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FX Deals Documentation

FX Documentation

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Basic Knowledge

Basic Concept: It's about Currency Trade (Buy Currency & Sell Currency). For ex: My account is in USD and I want to buy USD and sell EUR.

We have 3 types of FX Deals:

- Spot Deal
- Forward Deal
- Swap Deal

For Every Deal, there are multiple Rules for each:

- Spot Deal → 2 Deal to Forecast Rules
- Forward Deal → 2 Deal to Forecast Rules
- Swap Deal → 4 Deal to Forecast Rules since it is a combination between a Spot and Forward Deal

There are several steps for this Module:

1. Creating Deal to Forecast Rules
2. Creating the FX Deal
3. Check if a Forecast is created

I. Spot Deal:

Step 1: Creating a Deal to Forecast Rule

For the Spot FX Deal, 2 rules should be created:

1. Buy Spot Rule
2. Sell Spot Rule

A. Buy Spot Rule:

- Go to Administration/DailyTreasurySetup/DealToForecastRules Page
- Instrument Type: Since you're doing an FX Deal, you should select the corresponding FX Deal Instrument Code. If it's not created before, you can add a new one (Check below screenshot).

The screenshot shows the 'Deal to Forecast Rule Editor' form. The 'Instrument Type' dropdown menu is open, showing a list of instrument codes. The 'FX Deals' option is highlighted. The form also includes fields for 'Budget Code', 'Bank', 'Account', 'Account Currency', 'Deal', and 'Deal Amount'. The 'Add' button is visible at the bottom left.

- Budget Code: Since you're doing an FX Spot Deal, you should select the corresponding FX Spot Deal Budget Code: **"Spot Buy"** for the Buying Account. If it's not created, you can add a new one (Check below screenshot).
Spot Buy:

The screenshot shows the 'Deal to Forecast Rule Editor' form. The 'Budget Code' dropdown menu is open, showing a list of budget codes. The 'Spot Buy' option is highlighted. The form also includes fields for 'Instrument Type', 'Bank', 'Account', 'Account Currency', 'Deal', and 'Deal Amount'. The 'Add' button is visible at the bottom left.

- Bank: Select the corresponding Bank for the Buying Account that you want to choose.
- Account: After selecting the corresponding bank, all accounts for this bank will show up in a list. Select the account that you want to do the currency trade on (Check below screenshot)

Deal to Forecast Rule Editor

Instrument Type :

Budget Code :

Bank : Audi bank lebanon

Account :

Account Currency :

Deal :

Deal Amount :

#	Account ID	Bank Name	Account Name	Account Type	Company Name	Company Co
<input type="checkbox"/>	LB4000560009380474	Audi bank lebanon	LB4000560009380474	Current Account	CITUSD000	LEBANON
<input type="checkbox"/>	Testing-7-2-2019	Audi bank lebanon	Testing-7-2-2019	Current Account	Austria GmbH	AUSTRIA
<input type="checkbox"/>	11002200	Audi bank lebanon	MoviesAudiAccount	Current Account	INITIAL	UNITED KING
<input type="checkbox"/>	Lara	Audi bank lebanon	Lara	Current Account	Austria GmbH	AUSTRIA
<input type="checkbox"/>	KH	Audi bank lebanon	KH	Current Account	Britain Plc	UNITED KING
<input type="checkbox"/>	KHMAK	Audi bank lebanon	KHMAK	Current Account	Britain Plc	UNITED KING
<input type="checkbox"/>	SaraKab	Audi bank lebanon	SaraKab	Current Account	Britain Plc	UNITED KING
<input type="checkbox"/>	KUKU	Audi bank lebanon	KUKU	Current Account	Britain Plc	UNITED KING
<input type="checkbox"/>	MAK	Audi bank lebanon	MAK	Current Account	Britain Plc	UNITED KING
<input type="checkbox"/>	SOU	Audi bank lebanon	SOU	Current Account	Britain Plc	UNITED KING

Deal to Forecast Rule List

Drag a column header here to group by that column

Note: Go to Administration/AccountSetup/Accounts page to choose what account you want to select and what bank to select for this account (Check below Screenshot).

Account List

Drag a column header here to group by that column

Account Num	Account ID	Account Name	Account Number	Creation Date	Bank Name	Bank Account Number	Currency Code	Iban Number	Status
5845	1234567891011	SamerAccount	1234567891011	01-Apr-2019	Audi bank lebanon	1234567891011	USD	1234567891011	A

☒ Begins with([Account Name], 'Samer')

- Account Currency: This will automatically generate the corresponding currency once you select the account (Check below screenshot)

Deal to Forecast Rule Editor

Instrument Type :

Budget Code :

Bank :

Account :

Account Currency :

Deal :

Deal Amount :

- Deal: Choose “FX Deals” since we want to do an FX Deal
- Deal Amount: After choosing the FX Deal, a list will appear. Since we’re creating the Buy Account Rule, select Buy Spot Amount (Check below screenshot)

Deal to Forecast Rule Editor

Instrument Type :

Budget Code :

Bank :

Account :

Account Currency :

Deal :

Deal Amount :

☐ Sell Spot Amount

☒ Buy Spot Amount

☐ Buy Swap Spot Amount

☐ Sell Swap Spot Amount

☐ Sell Swap Forward Amount

☐ Buy Swap Forward Amount

☐ Buy Forward Amount

☐ Sell Forward Amount

Kindly check the below screenshot to see an example:

Deal to Forecast Rule Editor

Instrument Type :

Budget Code :

Bank :

Account :

Account Currency :

Deal :

Deal Amount :

☐ Sell Spot Amount

☒ Buy Spot Amount

☐ Buy Swap Spot Amount

☐ Sell Swap Spot Amount

☐ Sell Swap Forward Amount

☐ Buy Swap Forward Amount

☐ Buy Forward Amount

☐ Sell Forward Amount

B. Sell Spot Rule:

- Go to Administration/DailyTreasurySetup/DealToForecastRules Page.
- Instrument Type: Since you're doing an FX Deal, you should select the corresponding FX Deal Instrument Code. If it's not created before, you can add a new one.
- Budget Code: Since you're doing an FX Spot Deal, you should select the corresponding FX Spot Deal Budget Code: **"Spot Sell"** for the Selling Account. If it's not created, you can add a new one (Check below screenshot).

Spot Sell:

The screenshot shows the 'Deal to Forecast Rule Editor' form. The 'Instrument Type' is set to 'FX Deal; FX'. The 'Budget Code' is set to 'Spot Sell; Outflow; Test Group'. The 'Bank' is set to 'LA CAIXA'. The 'Account' is set to 'La Caixa Spain EUR'. The 'Account Currency' is set to 'EUR'. The 'Deal' is set to 'FxDeal'. The 'Deal Amount' is set to 'Sell Spot Amount'. A modal window is open over the 'Budget Code' field, showing a list of categories: 'Outflow', 'Test Group', and 'Spot Sell'. The 'Spot Sell' category is selected. The modal also has an 'Add' button.

- Bank: Select the corresponding Bank for the Selling Account that you want to choose.
- Account: After selecting the corresponding bank, all accounts for this bank will show up in a list. Select the account that you want to do the currency trade on.
- Deal: Choose "FX Deals"
- Deal Amount: After choosing the FX Deal, a list will appear. Since we're creating the Sell Account Rule, select Sell Spot Amount.

Kindly check the below screenshot to see an example:

The screenshot shows the 'Deal to Forecast Rule Editor' form. The 'Instrument Type' is set to 'FX Deal; FX'. The 'Budget Code' is set to 'Spot Sell; Outflow; Test Group'. The 'Bank' is set to 'LA CAIXA'. The 'Account' is set to 'La Caixa Spain EUR'. The 'Account Currency' is set to 'EUR'. The 'Deal' is set to 'FxDeal'. The 'Deal Amount' is set to 'Sell Spot Amount'. A modal window is open over the 'Deal Amount' field, showing a list of deal amounts: 'Sell Spot Amount', 'Buy Spot Amount', 'Buy Swap Spot Amount', 'Sell Swap Spot Amount', 'Sell Swap Forward Amount', 'Buy Swap Forward Amount', 'Buy Forward Amount', and 'Sell Forward Amount'. The 'Sell Spot Amount' option is selected.

Step 2: Creating Spot FX Deal

After creating the Deal to Forecast Rules, we need to create the FX Deal.

- Go to FinancialOperations/FXDeals Page
- Deal Type: Choose the SPOT deal type
- Deal Basic Info
 - Country Party: Put the Buy Bank Name (In the example: Audi bank Lebanon)
 - Beneficiary Bank: Put the Sell Bank Name (In the example: LA CAIXA)
 - Deal Date: Put the date of the deal's creation (In the example: 21-March-2019)
 - Maturity Date: Same as the Deal Date since a spot deal should be done on the same day (In the example: 21-March-2019)
 - Buy Currency: Put the Buying Account's Currency (In this example: USD)
 - Sell Currency: Put the Selling Account's Currency (In this example: EUR)
- Deal Accounts
 - Buy Currency Account: Select the Buying Account you already selected in the deal
 - Sell Currency Account: Select the Selling Account you already selected in the deal
- Deal Details
 - Spot Rate: Put the exchange rate from USD to EUR for today
 - Buy Currency Amount: Put the amount that you request
 - Sell Currency Amount: This will automatically be generated

Kindly check the below screenshot to see an example:

FX Deals Editor

Deal Type: Spot
 Portfolio : NEW

Deal Basic Info

Counter Party: Audi bank lebanon Beneficiary Bank: LA CAIXA
 Deal Date : 21-Mar-2019 Maturity Date: 21-Mar-2019
 Buy Currency: USD Sell Currency: EUR

Deal Accounts

Buy Currency Account: Bank: Audi bank lebanon ,Account ID: 12: ... Sell Currency Account: Bank: LA CAIXA ,Account ID: La Caixa Sps ...

Deal Details

Spot Rate: USD/EUR 1.14 ↔ (EUR/USD is 0.8771929824561404)
 Buy Currency Amount: 200.00 Sell Currency Amount: 228.00
 Dealer Name: Deal Reference:
Help

Step 3: CashFlow Analysis Check

After creating the FX Deal with the Deal to Forecast Rules, we need to check if Forecast Transactions are being created once adding the FX Deal.

There are two ways to check whether the Forecast Transactions are being created:

1. Through Instrument Code
2. Through Budget Code

A. Through Instrument Code:

- Go to DailyTreasury/CashFlowAnalysis Page
- Date From: Always put the Deal Date since in a Spot Deal, the trade will take place on the same day you create the deal.
- Date To: Always put the Deal Date since in a Spot Deal, the trade will take place on the same day you create the deal.
- Group By: Instrument Code

Kindly check the below screenshot to see an example:

Search Options

Date From : 21-Mar-2019 Date To : 21-Mar-2019 Frequency : ☒ Day ☐ Week ☐ Month

Business Unit : Company Country : Company : Bank Group : Bank Country : Bank : Currency : Account : Show Data in Local Currency: ☐ All selected accounts must be in the same currency Group by: ☒ Instrument Code ☐ Budget Code

Filter

Filter : Save Filter Delete Filter

Generate Cancel

Once you generate the report, Double-click on the Amount next to FX Deal Row (-80.89)

Search Result

Double click on grid cell for more details

+	Description	21-Mar-2019	Total
T	Opening Balance	341,927.15	
+F	FX Deal	-80.89	-80.89
T	Total Default	-80.89	-80.89
T	Total	341,846.26	

If the Forecast Transactions are being created, you will see in the Pop Up two transactions.

Kindly check the below screenshot:

Forecast Transactions ✕

Value Date

04-Apr-2019

↗

Instrument Code

✕

BudgetCode

✕

Change

Reconcile

⚙️

Drag a column header here to group by that column

	Transaction Reference	Deal Type	Deal ID	Bank Account Number	Account ID
<input type="checkbox"/>	FX20190404024137	FxDeal	6237	1234567891011	1234567891011
<input type="checkbox"/>	FX20190404024137	FxDeal	6237	ES3221008637620200042967	La Caixa Spain EUR

🔍 Create Filter

Close

B. Through Budget Code:

- Go to DailyTreasury/CashFlowAnalysis Page
- Date From: Always put the Deal Date since in a Spot Deal, the trade will take place on the same day you create the deal.
- Date To: Always put the Deal Date since in a Spot Deal, the trade will take place on the same day you create the deal.
- Group By: Budget Code

Kindly check the below screenshot to see an example:

Search Options

Date From : 21-Mar-2019

Business Unit :

Bank Group :

Currency :

Date To : 21-Mar-2019

Company Country :

Bank Country :

Account :

Frequency : ● Day ● Week ● Month

Company :

Bank :

Show Data in Local Currency: ☐ All selected accounts must be in the same currency

Group by: ☐ Instrument Code ☒ Budget Code

Generate
Cancel

Filter

Filter : ✕

Save Filter
Delete Filter

Once you generate the report, each rule should appear separately from the other (not like Instrument Code).

Search Result

Double click on grid cell for more details

+	Description	21-Mar-2019	Total
T	Opening Balance	341,927.15	
+F	Fx Spot Buy	200.00	200.00
+F	FX Spot sell	-280.89	-280.89
T	Total Default	-80.89	-80.89
T	Total	341,846.26	

If you Double-click on each Amount, A Pop Up will appear with all Forecast Transaction Details:

Spot Buy Transaction:

Forecast Transactions

Value Date: 04-Apr-2019 [Change](#) Instrument Code: [Change](#) BudgetCode: [Change](#) [Reconcile](#)

Drag a column header here to group by that column

Transaction Reference	Deal Type	Deal ID	Bank Account Number	Account ID
FX20190404024137	FxDeal	6237	1234567891011	1234567891011

[Create Filter](#) [Close](#)

Spot Sell Transaction:

Value Date

04-Apr-2019

Change

Instrument Code

Change

BudgetCode

Change

Reconcile

Transaction Reference

Deal Type

Deal ID

Bank Account Number

Account ID

FX20190404024137	FxDeal		6237	ES3221008637620200042967	La Caixa Spain EUR
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Create Filter

Close

II. Forward Type:

Step 1: Creating a Deal to Forecast Rule

For the Forward FX Deal, 2 rules should be created:

1. Buy Forward Rule
2. Sell Forward Rule

A. Buy Forward Rule:

- Go to Administration/DailyTreasurySetup/DealToForecastRules Page
- Instrument Type: Since you're doing an FX Deal, you should select the corresponding FX Deal Instrument Code. If it's not created before, you can add a new one.
- Budget Code: Since you're doing an FX Forward Deal, you should select the corresponding FX Forward Deal Budget Code: **"Forward Buy"** for the Buying Account. If it's not created, you can add a new one (Check below screenshot).

Forward Buy:

The screenshot shows the 'Deal to Forecast Rule Editor' interface. On the left is a sidebar with labels: Instrument Type, Budget Code, Bank, Account, Account Currency, Deal, and Deal Amount. The main area contains input fields for these labels. A modal window is open over the 'Budget Code' field, showing a dropdown menu with 'Inflow' selected, a 'Group' dropdown with 'Test Group' selected, and a 'Code' text field containing 'Forward Buy'. There is an 'Add' button in the modal. At the bottom of the form are 'Add' and 'Cancel' buttons.

- Bank: Select the corresponding Bank for the Buying Account that you want to choose.
- Account: After selecting the corresponding bank, all accounts for this bank will show up in a list. Select the account that you want to do the currency trade on.
- Account Currency: This will automatically generate the corresponding currency once you select the account.
- Deal: Choose "FX Deal".
- Deal Amount: After choosing the FX Deal, a list will appear. Since we're creating the Buy Account Rule, select Buy Forward Amount.

Kindly check the below screenshot to see an example:

Deal to Forecast Rule Editor

Instrument Type :	FX Deal; FX
Budget Code :	Forward Buy; Inflow; Test Group
Bank :	BNP PARIBAS FRANCE
Account :	TREASURYXPRESS France
Account Currency :	EUR
Deal :	FxDeal
Deal Amount :	<input type="checkbox"/> Sell Spot Amount <input type="checkbox"/> Buy Spot Amount <input type="checkbox"/> Buy Swap Spot Amount <input type="checkbox"/> Sell Swap Spot Amount <input type="checkbox"/> Sell Swap Forward Amount <input type="checkbox"/> Buy Swap Forward Amount <input checked="" type="checkbox"/> Buy Forward Amount <input type="checkbox"/> Sell Forward Amount

B. Sell Forward Rule:

- Go to Administration/DailyTreasurySetup/DealToForecastRules Page.
- Instrument Type: Since you're doing an FX Deal, you should select the corresponding FX Deal Instrument Code. If it's not created before, you can add a new one.
- Budget Code: Since you're doing an FX Forward Deal, you should select the corresponding FX Forward Deal Budget Code: "**Forward Sell**" for the Selling Account. If it's not created, you can add a new one (Check below screenshot).

Forward Sell:

Deal to Forecast Rule Editor

Instrument Type :	
Budget Code :	
Bank :	Category : Outflow
Account :	Group : Test Group
Account Currency :	Code : Forward Sell
Deal :	
Deal Amount :	Select Deal

Add

- Bank: Select the corresponding Bank for the Selling Account that you want to choose.
- Account: After selecting the corresponding bank, all accounts for this bank will show up in a list. Select the account that you want to do the currency trade on.
- Account Currency: This will automatically generate the corresponding currency once you select the account.
- Deal: Choose "FX Deal".
- Deal Amount: After choosing the FX Deal, a list will appear. Since we're creating the Sell Account Rule, select Sell Forward Amount.

Kindly check the below screenshot to see an example:

Deal to Forecast Rule Editor

Instrument Type :

FX Deal; FX

Budget Code :

Forward Sell; Outflow; Test Group

Bank :

Test Bank

Account :

Test Account 7

Account Currency :

LBP

Deal :

FxDeal

Deal Amount :

☐ Sell Spot Amount
 ☐ Buy Spot Amount
 ☐ Buy Swap Spot Amount
 ☐ Sell Swap Spot Amount
 ☐ Sell Swap Forward Amount
 ☐ Buy Swap Forward Amount
 ☐ Buy Forward Amount
 ☒ Sell Forward Amount

?

Help

Step 2: Creating Forward FX Deal

After creating the Deal to Forecast Rules, we need to create the FX Deal.

- Go to FinancialOperations/FXDeals Page
- Deal Type: Choose the FORWARD deal type
- Deal Basic Info
 - Country Party: Put the Buy Bank Name (In the example: LA CAIXA)
 - Beneficiary Bank: Put the Sell Bank Name (In the example: Test Bank)
 - Deal Date: Put the date of the deal's creation (In the example: 21-March-2019)
 - Maturity Date: Put the date that you want the trade to be done (In the example: 30-March-2019)
 - Buy Currency: Put the Buying Account's Currency (In this example: EUR)
 - Sell Currency: Put the Selling Account's Currency (In this example: LBP)
- Deal Accounts
 - Buy Currency Account: Select the Buying Account you already selected in the deal
 - Sell Currency Account: Select the Selling Account you already selected in the deal
- Deal Details:
 - Spot Rate: Put the exchange rate from EUR to LBP for today
 - Outright Rate: It will automatically be equal to spot rate once entered
 - Buy Currency Amount: Put the amount that you request
 - Sell Currency Amount: This will automatically be generated

Kindly check the below screenshot to see an example:

FX Deals Editor

Deal Type: Forward
Portfolio : NEW

Deal Basic Info

Counter Party:	LA CAIXA	Beneficiary Bank:	Test Bank
Deal Date :	21-Mar-2019	Maturity Date:	30-Mar-2019
Buy Currency:	EUR	Sell Currency:	LBP

Deal Accounts

Buy Currency Account:	Bank: LA CAIXA ,Account ID: TREASURYXI	Sell Currency Account:	Bank: Test Bank ,Account ID: Test Account
-----------------------	---	------------------------	--

Deal Details

Spot Rate:	1724.33	Forward Points:	-10000
Outright Rate:	<div> EUR/LBP 1723.33 (LBP/EUR is 0.0005802719154195656) </div>		
Buy Currency Amount:	500.00	Sell Currency Amount:	861,665.00
Dealer Name:	<input type="text"/>		
Company Name:	<input type="text"/>		
Comments:	<input type="text"/>		
	Close : <input type="checkbox"/>		

Help

Step 3: CashFlow Analysis Check

After creating the FX Deals with the Deal to Forecast Rules, we need to check if Forecast Transactions are being created once adding the FX Deal.

There are two ways to check whether the Forecast Transactions are being created:

1. Through Instrument Code
2. Through Budget Code

A. Through Instrument Code:

- Go to DailyTreasury/CashFlowAnalysis Page
- Date From: Always put the Maturity Date
- Date To: Always put the Maturity Date
- Group By: Instrument Code

Once you generate the report, Double-click on the Amount next to FX Deal Row (-66.12).

Search Result

Double click on grid cell for more details

+	Description	30-Mar-2019	Total
T	Opening Balance	401,130,804.00	
+F	FX Deal	-66.12	-66.12
T	Total Default	-66.12	-66.12
T	Total	401,130,737.88	

A Pop-Up will appear containing all the forecast transactions created.

You can see that there are 4 rows since we already created the Spot Deal and added a new Forward Deal.

Forecast Transactions

Value Date: 21-Mar-2019 | Instrument Code: | BudgetCode: | Reconcile

Drag a column header here to group by that column

Deal ID	Description	Bank Account Number	Account ID	Currency Code
6216	TD AmtType:Buy Spot Amount DL: SaraKab		SaraKab	USD
6216	TD AmtType:Sell Spot Amount DL: ES3221008637620200042967		La Caixa Spain	EUR
6217	TD AmtType:Buy Forward Amount: ES0321008740510200037908		TREASURYXPRES:	EUR
6217	TD AmtType:Sell Forward Amount: 123LBP		Test Account 2	LBP

Create Filter

B. Through Budget Code:

- Go to DailyTreasury/CashFlowAnalysis Page
- Date From: Always put the Maturity Date
- Date To: Always put the Maturity Date
- Group By: Budget Code

Once you generate the report, each rule should appear separately from the other (not like Instrument Code).

Search Result

Double click on grid cell for more details

+	Description	30-Mar-2019	Total
T	Opening Balance	401,130,804.00	
+F	Forward Buy	562.56	562.56
+F	Forward Sell	-572.15	-572.15
+F	Spot Buy	200.00	200.00
+F	Spot Sell	-256.53	-256.53
T	Total Test Group	-66.12	-66.12
T	Total	401,130,737.88	

If you Double-click on each Amount, A Pop Up will appear with all Forecast Transaction Details:

Forward Buy Transaction:

Forecast Transactions

Value Date: 21-Mar-2019 Change Instrument Code: Change BudgetCode: Change Reconcile

Export to Customize Save Layout Show Layouts

Drag a column header here to group by that column

Description	Account ID	Bank Account Number	TR. Amount	TR. Amount In Base
TD AmtType: Buy Forward Amount	TREASURYXPRESS EUR	ES0321008740510200037908	500.00	562.56

Create Filter Close

Forward Sell Transaction:

Value Date

21-Mar-2019

Change

Instrument Code

Change

BudgetCode

Change

Reconcile

Export to

Customize

Save Layout

Show Layouts

Drag a column header here to group by that column

	Description	Account ID	Bank Account Number	TR. Amount	TR. Amount In Base
	TD AmtType: Sell Forward Amount	Test Account 7	123LBP	-861,665.00	-572.15
					-572.15

Create Filter

Close

III. Swap Deal:

Step 1: Creating a Deal to Forecast Rule

For the Swap FX Deal, 2 rules should be created:

3. Buy Swap Spot Rule
4. Sell Swap Spot Rule
5. Buy Swap Forward Rule
6. Sell Swap Forward Rule

Note: - The Buy Swap Spot & Sell Swap Forward Rules have the same Bank & same Account.

-The Sell Swap Spot & Buy Swap Forward Rules have the same Bank & same Account.

A. Buy Swap Spot Rule:

- Go to Administration/DailyTreasurySetup/DealToForecastRules Page
- Instrument Type: Since you're doing an FX Deal, you should select the corresponding FX Deal Instrument Code. If it's not created before, you can add a new one.
- Budget Code: Since you're doing an FX Swap Deal, you should select the corresponding FX Swap Deal Budget Code: "**Swap Spot Buy**" for the Buying Account. If it's not created, you can add a new one (Check below screenshot).

Swap Spot Buy:

The screenshot shows the 'Deal to Forecast Rule Editor' interface. It contains several input fields: 'Instrument Type', 'Budget Code', 'Bank', 'Account', 'Account Currency', 'Deal', and 'Deal Amount'. A modal window is open for adding a new Budget Code. This modal has three sub-fields: 'Category' (set to 'Inflow'), 'Group' (set to 'Test Group'), and 'Code' (set to 'Swap Spot Buy'). There is an 'Add' button at the bottom right of the modal. At the bottom of the main form, there are 'Add' and 'Cancel' buttons.

- Bank: Select the corresponding Bank for the Buying Account that you want to choose.
- Account: After selecting the corresponding bank, all accounts for this bank will show up in a list. Select the account that you want to do the currency trade on.
- Account Currency: This will automatically generate the corresponding currency once you select the account.
- Deal: Choose "FX Deal".
- Deal Amount: After choosing the FX Deal, a list will appear. Since we're creating the Buy Account Rule, select Buy Swap Spot Amount.

Kindly check the below screenshot to see an example:

Deal to Forecast Rule Editor

Instrument Type : FX Deal; FX

Budget Code : Swap Spot Buy; Inflow; Test Group

Bank : 2 3 Bank

Account : SaraTest

Account Currency : USD

Deal : FxDeal

Deal Amount :
☐ Sell Spot Amount
☐ Buy Spot Amount
☒ Buy Swap Spot Amount
☐ Sell Swap Spot Amount
☐ Sell Swap Forward Amount
☐ Buy Swap Forward Amount
☐ Buy Forward Amount
☐ Sell Forward Amount

B. Sell Swap Spot Rule:

- Go to Administration/DailyTreasurySetup/DealToForecastRules Page.
- Instrument Type: Since you're doing an FX Deal, you should select the corresponding FX Deal Instrument Code. If it's not created before, you can add a new one.
- Budget Code: Since you're doing an FX Swap Deal, you should select the corresponding FX Swap Deal Budget Code: **"Swap Spot Sell"** for the Selling Account. If it's not created, you can add a new one (Check below screenshot).

Swap Spot Sell:

Deal to Forecast Rule Editor

Instrument Type :

Budget Code :

Bank :

Account :

Account Currency :

Deal :

Deal Amount : Select Deal

Category: Outflow

Group: Test Group

Code: Swap Spot Sell

Add

Add Cancel

- Bank: Select the corresponding Bank for the Selling Account that you want to choose.
- Account: After selecting the corresponding bank, all accounts for this bank will show up in a list. Select the account that you want to do the currency trade on.

- **Account Currency:** This will automatically generate the corresponding currency once you select the account.
- **Deal:** Choose “FX Deal”.
- **Deal Amount:** After choosing the FX Deal, a list will appear. Since we’re creating the Sell Account Rule, select Sell Swap Spot Amount.

Kindly check the below screenshot to see an example:

The screenshot shows the 'Deal to Forecast Rule Editor' window. The following fields are populated:

- Instrument Type:** FX Deal; FX
- Budget Code:** Swap Spot Sell; Outflow; Test Group
- Bank:** CurrencyCloud
- Account:** 00841edc-c550-45be-b2b0-c2a84a59e4a3
- Account Currency:** NOK
- Deal:** FxDeal
- Deal Amount:** A list of options is shown, with 'Sell Swap Spot Amount' selected (indicated by a checkmark).

At the bottom left, there is a 'Help' button. At the bottom right, there is a 'vdox.treasuryxpress.com/Administration/DailyTreasurySetup/InstrumentTypeGroups.aspx' link.

C. Buy Swap Forward Rule:

- Go to Administration/DailyTreasurySetup/DealToForecastRules Page
- **Instrument Type:** Since you’re doing an FX Deal, you should select the corresponding FX Deal Instrument Code. If it’s not created before, you can add a new one.
- **Budget Code:** Since you’re doing an FX Swap Deal, you should select the corresponding FX Swap Deal Budget Code: “**Swap Forward Buy**” for the Buying Account. If it’s not created, you can add a new one (Check below screenshot).

Swap Forward Buy:

The screenshot shows the 'Deal to Forecast Rule Editor' window. The following fields are populated:

- Instrument Type:** (Empty)
- Budget Code:** (Empty)
- Bank:** (Empty)
- Account:** (Empty)
- Account Currency:** (Empty)
- Deal:** (Empty)
- Deal Amount:** Select Deal

A modal window is open for adding a new budget code. It contains the following fields:

- Category:** Inflow
- Group:** Test Group
- Code:** Swap Forward Buy

At the bottom right of the modal, there is an 'Add' button. At the bottom of the main window, there are 'Add' and 'Cancel' buttons.

- Bank: Select the corresponding Bank for the Selling Swap Spot Account chosen in the Sell Swap Spot Rule.
- Account: After selecting the corresponding bank, select the Selling Swap Spot Account selected in the Sell Swap Spot Rule.
- Account Currency: This will automatically generate the corresponding currency once you select the account.
- Deal: Choose “FX Deal”.
- Deal Amount: After choosing the FX Deal, a list will appear. Since we’re creating the Buy Account Rule, select Buy Swap Forward Amount.

Kindly check the below screenshot to see an example:

Deal to Forecast Rule Editor

Instrument Type :	FX Deal; FX
Budget Code :	Swap Forward Buy; Inflow; Test Group
Bank :	CurrencyCloud
Account :	00841edc-c550-45be-b2b0-c2a84a59e4a3
Account Currency :	NOK
Deal :	FxDeal
Deal Amount :	<div> <input type="checkbox"/> Sell Spot Amount <input type="checkbox"/> Buy Spot Amount <input type="checkbox"/> Buy Swap Spot Amount <input type="checkbox"/> Sell Swap Spot Amount <input type="checkbox"/> Sell Swap Forward Amount <input checked="" type="checkbox"/> Buy Swap Forward Amount <input type="checkbox"/> Buy Forward Amount <input type="checkbox"/> Sell Forward Amount </div>

D. Sell Swap Forward Rule:

- Go to Administration/DailyTreasurySetup/DealToForecastRules Page
- Instrument Type: Since you’re doing an FX Deal, you should select the corresponding FX Deal Instrument Code. If it’s not created before, you can add a new.
- Budget Code: Since you’re doing an FX Swap Deal, you should select the corresponding FX Swap Deal Budget Code: “**Swap Forward Sell**” for the Selling Account. If it’s not created, you can add a new one (Check below screenshot).

Swap Forward Sell:

Deal to Forecast Rule Editor

Instrument Type :

Budget Code :

Bank :

Account :

Account Currency :

Deal :

Deal Amount :

- Bank: Select the corresponding Bank for the Buying Account chosen in the Buy Swap Spot Rule.
- Account: After selecting the corresponding bank, select the Selling Swap Spot Account selected in the Buy Swap Spot Rule.
- Account Currency: This will automatically generate the corresponding currency once you select the account.
- Deal: Choose “FX Deal”.
- Deal Amount: After choosing the FX Deal, a list will appear. Since we’re creating the Sell Account Rule, select Sell Swap Spot Amount.

Kindly check the below screenshot to see an example:

Deal to Forecast Rule Editor

Instrument Type :

Budget Code :

Bank :

Account :

Account Currency :

Deal :

Deal Amount :

☐ Sell Spot Amount

☐ Buy Spot Amount

☐ Buy Swap Spot Amount

☐ Sell Swap Spot Amount

☒ Sell Swap Forward Amount

☐ Buy Swap Forward Amount

☐ Buy Forward Amount

☐ Sell Forward Amount

Step 2: Creating Swap FX Deal

After creating the Deal to Forecast Rules, we need to create the FX Deal.

- Go to FinancialOperations/FXDeals Page
- Deal Type: Choose the SWAP deal type
- Swap Basic Info
 - Party: Put the Buy Bank Name (In the example: 2 3 Bank)
 - Counter Party: Put the Sell Bank Name (In the example: CurrencyCloud)
 - Deal Date: Put the trade date where the Spot Deal will take place (In the example: 21-March-2019)
 - Maturity Date: Put the trade date where the Forward Deal will take place (In the example: 30-March-2019)
 - Buy Currency: Put the Buying Account's Currency (In this example: USD)
 - Sell Currency: Put the Selling Account's Currency (In this example: NOK)
- Deal Accounts
 - Buy Spot Currency Account: Select the Buying Account you already selected in the deal
 - Sell Spot Currency Account: Select the Selling Account you already selected in the deal
 - Buy Forward Currency Account: This will automatically be generated after Sell Spot Account is being entered
 - Sell Forward Currency Account: This will be automatically generated after Buy Spot Account is being entered
- Swap Details: You have two Options: Buy/Sell & Sell/Buy. The only difference is that if you select Sell/Buy, you can only assign the sell amount in all fields.
 - Spot Details:
 - Spot Rate: Put the exchange rate from USD to NOK for today
 - Buy Spot Amount: Put the amount that you request
 - Sell Spot Amount: This will automatically be generated
 - Forward Details:
 - Outright/Forward Rate: This is where you assign the rate that you want to use with an agreement with the party.
 - Buy Forward Amount: This will automatically be generated after forward rate being inserted.
 - Sell Forward Amount: This will automatically be generated after forward rate being inserted.

Kindly check the below screenshot to see an example:

FX Deals Editor

Deal Type:

Portfolio :

Swap Basic Info

☐ Select Old Deal

Party:	<input type="text" value="2 3 Bank"/>	Counter Party:	<input type="text" value="CurrencyCloud"/>
Deal Date:	<input type="text" value="21-Mar-2019"/>	Maturity Date:	<input type="text" value="30-Mar-2019"/>
Buy Currency:	<input type="text" value="USD"/>	Sell Currency:	<input type="text" value="NOK"/>

Deal Accounts

Buy Spot Account:	<input type="text" value="Bank: 2 3 Bank ,Account ID: SaraTest ,Curr"/>	Sell Spot Account:	<input type="text" value="Bank: CurrencyCloud ,Account ID: 00841e"/>
Buy Forward Account:	<input type="text" value="Bank: CurrencyCloud ,Account ID: 00841e"/>	Sell Forward Account:	<input type="text" value="Bank: 2 3 Bank ,Account ID: SaraTest ,Curr"/>

Swap Details

☒ Buy → Sell ☐ Sell → Buy

Spot Details USD/NOK

Spot Rate:	<input type="text" value="8.440000000"/>	(NOK/USD) is 0.118483412322	
Buy Spot Amount (USD)	<input type="text" value="300.00"/>	Sell Spot Amount (NOK)	<input type="text" value="2,532.00"/>

Forward Details USD/NOK

Outright/Forward Rate:	<input type="text" value="8.65000000000000000000"/>	Points:	<input type="text" value="2,100.00000"/>
Buy Forward Amount (NOK)	<input type="text" value="2,595.00"/>	Sell Forward Amount (USD)	<input type="text" value="300.00"/>

Reset Forward Details

[illegible]

Search Result

Double click on grid cell for more details

+	Description	25-Mar-2019	26-Mar-2019	27-Mar-2019	28-Mar-2019	29-Mar-2019	30-Mar-2019	Total
T	Opening Balance	401,431,058.95	401,431,058.95	401,431,058.95	401,431,058.95	401,431,158.95	401,431,158.95	
+F	FX Deal	0.00	0.00	0.00	0.00	0.00	-35.26	-58.09
+F	Interest	0.00	0.00	0.00	0.00	0.00	0.00	277.78
+F	Returned Amount	0.00	0.00	0.00	0.00	0.00	0.00	100,000.00
+F	Time Deposit	0.00	0.00	0.00	100.00	0.00	0.00	200,100.00
T	Total Default	0.00	0.00	0.00	100.00	0.00	-35.26	300,319.69
T	Total	401,431,058.95	401,431,058.95	401,431,058.95	401,431,158.95	401,431,158.95	401,431,123.69	

If the Forecast Transactions are being created, you will see in the Pop-Up 4 Transactions (2 on the Deal Date & 2 on the Maturity Date)

Forecast Transactions

Value Date: 21-Mar-2019 | Instrument Code: | Budget Code: | Reconcile

Export to | Customize | Save Layout | Show Layouts

Drag a column header here to group by that column

Account ID	Description	TR. Amount In Base	TR. Amount	Currency
SaraTest	TD AmtType:Buy Swap Spot Amount Dt:21-Mar-2019	300.00	300.00	USD
00841edc-c550-45be-b2b0-c2	TD AmtType:Sell Swap Spot Amount Dt:21-Mar-2019	-322.84	-2,532.00	NOK
		-22.84		

Create Filter

Close

Forecast Transactions

Value Date: 21-Mar-2019 Instrument Code: BudgetCode: Reconcile

Export to Customize Save Layout Show Layouts

Drag a column header here to group by that column

Account ID	Description	TR. Amount In Base	TR. Amount	Currency
SaraKab	TD AmtType:Buy Spot Amount Dt:30-Mar-2019	200.00	200.00	USD
La Caixa Spain EUR	TD AmtType:Sell Spot Amount Dt:30-Mar-2019	-256.53	-228.00	EUR
TREASURYXPRESS EUR	TD AmtType:Buy Forward Amount Dt:30-Mar-2019	562.56	500.00	EUR
Test Account 7	TD AmtType:Sell Forward Amount Dt:30-Mar-2019	-572.15	-861,665.00	LBP
00841edc-c550-45be-b2b0-c2	TD AmtType:Buy Swap Forward Amount Dt:30-Mar-2019	330.87	2,595.00	NOK
SaraTest	TD AmtType:Sell Swap Forward Amount Dt:30-Mar-2019	-300.00	-300.00	USD
		-35.26		

B. Through Budget Code:

- Go to DailyTreasury/CashFlowAnalysis Page
- Date From: Put the Deal Date
- Date To: Put the Maturity Date
- Group By: Budget Code

Kindly check the below screenshot to see an example:

Search Options

Date From: 21-Mar-2019 Date To: 30-Mar-2019 Frequency: Day Week Month

Business Unit: Company Country: Company: Bank Group: Bank Country: Bank: Currency: Account:

Show Data in Local Currency: All selected accounts must be in the same currency

Group by: Instrument Code Budget Code

Filter: Save Filter Delete Filter

Generate Cancel

Once you generate the report, each rule should appear separately from the other (not like Instrument Code).

+	Description	21-Mar-2019	22-Mar-2019	23-Mar-2019	24-Mar-2019	25-Mar-2019	26-Mar-2019	27-Mar-2019	28-Mar-2019
T	Opening Balance	401,130,804.00	401,431,058.95	401,431,058.95	401,431,058.95	401,431,058.95	401,431,058.95	401,431,058.95	401,431,058.95
+F	Swap Spot Buy	300.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
+F	Swap Spot Sell	-322.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00
+F	Forward Buy	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
+F	Forward Sell	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
+F	Spot Buy	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
+F	Spot Sell	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
+F	Swap Forward Buy	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
+F	Swap Forward Sell	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
T	Total Test Group	-22.84	0.00	0.00	0.00	0.00	0.00	0.00	0.00
+F	Accounts Receivable	200,000.00	0.00	0.00	0.00	0.00	0.00	0.00	100.00
T	Total Cash Flow From Operations	200,000.00	0.00	0.00	0.00	0.00	0.00	0.00	100.00
+F	Amount	100,277.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00
T	Total Default	100,277.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00
?	Help	Total	401,431,058.95	401,431,058.95	401,431,058.95	401,431,058.95	401,431,058.95	401,431,058.95	401,431,158.95

+	Description	25-Mar-2019	26-Mar-2019	27-Mar-2019	28-Mar-2019	29-Mar-2019	30-Mar-2019	Total
T	Opening Balance	401,431,058.95	401,431,058.95	401,431,058.95	401,431,058.95	401,431,158.95	401,431,158.95	
+F	Swap Spot Buy	0.00	0.00	0.00	0.00	0.00	0.00	300.00
+F	Swap Spot Sell	0.00	0.00	0.00	0.00	0.00	0.00	-322.84
+F	Forward Buy	0.00	0.00	0.00	0.00	0.00	562.56	562.56
+F	Forward Sell	0.00	0.00	0.00	0.00	0.00	-572.15	-572.15
+F	Spot Buy	0.00	0.00	0.00	0.00	0.00	200.00	200.00
+F	Spot Sell	0.00	0.00	0.00	0.00	0.00	-256.53	-256.53
+F	Swap Forward Buy	0.00	0.00	0.00	0.00	0.00	330.87	330.87
+F	Swap Forward Sell	0.00	0.00	0.00	0.00	0.00	-300.00	-300.00
T	Total Test Group	0.00	0.00	0.00	0.00	0.00	-35.26	-58.09
+F	Accounts Receivable	0.00	0.00	0.00	100.00	0.00	0.00	200,100.00
T	Total Cash Flow From Operations	0.00	0.00	0.00	100.00	0.00	0.00	200,100.00
+F	Amount	0.00	0.00	0.00	0.00	0.00	0.00	100,277.78
T	Total Default	0.00	0.00	0.00	0.00	0.00	0.00	100,277.78
?	Help	Total	401,431,058.95	401,431,058.95	401,431,058.95	401,431,158.95	401,431,123.69	

If you Double-click on each Amount, A Pop Up will appear with all Forecast Transaction Details:

Swap Spot Buy Transaction:

Forecast Transactions

Value Date: 21-Mar-2019 Change Instrument Code: Change BudgetCode: Change Reconcile

Export to Customize Save Layout Show Layouts

Drag a column header here to group by that column

Account ID	Description	TR. Amount In Base	TR. Amount	Currency
SaraTest	TD AmtType: Buy Swap Spot Amount Dt:21-Mar-2019	300.00	300.00	USD
		300.00		

Create Filter

Close

Help

Total Cash Flow From 200,000.00 0.00 0.00 0.00 0.00 0.00 0.00 100.00

Swap Spot Sell Transaction:

Forecast Transactions

Value Date: 21-Mar-2019 Change Instrument Code: Change BudgetCode: Change Reconcile

Export to Customize Save Layout Show Layouts

Drag a column header here to group by that column

Account ID	Description	TR. Amount In Base	TR. Amount	Currency
00841edc-c550-45be-b2b0-c2	TD AmtType: Sell Swap Spot Amount Dt:21-Mar-2019	-322.84	-2,532.00	NOK
		-322.84		

Create Filter

Close

Help

Total Cash Flow From 200,000.00 0.00 0.00 0.00 0.00 0.00 0.00 100.00

Swap Forward Buy Transaction:

The screenshot shows the 'Forecast Transactions' window in the TreasuryXpress application. The window is titled 'Forecast Transactions' and has a close button (X) in the top right corner. Below the title bar, there are three input fields: 'Value Date' (set to 21-Mar-2019), 'Instrument Code' (empty), and 'BudgetCode' (empty). Each field has a 'Change' button next to it. To the right of the 'BudgetCode' field is a 'Reconcile' button. Below these fields are four buttons: 'Export to', 'Customize', 'Save Layout', and 'Show Layouts', followed by a settings gear icon. A message 'Drag a column header here to group by that column' is displayed above a table. The table has five columns: 'Account ID', 'Description', 'TR. Amount In Base', 'TR. Amount', and 'Currency'. The first row is a header row. The second row is a data row with the following values: Account ID: 00841edc-c550-45be-b2b0-c2, Description: TD AmtType: Buy Swap Forward Amount Dt: 30-Mar-2019, TR. Amount In Base: 330.87, TR. Amount: 2,595.00, and Currency: NOK. Below the table is a 'Create Filter' button and a scroll bar. A 'Close' button is in the bottom right corner. The background shows a 'Swap Spot Buy' transaction with a total amount of 300.00.

Account ID	Description	TR. Amount In Base	TR. Amount	Currency
00841edc-c550-45be-b2b0-c2	TD AmtType: Buy Swap Forward Amount Dt: 30-Mar-2019	330.87	2,595.00	NOK
		330.87		

Swap Forward Sell Transaction:

The screenshot shows the 'Forecast Transactions' window in the TreasuryXpress application. The window is titled 'Forecast Transactions' and has a close button (X) in the top right corner. Below the title bar, there are three input fields: 'Value Date' (set to 21-Mar-2019), 'Instrument Code' (empty), and 'BudgetCode' (empty). Each field has a 'Change' button next to it. To the right of the 'BudgetCode' field is a 'Reconcile' button. Below these fields are four buttons: 'Export to', 'Customize', 'Save Layout', and 'Show Layouts', followed by a settings gear icon. A message 'Drag a column header here to group by that column' is displayed above a table. The table has five columns: 'Account ID', 'Description', 'TR. Amount In Base', 'TR. Amount', and 'Currency'. The first row is a header row. The second row is a data row with the following values: Account ID: SaraTest, Description: TD AmtType: Sell Swap Forward Amount Dt: 30-Mar-2019, TR. Amount In Base: -300.00, TR. Amount: -300.00, and Currency: USD. Below the table is a 'Create Filter' button and a scroll bar. A 'Close' button is in the bottom right corner. The background shows a 'Swap Spot Buy' transaction with a total amount of 300.00.

Account ID	Description	TR. Amount In Base	TR. Amount	Currency
SaraTest	TD AmtType: Sell Swap Forward Amount Dt: 30-Mar-2019	-300.00	-300.00	USD
		-300.00		

Thank you!