2.1.5.6 MODIFYING DEAL

Dealer can modify the deal till it is not settled in Back Office. User can retrieve the deal by using key shortcuts or from deal blotter. Once the deal values are modified, the deal can be saved through ‘Save’ option. Deal status will change from FO_AUTH to FO_MODIFIED.

Once the user performs any change in the deal, click on save button from toolbar to save the deal. System prompts for acceptance of modification. Once accepted a reason for change box appears on the screen as shown below.



Figure 2-K: Reason Code Box

The reason code contains lists of codes for the deal change. These are configurable in the system.

Some of the codes are

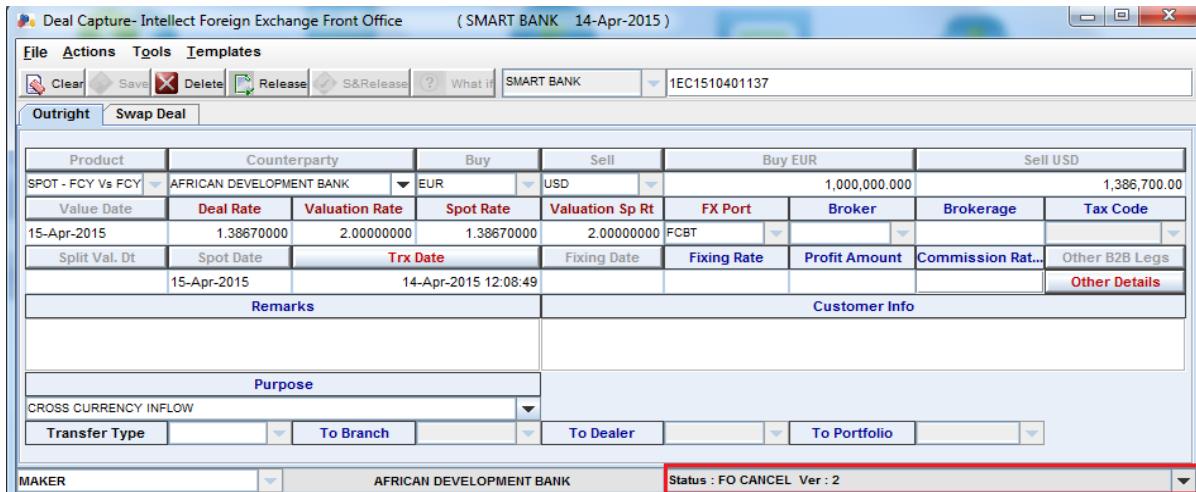
- a) Multiple Change
- b) Dealer Error corrected immediately
- c) Dealer Error prompted by OPS.
- d) Outright Cancel
- e) Other etc.

Once the reason code and remarks are entered click on ‘OK’ for process of deal change.

2.1.5.7 DEAL CANCELLING/DELETING

System allows the Front Office users to cancel or delete the deal in case if the deal details are incorrect. It can be done directly by clicking on the delete button available on the deal capture screen .

| Deal Status | Action Performed | Revised Status |
|---------------------------------|------------------|---|
| FONEW(Entered & Not Authorized) | Deletion | Deal is completely deleted from the system. |
| FOAUTH | Cancellation | Deal is cancelled in the system |



The screenshot shows a software interface for managing foreign exchange deals. At the top, there's a menu bar with File, Actions, Tools, and Templates. Below the menu is a toolbar with icons for Clear, Save, Delete, Release, S&Release, What if, SMART BANK, and a deal ID (1EC1510401137). The main area contains several tables and dropdown menus. One table shows currency rates: EUR to USD at 1,000,000.000 and 1,386,700.00. Another table includes columns for Value Date, Deal Rate, Valuation Rate, Spot Rate, Valuation Sp Rt, FX Port, Broker, Brokerage, and Tax Code. The 'Status' field at the bottom is highlighted with a red border and displays 'Status : FO CANCEL Ver : 2'.

Figure 2-L: Delete/Cancel a Deal

2.1.5.8 DEAL REVERSAL

When the FO user deletes the authorized deal, then the system asks the user for the confirmation on deletion. Once the user accepts the deal will be canceled and status of the deal changes to FO Cancel. However this has to be authorized by a Checker (different user), if the cancellation is authorized then the deal will be in cancelled state in the system. The option to Authorize will be enabled under **Actions**, if the Checker doesn't want to authorize the deletion then he can click on **Delete / Cancel** under Actions to reverse to original status.

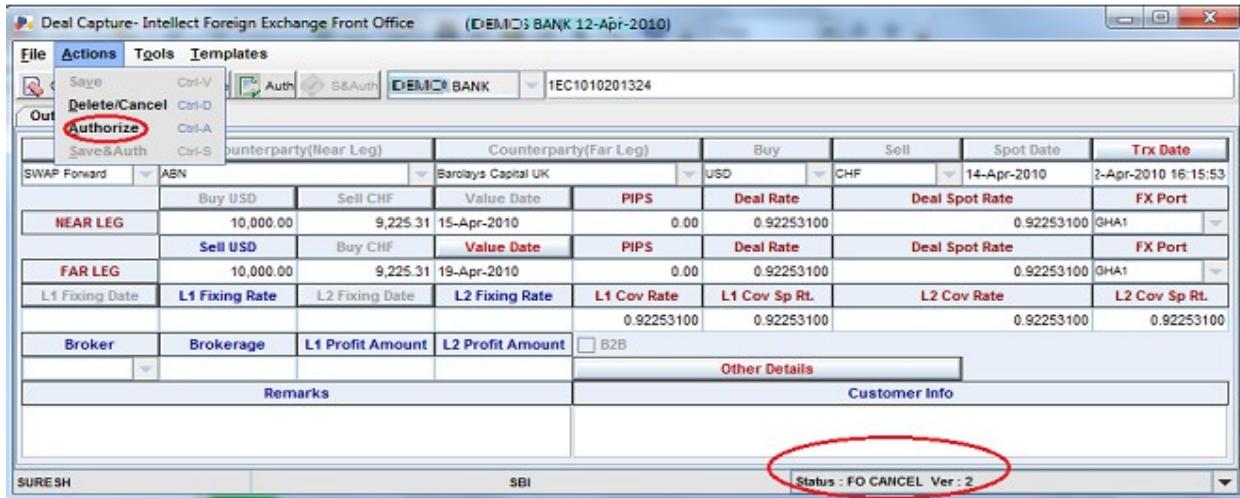


Figure 2-M: Reversing a Deal

Once the deal is modified , cancelled or deleted, below are various impacts which will be restored/modified based on the current version of deal.

- ① Deal Version
- ① Currency Positions
- ① Profit/Loss computation.
- ① Cash Flows
- ① Counterparty Risk
- ① Dealer positions/Trade/NOP and various other limits
- ① Settlement details

2.1.5.9 LIMIT WORKFLOW AUTHORIZATION QUEUE:

New deal is booked with overrides and Fo Save is done. For Fo Auth the deal must first be approved through Workflow Blotter.

Deal appears in Pending for Auth queue from where it is approved by right click.

Workflow Blotter - Intellect Foreign Exchange Front Office

LIVE Last Refreshed: 28-May-2015 RefNum []

| Profile | Desk | Branch | Portfolio | CCY | | | | |
|------------------------------|-----------------|-----------------|-----------|---------------------------|-----------------|------------|---------------|----------|
| All | [ALL] | [ALL] | [ALL] | [GBP, EUR, USD, INR, ...] | | | | |
| MM_FRONTOFFICE | | | | | | | | |
| MM Pending Auth Queue(115) | | | | | | | | |
| MM Authorized Queue(56) | | | | | | | | |
| FI_FRONTOFFICE | | | | | | | | |
| FIS Pending Auth Queue(352) | | | | | | | | |
| FIS Authorized Queue(79) | | | | | | | | |
| SWIFT_QUEUES | | | | | | | | |
| UnProcessedQueue(0) | | | | | | | | |
| ProcessedQueue(0) | | | | | | | | |
| FailureQueue(0) | | | | | | | | |
| RTGS Queue(0) | | | | | | | | |
| Swift Queue(0) | | | | | | | | |
| Delivered Queue(0) | | | | | | | | |
| FX_FRONTOFFICE | | | | | | | | |
| Over Limit Queue(321) | | | | | | | | |
| FX Authorized Queue(26) | | | | | | | | |
| FX Rejected Queue(0) | | | | | | | | |
| My Deals | | | | | | | | |
| Over Limit Queue(321) | | | | | | | | |
| Sta... | WID | Ref Num | Module | Product | Customer | Ccy Bought | Amount Bought | Ccy Sold |
| | 1EC1514803681L1 | 1 EC15148036... | 1 FX | SWAP | DFCC BANK | USD | 10,000 | GBP |
| | 1EC1514803657L1 | 1 EC15148036... | 1 FX | SWAP | ALBILAD BANK... | GBP | 2,000,000 | EUR |
| | 1EC1514803498 | 1 EC15148034... | 1 FX | SPOT | DFCC BANK | EUR | 500,000 | GBP |
| | 1EC1514803497 | 1 EC15148034... | 1 FX | SPOT | DFCC BANK | GBP | 1,000,000 | EUR |
| | 1EC1514803496 | 1 EC15148034... | 1 FX | SPOT | DFCC BANK | USD | 1,000,000 | GBP |
| | 1EC1514803492 | 1 EC15148034... | 1 FX | SPOT | CENTRAL BAN... | USD | 1,000 | GBP |
| | 1EC1514803432 | 1 EC15148034... | 1 FX | SPOT | CENTRAL BAN... | USD | 1,000,000 | LKR |
| | 1EC1514803395 | 1 EC15148033... | 1 FX | SPOT | CENTRAL BAN... | USD | 1,000 | GBP |
| | 1EC1514803394 | 1 EC15148033... | 1 FX | SPOT | DFCC BANK | USD | 1,000 | GBP |
| | 1EC1514803285 | 1 EC15148032... | 1 FX | CASH | DFCC BANK | LKR | 2,820,900,000 | USD |
| | 1EC1514803283 | 1 EC15148032... | 1 FX | FORW... | DFCC BANK | EUR | 20,000,000 | GBP |
| | 1EC1514803279 | 1 EC15148032... | 1 FX | FORW... | BARCLAYS LO... | GBP | 1,000 | AUD |
| | 1EC1514803271 | 1 EC15148032... | 1 FX | SPOT | BARCLAYS LO... | JPY | 20,000,000 | AUD |
| | 1EC1514803270 | 1 EC15148032... | 1 FX | SPOT | CENTRAL BAN... | USD | 1,000 | LKR |
| | 1EC1514803269 | 1 EC15148032... | 1 FX | SPOT | CENTRAL BAN... | USD | 1,000 | LKR |
| | 1EC1514803268 | 1 EC15148032... | 1 FX | SPOT | BARCLAYS LO... | AUD | 2,169,596.61 | GBP |
| | 1EC1514803264 | 1 EC15148032... | 1 FX | SPOT | CENTRAL BAN... | USD | 1,000 | GBP |

After approval the deal moves to Authorized queue and we are able to authorize the deal:

Workflow Blotter - Intellect Foreign Exchange Front Office

LIVE Last Refreshed: 28-May-2015 RefNum []

| Profile | Desk | Branch | Portfolio | CCY | | | | |
|--------------------------------|-----------------|-----------------|-----------|---------------------------|-----------------|------------|---------------|----------|
| All | [ALL] | [ALL] | [ALL] | [GBP, EUR, USD, INR, ...] | | | | |
| MM_FRONTOFFICE | | | | | | | | |
| MM Pending Auth Queue(115) | | | | | | | | |
| MM Authorized Queue(56) | | | | | | | | |
| FI_FRONTOFFICE | | | | | | | | |
| FIS Pending Auth Queue(352) | | | | | | | | |
| FIS Authorized Queue(79) | | | | | | | | |
| SWIFT_QUEUES | | | | | | | | |
| UnProcessedQueue(0) | | | | | | | | |
| ProcessedQueue(0) | | | | | | | | |
| FailureQueue(0) | | | | | | | | |
| RTGS Queue(0) | | | | | | | | |
| Swift Queue(0) | | | | | | | | |
| Delivered Queue(0) | | | | | | | | |
| FX_FRONTOFFICE | | | | | | | | |
| Over Limit Queue(321) | | | | | | | | |
| FX Authorized Queue(26) | | | | | | | | |
| FX Rejected Queue(0) | | | | | | | | |
| My Deals | | | | | | | | |
| FX Authorized Queue(26) | | | | | | | | |
| Sta... | WID | Ref Num | Module | Product | Customer | Ccy Bought | Amount Bought | Ccy Sold |
| | 1EC1514803646L1 | 1 EC15148036... | 1 FX | SWAP | ALBILAD BANK... | GBP | 1,000,000 | EUR |
| | 1EC1514803441 | 1 EC15148034... | 1 FX | FORW... | ALBILAD BANK... | USD | 1,000,000 | LKR |
| | 1EC1514803369 | 1 EC15148033... | 1 FX | SPOT | BARCLAYS LO... | USD | 25,000,000 | AUD |
| | 1EC1514803337 | 1 EC15148033... | 1 FX | SPOT | CENTRAL BAN... | USD | 1,000 | GBP |
| | 1EC1514803287L1 | 1 EC15148032... | 1 FX | SWAP | ALBILAD BANK... | USD | 1,000 | LKR |
| | 1EC1514803286 | 1 EC15148032... | 1 FX | CASH | ALBILAD BANK... | USD | 1LK | |
| | 1EC1514803284 | 1 EC15148032... | 1 FX | CASH | DFCC BANK | USD | 1,000,000 | LKR |
| | 1EC1514803282 | 1 EC15148032... | 1 FX | FORW... | DFCC BANK | GBP | 1,000,000 | USD |
| | 1EC1514803272 | 1 EC15148032... | 1 FX | SPOT | BARCLAYS LO... | USD | 1,000,000 | LKR |
| | 1EC1514803263 | 1 EC15148032... | 1 FX | SPOT | BARCLAYS LO... | GBP | 1,000,000 | AUD |
| | 1EC1514803223L1 | 1 EC15148032... | 1 FX | SWAP | DFCC BANK | USD | 10,000 | GBP |
| | 1EC1514803222 | 1 EC15148032... | 1 FX | SPOT | CENTRAL BAN... | USD | 10,000 | GBP |
| | 1EC1514803040 | 1 EC15148030... | 1 FX | SPOT | CENTRAL BAN... | USD | 10,000 | LKR |
| | 1EC1514803023 | 1 EC15148030... | 1 FX | SPOT | CENTRAL BAN... | USD | 1,000 | LKR |
| | 1EC1514802831 | 1 EC15148028... | 1 FX | SPOT | DFCC BANK | USD | 1,000 | GBP |
| | 1EC1514802791 | 1 EC15148027... | 1 FX | SPOT | ALBILAD BANK... | EUR | 5,000,000 | USD |
| | 1EC1514802790 | 1 EC15148027... | 1 FX | SPOT | ALBILAD BANK... | EUR | 5,000,000 | GBP |

2.1.6 USABILITY FEATURES

2.1.6.1 PRE TRADE ANALYSIS

2.1.6.1.1 What-if

What- IF is used to see the effect of booking an intended deal without actually booking it in the system.

Once the user inputs all the data in Deal capture screen and clicks on 'What-If' button, all the resultant Errors/Overrides in terms of applicable limit breaches will be displayed. It further indicates if any of the mandatory fields does not have a value.

It further carries out 'common checks' like value date validity / non-maintenance of certain applicable limits etc. The limits which would get breached due to the deal would be highlighted in red color while 'green' would suggest it to be within limit.

Steps for What-If

- 1 Click on the Deal Capture screen on the launch bar.
2. Input the deal details as mentioned in Deal Actions section until saving.
3. Click on the What-If button on the Deal Capture as shown below.

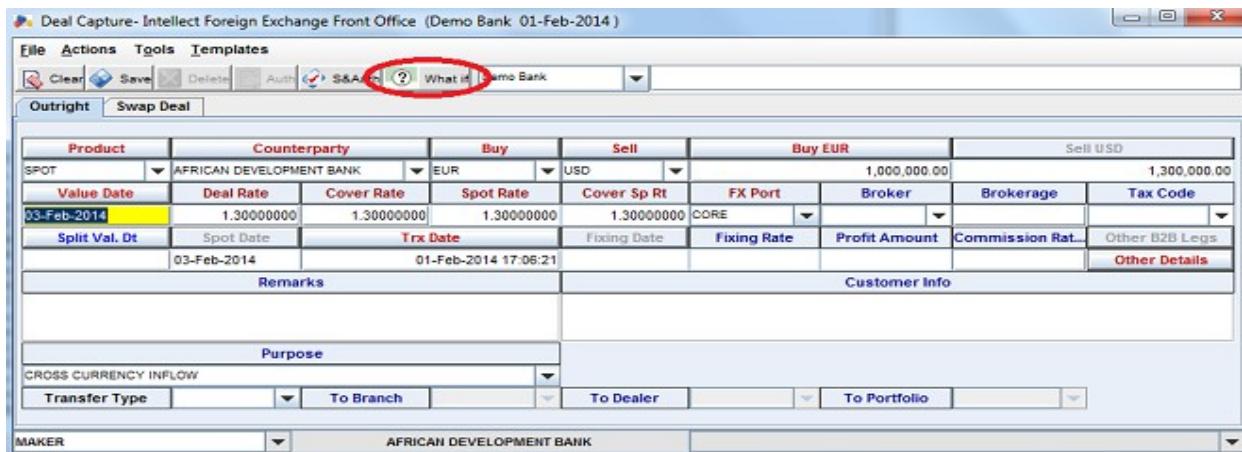


Figure 2-N: Deal Capture Screen

Below what-if screen shows output based on

- a) Non-input of any mandatory field data to book a deal
- b) Deal data and various limits applicable for a deal

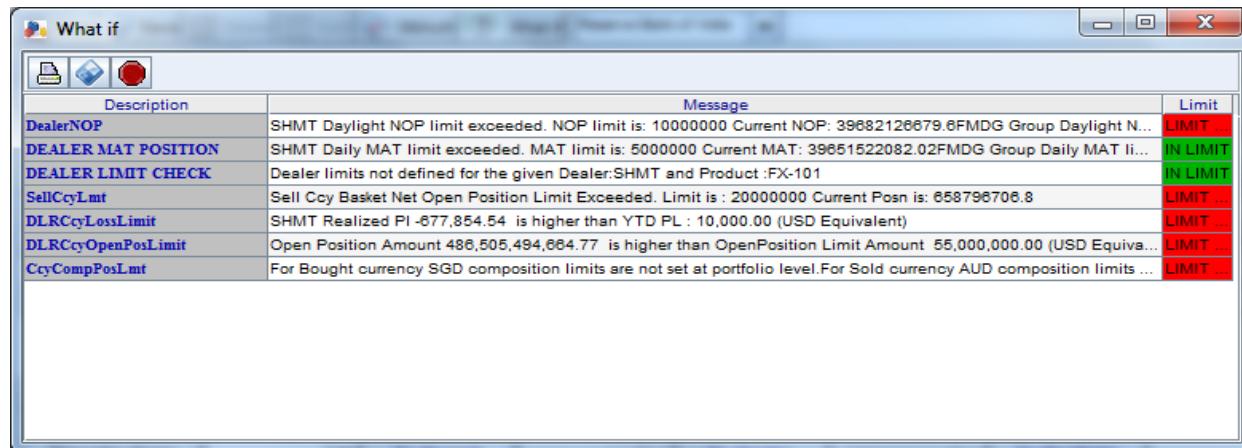


Figure 2-O: Deal Capture Screen

In case of missed values or non input of mandatory fields ,below what-if screen appears.

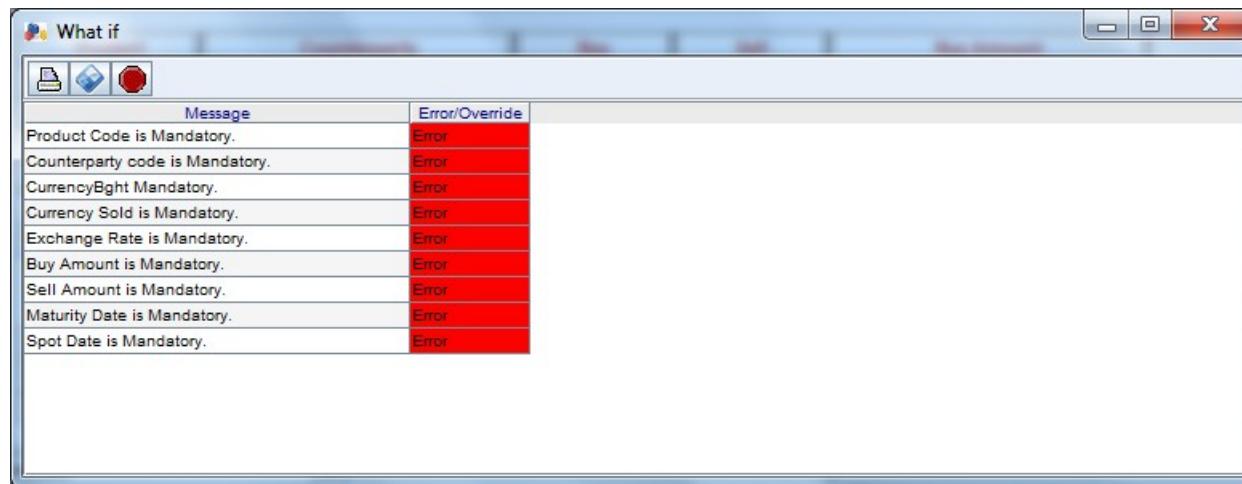


Figure 2-P: What-if Mandatory Field Checks

2.1.6.1.2 Deal Override/Error Window

During the time of saving and authorizing a deal, the system would verify the similar checks shown in what if. But As this is a separate configuration at product level by maintaining as error/override to give a provision to the user for a flexible change.

If such violations are set as Overrides (i.e. which can be overruled to go forward), the following message-pop-up would open up. On accepting such overrides by clicking on accept all button (as per applicable business rule), the user can move forward to book a deal.



Figure 2-Q: Deal Overrides Window

If the above exceptions are defined as 'Errors', the following pop-up would open up disabling the accept all button , restricting the user from going forward. The user can go back by changing deal values as required

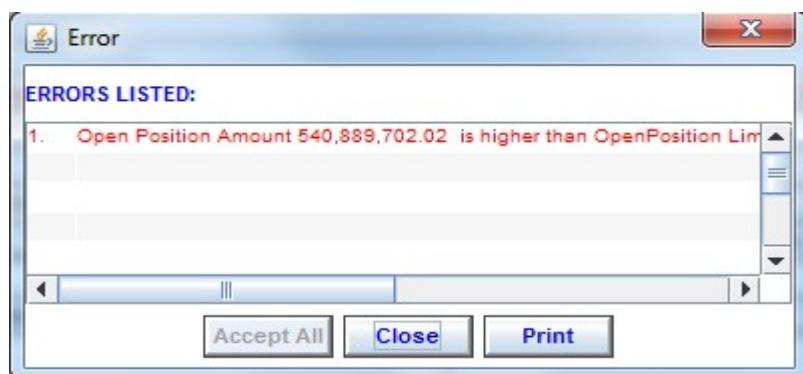


Figure 2-R:Deal Error Window

2.1.6.2 LIMITS/COMPLIANCE AND BUSINESS CHECKS

Limit monitoring consists of Limit definition, online limit checking, update utilization and risk authorization. Using limit definition maintenance setup (*Refer Setup Document for more information*), different limits are maintained in the system.

System performs online Limit checks on following transactions -

- ① New Deal Entry
- ② Deal Modification
- ③ Deal Deletion/Cancel
- ④ Deal Reversals

The various limits /Regulatory checks which are impacted because of the Foreign Exchange transactions are listed .The limits are configured as error or override at product level which will be displayed in pre-deal analysis of what -if and as a override check at time of deal booking

Based on the limit amount and the computed risk utilization, limit Checking would be done in the

System .Following are some of the applicable limits and business checks associated for FX Asset class:

2.1.6.2.1 LIMITS

2.1.6.2.1.1 CURRENCY COMPOSITION LIMIT:

To mitigate currency risk, exposure of the bank to a particular currency can be limited using currency composition limit. Currency composition limit can be set at the global level or portfolio level or module level. It is calculated as a percentage of a currency to all currencies put together .

Following are additional events impacting the currency Composition Limit:

- a) Change in exchange rates

2.1.6.2.1.2 COUNTERPARTY CONCENTRATION LIMIT

To mitigate counterparty risk, exposure of the bank to a particular counterparty can be limited using currency composition limit. Counterparty concentration limit can be set at the global level or portfolio

level or module level. Counterparty concentration limit is applicable at asset class level. It is calculated as the percentage of exposure of counterparty to the total counterparty exposure.

2.1.6.2.1.3 DEALER DEAL SIZE LIMITS:

Minimum and maximum deal size limits are set for a dealer. If the dealer books a deal for an amount below the minimum deal size limit or above the maximum deal size limit, the limit bursts.

Minimum and maximum deal size limit is also set at a module level.

2.1.6.2.1.4 DEALER NET OPEN POSITION LIMIT:

Net Open Position limits are set while defining dealers. During the deal booking, NOP position due to the impact of the current deal has to be checked against the maintained limits.

2.1.6.2.1.5 DEALER MAT POSITION:

Similar to NOP position, MAT limits are also defined while maintaining a dealer. MAT limit indicates the maximum loss the dealer is allowed to make. While deal booking, MAT is recomputed by taking the current deal into account.

2.1.6.2.1.6 OPEN POSITION AND LOSS LIMIT

Open Position and Loss limits are set at dealer level and they are applicable only for FX transactions. FX deals booked in Commodities module also affect this limit. For the dealer not to leave a large open position and be exposed to currency risk, this limit is set. Along with open position limit, the dealer is also restricted on the amount of loss he can make annually. These limits are calculated currency pair wise.

For every currency pair, the commodity currency is converted to USD to calculate the open position limit. Whenever the loss amount for a dealer exceeds a certain percentage of the loss limit set (threshold value), the open position limit reduces by a percentage. If the loss subsequently falls below the threshold value, the open position limit comes back to its original value.

The threshold percentages for both loss limit and open position limits are configurable in the system.

The following are additional events impact open position and loss limits for FX deals:

1. Change of exchange rates in the system

2.1.6.2.1.7 BUY CURRENCY NOP LIMITS:

Currency limits for a set of currencies can be set as one single limit. This limit is always maintained in USD. This limit is tracked for the open position of all the buy currencies that are included while defining the limit. While booking the deal, buy deal amount is added to already calculated buy-open position

2.1.6.2.1.8 SELL CURRENCY NOP LIMIT:

Currency limits for a set of currencies can be set as one single limit. This limit is always maintained in USD. This limit is tracked for the open position of all the sell currencies that are included while defining the limit. While booking the deal, sell deal amount is added to already calculated sell open position. If both buy and sell currencies limits are defined in the same limit then buy amount – sell amount is added to the already utilized amount and the respective check is done.

2.1.6.2.1.9 PRE-SETTLEMENT RISK LIMITS:

Pre-Settlement is computed by the System during Deal Entry before Settlement. System identifies all the applicable PSR limits based on the other criteria in Limit definition.

For example if PSR is defined for a particular counterparty , then system checks if the Deal's counter-party matches with the definition before applying the check.

For all the applicable PSR Limits, the calculated PSR is saved along with deal details.

Based on the PSR Limit details, system aggregates the deals and computes the total PSR which is checked against the Limit amount maintained at the Limit Definition. System updates the PSR utilization if no errors are generated or override is accepted.

2.1.6.2.1.10 SETTLEMENT RISK LIMIT:

Settlement is computed by the System during Deal Entry before Settlement. This limit is set to restrict counterparty exposure for any settlement day.

Following are additional events impact the settlement risk limit utilization:

1. EOD of deal settlement day

Whenever any of the above events takes place, the system picks up the settlement amounts of all deals whose settlement date falls on the settlement date of the present deal.

2.1.6.2.1.11 PRODUCT LIMITS:

Product wise limits are maintained in the system. User can define limit amount at various instruments like spot ,forward etc.

2.1.6.2.1.12 PRODUCT GROUP LIMITS:

Product Group Limits are also maintained where user can define limit amount for group of instruments at FX asset class .

2.1.6.2.1.13 BROKER LIMITS:

Broker Limit are maintained in the system as absolute or percentage of deal amount at bank level.

2.1.6.2.2 Business checks

| Regulatory Name | Description |
|--|---|
| Transaction Date Holiday in LCY | If the transaction date happens to be a holiday in the local currency or the book currency of the branch. |
| Maturity Date Holiday | If Maturity date happens to be a holiday in either local currency or in buy currency or in sell currency. Does it also apply / check for Swap legs |
| Spot Date Holiday | If Spot date happens to be a holiday in either local currency or P/L currency. |
| Value Date Sold Holiday | If value date sold is entered and this happens to be a holiday in either local currency or sold currency. Is there no value date holiday check for bought ccy |
| Exchange Rate Check | It is the variation or difference that is acceptable in the rate. It is a |

| | |
|-------------------------------------|---|
| | <p>online or offline check done during deal entry to ensure the spot rate or the deal rate entered is within a specified minimum and maximum rate maintained in the system. This is also called Rate Reasonability Check.</p> <p>*Real time check is more to verify the deal rate is within the tolerance levels maintained in Currency maintenance.</p> <p>*Offline the system takes the offset of time from deal booking and get the Max rate or Min rate movements in that window.</p> |
| Back Valued Transaction Date | If the transaction date of the deal is less than the application date. |
| Back valued Maturity Date | If maturity date of the deal is less than the application date. |

2.1.6.3 DEAL TEMPLATE

The deal template feature is introduced to facilitate fast Deal Entry. The Dealer can define the template for a simple Foreign Exchange deal and also for B2B deals. There are two ways in which the deal template can be saved; either by creating a new template in the deal template screen or saving the deal details as a template while entering a deal in the deal capture screen. The dealer assigns a shortcut key for the deal template and then this template can be used to invoke the deal template or this template can be chosen from the deal template option available in deal capture screen. All the templates that the dealer makes can be seen under the template menu in the deal capture screen.

This feature is enabled in Forex Deal capture ,Currency position adjustments and Inter Bank Deal capture. Most of the common fields in the template related to outright deal are applicable across position adjustments and Inter desk transfer.

Intellect -OS -Deal Templates

| | | | |
|---|----------------|------------------------------------|--------|
| Shortcut Key | Ctrl + Alt + 2 | <input type="radio"/> Spot/Forward | |
| Description | Testing | <input type="radio"/> Swap | |
| Generic Information | | | |
| Product | FX Forward | Counterparty | BOA |
| CCY1 | INR | CCY2 | USD |
| CCY1 Amount | 1,000,000.00 | Value Date | 1 DAYS |
| FX Port1 | BSBP | Broker Name | |
| Remarks | | | |
| Narrative | | | |
| B2B Information | | | |
| Transfer Type | Customer B2B | To Branch | |
| To Dealer | | To Portfolio | |
| <input type="button" value="Delete"/> <input type="button" value="Save"/> <input type="button" value="Cancel"/> | | | |
| Customer Name BANK OF AFRICA | | | |

Figure 2-S : Deal Template

Mandatory fields listed below:

| Field | Description |
|---------------------|---|
| Shortcut Key | This is a text field where the dealer can enter the shortcut key for the template he is making. Ideally this is Ctrl+Alt+<Alphanumeric character>. Dealer can invoke this template by entering this shortcut key once he is the deal input tab. On doing so the deal details would be populated based on the template. The shortcut keys are unique to a template for a dealer across branches. |
| Description | This field is used to enter the description of the template that the dealer is making |

2.1.6.3.1 Create a new Deal Template



Steps to create template from the deal template.

1. Go to Deal Capture Screen -> Template Menu-> Create New Template.
2. Enter the shortcut key and description fields.
3. Select the required fields and click on save button

2.1.6.3.1.2 Steps to create a template while booking a deal.

1. Once the deal details are entered deal capture screen Go to Template Menu->Save as Template
2. Enter the unique short cut key and the Description and click on save button.

2.1.6.3.2 Modifying/Deleting a Template

1. Go to Deal capture screen and click on the Template menu->Create New Template
2. Select the shortcut key for the template that needs to be deleted / modified, and Tab out.
3. Modifying a Deal Template: Modify the fields and click on the save button.
4. Deleting a Deal Template: Click on the Delete button to proceed for deletion once confirmed from a prompt message displayed .

2.1.6.3.3 Invoke Deal Template

The dealer can invoke the template from deal capture as shown below from Templates Menu.

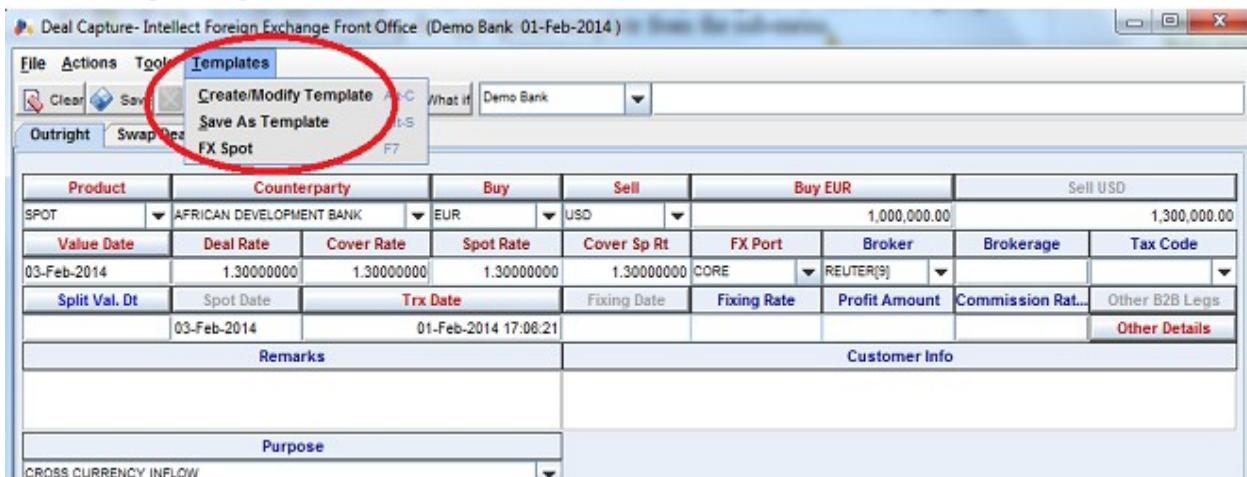


Figure 2-T: Invoking a Deal Template

2.1.6.4 DEAL COMPARE

This option is used to compare the deal with its previous version(s). This feature helps in identifying the deal modification history acting as audit log along the deal lifecycle. See below sample screenshot for a deal comparison .

Go to Deal Capture → Tools-->Deal Compare

| Deal Compare Ref. No: 1KE1318400280 | | |
|-------------------------------------|---------------|---------------|
| | Version - 3 | Version - 2 |
| Deal No | 1KE1318400280 | 1KE1318400280 |
| Deal Date | 03-Jul-2013 | 03-Jul-2013 |
| Dealer Id | SHT1 | SHT1 |
| Branch Name | POLARIS BANK | POLARIS BANK |
| Product Name | FX Forward | FX Forward |
| BuyCurrency | INR | INR |
| SellCurrency | USD | CHF |
| Customer Name | BOA | BOA |
| Portfolio Code | BSBP | BSBP |
| Buy Amount | 1,000,000 | 1,000,000 |
| Sell Amount | 120,165 | 110,856 |
| Deal Rate | 8.32187508 | 9.02069966 |
| Spot Rate | | |
| Treasury Rate | 8.32187508 | 9.02069966 |
| Coverspotrate | 8.32187508 | 9.02069966 |
| Trans Date | 03-Jul-2013 | 03-Jul-2013 |
| Value Date | | |
| Maturity date | 09-Jul-2013 | 09-Jul-2013 |
| Broker Name | | |
| Brokerage | | |
| Taxcode | | |
| Purpose | FO AUTH | FO AUTH |
| FOMaker Id | AMAKER | AMAKER |
| FOMake Date | 03-Jul-2013 | 03-Jul-2013 |
| FOChecker Id | AMAKER | AMAKER |
| FOCheck Date | 03-Jul-2013 | 03-Jul-2013 |
| BOMaker Id | | |
| BOMake Date | | |

Figure 2-U: Deal Compare

2.1.6.5 ON-BEHALF OF FUNCTIONALITY:

The On-Behalf of Functionality gives a user the privilege of booking a deal on behalf of another user in his absence.

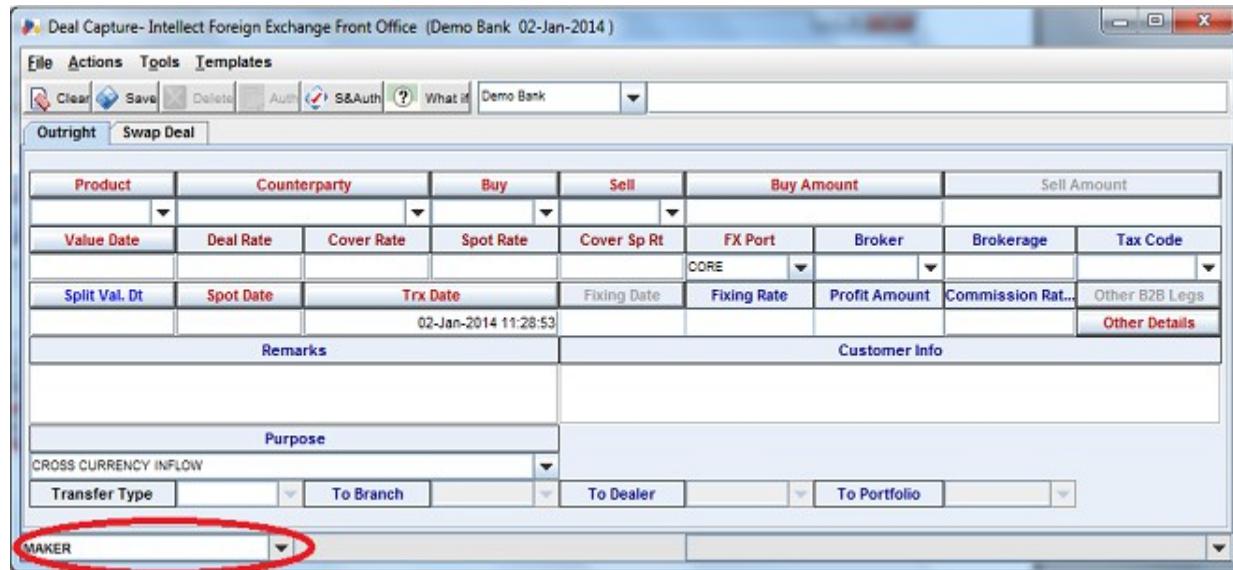


Figure 2-W: On Behalf

Steps to do -On-Behalf:

1. Select Deal capture screen from the launch bar and enter the deal details
2. Select the User from the drop down highlighted as above .
3. System displays the user-dealer-portfolio based on on-behalf user. User can select portfolio and other mandatory fields as required for deal input .Rest of the steps are similar to spot deal booking

2.1.6.6. CONCURRENT AUDIT

Concurrent Audit ensures the sanctity of deal from REUTERS conversation to deal booked in system and confirmation received by counterparty, which can be audited at one place. It also highlights the matched and unmatched data in the deal ticket and the Counter-party confirmation message. This screen would be configured to enable once the deal has been authorized in the FO or BO.

GO to Deal Capture->Tools ->Concurrent Audit

The matched and unmatched fields are highlighted in green and red for an immediate audit attention.

Below the Deal ticket and Counterparty confirmation message the Audit Info is shown for that particular reference number.

It also scans the rate reasonability check online if it underlines with the minimum and maximum rate maintained in the system.

| Concurrent Audit | | 1EC1433200010 | Status: Matched | | | | | | | | | | | | | | | |
|---|----------------|--|---------------------|--------------------------------|----------------|---------------|---------------------|---|---------------------|---------|---------|-------|--------------------------------|----------------|--|-------|--|--|
| FROM SSSG STATE STREET SIN * 0351GMT 281114 */6935 CNV Our terminal : BIB Our user : BANK OF INDI RE AUD ODA# BID> HI FRND HARIDAS #INTERRUPT# SLK> WE HAVE FILLED YOUR AUDUSD T/P ODA TRADE DATE 28 NOV 2014 BIB BUY 1 MIO AUDUSD AT 0.8499 VAL 2 DEC 2014 YOUR COUNTERPARTY IS SSBT LONDON FOR SSBT LDN, SSBT NY A/C 40211701 - UID 250319 THX VM FOR THE DEAL# TO CONFIRM 1 MIO AGREED AT 0.8499 I BUY AUDUSD# VAL 02DEC2014# HARI HERE FOR MANABHANJAN# FRND THANKS FOR WATC HING THE MARKET FOR US# NO ODA PENDING FOR MANBHANDJAN WITH YOU NOW # #INTERRUPT## THNX FRND..HAVE A NICE DAY...BL..BI# #END LOCAL## ^ ## TKT EDIT OF CNV 6935 BY ..BID 0354GMT 28NOV2014^ OUR AUD TO ??^ DEALER IS MANA^ COMMENT - 2^ STATUS CONFIRMED^ ##ENDED AT 03:54 GMT##(514 CHARS) | | Deal Ticket Senders RefNo 1EC1433200010 Related Ref 1EC1433200010 PARTY A BISINBBXXX PARTY B SBOSGB2X Type of Operation AMND Scope Of Operation NA Trade Date 28-Nov-2014 Value Date 02-Dec-2014 Ccy Bght AUD Ccy Sold USD Amount Bght 1000000 Amount Sold 849900 Exchange Rate 0.8499 Split Settlement Ind... NA Broker BG3 B1 Broker Commission NA Buy Receiving Agent BISINBBXXX /40211701 Sell Receiving Agent SBOSGB2X RSBKA Buy Intermediary NA Sell Intermediary NA Split Buy Sell Indic... NA Split Receiving Agent NA Split Intermediary NA Trader MAMI Deal Reference Cp Reference NA | | | | | | | | | | | | | | | | |
| Rate Scan Info Rate Scan Status EXCEPTION Deal Rate .8499 Min Rate .85115 Max Rate .85275 <table border="1"> <tr> <td>Audit Info</td> <td>Ref Num</td> <td>1EC1433200010</td> <td>Deal Version</td> <td>2</td> </tr> <tr> <td>Audit Status</td> <td>AUDITED</td> <td>Auditor</td> <td>DA013</td> <td>Audit Date 2014-11-28 17:07:36</td> </tr> <tr> <td colspan="2">Remarks</td> <td colspan="3">AUDIT</td> </tr> </table> | | | | Audit Info | Ref Num | 1EC1433200010 | Deal Version | 2 | Audit Status | AUDITED | Auditor | DA013 | Audit Date 2014-11-28 17:07:36 | Remarks | | AUDIT | | |
| Audit Info | Ref Num | 1EC1433200010 | Deal Version | 2 | | | | | | | | | | | | | | |
| Audit Status | AUDITED | Auditor | DA013 | Audit Date 2014-11-28 17:07:36 | | | | | | | | | | | | | | |
| Remarks | | AUDIT | | | | | | | | | | | | | | | | |

Figure 2-X: Audit Trail

Fields shown below:

| Field | Description |
|-------------------------|---|
| Ref Num | The unique Reference no of deal |
| Rate Scan Status | The rate scan status if the rate is within or breached can be shown |

| | |
|---------------------|---|
| Deal Rate | The rate agreed at time of deal booking |
| Min Rate | The minimum rate maintained for rate reasonability check at the time of currency creation. |
| Max Rate | The maximum rate maintained for rate reasonability check at the time of currency creation |
| Audit Status | The Audit status of the deal is shown. The Audit Status can be selected from the drop down and by clicking on the Audit button the deal can be Audited. |
| Deal Version | The version of deal if it new or modified |
| Auditor | The Auditors info is given in this field. The dealer who has given entitlements to perform this action. |
| Audit Date | The time and Date of when the Audit has been done is displayed here. |

2.1.6.7 REUTERS CONVERSATION

The screen shows the Reuters conversation done at the time of deal booking. This will be enabled in FO/BO when the deal retrieved from Reuters interface is authorized in back office.

GO to Deal Capture->Tools ->Show Conversation

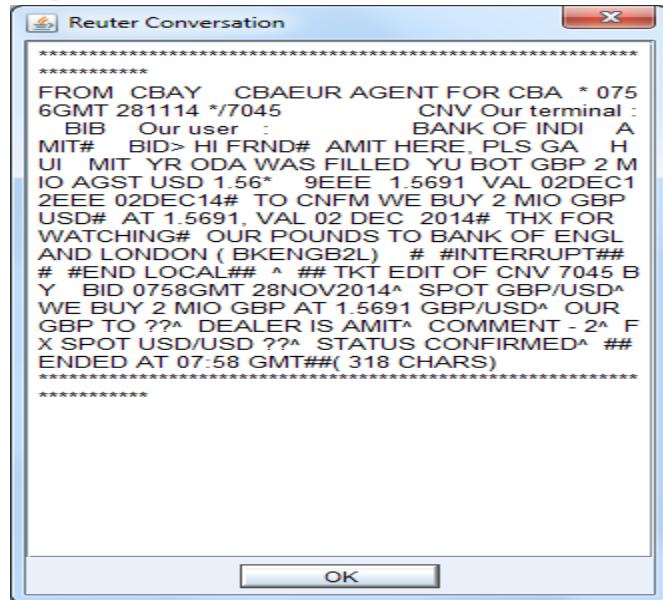


Figure 2-Y: Show Reuters Conversation Window

2.1.6.8 DEAL SLIP

On retrieving / population of deal details on deal capture screen, Deal slip / ticket can be generated by navigating through Tools -> Deal Slip. It would be generated for the selected deal in pdf format.

Sample attachments

[Forward.pdf](#) [Swap-Forward.pdf](#)

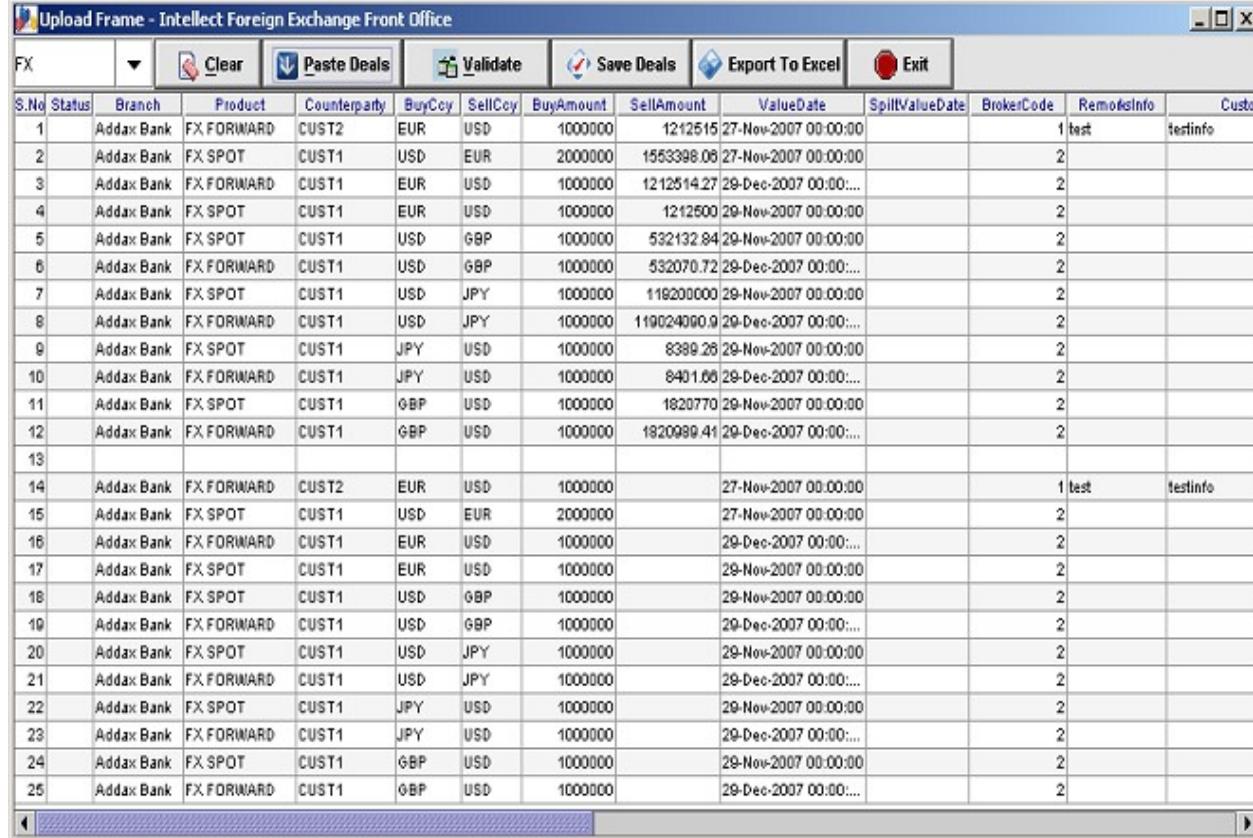
2.2 OTHER DEAL ENTRY SCREEN

These are the other deal entry screens used for position update and desk transfers. Most of common fields in the screen is explained in Deal Capture. Refer to section .

2.2.1 BULK TRADE UPLOAD FRAME

This screen provides the user to import bulk deals from an excel sheets. Deals can be imported into

System from an Excel file by copy and paste using the intermediate Screen called ‘Upload Frame’. Products like spot and forwards are supported through this frame.



The screenshot shows a Windows application window titled "Upload Frame - Intellect Foreign Exchange Front Office". The window has a menu bar with "File", "Edit", "View", "Insert", "Format", "Tools", and "Help". Below the menu is a toolbar with buttons for "Clear", "Paste Deals", "Validate", "Save Deals", "Export To Excel", and "Exit". The main area is a grid table with columns: S.No, Status, Branch, Product, Counterparty, BuyCcy, SellCcy, BuyAmount, SellAmount, ValueDate, SplitValueDate, BrokerCode, RemarksInfo, and Cust. There are 26 rows of data, each representing a deal. The data includes various currency pairs (EUR, USD, GBP, JPY) and dates (e.g., 27-Nov-2007, 29-Dec-2007).

| S.No | Status | Branch | Product | Counterparty | BuyCcy | SellCcy | BuyAmount | SellAmount | ValueDate | SplitValueDate | BrokerCode | RemarksInfo | Cust |
|------|------------|------------|---------|--------------|--------|---------|-----------|------------|-------------|------------------------|------------|-------------|----------|
| 1 | Addax Bank | FX FORWARD | CUST2 | EUR | USD | | 1000000 | | 1212515 | 27-Nov-2007 00:00:00 | | 1 test | testinfo |
| 2 | Addax Bank | FX SPOT | CUST1 | USD | EUR | | 2000000 | | 1563398.06 | 27-Nov-2007 00:00:00 | | 2 | |
| 3 | Addax Bank | FX FORWARD | CUST1 | EUR | USD | | 1000000 | | 1212514.27 | 29-Dec-2007 00:00:.... | | 2 | |
| 4 | Addax Bank | FX SPOT | CUST1 | EUR | USD | | 1000000 | | 1212500 | 29-Nov-2007 00:00:00 | | 2 | |
| 5 | Addax Bank | FX SPOT | CUST1 | USD | GBP | | 1000000 | | 532132.84 | 29-Nov-2007 00:00:00 | | 2 | |
| 6 | Addax Bank | FX FORWARD | CUST1 | USD | GBP | | 1000000 | | 532070.72 | 29-Dec-2007 00:00:.... | | 2 | |
| 7 | Addax Bank | FX SPOT | CUST1 | USD | JPY | | 1000000 | | 119200000 | 29-Nov-2007 00:00:00 | | 2 | |
| 8 | Addax Bank | FX FORWARD | CUST1 | USD | JPY | | 1000000 | | 119024000.9 | 29-Dec-2007 00:00:.... | | 2 | |
| 9 | Addax Bank | FX SPOT | CUST1 | JPY | USD | | 1000000 | | 8389.26 | 29-Nov-2007 00:00:00 | | 2 | |
| 10 | Addax Bank | FX FORWARD | CUST1 | JPY | USD | | 1000000 | | 8401.66 | 29-Dec-2007 00:00:.... | | 2 | |
| 11 | Addax Bank | FX SPOT | CUST1 | GBP | USD | | 1000000 | | 1820770 | 29-Nov-2007 00:00:00 | | 2 | |
| 12 | Addax Bank | FX FORWARD | CUST1 | GBP | USD | | 1000000 | | 1820999.41 | 29-Dec-2007 00:00:.... | | 2 | |
| 13 | | | | | | | | | | | | | |
| 14 | Addax Bank | FX FORWARD | CUST2 | EUR | USD | | 1000000 | | | 27-Nov-2007 00:00:00 | | 1 test | testinfo |
| 15 | Addax Bank | FX SPOT | CUST1 | USD | EUR | | 2000000 | | | 27-Nov-2007 00:00:00 | | 2 | |
| 16 | Addax Bank | FX FORWARD | CUST1 | EUR | USD | | 1000000 | | | 29-Dec-2007 00:00:.... | | 2 | |
| 17 | Addax Bank | FX SPOT | CUST1 | EUR | USD | | 1000000 | | | 29-Nov-2007 00:00:00 | | 2 | |
| 18 | Addax Bank | FX SPOT | CUST1 | USD | GBP | | 1000000 | | | 29-Nov-2007 00:00:00 | | 2 | |
| 19 | Addax Bank | FX FORWARD | CUST1 | USD | GBP | | 1000000 | | | 29-Dec-2007 00:00:.... | | 2 | |
| 20 | Addax Bank | FX SPOT | CUST1 | USD | JPY | | 1000000 | | | 29-Nov-2007 00:00:00 | | 2 | |
| 21 | Addax Bank | FX FORWARD | CUST1 | USD | JPY | | 1000000 | | | 29-Dec-2007 00:00:.... | | 2 | |
| 22 | Addax Bank | FX SPOT | CUST1 | JPY | USD | | 1000000 | | | 29-Nov-2007 00:00:00 | | 2 | |
| 23 | Addax Bank | FX FORWARD | CUST1 | JPY | USD | | 1000000 | | | 29-Dec-2007 00:00:.... | | 2 | |
| 24 | Addax Bank | FX SPOT | CUST1 | GBP | USD | | 1000000 | | | 29-Nov-2007 00:00:00 | | 2 | |
| 25 | Addax Bank | FX FORWARD | CUST1 | GBP | USD | | 1000000 | | | 29-Dec-2007 00:00:.... | | 2 | |

Figure 2-Z: Upload Frame Screen

The various field details of this screen are shown:

| Field | Description |
|-------|---|
| Clear | Indicates the branch at which the user books the deals .To clear the screen |

| | |
|-----------------------|--|
| Paste deals | To paste the details from an excel sheet to the screen |
| Validate Deals | It validates the business data for correct format and completeness of details required. |
| Save Deals | To save the deals on the system. This effectively uploads the validated data as deals into the system. |
| Export Deals | To export the details of the deals (as seen on the screen) in an excel format |
| Exit | Used to close the screen |
| Status | Shows the status of the Deal |
| Audit Trial | It gives the deal ID of the deal when booked |
| Upload Status | This column is used to track/or to give the status of the deals upload process. If there is error during upload, this will display the message, or provides the successfully status. |

Steps to upload the deals:

1. Fill up the deal details in template format provided.
2. Copy the deals from excel and goto Upload frame and then click on ‘Paste Deals’.
3. Dealer can validate the deals using ‘Validate Deal’ option .
4. If validation is unsuccessful dealer can view the error in ‘Audit trial’ and correct them back In excel and repeat from step 2.
5. Once validation is successful click on ‘Save Deals’ .All the overrides will be overridden by system and deal reference numbers would be generated for all the deals.

2.2.2 CURRENCY POSITION ADJUSTMENTS

The banks position can be updated from booking deals from Host GL Systems by connecting through interfaces. The purpose of this user interface is to allow you to enter a new currency position adjustment or views modify adjustment passed at EOD the previous day.

Below is the Currency position Adjustment Deal Capture Screen.

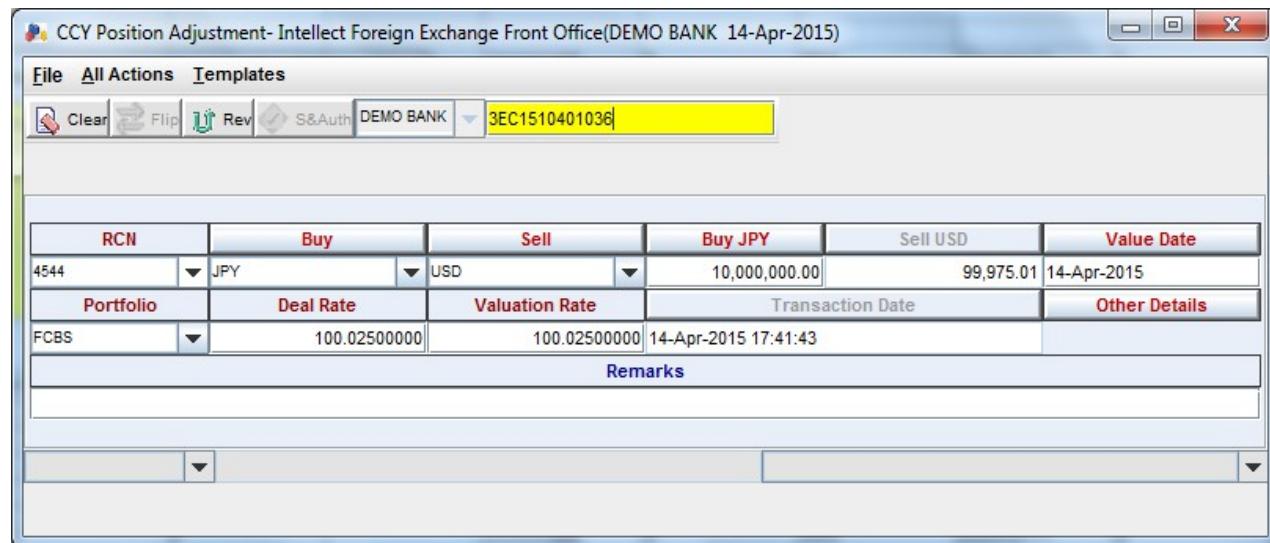


Figure 2- A-1: CCY position Adjustment

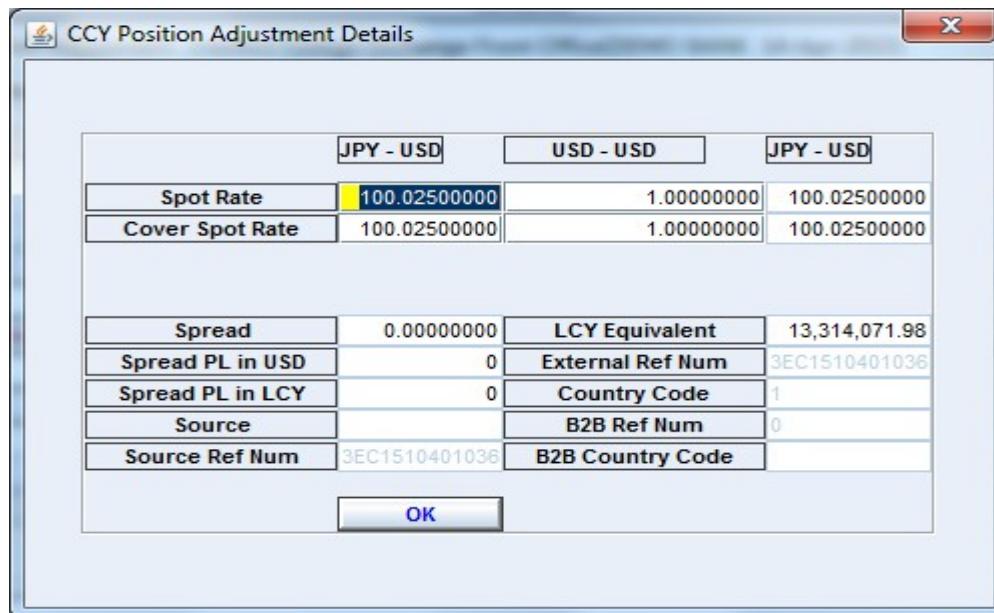


Figure 2-A-2: Other Details in CCY Position Adjustment

2.2.1.1 Book New Adjustments

1. Specify the Buy currency code by selecting one from the pick list
2. Specify the Sell currency code by selecting one from the pick list
3. Enter the RCN number, the Buy amount, the Portfolio and the Maturity Date.
4. Press F9. The system automatically calculates and displays all the rate details.
5. Click on Save to save the adjustment made.

2.2.1.2 Reverse Authorized Adjustments

The system allows the reversal of authorized adjustments by clicking over  button.

1. Acknowledge the confirmation message that appears to confirm the reversal.
2. A new deal will be generated reversing the earlier adjustment which is mirror image of adjustment deal.

2.2.2 INTER DESK POSITION TRANSFER

'Inter Desk Position Transfer' as the name suggests involves the transfer of cash and forward positions (Where maturity date is greater than spot date) between dealers.

System also allows transferring the positions from one dealer to another or the positions can also be transferred from one portfolio to another portfolio for the same dealer or to a different dealer.

Inter-Desk Position Transfer- Intellect Foreign Exchange Front Office (DEMO BANK 14-A...)

| Counterparty Dealer | | Buy | Sell | Buy USD | Sell INR |
|---------------------|------------------|-----------------------|-------------------------|----------------------|----------|
| SHMT | ▼ | USD | ▼ INR | 100.00 | 6,100.00 |
| Value Date | Deal Rate | Valuation Rate | From Portfolio | To Portfolio | |
| 14/04/15 | 61.00000000 | 61.00000000 | FCBS | ▼ MIRR | ▼ |
| Remarks | | | Transaction Date | Other Details | |
| | | | 14/04/15 14:52:22 | | |

Figure 2-A-3: IDPT Deal Capture

Inter-Desk Position Transfer Details

| | | | |
|------------------------|------------|-------------|-------------|
| USD - USD | INR - USD | USD - INR | |
| Deal Spot Rate | 1.00000000 | 61.00000000 | 61.00000000 |
| Cover Spot Rate | 1.00000000 | 61.00000000 | 61.00000000 |
| OK | | | |

Figure 2-A-4: IDPT Other Details Screen

Below are the fields listed for IDPT:

| Field | Description |
|----------------------------|--|
| Counterparty Dealer | User has to select the counterparty dealer ID from whom he is buying and selling .This drop down lists all FX dealers. If the transfer is to be done for the same dealer within portfolios, then the same dealer id as that of the logged-in dealer/user has to be selected. |
| From Portfolio | User can select the portfolio from which position is to be transferred. This is a drop down that lists FX portfolios in the chosen branch and the dealer logged in depending on the access right of the user. Refer to setup document portfolio |

| | |
|---------------------|--|
| | section. |
| To Portfolio | User can select the portfolio to which position is to be transferred. This is a drop down that lists FX portfolios in the chosen branch and the dealer selected in Counterparty dealer depending on the access right of the user. Refer to setup document portfolio section. |

2.2.2.1 Creating New IDPT Deal

1. Select the counter party dealer to transfer the position.
2. Select the mandatory fields as seen and save authorize the deal

2.2.2.2 Flip or Deleting IDPT's:

The system allows flipping the currencies for IDPT deal by clicking on flip button . It also has a delete operation provided to delete the IDPT deal.

3.0 BLOTTERS

Blotter Features include setting of preferences, saving the data as file, export to excel functionality and also print a report. Refer attached Sample Screenshot for a view of Deal blotter .

3.1 COMMON BLOTTER FEATURES

3.1.1 User Preferences

It is to set or define the selection criteria based on which a user wants to view deal related data.

Dealer/User can set preference by clicking on  button in Blotter Screen.

The preferences are configurable and it is used to show/display the deals & other valuable information with saved or selected properties like deals booked in past 'n' days or booked in certain portfolio etc

The user preference screen has different tabs for selection of Dealer groups, branch/portfolio, and currency and blotter columns. Refer to the below screen shot.

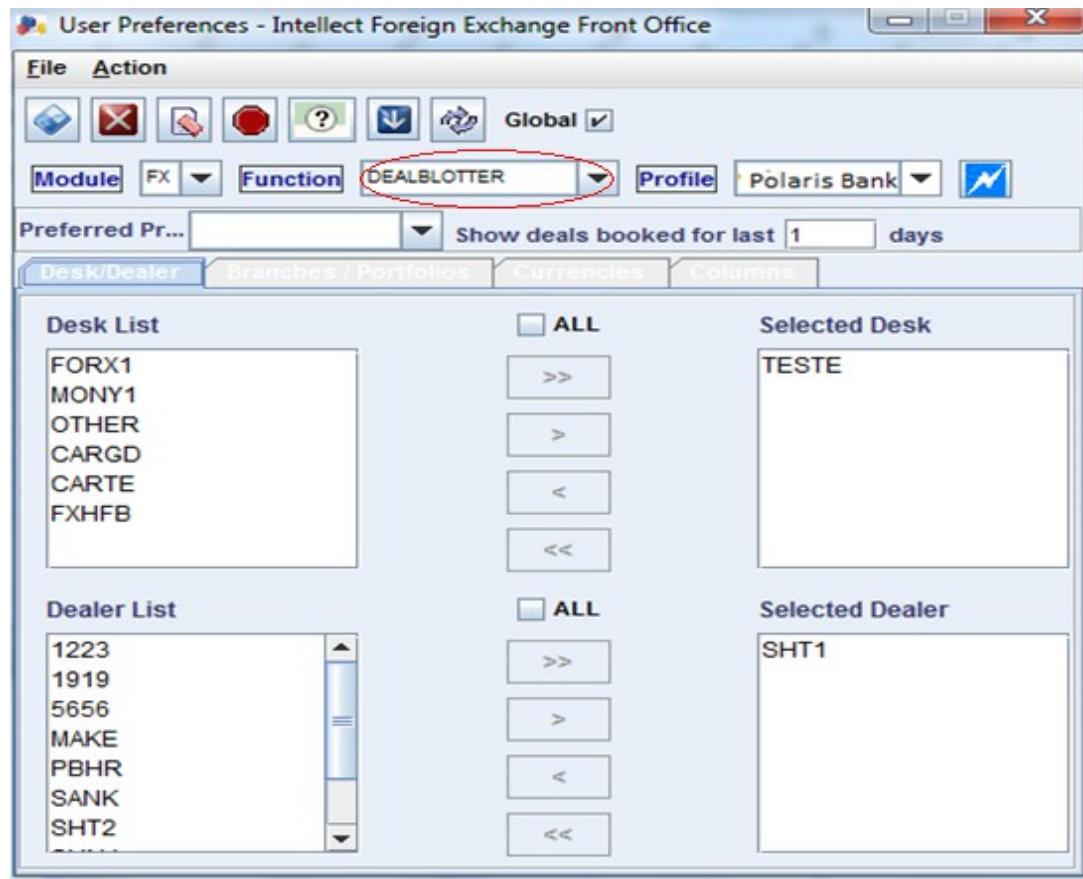


Figure 3-A: User Preferences

Mostly all blotters listed have user preferences .Dealer can set preferences for following criteria for the Deal Blotter so as to filter the deals as per one's need .

- ① **Show Last 'N' Days:** System provides user with option to view deals done as of today
 - for last 'n' days where 'n' is user specified. By default, the deals done during the day are displayed.
- ② **Desk:** Dealer can choose list of dealer groups.
- ③ **Dealer:** Dealer can choose dealers which are displayed based on desk.
- ④ **Branch:** Dealer can choose branch for which one would like to see the deals done.

- ① **Portfolio:** Dealer can choose one or more Portfolios for which one would like to see the deals done.
- ② **Currency:** Dealer can choose list of currencies.
- ③ **Tenor Buckets:** Dealer can choose the list of tenors that are configured in the system
- ④ **Columns:** Dealer can choose list of configured columns to display
- ⑤ **Amounts display:** Dealer can choose the denominations in which blotters figures need to be displayed eg. Millions, Thousands, absolute etc.

3.1.2 Create Local/Global Profile:

1. Go to deal blotter and Click on the  - button.
2. Enter name of the profile to be created in the profile field.
3. Select the values from the available drop down against the branch, portfolio , currency and columns .
4. If user want to create a global profile Check the Global check box .¹
5. Click on save button. There would be a pop-up saying that the new preference has been saved successfully. This newly saved profile can now be seen on the profile dropdown of the deal blotter.

3.1.3 Modifying and Deleting a profile:

Listed below are the steps to modify or delete an existing profile.

1. Go to deal blotter and Click on the  - button.
2. Click on the Profile Field and choose the profile that has to be modified.
3. Click on the fetch button in preferences .
4. **Deleting a Profile:**

¹ Refer to the blotter icons in section 1.3.2 Key Icons .

Local Or Global profile may have similar names while creating profile. Only authorized dealers will have permission to create global profile and each profile names are unique in all local or global.

Click on delete button  to delete a selected profile

5. Modify a Profile:

Modify the profile against any of criteria's as mentioned and Click on save button.

3.1.4 Printing and Spooling of Blotter

Blotter can be saved in an excel with a simple click of  button for MIS purpose.

Clicking on the  button can also print the blotter..

3.1.5 Live/Frozen

Auto Refreshing can be controlled using LIVE/ROZEN functionality by  button. This is helpful for the dealer when he monitors numbers and can choose to stop the blotters to refresh online.

- ① LIVE : Refresh the blotters real time
- ② FROZEN : Stops refreshing real time

3.1.6 Help

Help file opens the information regarding blotter operations. It can be invoked by clicking on 

3.1.7 Refresh

Dealer can also manually refresh the blotter by clicking on refresh  button icon.

3.1.8 Exit

Dealer can close or exit from the blotter screens by clicking on exit  button.

3.1.9 Additional Features

The dealer has additional configurability as to the view of it as follows

- ① Setting the order in which the columns are to be shown .This can be done by selecting a column and dragging it .
- ② Sort the Blotter on any column by clicking on the column heading.
- ③ If a tenor end date falls on a holiday then the tenor date is marked with a superscript H to represent that the tenor date is a holiday.
- ④ Dealer can select the list of profiles which are created by changing from drop down.
- ⑤ Dealer can also change the currency in the cash flow easily by changing the currency in the currency drop down.

3.2 DEAL BLOTTER

Deal blotter displays the list of all the deals done today or for a selected time period based on the user preferences. Blotter displays all the important attributes of the Deal in front office

Deal blotter is updated as soon as a deal is saved. All the fields captured in deal capture are displayed in the blotter. In case of Swap the two legs of the deal are populated separately with the same Deal No. By double clicking a particular deal, a deal can be fetched from Deal Blotter onto the Deal Capture Screen for any further action

| Deal Blotter- Intellect Foreign Exchange Front Office | | | | | | | | |
|---|-----------------|---------|------------|----------|---------------|-------------|----------------|-----|
| Profile | | View | Desk | | Branch | Portfolio | | |
| ALL | All deals | : 107 | [ALL] | [ALL] | [ALL] | [ALL] | | |
| Status | Deal Status | Deal No | Ccy Bought | Ccy Sold | Amount Bought | Amount Sold | Booking Status | |
| FO AUTH | 9EC1510401103 | USD | INR | | 100 | 6,100 | | |
| FO REV | 3EC1510401131 | USD | JPY | | 99,975.01 | 10,000,000 | | |
| FO REV | 3EC1510401037 | USD | JPY | | 99,975.01 | 10,000,000 | | |
| FO AUTH | 3EC1510401036 | JPY | USD | | 10,000,000 | 99,975.01 | | |
| FO REV | 3EC1510401034 | GBP | USD | | 54,054.05 | 100,000 | | |
| FO AUTH | 3EC1510401031 | USD | GBP | | 100,000 | 54,054.05 | | |
| FO REV | 3EC1510400831 | USD | LKR | | 7.51 | 1,000 | | |
| FO AUTH | 3EC1510400830 | LKR | USD | | 1,000 | 7.51 | | |
| FO AUTH | 1EC1510401140L2 | USD | EUR | | 2,756,518.18 | 1,000,000 | UnAuth | 410 |
| FO AUTH | 1EC1510401140L1 | EUR | USD | | 1,000,000 | 1,386,700 | UnAuth | 410 |
| FO AUTH | 1EC1510401139 | EUR | GBP | | 1,000,000 | 749,567.57 | UnAuth | 410 |
| FO AUTH | 1EC1510401138 | EUR | GBP | | 3,000,000 | 2,248,702.7 | UnAuth | 410 |
| FO AUTH | 1EC1510401137 | EUR | USD | | 1,000,000 | 1,386,700 | UnAuth | 410 |
| FO AUTH | 1EC1510401134 | GBP | USD | | 1,000,000 | 1,850,000 | UnAuth | 410 |
| FO AUTH | 1EC1510401132 | GBP | USD | | 540,540.54 | 1,000,000 | UnAuth | 410 |
| FO NEW | 1EC1510401127L2 | EUR | USD | | 90,688.142 | 250,000 | UnAuth | 410 |
| FO NEW | 1EC1510401127L1 | USD | EUR | | 250,000 | 90,786.941 | UnAuth | 410 |
| FO AUTH | 1EC1510401124 | GBP | USD | | 300,000 | 555,000 | UnAuth | 410 |
| FO AUTH | 1EC1510401123 | GBP | USD | | 400,000 | 740,000 | UnAuth | 410 |
| FO AUTH | 1EC1510401114 | EUR | USD | | 4,000,000 | 4,208,700 | UnAuth | 410 |

Figure 3-F: Deal Blotter

Most of the Field labels are self-explanatory. One can refer to the following field descriptions:

| Field | Description |
|-------------|---|
| Status | <p>Displays the different status of deal highlighted in color coding.</p> <ul style="list-style-type: none"> ⌚ Amber for new/modified/repriced deals ⌚ Green for authorized deal ⌚ Red for deleted deals ⌚ Blue for Matured –cancelled deals. |
| Deal Status | Displays the status of deal as of today. Like FO NEW, FO MOD,FO AUTH etc. |
| Ref Num | Reference number of a deal |

| | |
|-----------------------------|---|
| Deal Maker ID | FO Dealer who created the deal |
| Deal Make Date Time | Date and time when FO dealer has created the deal |
| Deal Checker ID | FO Dealer who has Authorized the deal |
| Deal Check Date Time | Date and time when FO dealer has authorized the deal |
| Back Maker ID | BO User who had last modified the Deal |
| Back Make Date Time | Date and time when BO user has enriched the deal |
| Back Checker ID | BO User who had authorized the Deal |
| Back Check Date Time | Date and time when BO dealer has authorized the deal |
| Booking Status | The status of the deal if it is confirmed, matured or unauthorized. |

3.2.1 Different Views in Blotter

Deal blotter shows a pre-loaded views of deals done by logged in dealer and other dealers.

It has the following options which can be configurable easily in the system depending on the need.

| Field | Description |
|-----------------|---|
| All Deals | This view displays all deals that the dealer has the permission to see. This is the default view in the blotter |
| My Deals | This view displays only those deals that have been entered by the logged in Dealer. |
| My UnAuth Deals | This view displays only unauthorized deals by the logged |

| | |
|--------------------|---|
| | in dealer. |
| My Auth Deals | It displays only authorized deals by the logged in dealer. |
| UnAuth Other Deals | This view displays the deals which are done by other dealers and are currently in unauthorized status |
| UnAuth All Deals | This view displays all the deals that are unauthorized. |
| Authorized Deals | This view displays all authorized deals that the dealer has right to see. |
| Maturing -OD | This view displays all deals that are maturing today. Like wise system can configure deals maturing for 'n' days |
| Un-Audited Deals | This view displays the deals that are not confirmed. |

3.2.1 Filters

If the dealer wants to choose the deals of only a specific currency or others out of the currencies chosen in the preferences, system allows to Filter deals in Deal Blotter .The options to apply filter can be viewed by right clicking on the deal blotter.

Deal Blotter- Intellect Foreign Exchange Front Office

LIVE Last Refreshed:19-Nov-2012 RefNum:1CA1228600020

| Profile | | View | | Desk | | Branch | | Portfolio | | CCY | |
|-------------|---------------|-----------------------------------|-------------|--------------------|--|-------------------------------|--------------------------------|-----------|-----------------|-----|---|
| ABC | AllDeals | [CARGD, CARTE, Chief, FIXD1, F... | | [CARGILLS COLOMBO] | | [?SNG, CAR1, CAR2, GHA1, ...] | [MYR, SEK, AUD, CAD, EUR, ...] | | | | |
| Status | Deal Status | Deal No | Acc Officer | Amount Bought | | Amount Sold | | B2B Rqrd | Beneficiary Acc | E | |
| BO ENRICH | 1CA1232400024 | 3 | | 1,000 | | 1,621.62 Y | | | | Un |  |
| BO AUTH/MOD | 1CA1232400023 | 3 | | 1,000 | | 1,621.62 Y | | | A:00002000XAX | Con |  |
| FO AUTH | 9EC1228600048 | | | 10 | | 1,110 | | | | | |
| FO AUTH | 3EC1228600047 | | | 100 | | 11,100 | | | | | |
| FO AUTH | 3CA1229900007 | | | 100,000 | | 69,305.63 | | | | | |
| FO REV | 3CA1229900005 | | 81 | 100,000 | | | | | | | |
| FO REV | 3CA1229900004 | | 81 | 100,000 | | | | | | | |
| FO REV | 3CA1229900003 | | 81 | 100,000 | | | | | | | |
| FO AUTH | 3CA1229900002 | | | 61,666.67 | | | | | | | |
| FO AUTH | 3CA1229900001 | | | 100,000 | | 144,288.43 | | | | | |

Figure 3-H: Deal Blotter Screen with filters

To apply filters user can select over the list of columns provided and enter text in ‘Find’. Once ‘Filtered’ deals will be optimized respectively.

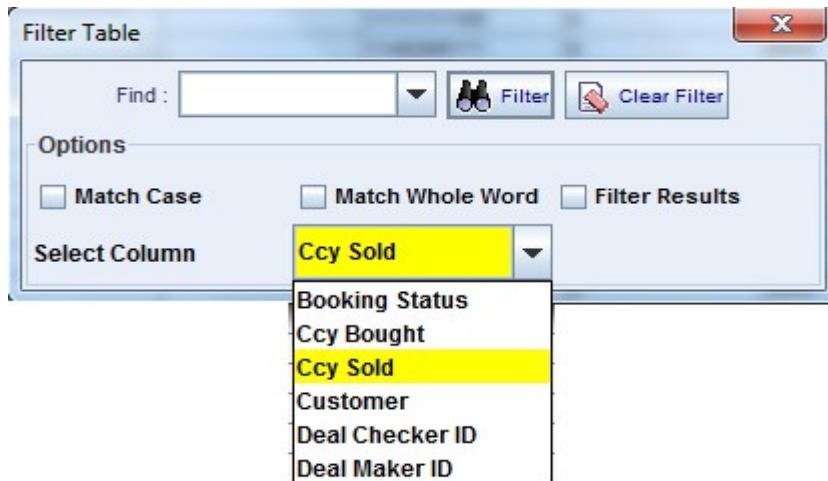


Figure 3-I: Deal Blotter Screen with filters

Similarly dealer can clear or restore filters.

User can also search the fields as on specific date ,currency ,and others by optimizing using oper

 Refer to section 3.9 Deal Query ->Search Deals using Oper

3.3 POSITION BLOTTER

Position Blotter provides the consolidated currency positions of all the currencies across the asset classes. A two level drill-down is also available to view the positions at Individual Source (Treasury, Merchant etc) and at Individual Branch level of each source (Treasury-Branch1, Treasury-Branch2, etc). The blotter displays positions in both Deal currency and Local currency and USD.

Currency Position:

It displays the positions currency wise.

Retail Bank Position

The drill down at currency level displays consolidated positions across all systems drilled down at various point of sales.

| Position Blotter- Intellect Foreign Exchange Front Office | | | | | | | | | | | | |
|---|------------------|----------------------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|-----------------|
| Profile | | Last Refreshed:25-May-2015 | | | | | | | | | | |
| All Deals | | [ALL] | | | | | | | | | | |
| Currency/Branch | Opening Cash | Cash Inflow | Cash Outflow | Net Cash | Opening Fwd | Forward Inflow | Forward Outfl | Net Forward | Total Position | Start of Day P | Current BO P | Dealer USD E |
| AUD | 0.00 | 0.00 | (4,454,132.97) | (4,454,132.97) | 0.00 | 6,156,143.28 | (8,802,674.02) | (2,646,530.74) | (7,100,663.71) | 0.00 | 0.00 | (6,354,383.95) |
| TRSY | 0.00 | 0.00 | (4,454,132.97) | (4,454,132.97) | 0.00 | 6,156,143.28 | (8,802,674.02) | (2,646,530.74) | (7,100,663.71) | 0.00 | 0.00 | (6,354,383.95) |
| KAPITI | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| USD | (212,191,347...) | 100,159,005... | (1,395,880.7... | 98,550,942.8... | 12,861,198.54 | 2,273,894.05... | (2,194,672.8... | 92,082,358.67 | 98,643,025.2... | 215,417,903... | 224,459,268... | 99,067,763.2... |
| TRSY | (212,191,347...) | 100,159,005... | (1,395,880.7... | 98,550,942.8... | 12,861,198.54 | 2,273,894.05... | (2,194,672.8... | 92,082,358.67 | 98,643,025.2... | 215,417,903... | 224,459,268... | 99,067,763.2... |
| TX | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| KAPITI | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| MARANDAGHAMULA | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| FIRST CITY OFFICE | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CORPORATE BRANCH | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| JAFNA BRANCH | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| MERCHANT | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| EUR | 11,202,599.33 | 2,721,136.51 | (1,118,580.80) | 12,805,155.04 | (7,111,364.86) | 44,949,112.85 | (37,360,000... | 477,747.04 | 13,282,902.08 | (22,070,746... | (26,271,746... | (30,380,641... |
| TRSY | 11,202,599.33 | 2,721,136.51 | (1,118,580.80) | 12,805,155.04 | (7,111,364.86) | 44,949,112.85 | (37,360,000... | 477,747.04 | 13,282,902.08 | (22,070,746... | (26,271,746... | (30,380,641... |
| TX | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| KAPITI | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| MERCHANT | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CORPORATE BRANCH | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| MILLENNIUM BRANCH | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| LKR | 934,338,419... | 10,000,000.00 | (4,421,497.5... | (3,477,159.0... | (400,171,249... | 273,861,794... | (288,160,402... | (14,698,779... | (18,175,938... | (1,208,114.6... | (244,938,231... | (149,565,379... |
| TRSY | 934,338,419... | 10,000,000.00 | (4,421,497.5... | (3,477,159.0... | (400,171,249... | 273,861,794... | (288,160,402... | (14,698,779... | (18,175,938... | (1,208,114.6... | (244,938,231... | (149,565,379... |
| EXIM | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| TX | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| KAPITI | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| MERCHANT | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| CAD | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 |
| INR | 0.00 | 62,497,500.00 | (270,832,052... | (208,334,552... | 0.00 | 126,947,997... | (236,640,969... | (109,692,971... | (318,027,524... | 67,797,500.00 | 130,295,000... | (4,003,653.80) |

Figure 3-J: Position Blotter

Fields listed below:

| Field | Description |
|--------------------------------------|--|
| CCY | It is the currency for which position is shown. It shows the SWIFT currency code. |
| Opening Cash | The opening cash position at in start of day is displayed |
| Cash Inflow | Inflow as on Current Date is displayed The Cash inflow amount done in this currency can be seen |
| Cash Outflow | Outflow as on System Date is displayed The Cash outflow amount done in this currency can be seen |
| Net Cash | Net of Cash Inflow and Cash Outflow Net cash is been displayed which shows closing Cash position |
| Opening Forward | The opening cash position in start of day is displayed Opening position netted for all forward dates is displayed at start of day |
| Forward Inflow | Total of Inflows on all forward dates is displayed The Forward inflow amount done in this currency can be seen |
| Forward Outflow | Total of Outflows on all forward dates is displayed The Forward outflow amount done in this currency can be seen |
| Net Forward | Net of Forward Inflow and Forward Outflow is displayed Net Forward is been displayed which shows closing Forward position |
| Total Position | Total of Net cash and Net Forward position is been displayed |
| Current BO Position CCY (USD) | It is USD equivalent of the above CCY BO Position. |
| Current BO Position LCY | It is LCY Equivalent of Current BO CCY Position. |

| | |
|---|---|
| | |
| Current Position CCY | it is the current position of the currency in Front office considering all actions like Buy / Sell / modifications / cancellations etc. in whatever latest state they are (entered / modified / authorized etc). It gets calculated by adding today's position into the day's opening position. |
| Current Position LCY | It is LCY equivalent of Current FO Position CCY at deal specific rates. |
| Currency LCY Eqv. Position | This is LCY equivalent of current FO position at current available rate. |
| Current Position CCY (USD) | It is USD equivalent of Current FO CCY Position at deal specific spot rates. |
| Current USD Eqv. Position | It is USD Equivalent of current FO CCY position by considering current USD Mid Rate. |
| Opening Position CCY | It is the opening position of the currency at the start of the day |
| Opening USD Eqv. Position | It is the opening position of the currency at the start of the day in USD Equivalent. |
| Opening Position LCY | It is the opening position of the currency with respect to local currency at the start of the day considering the daily spot rate. |
| Opening Currency LCY Eqv. Position | It is the opening position of the currency with respect to local currency Equivalent in start of day considering the |

| | |
|---------------------------------|---|
| | current spot rate |
| FCY Reval Rate | It is the Currency Mid Rate expressed in terms of USD. |
| LCY Reval Rate | It is the Currency Mid Rate expressed in Local Currency . |
| Unauth Position CCY | It is Unauthorized Currency Position . |
| Unauth LCY Eqv. Position | It is Unauthorized Currency Position in Local Currency Equivalent |
| Unauth USD Eqv. Position | It is Unauthorized Currency Position in USD Equivalent. |
| Dealer USD Eqv. Position | It is Dealers Currency Position in USD Equivalent. |
| Dealer LCY Eqv. Position | It is Dealers Currency Position in Local Currency Equivalent. |
| Total USD Eqv field | <u>It shows the total of USD Eqv. field</u> |

Position Blotter:

| Position Blotter- Intellect Foreign Exchange Front Office | | | | | | | | | | | | | | | | | |
|---|---------------|---------------|------------------|------------------|----------------|----------------|----------------|-------------------|----------------|----------------|----------------|----------------|------------------|----------------|----------------|---------------|----------------|
| Profile | | Desk | | Branch | | | | | | | | | | | | | |
| New | FMDG | [ALL] | | | | | | | | | | | | | | | |
| LCY Balance (19,118,707,806.90) | | | | NOP(USD) | | | | 20,910,164,097.44 | | | | | | | | | |
| Currency/Branch | Opening C... | Opening F... | Cash Info... | Cash Outfl... | Forward Inf... | Forward O... | Net Cash | Net Forward | Total Posit... | Currency L... | Current B... | Current B... | Current B... | Current Po... | Current Po... | Cur... | |
| CHF | 0.00 | 0.00 | 1,683,054... | (685,120.5... | 1,797,317... | (68,569,42... | (683,437.5... | (66,772,11... | (67,455,54... | 0.00 | 0.00 | 0.00 | 0.00 | (67,455,54... | (69,089,51... | (9,8 | |
| TRSY | 0.00 | 0.00 | 1,683,054... | (685,120.5... | 1,797,317... | (68,569,42... | (683,437.5... | (66,772,11... | (67,455,54... | 0.00 | 0.00 | 0.00 | 0.00 | (67,455,54... | (69,089,51... | (9,8 | |
| SEYLAN BANK DBU | 0.00 | 0.00 | 1,000,000... | (685,120.5... | 1,791,634... | (68,566,68... | (684,120.5... | (66,775,05... | (67,459,17... | 0.00 | 0.00 | 0.00 | 0.00 | (67,459,17... | (69,093,22... | (9,8 | |
| SEYLAN BANK FCBU | 0.00 | 0.00 | 683,054,46... | 0 005,683,054... | (2,742,213... | 683,054,462... | 940,841... | 3,623,895... | 0.00 | 0.00 | 0.00 | 0.00 | 0.003,623,895... | 3,711,676... | 3,8 | | |
| AUD | 0.00 | 0.00 | 1,003,000... | (2,464,012... | 102,061.6... | (6,568,454... | 1,000,535... | 95,493,18... | 96,493,72... | (429,834.9... | (6,678,672... | (4,672,399... | (429,806.8... | 96,493,72... | 67,507.00... | 9,5 | |
| TRSY | 0.00 | 0.00 | 1,003,000... | (2,464,012... | 102,061.6... | (6,568,454... | 1,000,535... | 95,493,18... | 96,493,72... | (429,834.9... | (6,678,672... | (4,672,399... | (429,806.8... | 96,493,72... | 67,507.00... | 9,5 | |
| SEYLAN BANK DBU | 0.00 | 0.00 | 1,003,000... | (1,464,012... | 102,054.6... | (6,555,616... | 1,001,535... | 95,499,02... | 96,500,56... | (428,198.4... | (4,339,479... | (3,035,899... | (428,170.3... | 96,500,56... | 67,511,79... | 9,5 | |
| SEYLAN BANK FCBU | 0.00 | 0.00 | 0.00 | 1,000,000... | 7,000,000... | (12,838,03... | (1,000,000... | (6,838,037... | (6,838,037... | (1,636,500... | (2,339,193... | (1,636,500... | (6,838,037... | (4,783,891... | (4,7 | | |
| GBP | (1,000,194... | 1,000,194... | 20,480,21... | (79,725,85... | 29,948,41... | (9,458,233... | (60,245,83... | 20,491,18... | 20,430,93... | 41,107,99... | (92,537,9... | 292,243.6... | 41,111,29... | 20,432,93... | 31,014,13... | 4,4 | |
| MERCHANT | 0.00 | 0.00 | 0.00 | 0.00 | 362.00 | (100,181.00... | 0.00 | (99,819.00... | (99,819.00... | (21,408,24... | (99,819.00... | (151,510,27... | (18,099,81... | (99,819.00... | (151,510,27... | (18 | |
| FIRST CITY OFFICE | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | (100,000.00... | 0.00 | (100,000.00... | 0.00 | (21,408,51... | (100,000.00... | (151,785,00... | (18,100.00... | (100,000.00... | (151,785,00... | (18 | |
| AMBALANGODA BRAN | 0.00 | 0.00 | 0.00 | 0.00 | 362.00 | (181.00... | 0.00 | 181.00 | 181.00 | 274.73 | 181.00 | 274.73 | 181.00 | 181.00 | 274.73 | | |
| TRSY | (1,000,194... | 1,000,194... | 20,480,21... | (79,725,85... | 29,948,41... | (9,458,233... | (60,245,83... | 20,491,28... | 20,431,03... | 41,129,39... | (92,537,9... | 292,395.1... | 41,129,39... | 20,433,03... | 31,014,28... | 4,4 | |
| EUR | 1,471,104... | (1,453,802... | 1,026,006... | (23,990,10... | 11,596,99... | (30,946,96... | 2,473,120... | (20,803,76... | (18,330,64... | (46,540,57... | (233,777,2... | (325,304,2... | (46,424,81... | (20,829,06... | (28,883,27... | (4,0 | |
| MERCHANT | 0.00 | 0.00 | 0.00 | 0.00 | 200,000.00... | 0.00 | 0.00 | 200,000.00... | 200,000.00... | 223,750.00... | 200,000.00... | 223,750.00... | 200,000.00... | 223,750.00... | 200,000.00... | 223,750.00... | |
| AMBALANTOTA | 0.00 | 0.00 | 0.00 | 0.00 | 200,000.00... | 0.00 | 0.00 | 200,000.00... | 200,000.00... | 223,750.00... | 200,000.00... | 223,750.00... | 200,000.00... | 223,750.00... | 200,000.00... | 223,750.00... | |
| TRSY | 1,471,104... | (1,453,802... | 1,026,006... | (23,990,10... | 11,596,99... | (30,946,96... | 2,473,120... | (20,803,96... | (18,330,84... | (46,540,79... | (233,977,2... | (325,527,9... | (46,455,01... | (20,829,26... | (28,883,50... | (4,0 | |
| SEYLAN BANK DBU | 1,471,104... | (1,453,802... | 1,026,006... | (23,990,10... | 11,588,77... | (30,937,31... | 2,473,120... | (20,802,34... | (18,329,22... | (46,545,27... | (237,977,2... | (330,002,9... | (46,459,48... | (20,827,63... | (28,881,68... | (4,0 | |
| SEYLAN BANK FCBU | 0.00 | 0.00 | 0.00 | 0.00 | 8,024,411... | (9,645,709... | 0.00 | (1,621,294... | (1,621,294... | 4,474,999... | 3,999,999... | 4,474,999... | 4,474,252... | (1,621,294... | (1,813,823... | (1,8 | |
| NZD | 0.00 | 0.00 | 0.00 | 0.00 | (633,450,00... | 5,900,350... | (5,265,900... | (633,450,00... | (633,450,00... | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| TRSY | 0.00 | 0.00 | 0.00 | 0.00 | (633,450,00... | 5,900,350... | (5,265,900... | (633,450,00... | (633,450,00... | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| SEYLAN BANK DBU | 0.00 | 0.00 | 0.00 | 0.00 | (633,450,00... | 5,900,350... | (5,265,900... | (633,450,00... | (633,450,00... | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | |
| USD | (2,037,000... | 2,016,000... | 366,111.7... | (62,919,88... | 17,155,41... | (664,054,3... | (1,733,808... | 18,507,36... | 16,773,55... | 1,823,751... | 7,389,477... | 7,389,477... | 1,764,777... | 18,817,55... | 18,817,55... | 2,6 | |
| MERCHANT | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 177,331.00... | (474,672,00... | 0.00 | (297,341,00... | (297,341,00... | 20,709,40... | (297,341,00... | (297,341,00... | (297,341,00... | (297,341,00... | (38,301,46... | (297,341,00... |
| TRSY | (2,037,000... | 2,016,000... | 366,111.7... | (62,919,88... | 17,155,24... | (663,579,6... | (1,733,808... | 18,507,66... | 16,773,85... | 1,803,042... | 7,686,818... | 7,686,818... | 1,803,078... | 18,817,85... | 18,817,85... | 2,6 | |
| SEYLAN BANK DBU | (2,037,000... | 2,016,000... | 261,110.7... | (61,919,88... | 17,053,07... | (638,270,2... | (1,837,809... | 18,430,80... | 16,592,99... | 1,808,175... | 12,819,84... | 12,819,84... | 1,808,211... | 18,636,99... | 18,636,99... | 2,6 | |
| SEYLAN BANK FCBU | 0.00 | 0.00 | 105,001.0... | (1,000,000... | 102,166.2... | (25,309,43... | 104,001.0... | 76,856,82... | 180,857.8... | (5,133,030... | (5,133,030... | (5,133,030... | 180,857.8... | 180,857.8... | 180,857.8... | 18 | |
| LKR | 0.00 | 0.00 | 0.003,427,393... | (7,142,722... | 29,422,05... | (2,722,304... | (3,715,328... | (2,692,882... | (2,696,598... | (1,699,954... | (1,673,938... | (1,673,938... | (1,673,938... | (2,696,598... | (19,118,70... | (19,118,70... | |
| JPY | 181,891.5... | (181,891.5... | 0.00 | (23,967,00... | 90,079.05... | (50,983,24... | (23,785,10... | 38,913,91... | 15,128,80... | 0.00 | 0.00 | 0.00 | 0.00 | 14,946,91... | 124,729.1... | 17 | |
| CAD | 0.00 | 0.00 | 0.00 | 0.006,001,550... | (5,335,500... | 0.00 | 666,050,00... | 666,050,00... | 1,499,306... | 2,000,000... | 1,499,306... | 1,499,234... | 666,050,00... | 499,306,57... | (13 | | |
| SAR | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | | |

3.4 COUNTER PARTY LIMITS

The counter party limits screen displays the limits defined for thea counterparty (identified by liability number.) All the counterparties that are which have limits definitions defined like PSR (Pre Settlement Risk), SR (Settlement Risk), tTrading limits, pPortfolio Limits-, Product Limit and Product Group Limitsete are shown in the screen. User can choose the liability number and click on show limits button to view the list of Limits. and also And can click on the refresh button to see the updated limit utilizations of the liability number selected.

| Counter Party Limits | | | | | | | | | | | | |
|----------------------|----------------|------------------------|-----------------|-------------|--------------|-----------|--------------|--------------------|----------------|------------------|----------------|-------------|
| Liability No: | | ALL | | Show Limits | | Customers | | ALL | | Show All Limits | | |
| Limits | | | | | | | | | | | | |
| Customer Name | Limit Code | Limit Description | Limit Category | Tenor | Product Type | CCY | Limit Amount | Utilization Amount | Earmark Amount | Available Amount | Effective Date | Expiry Date |
| WELLSFARGO BA.. | FXGP1 | FXGP1 | PRODUCT LIMIT | 0 | FX | USD | 5,000,000.00 | 0.00 | 0.00 | 5,000,000.00 | 14-Apr-2015 | 20-Apr-2017 |
| WELLS FARGO S... | FXGP1 | FXGP1 | PRODUCT LIMIT | 0 | FX | USD | 5,000,000.00 | 0.00 | 0.00 | 5,000,000.00 | 14-Apr-2015 | 20-Apr-2017 |
| TESTBANK | FXGP1 | FXGP1 | PRODUCT LIMIT | 0 | FX | USD | 5,000,000.00 | 0.00 | 0.00 | 5,000,000.00 | 14-Apr-2015 | 20-Apr-2017 |
| SAMPATH BANK | MM_3M_SAMP_L | CP TENOR LIMIT | CP TENOR LIMIT | 3M | MM | LKR | 2,000,000.00 | 4,360,000.00 | 0.00 | -2,360,000.00 | 03-Mar-2014 | 18-Aug-2022 |
| SAMPATH BANK | SETTLE_SAMPA | SR SEYLAN | SETTLEMENT RISK | 99D | | USD | 5,000,000.00 | CLICK-TO-VIEW | 0.00 | CLICK-TO-VIEW | 18-Aug-2014 | 18-Aug-2022 |
| SAMPATH BANK | CPTNRFXSAMP | CPTENORFX | CP TENOR LIMIT | 0 | FX | USD | 1,000,000.00 | 0.00 | 0.00 | 1,000,000.00 | 03-Feb-2014 | 18-Aug-2022 |
| SAMPATH BANK | MM3MLKR_SAMP | MM_3m_LKR | CP TENOR LIMIT | 3M | MM | LKR | 5,000,000.00 | 0.00 | 0.00 | 5,000,000.00 | 03-Mar-2014 | 18-Aug-2022 |
| DFCC BANK | FXCPT_CST_DFCC | CASH TOM SPOT LIMIT | CP TENOR LIMIT | 0 | FX | USD | 1,000,000.00 | 192,732,211.67 | 0.00 | 191,732,211.67 | 01-Jan-2015 | 30-Dec-2016 |
| SAMPATH BANK | CPTNR_SPOTS_A | CASH TOM SPOT LIMIT | CP TENOR LIMIT | 0 | FX | USD | 5,000,000.00 | 73,15,271.18 | 0.00 | -68,715,271.18 | 13-Mar-2014 | 18-Aug-2022 |
| DFCC BANK | FXCPT_FW_DFCC | FWD TENOR LIMIT | CP TENOR LIMIT | 6M | FX | USD | 500,000.00 | 5,000,000.00 | 0.00 | -4,500,000.00 | 01-Jan-2015 | 30-Dec-2016 |
| SAMPATH BANK | CPTNR_FWD_SA | FWD TENOR LIMIT | CP TENOR LIMIT | 3M | FX | USD | 2,000,000.00 | 25,324,507.49 | 0.00 | -23,324,507.49 | 13-Mar-2014 | 18-Aug-2022 |
| SAMPATH BANK | MMCPTNR_SAM.. | MM PLACEMENT USD CPTNR | CP TENOR LIMIT | 3M | MM | USD | 1,000,000.00 | 16,386,708.33 | 0.00 | -15,386,708.33 | 20-Aug-2014 | 19-Aug-2022 |
| SAMPATH BANK | PRESETTLE_SA.. | CP_PRESETTLEMENT_(USD) | PRESETTLEMENT | 99D | | USD | 5,000,000.00 | 1,010,000.00 | 0.00 | 3,990,000.00 | 18-Aug-2014 | 18-Aug-2022 |
| DFCC BANK | FXCPTN_FWD | FXCPTN_FWD | CP TENOR LIMIT | 6M | FX | USD | 1,000,000.00 | 1,000,000.00 | 0.00 | 0.00 | 00-01-Jan-2015 | 30-Dec-2016 |
| DFCC BANK | FXCP_LT_DFCC | FXCP_LT | PRESETTLEMENT | 0 | FX | USD | 3,000,000.00 | 0.00 | 0.00 | 3,000,000.00 | 01-Jan-2015 | 30-Dec-2016 |
| DFCC BANK | MMCPTN_F_6M.. | MMCPTN_F_6M | CP TENOR LIMIT | 6M | MM | USD | 2,000,000.00 | 0.00 | 0.00 | 2,000,000.00 | 01-Jan-2015 | 30-Dec-2016 |
| DFCC BANK | MMCPTN_L_3M.. | MMCPTN_L_3M | CP TENOR LIMIT | 3M | MM | LKR | 2,000,000.00 | 400,000,000.00 | 0.00 | -398,000,000.00 | 01-Jan-2015 | 30-Dec-2016 |
| DFCC BANK | MMCPTN_A_3M.. | MMCPTN_A_3M | CP TENOR LIMIT | 3M | MM | USD | 3,000,000.00 | 0.00 | 0.00 | 3,000,000.00 | 01-Jan-2015 | 30-Dec-2016 |
| DFCC BANK | FXCPTN_CST_DF | FXCPTN_CST | CP TENOR LIMIT | 0 | FX | USD | 2,000,000.00 | 5,220,746.47 | 0.00 | -3,220,746.47 | 01-Jan-2015 | 30-Dec-2016 |

Figure 3-K: Counter Party Limits Screen

The limits definitions and values are maintained for each limit. (*Refer to the limit definition and limit values from setup document.*)

Following are the fields displayed in the screen.

| Field | Description |
|--------------------------|--|
| Show Limits | It's a button which populates the details in grid once the liability no is chosen from search liability button |
| Limit Code | The limit code maintained for each limit . |
| Limit Description | It's a description of limit like trading ,portfolio or PSR/SR limits etc. |
| Limit Category | It's a definition of limit like Pre-settlement ,settlement etc . |
| Tenor | The number of days the limit remains between effective date and expiry date. |
| Product Type | Asset class maintained for the limit code. Like FX –Foreign Exchange. |

| | |
|---------------------------|---|
| | If it is empty it is applicable over all asset classes |
| CCY | Swift Currency Code in which the limit is maintained. |
| Limit Amount | It is the total limit amount maintained for each limit code. |
| Utilization Amount | It is the amount utilized by the counterparty /Product/Portfolio etc. |
| Earmark Amount | The percentage of amount blocked from the limit amount. |
| Available Amount | It is the amount available for further trading |
| Effective Date | The start date from which the limits will be effective. |

Drilling down on limits codes listed would populate the next level view – [List of deals](#) which have contributed to the limits utilization ~~based on design configured~~.

| Counter Party Limits | | | | | | | | |
|----------------------|-----------------|-------------------|--------------|---------|-----------------------------|----------------------|-------------|--|
| Liability No : | | 123 | Show Limits | | Customers [BANK OF ENGLAND] | | | |
| Deal No. | Cust Short Name | Limit Description | Product Type | Buy CCY | Buy Amount | Transaction Date | Ma | |
| 1EC1510400863 | BANK OF ENGLAND | PSR01 | FX | EUR | 144,227.302 | 14-Apr-2015 14:55:06 | 14-Apr-2015 | |
| 1EC1510400899L1 | BANK OF ENGLAND | PSR01 | FX | USD | 100.00 | 14-Apr-2015 11:49:21 | 15-Apr-2015 | |
| 1EC1510400899L2 | BANK OF ENGLAND | PSR01 | FX | INR | 12,550.00 | 14-Apr-2015 11:49:21 | 16-Apr-2015 | |
| 1EC1510400900L1 | BANK OF ENGLAND | PSR01 | FX | USD | 100.00 | 14-Apr-2015 11:49:21 | 15-Apr-2015 | |
| 1EC1510400900L2 | BANK OF ENGLAND | PSR01 | FX | INR | 12,550.00 | 14-Apr-2015 11:49:21 | 16-Apr-2015 | |
| 1EC1510400910 | BANK OF ENGLAND | PSR01 | FX | GBP | 100,000.00 | 14-Apr-2015 11:26:32 | 14-Apr-2015 | |
| 1EC1510400911 | BANK OF ENGLAND | PSR01 | FX | EUR | 250,000.000 | 14-Apr-2015 11:38:56 | 15-Apr-2015 | |
| 1EC1510400923 | BANK OF ENGLAND | PSR01 | FX | GBP | 300,000.00 | 14-Apr-2015 13:19:59 | 19-Apr-2015 | |
| 1EC1510400950 | BANK OF ENGLAND | PSR01 | FX | GBP | 400,000.00 | 14-Apr-2015 18:02:27 | 19-Apr-2015 | |
| 1EC1510400980 | BANK OF ENGLAND | PSR01 | FX | EUR | 1,000,000.00 | 14-Apr-2015 16:17:50 | 15-Apr-2015 | |
| 1EC1510400983 | BANK OF ENGLAND | PSR01 | FX | EUR | 50,000.000 | 14-Apr-2015 16:51:58 | 15-Apr-2015 | |
| 1EC1510401085 | BANK OF ENGLAND | PSR01 | FX | EUR | 1,000,000.000 | 14-Apr-2015 12:23:23 | 15-Apr-2015 | |
| 1EC1510401114 | BANK OF ENGLAND | PSR01 | FX | EUR | 1,000,000.000 | 14-Apr-2015 18:12:51 | 14-Apr-2015 | |
| 2EC1510300708 | BANK OF ENGLAND | PSR01 | MM | USD | 15,000,000.00 | 13-Apr-2015 00:00:00 | 14-Apr-2015 | |

Figure 3-L: showing the Pre settlement Risk deals detail

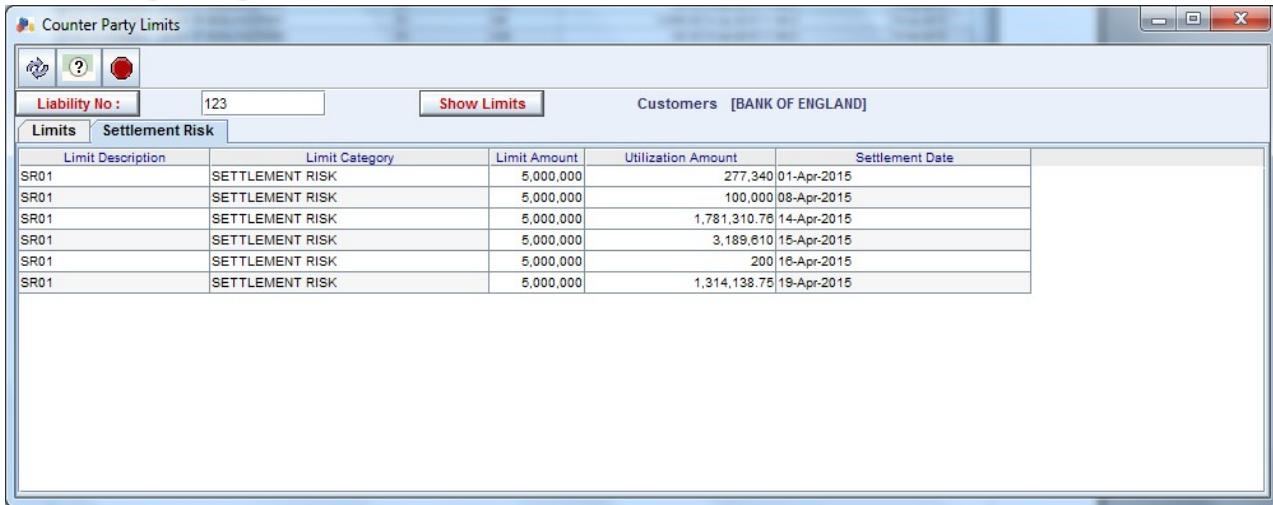
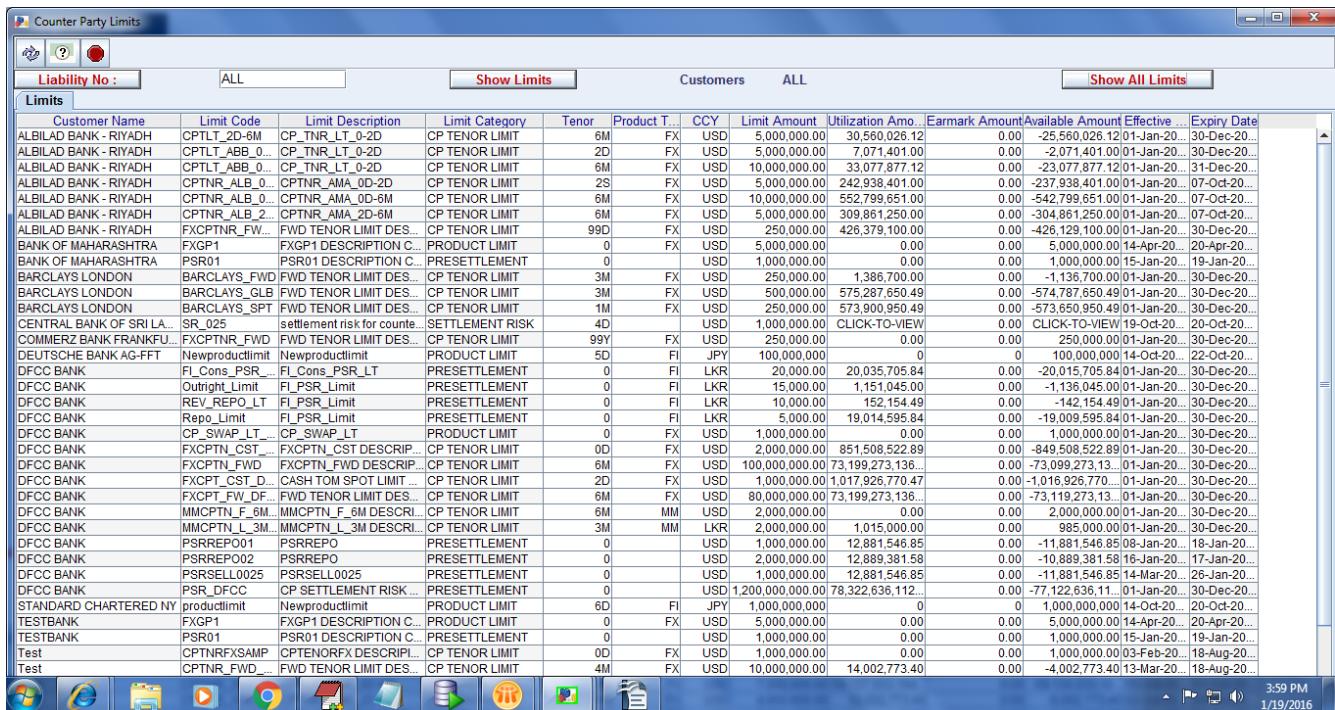


Figure 3-L: showing the settlement Risk detail

Counterparty name is appearing in Counterparty Limits Screen.



| Customer Name | Limit Code | Limit Description | Limit Category | Tenor | Product T. | CCY | Limit Amount | Utilization Amo. | Earmark Amount | Available Amount | Effective Date | Expiry Date |
|----------------------------|-------------------|-------------------------------|-----------------|-------|------------|-----|------------------|-------------------|----------------|-------------------|----------------|--------------|
| ALBILAD BANK - RIYADH | CPTLT_2D-6M | CP_TNR_LT_0-2D | CP TENOR LIMIT | 6M | FX | USD | 5,000,000.00 | 30,560,026.12 | 0.00 | 25,560,026.12 | 01-Jan-20... | 30-Dec-20... |
| ALBILAD BANK - RIYADH | CPTLT_ABB_0... | CP_TNR_LT_0-2D | CP TENOR LIMIT | 2D | FX | USD | 5,000,000.00 | 7,071,401.00 | 0.00 | -2,071,401.00 | 01-Jan-20... | 30-Dec-20... |
| ALBILAD BANK - RIYADH | CPTLT_ABB_0... | CP_TNR_LT_0-2D | CP TENOR LIMIT | 6M | FX | USD | 10,000,000.00 | 33,077,877.12 | 0.00 | -23,077,877.12 | 01-Jan-20... | 31-Dec-20... |
| ALBILAD BANK - RIYADH | CPTNR_ALB_0... | CPTNR_AMA_DD-2D | CP TENOR LIMIT | 2S | FX | USD | 5,000,000.00 | 242,938,401.00 | 0.00 | -237,938,401.00 | 01-Jan-20... | 07-Oct-20... |
| ALBILAD BANK - RIYADH | CPTNR_ALB_0... | CPTNR_AMA_DD-6M | CP TENOR LIMIT | 6M | FX | USD | 10,000,000.00 | 552,799,651.00 | 0.00 | -542,799,651.00 | 01-Jan-20... | 07-Oct-20... |
| ALBILAD BANK - RIYADH | CPTNR_ALB_2... | CPTNR_AMA_2D-6M | CP TENOR LIMIT | 6M | FX | USD | 5,000,000.00 | 309,861,250.00 | 0.00 | -304,861,250.00 | 01-Jan-20... | 07-Oct-20... |
| ALBILAD BANK - RIYADH | FXCPTNR_FW... | FWD TENOR LIMIT DES... | CP TENOR LIMIT | 99D | FX | USD | 250,000.00 | 426,379,100.00 | 0.00 | -426,129,100.00 | 01-Jan-20... | 30-Dec-20... |
| BANK OF MAHARASHTRA | FXGP1 | FXGP1 DESCRIPTION C... | PRODUCT LIMIT | 0 | FX | USD | 5,000,000.00 | 0.00 | 0.00 | 5,000,000.00 | 14-Apr-20... | 20-Apr-20... |
| BANK OF MAHARASHTRA | PSR01 | PSR01 DESCRIPTION C... | PRESETTLEMENT | 0 | USD | | 1,000,000.00 | 0.00 | 0.00 | 1,000,000.00 | 15-Jan-20... | 19-Jan-20... |
| BARCLAYS LONDON | BARCLAYS_FWD | FWD TENOR LIMIT DES... | CP TENOR LIMIT | 3M | FX | USD | 250,000.00 | 1,386,700.00 | 0.00 | -1,136,700.00 | 01-Jan-20... | 30-Dec-20... |
| BARCLAYS LONDON | BARCLAYS_GLB | FWD TENOR LIMIT DES... | CP TENOR LIMIT | 3M | FX | USD | 500,000.00 | 575,287,650.49 | 0.00 | -574,787,650.49 | 01-Jan-20... | 30-Dec-20... |
| BARCLAYS LONDON | BARCLAYS_SPT | FWD TENOR LIMIT DES... | CP TENOR LIMIT | 1M | FX | USD | 250,000.00 | 573,900,950.49 | 0.00 | -573,650,950.49 | 01-Jan-20... | 30-Dec-20... |
| CENTRAL BANK OF SRI LA... | SR_025 | settlement risk for counte... | SETTLEMENT RISK | 4D | USD | | 1,000,000.00 | CLICK-TO-VIEW | 0.00 | CLICK-TO-VIEW | 19-Oct-20... | 20-Oct-20... |
| COMMERCIAL BANK FRANKFU... | FXCPTN_FWD | FWD TENOR LIMIT DES... | CP TENOR LIMIT | 99Y | FX | USD | 250,000,000.00 | 0.00 | 0.00 | 250,000,000.00 | 01-Jan-20... | 30-Dec-20... |
| DEUTSCHE BANK AG-FFT | Newproductlimi... | Newproductlimi... | PRODUCT LIMIT | 5D | FI | JPY | 100,000,000.00 | 0 | 0 | 100,000,000.00 | 14-Oct-20... | 22-Oct-20... |
| DFCC BANK | FI_Conc_PSR_... | FI_Conc_PSR_LT | PRESETTLEMENT | 0 | FI | LKR | 20,000,000.00 | 20,035,705.84 | 0.00 | -20,015,705.84 | 01-Jan-20... | 30-Dec-20... |
| DFCC BANK | Outright_Limit... | FI_PSR_Limit | PRESETTLEMENT | 0 | FI | LKR | 15,000,000.00 | 1,151,045.00 | 0.00 | -1,136,045.00 | 01-Jan-20... | 30-Dec-20... |
| DFCC BANK | REV_REPO_LT | FI_PSR_Limit | PRESETTLEMENT | 0 | FI | LKR | 10,000,000.00 | 152,154.49 | 0.00 | -142,154.49 | 01-Jan-20... | 30-Dec-20... |
| DFCC BANK | Repo_Limit... | FI_PSR_Limit | PRESETTLEMENT | 0 | FI | LKR | 5,000,000.00 | 19,014,595.84 | 0.00 | -19,009,595.84 | 01-Jan-20... | 30-Dec-20... |
| DFCC BANK | CP_SWAP_LT... | CP_SWAP_LT | PRODUCT LIMIT | 0 | FX | USD | 1,000,000.00 | 0.00 | 0.00 | 1,000,000.00 | 01-Jan-20... | 30-Dec-20... |
| DFCC BANK | FXCPTN_CST... | FXCPTN_CST DESCRIPT... | CP TENOR LIMIT | 0D | FX | USD | 2,000,000.00 | 851,508,522.89 | 0.00 | -849,508,522.89 | 01-Jan-20... | 30-Dec-20... |
| DFCC BANK | FXCPTN_FWD | FXCPTN_FWD DESCRIPT... | CP TENOR LIMIT | 6M | FX | USD | 100,000,000.00 | 73,199,273,136... | 0.00 | -73,099,273,13... | 01-Jan-20... | 30-Dec-20... |
| DFCC BANK | FXCPT_CST_D... | CASH TOM SPOT LIMIT ... | CP TENOR LIMIT | 2D | FX | USD | 1,000,000,000.00 | 1,017,926,770.47 | 0.00 | -1,016,926,770.47 | 01-Jan-20... | 30-Dec-20... |
| DFCC BANK | FXCPT_FW_DF... | FWD TENOR LIMIT DES... | CP TENOR LIMIT | 6M | FX | USD | 80,000,000.00 | 73,199,273,136... | 0.00 | -73,119,273,13... | 01-Jan-20... | 30-Dec-20... |
| DFCC BANK | MMCPTN_F_6M... | MMCPTN_F_6M DESCR... | CP TENOR LIMIT | 6M | MM | USD | 2,000,000.00 | 0.00 | 0.00 | 2,000,000.00 | 01-Jan-20... | 30-Dec-20... |
| DFCC BANK | MMCPTN_L_3M... | MMCPTN_L_3M DESCR... | CP TENOR LIMIT | 3M | MM | LKR | 2,000,000.00 | 1,015,000.00 | 0.00 | -985,000.00 | 01-Jan-20... | 30-Dec-20... |
| DFCC BANK | PSRREP001 | PSRREP001 | PRESETTLEMENT | 0 | USD | | 1,000,000.00 | 12,881,546.85 | 0.00 | -11,881,546.85 | 08-Jan-20... | 18-Jan-20... |
| DFCC BANK | PSRREP002 | PSRREP002 | PRESETTLEMENT | 0 | USD | | 2,000,000.00 | 12,889,381.58 | 0.00 | -10,889,381.58 | 16-Jan-20... | 17-Jan-20... |
| DFCC BANK | PSRSELL0025 | PSRSELL0025 | PRESETTLEMENT | 0 | USD | | 1,000,000.00 | 12,881,546.85 | 0.00 | -11,881,546.85 | 14-Mar-20... | 26-Jan-20... |
| DFCC BANK | SP_DFC | CP SETTLEMENT RISK ... | PRESETTLEMENT | 0 | USD | | 1,200,000,000.00 | 78,322,636,112... | 0.00 | -77,122,636,11... | 01-Jan-20... | 30-Dec-20... |
| STANDARD CHARTERED NY | productlimit... | Newproductlimi... | PRODUCT LIMIT | 6D | FI | JPY | 1,000,000,000.00 | 0 | 0 | 1,000,000,000.00 | 14-Oct-20... | 20-Oct-20... |
| TESTBANK | FXGP1 | FXGP1 DESCRIPTION C... | PRODUCT LIMIT | 0 | FX | USD | 5,000,000.00 | 0.00 | 0.00 | 5,000,000.00 | 14-Apr-20... | 20-Apr-20... |
| TESTBANK | PSR01 | PSR01 DESCRIPTION C... | PRESETTLEMENT | 0 | USD | | 1,000,000,000.00 | 0.00 | 0.00 | 1,000,000,000.00 | 01-Jan-20... | 19-Jan-20... |
| Test | CPTNRFXSAMP... | CPTNRFX DESCRIPT... | CP TENOR LIMIT | 0D | FX | USD | 1,000,000.00 | 0.00 | 0.00 | 1,000,000.00 | 03-Feb-20... | 18-Aug-20... |
| Test | CPTNR_FW... | FWD TENOR LIMIT DES... | CP TENOR LIMIT | 4M | FX | USD | 10,000,000.00 | 14,002,773.40 | 0.00 | -4,002,773.40 | 13-Mar-20... | 18-Aug-20... |

3.5 CURRENCY PAIR BLOTTER

Currency Pair Blotter, shows the positions or the deals done on various currency combinations.

This Blotter shows the Currency pair wise information for a dealer and for a portfolio. It has information on the profit positions for the current day and also for the month to date. The drill down provides the information from currency pair to trade level.

Currency Pair Blotter shows Currency position held, Realized/Square-off P/L and Unrealized/Revaluation P/L generated by each dealer in each Currency Pair in each portfolio. System automatically squares-off the opposite positions held and calculates the Realized/Square-off P/L using WAC (Weighted Average Cost) Method. Additionally, Profit MTD shows Realized P/L in the month and Profit YTD shows Realized P/L in the year. Below are the fields in the blotter and their description:

| Field | Description |
|----------------------------------|---|
| <u>Currency Pair</u> | This Column lists all the Currency Pairs which have outstanding deals |
| <u>Dealer ID</u> | Lists all the dealers who have booked FX deals and the deals are outstanding (not covered/ not squared) |
| <u>Portfolio</u> | Lists all the portfolios where FX deals are outstanding |
| <u>OS Position</u> | Shows the Outstanding Position (not squared off/uncovered Position) in Commodity Currency and is recalculated when a deal is booked. |
| <u>Holding Rate</u> | <p>This is the WAC (Weighted Average Cost) of the Position being held. WAC is calculated every time when a deal is booked with</p> <p>1. Position in the same direction as OS Position, as</p> $\text{WAC} = (\text{OS Position} * \text{WAC} + \text{Deal Amount} * \text{Deal Rate}) / (\text{OS Position} + \text{Deal Amount})$ <p>2. Position in the opposite direction as OS Position and Deal Amount is greater than OS Position, as</p> $\text{WAC} = \text{Deal Rate}$ <p>Note: Direction of Holding is Long or Short. If Long Position is held and a Buy deal is booked, then it is meant that the deal is booked in the same direction as the position being held</p> |
| <u>Today's Profit (Term CCY)</u> | <p>Shows today's Realized Profit in Term Currency.</p> <p>Realized Profit is calculated every time when a deal is booked with Position in opposite direction of Holding.</p> <p>Calculated as:</p> $(\text{Holding Rate (WAC)} - \text{Deal Rate}) * \text{Min}(\text{Deal Amount}, \text{OS Position})$ |
| <u>Today's Profit (USD)</u> | Shows today's Realized Profit (Term CCY) converted to USD at Current Market Spot Rate and is recalculated when a deal is booked. |

| | |
|-------------------------|---|
| <u>Revaluation Rate</u> | This is the Current Market Spot Rate |
| <u>Profit MTD (USD)</u> | <u>It is the sum of Today's Profit (USD) of all the days in Current month till now and is recalculated when a deal is booked.</u> |
| <u>Profit YTD (USD)</u> | <u>It is the sum of Today's Profit (USD) of all the days in Current Year till now and is recalculated when a deal is booked.</u> |
| <u>MTM (Term CCY)</u> | <u>Shows today's Unrealized Profit in Term Currency. Unrealized P/L is calculated every tie a deal is booked, as:</u> <u>(Reval Rate – Holding Rate (WAC)) * OS Position</u> |

| Currency Pair Blotter- Intellect Foreign Exchange Front Office | | | | | | | | | | | |
|--|----------|-----------|--------------|---------------------|------------------------|------------------|------------------|-----------------------------|----------------------|----------------------|--|
| Profile | | Desk BIG | | Branch ALL | | Portfolio [ALL] | | CCY [GBP-USD, SDR-USD, ...] | | | |
| Currency Pair | DealerID | Portfolio | Holding Rate | Today's Profit(USD) | Today's Profit(Ter...) | Revaluation Rate | Profit YTD(USD) | Profit MTD (USD) | OS Position | MTM(Term Ccy) | |
| GBP-JPY | DEKM | LEG C | 202.741 | 1,521,281.61 | 154,904,500.00000... | 171.52755974 | 1,521,281.61 | 0.00 | -16,651,220.00000... | | |
| EUR-USD | DEKM | LEG C | -522.927 | 2,954,764,500.00 | 2,954,764,500.00 | 1.3628 | 2,954,764,500.00 | 0.00 | 277,200.00 | | |
| GBP-USD | MAPA | LEG C | -33.166 | 1,057,411,000.00 | 1,057,411,000.00 | 1.68255 | 1,057,411,000.00 | 1,057,411,000.00 | 0.00 | -266,550.00 | |
| EUR-JPY | DEKM | LEG C | 145.47 | -52,344.71 | -5,330,000.000000... | 138.930646 | -52,344.71 | -52,344.71 | 0.00 | 370,846.000000 | |
| USD-JPY | MAPA | LEG C | 116.63 | 33,487,090.59 | 3,409,823,000.00... | 101.945 | 33,487,090.59 | 33,487,090.59 | 0.00 | -30,510,000.00000... | |
| GBP-USD | CHKU | LEG C | 1.953 | 65,000.00 | 65,000.00 | 1.68255 | 65,000.00 | 65,000.00 | 0.00 | -167,175.00 | |
| EUR-USD | SUBO | LEG C | 0 | 2,676,000.00 | 2,676,000.00 | 1.3628 | 2,676,000.00 | 2,676,000.00 | 0.00 | 19,600.00 | |
| EUR-JPY | JPBA | LEG C | 164.45 | -982.08 | -100,000,000000 | 138.930646 | -982.08 | -982.08 | 0.00 | -25,419,354.00000... | |
| EUR-USD | RASH | LEG C | 1.341 | -1,000.00 | -1,000.00 | 1.3628 | -1,000.00 | -1,000.00 | 0.00 | 23,800.00 | |
| USD-JPY | RASH | LEG C | 123.42 | 0.00 | 0.0 | 101.945 | 0.00 | 0.00 | 0.00 | -21,475,000.00000... | |
| AUD-USD | SUBO | LEG C | 0.842 | 2,523,000.00 | 2,523,000.00 | 0.9233 | 2,523,000.00 | 2,523,000.00 | 0.00 | 167,800.00 | |
| USD-JPY | CHKU | LEG C | 123.23 | -4,321.14 | -440,000,000000 | 101.945 | -4,321.14 | -4,321.14 | 0.00 | -21,135,000.00000... | |
| AUD-USD | RASH | LEG C | 0.841 | 3,000.00 | 3,000.00 | 0.9233 | 3,000.00 | 3,000.00 | 0.00 | 81,100.00 | |
| USD-JPY | JPBA | LEG C | 121.89 | 2,406,707.59 | 245,063,000.00000... | 101.945 | 2,406,707.59 | 2,406,707.59 | 0.00 | -18,545,000.00000... | |
| GBP-USD | RASH | LEG C | 1.972 | -1,000.00 | -1,000.00 | 1.68255 | -1,000.00 | -1,000.00 | 0.00 | -289,950.00 | |
| AUD-USD | IPRA | LEG C | 0.841 | -5,000.00 | -5,000.00 | 0.9233 | -5,000.00 | -5,000.00 | 0.00 | 83,100.00 | |

Figure 3-M: ~~showing the settlement Risk detail~~Currency pair blotter

3.6 POSITION PROFIT PAGE

Position Profit Page provides the current positions of all the currencies that the dealer has access to, and also the profit and loss on the mark-to-market basis. This screen is used to track the currency positions and P/L on mark-to-market basis across various levels for a bank.

The drill down will provide the net position at branch ,desk, dealer ,currency, trade level .

| Position Profit Page- Intellect Foreign Exchange Front Office | | | | | | | | | | | | | | |
|---|--|--------------|---------------|--------------|----------------------------|----------------|--------------|-----------|----------------|------------------|---------------------------------------|----------------|------------------|--------|
| | | LIVE | | | Last Refreshed:25-May-2015 | | | | | | | | | |
| Profile | | Desk | | | Branch | | | Portfolio | | | CCY | | | |
| DBU-PROFILE | | ALL | | | ALL | | | ALL | | | GBP,EUR,USD,INR,JPY,AUD,CNH,CNY,CA... | | | |
| Region/Branch/Dealer/Currency | | Cust Fwd P/L | Cust Spot P/L | IB Fwd P/L | IB Reb P/L | IB Spot P/L | IB Total P/L | MTD P/L | NPV FX P/L | Posn USD Eq | Reval Rate | Today P/L | Total Position | Total |
| Global | | 0.00 | (8,040.32) | 1,003,085.26 | 1,003,266.63 | (6,732,960.00) | 2,006,331.89 | 0.00 | (6,741,200.18) | (6,741,200.19) | | (6,741,200.18) | | (6,74) |
| EC | | 0.00 | (8,040.32) | 1,003,085.26 | 1,003,266.63 | (6,732,960.00) | 2,006,331.89 | 0.00 | (6,741,200.18) | (6,741,200.19) | | (6,741,200.18) | | (6,74) |
| SEYLAN BANK DBU | | 0.00 | (8,040.32) | 4,833.33 | 5,034.70 | (6,732,960.00) | 9,868.03 | 0.00 | (6,741,200.18) | (6,741,200.19) | | (6,741,200.18) | | (6,74) |
| MAKR | | 0.00 | 0.00 | 0.00 | 0.00 | (6,732,960.00) | 0.00 | 0.00 | (6,732,960.00) | (6,732,960.00) | | (6,732,960.00) | | (6,73) |
| GBP | | 0.00 | 0.00 | 0.00 | 0.00 | (6,732,960.00) | 0.00 | 0.00 | (6,732,960.00) | 23,287,040.00 | 1,551,138 | (6,732,960.00) | 15,000,000.00 | (6,73) |
| USD | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | (30,000,000....) | 1 | 0.00 | (30,000,000....) | |
| MK2 | | 0.00 | (8,040.32) | 4,833.33 | 5,034.70 | 0.00 | 9,868.03 | 0.00 | (8,240.18) | (8,240.19) | | (8,240.18) | | |
| SEYLAN BANK FCBU | | 0.00 | 0.00 | 998,231.93 | 998,231.93 | 0.00 | 1,996,463.86 | 0.00 | 0.00 | 0.00 | | 0.00 | | |
| MAKR | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | | 0.00 | | |
| INR | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | (1,166,743.09) | 62,4975 | 0.00 | (72,918,526....) | |
| JPY | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 166,743.09 | 119,945 | 0.00 | 20,000,000.00 | |
| USD | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 1,000,000.00 | 1 | 0.00 | 1,000,000.00 | |
| MK2 | | 0.00 | 0.00 | 998,231.93 | 998,231.93 | 0.00 | 1,996,463.86 | 0.00 | 0.00 | 0.00 | | 0.00 | | |

Figure 3-M: Position Profit Page

It shows the information of forward and spot profit /loss for customer and interbank dealer, Month and year till date p/l etc.

3.7 CASH FLOW BLOTTER

The cash flow blotter shows the tenor wise representation of cash flows, IGL and AGL. Each tenor can be blown up to show the actual cash flow affecting that tenor and can be drilled down to the deal.

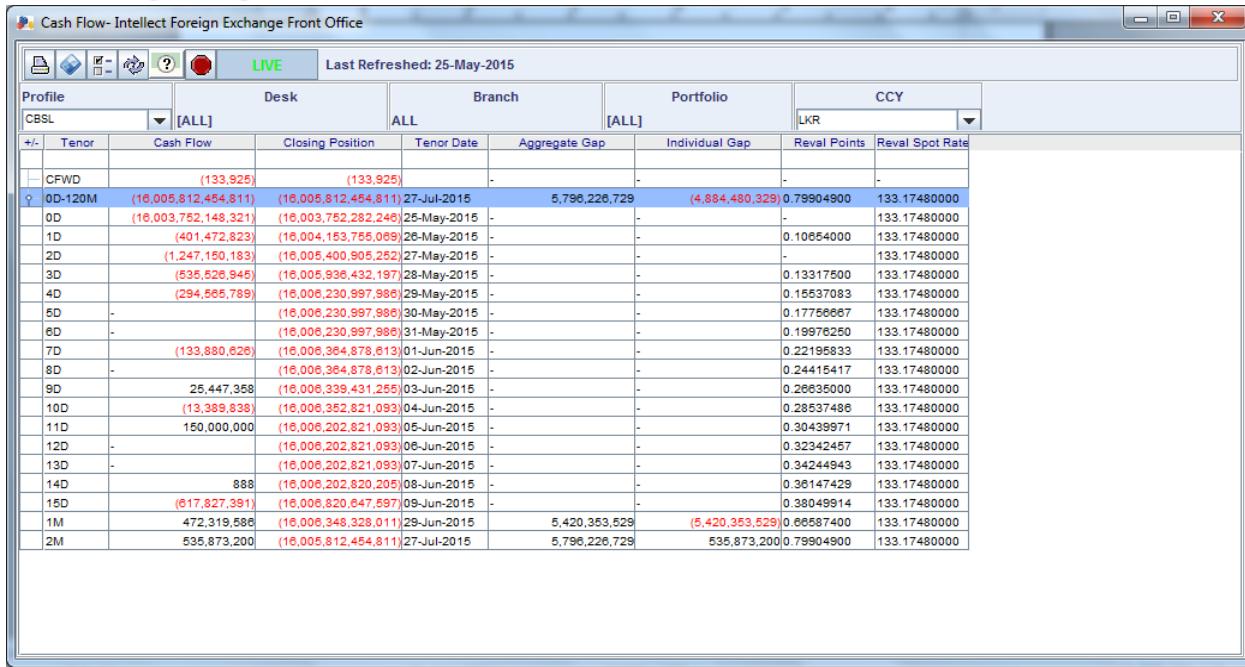


Figure 3-N: Cash Flow Blotter Screen

Fields listed below

| Field | Description |
|-------------------------|--|
| Individual Gap | It shows the inflow and outflow for a given currency and for a given tenor bucket |
| Aggregate Gap | It is the sum or aggregate of all the Individual Gap's for all the tenor buckets, it is absolute total of all the Individual Gap's |
| Closing Position | Previous day's closing Position is displayed |
| Reval Spot Rate | This is the current market rate between the currency and USD. |
| Tenor End Date | Tenor Date is displayed based on tenor value. |

When the user drill down on any of the tenor wise bucket, the cash flows with respect to inflow and outflow and further drill down will give the trade level.

3.8 DEALER POSITION

The dealer position screen shows the limits and positions tracked for the dealer..

3.8.1 Dealer Group/Dealer Limits

User can see the limits during the day and overnight for NOP tracking. It also shows the MAT limit and positions daily and month till date.

The below screen displays the details at desk level and Dealer level limits

| Dealer Position- Intellect Foreign Exchange Front Office | | | | | | | |
|--|------------------|------------------|-------------|-----------------|--------------------|----------------|------------------|
|  Last Refreshed:03-Jul-2013 | | | | | | | |
| Dealer Group / Dealer Limits | | Currency Limits | | Treasury Limits | | | |
| Dealer Group/Dealer | DayLight Limit | Overnight Limit | Current NOP | MAT Daily Limit | MAT Daily Position | MAT MTD Limit | MAT MTD Position |
| OTHER | 0.00 | 0.00 | (0.08) | 0.00 | 0.00 | 0.00 | 0.00 |
| ABH1 | 1,000,000,000.00 | 99,000,000.00 | 0.00 | 99,000,000.00 | 0.00 | 100,000,000.00 | 0.00 |
| MMAC | 0.00 | 0.00 | (0.08) | 0.00 | 0.00 | 0.00 | 0.00 |
| TESTE | 1,000,000,000.00 | 1,000,000,000.00 | 19,580.79 | 100,000.00 | (10,818.50) | 1,000,000.00 | (32,455.24) |
| SHT1 | 1,000,000.00 | 1,000,000.00 | 19,580.79 | 1,000,000.00 | (10,818.50) | 1,000,000.00 | (32,455.24) |

Figure 3-O : Dealer Group/Deal Limits

3.8.2 Currency Limits

System keeps track of NOP of an individual currency or of a group of currencies with defined limit values. Maintenance of limit done in USD equivalent. *Refer to Setup document - currency Limits section*

| Dealer Position- Intellect Foreign Exchange Front Office | | | | | |
|--|---------------|-----------------|----------------|--------------------|--------------------|
| Last Refreshed:03-Jul-2013 | | | | | |
| Dealer Group / Dealer Limits | | Currency Limits | | Treasury Limits | |
| Branch/Currency | CCY OB Limit | CCY OS Limit | Utilize Amount | Available OB Limit | Available OS Limit |
| POLARIS BANK | | | | | |
| AED | 20,000,000.00 | 15,000,000.00 | 0.00 | 20,000,000.00 | 15,000,000.00 |
| AUD | 20,000,000.00 | 15,000,000.00 | 0.00 | 20,000,000.00 | 15,000,000.00 |
| BIF | 20,000,000.00 | 15,000,000.00 | 0.00 | 20,000,000.00 | 15,000,000.00 |
| CAD | 20,000,000.00 | 15,000,000.00 | 0.00 | 20,000,000.00 | 15,000,000.00 |
| CHF | 20,000,000.00 | 15,000,000.00 | 0.00 | 20,000,000.00 | 15,000,000.00 |
| CNY | 20,000,000.00 | 15,000,000.00 | 0.00 | 20,000,000.00 | 15,000,000.00 |
| EUR | 200,000.00 | 300,000.00 | 3,939,555.52 | (3,739,555.52) | 4,239,555.52 |
| GBP | 500,000.00 | 500,000.00 | (1,765,654.14) | 2,265,654.14 | (1,265,654.14) |
| INR | 20,000,000.00 | 15,000,000.00 | 5,000,000.00 | 15,000,000.00 | 20,000,000.00 |
| JPY | 20,000,000.00 | 15,000,000.00 | (9,487,350.00) | 29,467,350.00 | 5,532,650.00 |

Figure 3-P: Currency Limits

Fields listed below:

| Field | Description |
|---------------------------|---|
| CCY OB Limit | Limit amounts for the currencies maintained in the branch are specified. It is the limit beyond which deals on any currency cannot be over bought. Since this is not a rule imposed by system, may need to highlight how system shows such breaches |
| CCY OS Limit | Limit amounts for the currencies maintained in the branch are specified. Beyond which deals on any currency cannot be over sold |
| Available OB Limit | It shows the remaining limit amount available after buying the given currency |
| Available OS Limit | It shows the remaining limit amount available after selling the given currency |

3.8.3 Treasury Limits

In Order to track the banks NOP, treasury defines limit to take care of its exposure. In Intellect system, NOP at bank level is tracked at branch level

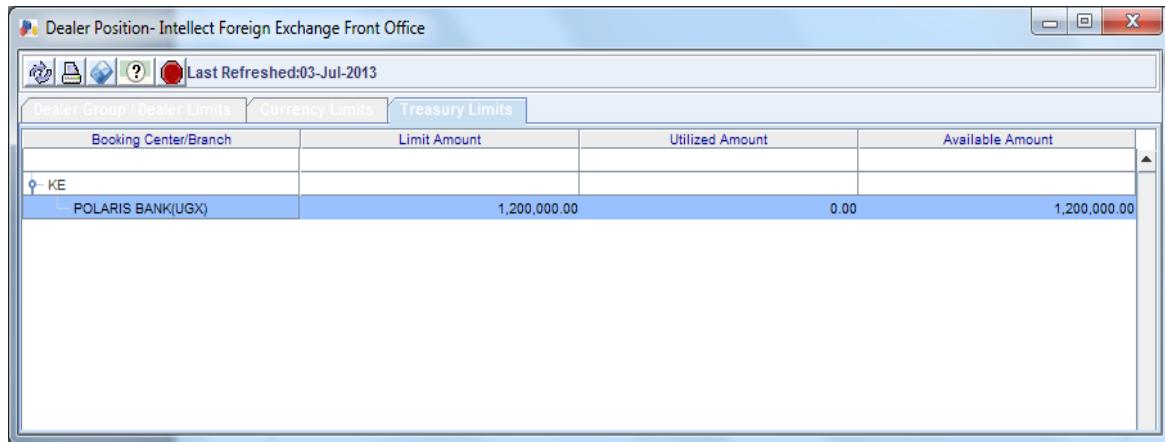


Figure 3-Q: Treasury Limits.

3.9 MATURITY DATE MODIFICATION

Maturity date modification enables the users to modify the maturity date of a FX transaction if the settlement date of a currency falls on a holiday.

Below are the fields listed below:

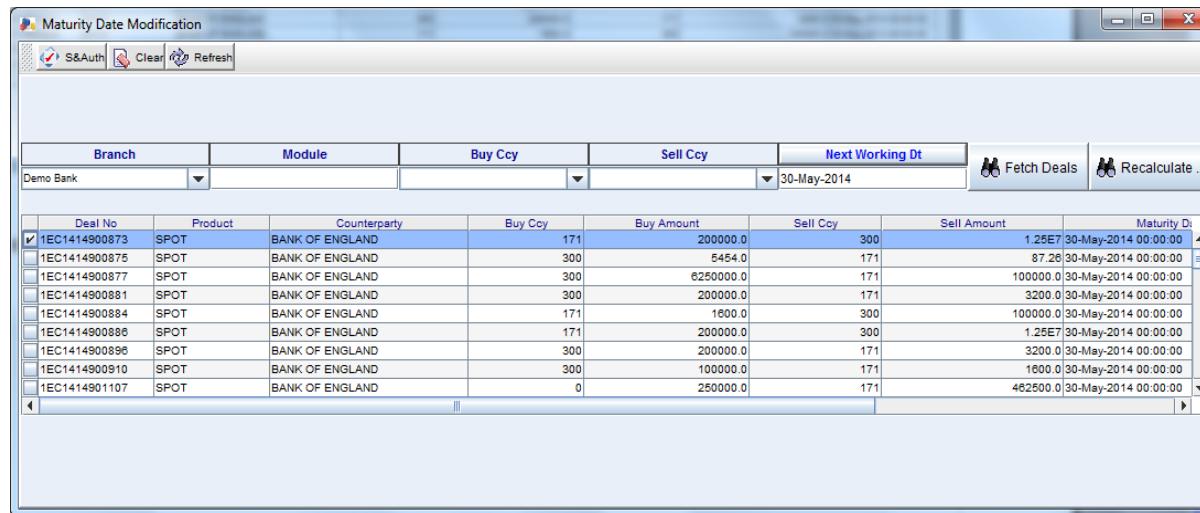
| Field | Description |
|--------------------------|--|
| Module | It is by default foreign exchange module. |
| Next working Date | Specified date on which the deals are maturing can be selected from the calendar in DDMMYYYY. The date is fetched based on holidays maintained. Refer to Other section calendar setup. |
| Fetch Details | This button is used to fetch the deals based on selected criteria. |

Recalculate Maturity Date

This button is used to recalculate the maturity date before saving to get the actual next working date

3.9.1 Steps to Modify Maturity date

1. Go to Maturity Date Modification screen.
2. The branch and module and next working date are defaulted values. User can customize the branch and the next working date and also currency to fetch deals as required.
3. Click on fetch deals .It displays the grid view of data for the fields selected.
4. Select the records which are needed to be modified by clicking on check box and modify the next working date.



The screenshot shows the MTDT screen with the following interface elements:

- Toolbar:** Includes S&Auth, Clear, Refresh buttons.
- Filter Bar:** Branch (Demo Bank), Module, Buy Ccy, Sell Ccy, Next Working Dt (30-May-2014).
- Buttons:** Fetch Deals, Recalculate ...
- Grid View:** A table showing 11 rows of deal data. The columns are Deal No, Product, Counterparty, Buy Ccy, Buy Amount, Sell Ccy, Sell Amount, and Maturity Dt.

| Deal No | Product | Counterparty | Buy Ccy | Buy Amount | Sell Ccy | Sell Amount | Maturity Dt |
|---|---------|-----------------|---------|------------|----------|-------------|----------------------|
| <input checked="" type="checkbox"/> 1EC1414900873 | SPOT | BANK OF ENGLAND | 171 | 200000.0 | 300 | 1.25E7 | 30-May-2014 00:00:00 |
| <input type="checkbox"/> 1EC1414900875 | SPOT | BANK OF ENGLAND | 300 | 5454.0 | 171 | 87.28 | 30-May-2014 00:00:00 |
| <input type="checkbox"/> 1EC1414900877 | SPOT | BANK OF ENGLAND | 300 | 6250000.0 | 171 | 100000.0 | 30-May-2014 00:00:00 |
| <input type="checkbox"/> 1EC1414900881 | SPOT | BANK OF ENGLAND | 300 | 200000.0 | 171 | 3200.0 | 30-May-2014 00:00:00 |
| <input type="checkbox"/> 1EC1414900884 | SPOT | BANK OF ENGLAND | 171 | 1600.0 | 300 | 100000.0 | 30-May-2014 00:00:00 |
| <input type="checkbox"/> 1EC1414900886 | SPOT | BANK OF ENGLAND | 171 | 200000.0 | 300 | 1.25E7 | 30-May-2014 00:00:00 |
| <input type="checkbox"/> 1EC1414900896 | SPOT | BANK OF ENGLAND | 300 | 200000.0 | 171 | 3200.0 | 30-May-2014 00:00:00 |
| <input type="checkbox"/> 1EC1414900910 | SPOT | BANK OF ENGLAND | 300 | 100000.0 | 171 | 1600.0 | 30-May-2014 00:00:00 |
| <input type="checkbox"/> 1EC1414901107 | SPOT | BANK OF ENGLAND | 0 | 250000.0 | 171 | 462500.0 | 30-May-2014 00:00:00 |

Figure 3-R: MTDT Screen

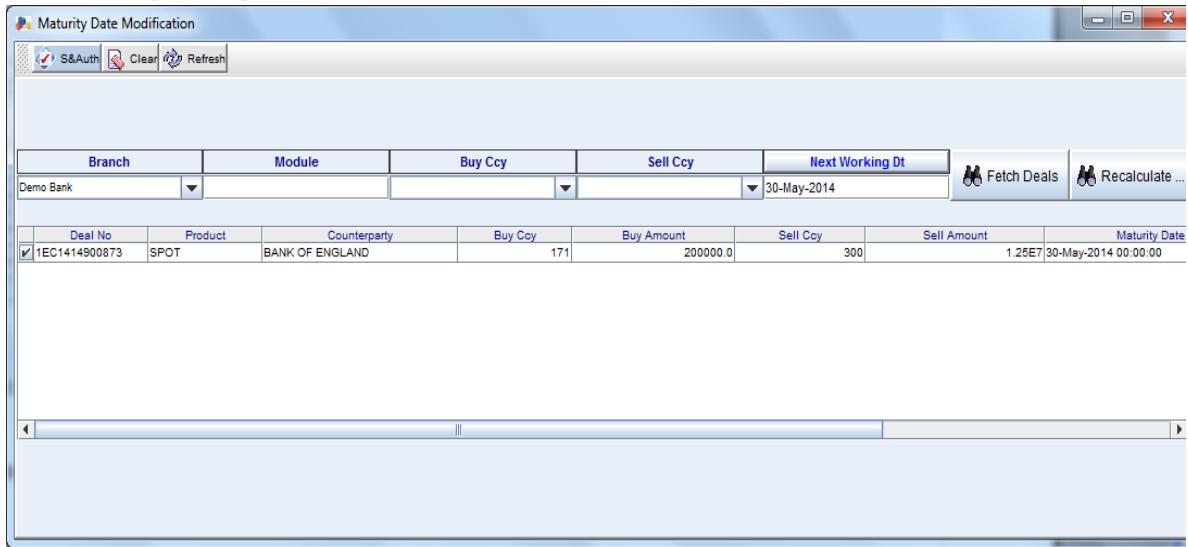
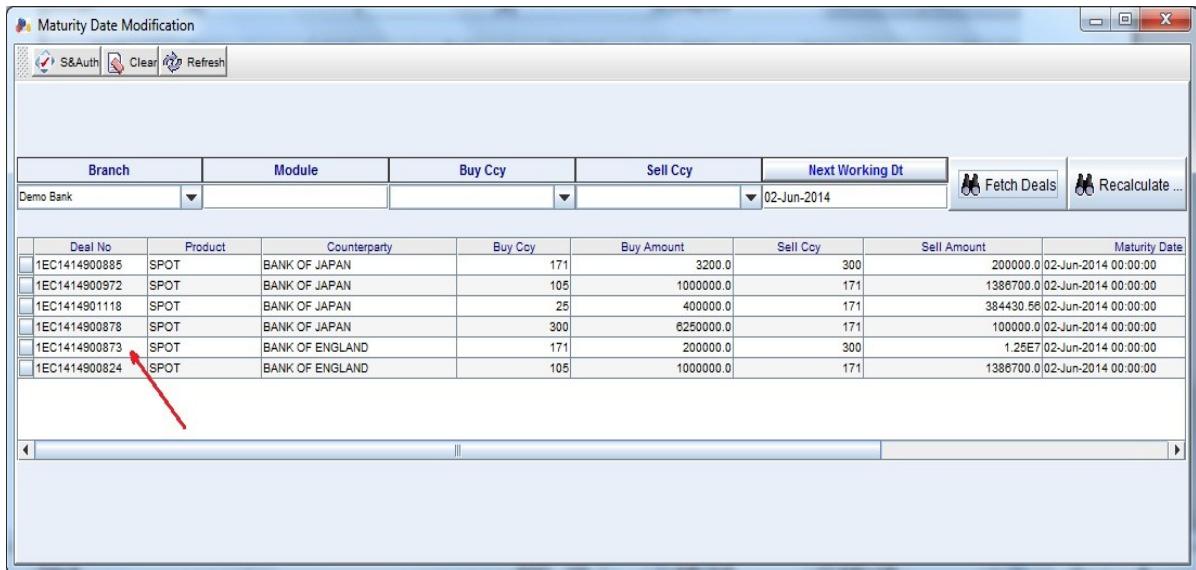


Figure 3-S: Selected record for the date modified

5. Once the user selects the recalculation system defaults to selected records and then click on save auth.
6. Select the next working date as required and click on recalculate maturity date to perform validation.
7. Once done the deal will now reflect for new maturity date.



The screenshot shows the same software interface as Figure 3-S, but with multiple deals listed in the table. A red arrow points to the second row from the top. The deals are:

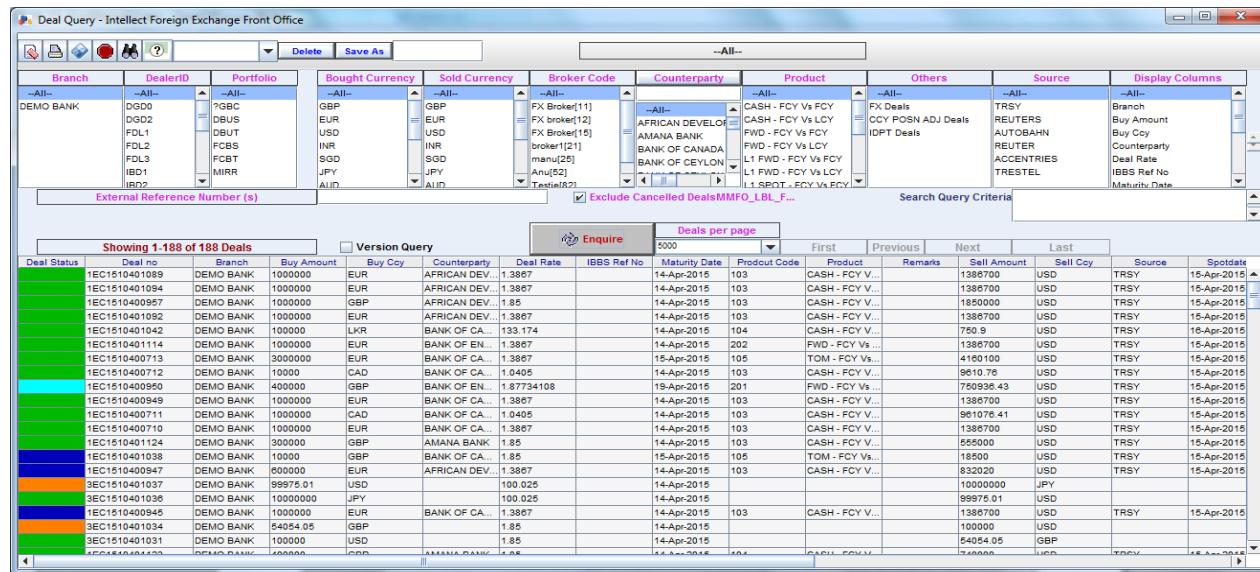
| Deal No | Product | Counterparty | Buy Ccy | Buy Amount | Sell Ccy | Sell Amount | Maturity Date |
|---------------|---------|-----------------|---------|------------|----------|-------------|----------------------|
| 1EC1414900885 | SPOT | BANK OF JAPAN | 171 | 3200.0 | 300 | 200000.0 | 02-Jun-2014 00:00:00 |
| 1EC1414900972 | SPOT | BANK OF JAPAN | 105 | 1000000.0 | 171 | 1386700.0 | 02-Jun-2014 00:00:00 |
| 1EC1414901118 | SPOT | BANK OF JAPAN | 25 | 400000.0 | 171 | 384430.56 | 02-Jun-2014 00:00:00 |
| 1EC1414900878 | SPOT | BANK OF JAPAN | 300 | 6250000.0 | 171 | 100000.0 | 02-Jun-2014 00:00:00 |
| 1EC1414900873 | SPOT | BANK OF ENGLAND | 171 | 200000.0 | 300 | 1.25E7 | 02-Jun-2014 00:00:00 |
| 1EC1414900824 | SPOT | BANK OF ENGLAND | 105 | 1000000.0 | 171 | 1386700.0 | 02-Jun-2014 00:00:00 |

Figure 3-T :Reflected deal as on expected date

3.10 DEAL QUERY

The Deal Query window is used to perform a search on all the deals in the Foreign Exchange module. This is a very powerful feature that can provide many of the MIS functionality. There is also an operator AND/OR which can be used effectively to locate any deal in the system. The first three fields namely branch, dealer id and portfolio by default has the operator AND attached to them.

After selecting the criteria the dealer can click on the 'Enquire' button and then all the deals matching the selected criteria are displayed. A searched deal can be opened directly in the input screen by double clicking on the deal in the result section.



The screenshot shows the 'Deal Query - Intellect Foreign Exchange Front Office' window. At the top, there are various search filters for Branch, DealerID, Portfolio, Bought Currency, Sold Currency, Broker Code, Counterparty, Product, Others, Source, and Display Columns. Below these filters is a search bar labeled 'External Reference Number (s)' and a checkbox for 'Exclude Cancelled Deals MMFO_LBL_F...'. On the right side, there is a 'Search Query Criteria' dropdown. The main area displays a grid of deals with columns: Deal Status, Deal no., Branch, Buy Amount, Buy Ccy, Counterparty, Deal Rate, IBBS Ref No, Maturity Date, Product Code, Product, Remarks, Sell Amount, Sell Ccy, Source, and Spoldates. The grid shows 1,188 deals out of 188 total, with a 'Deals per page' dropdown set to 5000. The deals listed include various currency pairs and bank names like DEMO BANK, AMANA BANK, and BANK OF CANADA.

Figure 3-U: Deal Query Screen

User can save his search by a unique name in the text field against 'Save As'. The saved search can now be deleted by the delete button.

3.10.1 Search Deals using Oper

The user can customize for a particular deal by specifying the criteria in the search page. The is done by icon .

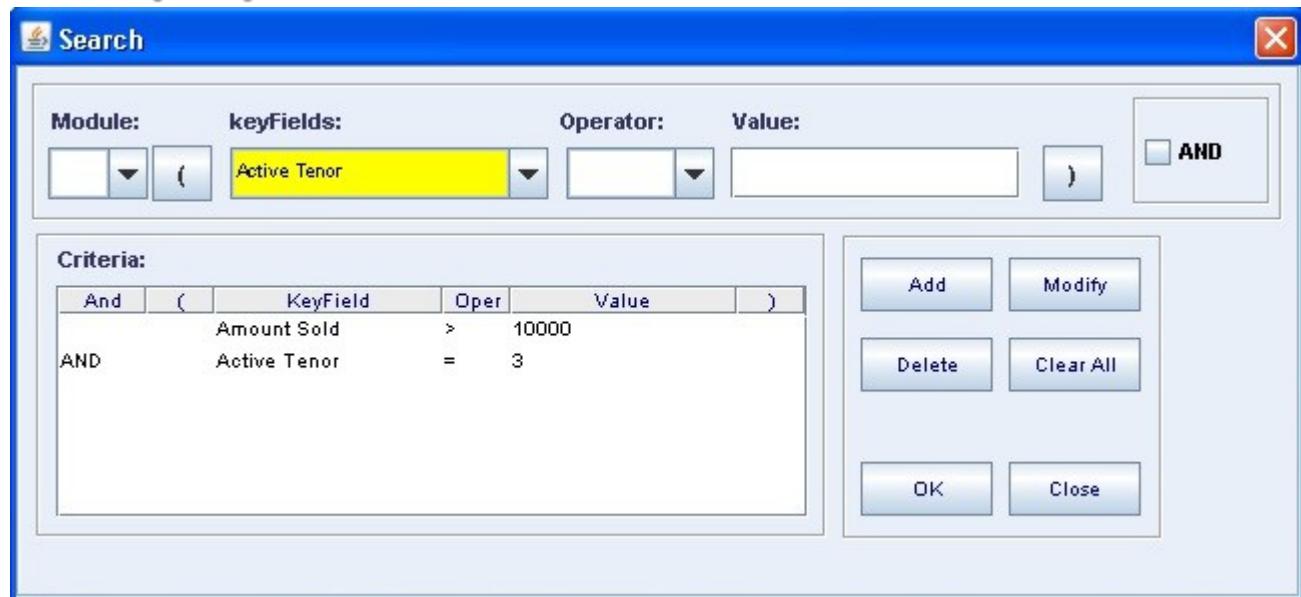


Figure 3-E: Search on Key fields

User can choose to optimize the search by choosing ‘AND’ or ‘OR’ and relational operators like >,>= ,= etc.

Labels in search window are explained below:

| Field | Description |
|-------------------|---|
| Key Fields | Fields provided to search the deal Example: Amount Bought, Amount sold, Buy Currency etc |
| Operator | Enter the key fields selected |
| Value | Value of the key field |
| Calendar | User can select the date from calendar |
| And | User can wish to choose some more key fields Using this operation |
| OR | User can wish to perform search in either of fields selected. |

| | |
|------------------|---|
| Add | To Add the chosen criteria. |
| Modify | The field selected can be modified using this operation |
| Delete | Deletes the selected fields |
| Clear All | Clears All the fields |
| OK | Select ok to perform the search once chosen. |
| Close | Close the Window. |

Steps to apply oper;

- 1.Select module ,and the key field to search.
- 2 .Select the oper field and enter the value in proper format .
- 3.Click on add button. Repeat the steps for other fields and select the option as ‘AND’ or ‘OR’ to customize and click OK.

A query will be formed based on selected criteria and deals will be filtered accordingly.

3.10.2 Display version of Deals:

If the dealer wishes to see all the versions of the deal since the inception, this can be done by checking the Version query check box. Once enquired, the versions of the deal are shown and the result becomes disabled .

Deal Query - Intellect Foreign Exchange Front Office

Delete Save As

-All-

| Branch | DealerID | Portfolio | Bought Currency | Sold Currency | Broker Code | Counterparty | Product | Others | Source | Display Columns |
|-----------|----------|-----------|-----------------|---------------|---------------|----------------|----------------------|--------------------|------------|-----------------|
| -All- | -All- | -All- | -All- | -All- | -All- | -All- | -All- | -All- | -All- | -All- |
| DEMO BANK | DG00 | PBGC | GBP | GBP | FX Broker[11] | | CASH - FCY Vs LCY | FX Deals | TRS Y | Branch |
| | DG02 | DBUS | EUR | EUR | FX Broker[12] | | FWD - FCY Vs FCY | CCY POSN ADJ Deals | AUTOBahn | Buy Amount |
| | FDL1 | DBUT | USD | USD | FX Broker[15] | | FWD - FCY Vs FCY | IDPT Deals | REUTER | Buy Coy |
| | FDL2 | FCBS | INR | INR | broker[21] | AMANA BANK | L1 FWD - FCY Vs FCY | | REUTER | Counterparty |
| | FDL3 | FCBT | SGD | SGD | manu[25] | BANK OF CANADA | L1 FWD - FCY Vs FCY | | ACCENTRIES | Deal Rate |
| | IBD1 | MIRR | JPY | JPY | Anu[52] | BANK OF CEYLON | L1 FWD - FCY Vs LCY | | TRESTEL | IBBS Ref No |
| | IR02 | | AUD | AUD | Textel[82] | | L1 SPOT - FCY Vs FCY | | | Maturity Date |

External Reference Number (s) Exclude Cancelled Deals MMFO_LBL_F...

Search Query Criteria

Showing 1-59 of 59 Deals Version Query

Enquire Deals per page 5000 First Previous Next Last

| Deal Status | Deal no | Branch | Buy Amount | Buy Coy | Counterparty | Deal Rate | IBBS Ref No | Maturity Date | Product Code | Product | Remarks | Sell Amount | Sell Coy | Source | Spotdate |
|---------------|-----------|---------|------------|----------------|--------------|-----------|-------------|---------------|-----------------|-------------------|---------|-------------|----------|--------|-------------|
| IEC1510400950 | DEMO BANK | 400000 | GBP | BANK OF EN... | 1.3874 | 108 | 19-Apr-2015 | 201 | FWD - FCY Vs... | CASH - FCY Vs LCY | | 750930.43 | USD | TRS Y | 15-Apr-2015 |
| IEC1510401038 | DEMO BANK | 10000 | GBP | BANK OF CA... | 1.85 | | 15-Apr-2015 | 105 | TOM - FCY Vs... | | | 18500 | USD | TRS Y | 15-Apr-2015 |
| IEC1510400947 | DEMO BANK | 800000 | EUR | AFRICAN DEV... | 1.3887 | | 14-Apr-2015 | 103 | CASH - FCY V... | | | 832020 | USD | TRS Y | 15-Apr-2015 |
| IEC1510400945 | DEMO BANK | 1000000 | EUR | BANK OF CA... | 1.3887 | | 14-Apr-2015 | 103 | CASH - FCY V... | | | 1388700 | USD | TRS Y | 15-Apr-2015 |
| IEC1510401028 | DEMO BANK | 200000 | GBP | BANK OF CA... | 1.85 | | 15-Apr-2015 | 101 | SPOT - FCY V... | | | 370000 | USD | TRS Y | 15-Apr-2015 |
| IEC1510400984 | DEMO BANK | 1000000 | USD | BANK OF EN... | 1.3887 | | 15-Apr-2015 | 101 | SPOT - FCY V... | | | 721136.511 | EUR | TRS Y | 15-Apr-2015 |
| IEC1510400984 | DEMO BANK | 1000000 | USD | BANK OF EN... | 1.3887 | | 15-Apr-2015 | 101 | SPOT - FCY V... | | | 721136.511 | EUR | TRS Y | 15-Apr-2015 |
| IEC1510400983 | DEMO BANK | 50000 | EUR | BANK OF EN... | 1.3887 | | 15-Apr-2015 | 101 | SPOT - FCY V... | | | 69335 | USD | TRS Y | 15-Apr-2015 |
| IEC1510400944 | DEMO BANK | 100000 | USD | BANK OF EN... | 133.174 | | 08-Apr-2015 | 102 | SPOT - FCY V... | | | 13317400 | LKR | TRS Y | 16-Apr-2015 |
| IEC1510401028 | DEMO BANK | 10000 | LKR | BANK OF CA... | 133.174 | | 14-Apr-2015 | 104 | CASH - FCY V... | | | 75.09 | USD | TRS Y | 16-Apr-2015 |
| IEC1510400943 | DEMO BANK | 100000 | EUR | BANK OF CA... | 1.3887 | | 08-Apr-2015 | 106 | TOM - FCY Vs... | | | 138670 | USD | TRS Y | 15-Apr-2015 |
| IEC1510400942 | DEMO BANK | 100000 | EUR | BANK OF CA... | 1.3887 | | 17-Mar-2015 | 101 | SPOT - FCY V... | | | 138670 | USD | TRS Y | 15-Apr-2015 |
| IEC1510400980 | DEMO BANK | 1000000 | EUR | BANK OF EN... | 1.3887 | | 15-Apr-2015 | 101 | SPOT - FCY V... | | | 1386700 | USD | TRS Y | 15-Apr-2015 |
| IEC1510400938 | DEMO BANK | 200000 | EUR | BANK OF EN... | 1.3887 | | 01-Apr-2015 | 201 | FWD - FCY Vs... | | | 277340 | USD | TRS Y | 15-Apr-2015 |
| IEC1510400936 | DEMO BANK | 1000000 | EUR | BANK OF CA... | 1.3887 | | 14-Apr-2015 | 103 | CASH - FCY V... | | | 1386700 | USD | TRS Y | 15-Apr-2015 |
| IEC1510401018 | DEMO BANK | 10000 | GBP | BANK OF CA... | 1.85 | | 14-Apr-2015 | 103 | CASH - FCY V... | | | 18500 | USD | TRS Y | 15-Apr-2015 |
| IEC1510400934 | DEMO BANK | 1000000 | EUR | BANK OF CA... | 1.3887 | | 16-Feb-2015 | 103 | CASH - FCY V... | | | 1386700 | USD | TRS Y | 15-Apr-2015 |
| IEC1510400932 | DEMO BANK | 1000000 | EUR | BANK OF CA... | 1.3887 | | 16-Mar-2015 | 103 | CASH - FCY V... | | | 1386700 | USD | TRS Y | 15-Apr-2015 |
| IEC1510400865 | DEMO BANK | 600000 | GBP | AFRICAN DEV... | 1.85 | | 15-Apr-2015 | 101 | SPOT - FCY V... | | | 1100000 | USD | TRS Y | 15-Apr-2015 |
| IEC1510400931 | DEMO BANK | 1000000 | EUR | BANK OF CA... | 1.3887 | | 16-Mar-2015 | 103 | CASH - FCY V... | | | 1386700 | USD | TRS Y | 15-Apr-2015 |

Figure 3-U: Version Deals

4.0 REFERENCES/GLOSSARY

| Reference | Reference information |
|---------------------------------|---|
| Limits/Regulatory Checks | Refer to Limits user manual Error: Reference source not found |
| Reports /Enquiry | Refer to Reports user manual Error: Reference source not found |
| Common Features in User Manuals | Refer to common feature user manual Blotter Features include setting of preferences, saving the data as file, export to excel functionality and also print a report. Refer attached Sample Screenshot for a view of Deal blotter . |
| Static Data References | Refer to setup user manual |

| | |
|---|--|
| | |
| Formulas on spread P/L ,Profit details, rates etc. | Refer to section Error: Reference source not found |

5.0 APPENDIX

5.1 LOGIC FOR PL CURRENCY

If any of the currencies is LCY then other currency is PL Currency.

If any of the currencies is USD then other currency is PL Currency.

Other wise Term Currency is PL Currency

5.2 CALCULATING RATES:

- ① Spot rate – This is spot rate of the deal that is quoted to the customer. It has business spread applied on top of the cover rate.
- ② Deal Forward rate – This is the forward rate or the contract rate that is quoted to the customer. It has business spread applied on top of the cover rate.
- ③ Cover Spot rate – This is the current market spot rate. This has dealing spread applied on top of the Reuters rate.
- ④ Cover Forward rate – This is the current market forward rate for the specified maturity date. This has dealing spread applied on top of the Reuters rate.
- ⑤ Deal points - Deal forward rate – Deal spot rate.
- ⑥ Cover points - Cover forward rate – Cover spot rate.

5.3 CALCULATING SPREAD

If Commodity currency is bought then

Spread = Cover Rate – Exchange Rate

If Term currency is bought then

Spread = Exchange Rate – Cover Rate

5.4 CALCULATING SPREAD P/Ls

Spread PL is the PL due to the spread of the deal. Calculate spread separately on each of the leg and add the total to arrive at the spread PL for the deal.

Spread P/L = Spread PL USD for Bought Leg + Spread PL USD for Sell Leg

5.4.1 Calculating Spread PL USD for Bought Leg

① If CommCcy is BghtCcy Then

Deal Amount = ConvertAmount (AmtBght, DealFwdRate, BghtCcy USDCcy)

Cover Amount = ConvertAmount (AmtBght, CoverFwdRate, BghtCcy, USDCcy)

SpreadPLUSDComm = Cover Amount - Deal Amount

② If Term ccy is Bght ccy then

Deal Amount = ConvertAmount (AmtBght, DealFwdRate, BghtCcy, USDCcy)

Cover Amount = ConvertAmount (AmtBght, CoverFwdRate, BghtCcy, USDCcy)

SpreadPLUSTerm = Cover Amount - Deal Amount

5.4.2 Calculating Spread PL USD for Sold Leg

① If CommCcy is SoldCcy Then

Deal Amount = ConvertAmount (AmtSold, DealFwdRate, SoldCcy, USDCcy)

Cover Amount = ConvertAmount (AmtSold, CoverFwdRate, SoldCcy, USDCcy)

SpreadPLUSDComm = Deal Amount - Cover Amount

- ⌚ if Sold Ccy is term ccy Then
 - Deal Amount = ConvertAmount (AmtSold, DealFwdRate, SoldCcy, USDCcy)
 - Cover Amount = ConvertAmount (AmtSold, CoverFwdRate, SoldCcy, USDCcy)
 - SpreadPLUSDTerm = Deal Amount - Cover Amount

5.4.3 Calculation Spread P/L in USD and LCY

$\text{Spread_PL_USD} = \text{SpreadPLUSDComm} + \text{SpreadPLUSDTerm}$
 Spot Rate = GetLcyRate (USDCcy) (Yesterdays closing rate)
 $\text{spread_pl_lcy} = \text{ConvertAmount} (\text{spread_pl_usd}, \text{Spot Rate}, \text{USDCcy}, \text{LCY})$

5.5 CALCULATING FX P/L

This is calculated for Forward deals & reval type is Straight Line .FX PL is the PL due to the swap points of the deal.

- ⌚ If non PL Currency is bought at a forward rate (forward rate is less compared to the spot rate) then

$\text{FX PL} = \text{non PL currency amount} @ \text{Spot rate} - \text{PL Currency amount.}$

- ⌚ If PL Currency is bought at a forward rate (forward rate is less compared to the spot rate) then

$\text{FX PL} = \text{PL Currency amount} - \text{non PL Currency amount} @ \text{Spot rate.}$

Convert the above FX PL into local currency using the mid rate between PL Currency and the local currency.

5.6 CALCULATING EFFECTIVE INTEREST RATE

$\text{Effective Interest Rate} = \text{Abs} (\text{FX PL in LCY} * 36000 / (\text{LCY Eq} * \text{Period}))$

If Option Date Is not set Then

Period = Maturity Date – Spot Date

And if Option Date is Set then

Period = Option Date – Spot Date

5.7 FIELDS UNDER POSITION PROFIT PAGE:

The fields mentioned in the profit page are calculated as below

Cust Fwd P/L: This value is arrived by using the below logic,

1. Every deal done today is to be split into 2 legs, buy currency vs. USD and USD vs. sold currency.
2. For each leg do the following
3. Convert deal amount into USD using deal spot rate.
4. Convert deal amount into USD using deal outright rate.
5. Convert deal amount into USD using deal cover spot rate.
6. Convert deal amount into USD using deal cover forward rate.
7. If the current leg is buy currency vs. USD then PL is (amount in (3) + amount in (6) - amount in (4) - amount in (5))
8. Else PL is (amount in (4) + amount in (5) - amount in (3) - amount in (6))
9. Sum of all such PL for a particular currency will be shown.

Cust Spot P/L: This value is arrived by using the below logic

1. Every deal done today is to be split into 2 legs, buy currency vs. USD and USD vs. sold currency.
2. For each leg do the following
3. Convert deal amount into USD using deal spot rate.
4. Convert deal amount into USD using deal cover spot rate.
5. If the current leg is buy currency vs. USD then PL is amount in (4) - amount in (3)
6. Else PL is amount in (3) - amount in (4)

7. Sum of all such PL for a particular currency will be shown.

IB Fwd P/L : This value is derived by using the below logic

1. Every deal done today is to be split into 2 legs, buy currency vs. USD and USD vs. sold currency.
2. For each leg do the following
3. Convert deal amount into USD using deal cover outright rate.
4. Convert deal amount into USD using deal cover spot rate.
5. If the current leg is buy currency vs. USD then PL is amount in (4) - amount in (3)
6. Else PL is amount in (3) - amount in (4)
7. Sum of all such PL for a particular currency will be shown.

IB Rev P/L : This value is derived by using the below logic

1. Every deal done today is to be split into 2 legs, buy currency vs. USD and USD vs. sold currency.
2. For each leg do the following
3. Convert deal amount into USD using forward revval rate.
4. Convert deal amount into USD using spot revval rate.
5. If the current leg is buy currency vs. USD then PL is amount in (4) - amount in (3)
6. Else PL is amount in (3) - amount in (4)
7. Every outstanding deal done before today is to be split into 2 legs, buy currency vs. USD and USD vs. sold currency.

8. For each leg do the following
9. Convert deal amount into USD using forward reval rate for the tenor from today till maturity date.
10. Convert deal amount into USD using spot reval rate.
11. If the current leg is buy currency vs. USD then PL is amount in (10) - amount in (9)
12. Else PL is amount in (9) - amount in (10)
13. Calculate Sum of all such PL (amount in (5 or 6) + amount in (11 or 12)).
14. Amount in 13 - Previous day's day closing IB FX Reval PL for a particular currency will be shown.

IB Spot P/L : This value is derived by using the below logic

1. Every deal done today is to be split into 2 legs, buy currency vs. USD and USD vs. sold currency.
2. For each leg do the following
3. Convert deal amount into USD using spot reval rate.
4. Convert deal amount into USD using deal cover spot rate.
5. If the current leg is buy currency vs. USD then PL is amount in (4) - amount in (3)
6. Else PL is amount in (3) - amount in (4)
7. Calculate the sum of all such PL for a particular currency.
8. Convert brought forward position to USD using today's spot reval rate
9. Convert brought forward position to USD using yesterday's spot day closing rate
10. The amount to be displayed is amount in (7) + amount in (8) - amount in (9).

IB Total P/L : It is arrived by adding the above two profits

MTD P/L: P/L gets calculated for the month to date in Lcy equivalent

YTD P/L: P/L gets calculated for the Year to date in Lcy equivalent

NPV FX P/L : This value is derived by using the below logic

1. Every deal done today is to be split into 2 legs, buy currency vs. USD and USD vs. sold currency.
2. For each leg do the following
3. Calculate ZDF for USD as $1 / (1 + \text{No of days from spot date to maturity} * \text{USD interest rate for the tenor} / 360)$
4. If USD is term currency then calculate ZDF for currency as ZDF for USD (1) * reval spot rate / reval forward rate.
5. Else calculate ZDF for currency as ZDF for USD (1) * reval forward rate / reval spot rate.
6. NPV deal amount in currency as Deal amount * ZDF for currency
7. Convert the NPV deal amount to USD using reval spot rate
8. Calculate USD equivalent of deal amount using deal outright rate
9. Calculate NPV USD amount as deal amount * ZDF for USD (1)
10. If the current leg is buy currency vs. USD then NPV P/L is amount in 8 - amount in 9.
11. Else NPV PL is amount in 9 - amount in 8
12. Every outstanding deal done before today is again to be split into 2 legs, buy currency vs. USD and USD vs. sold currency.
13. For each leg do the following
14. Calculate ZDF for USD as $1 / (1 + \text{No of days from spot date to maturity} * \text{USD interest rate for the tenor} / 360)$

15. If USD is term currency then calculate ZDF for currency as ZDF for USD (1) * reval spot rate / reval forward rate.
16. Else calculate ZDF for currency as ZDF for USD (1) * reval forward rate / reval spot rate.
17. NPV deal amount in currency as Deal amount * ZDF for currency
18. Convert the NPV deal amount to USD using reval spot rate
19. Calculate USD equivalent of deal amount using deal outright rate
20. Calculate NPV USD amount as deal amount * ZDF for USD (1)
21. If the current leg is buy currency vs. USD then NPV P/L is amount in 19 - amount in 20.
22. Else NPV P/L is amount in 20 - amount in 19.
23. Calculate sum of all such profits (amount in (10 or 11) and amount in (21or 22)).
24. Amount in 23 - Previous day's day closing NPV P/L for a particular currency will be shown.

5.8 EXAMPLES:

Few examples are provided for key calculations in the attached excel sheet.

[Computations.xls](#)

END OF PAGE

