



Treasury/Business Requirement

(Areas below to be more detailed, or less detailed, or removed, depending on Requirements)

Weight
3 = Mandatory
2 = Desirable
1 = Optional

Existing
Functionality?
(Y/N)

If N, is
Customisation
Offered/Included?

Notes (Refer to Attachments to elaborate or explain functionality)

A. Overall Business Requirements

- 1 Multicurrency, without limitations
- 2 Multi-entity, allowing all internal business units to be parties to a transaction
- 3 Multi-counterparty for booking transactions
- 4 Tiered Portfolio/Sub-Portfolio/Contract Type Hierarchy for booking transactions
- 5 Ability to upload all relevant market rates
- 6 Easy to use business day calendar
- 7 Includes all market standard interest rate calculation rules and conventions, including
 - Day Count Conventions
 - Business Day Conventions
- 8 Generic Interfacing Facility for Bank EB Systems, ERPs and Market Rate Providers
- 9 Comprehensive and flexible field sensitive 'search' functionality to find contracts/transactions
- 10 Facility to record/access all organisational details for internal/external organisation incl eg
 - Phone
 - Email
 - Address
 - Names/Titles
- 11 Web-enabled allowing users secure, remote access
- 12 Role-based authorisation for internal staff
- 13 Audit trail on all transactions
- 14 Confirmed/Unconfirmed Status on all transactions
- 15 User Configurable Contract Templates and Input Defaults for ease of input

et seq. as required

Open to interface with SWIFT for FileAct and FIN messaging

Front Office

Deal/Contract booking for:

Money Market

- Current/Call Accounts
- Deposits
- Deposit Rollover/Linking
- Interest Bearing Instruments
- Discounting Instruments
- Money Market Funds
- Repos
- Ability to book any/all as Asset or Liability
- Multi-currency for each of the above
- Ability to Revalue to Base Currency

FX

- Spot
- Forward
- Ability to mature/part-mature/roll FX Contracts
- Swap

Capital Market

- Bonds
- Loans with linked multiple drawings
- Various Amortising Profiles, including:
 - Bullet
 - Even
 - % Based of Original
 - % Based of Outstanding

Instruments with various Interest Rates requirements, including:

- Fixed Rate
- Floating Rate
- Zero Coupon
- Discounted
- Margins, including Step-Up/Down

Instruments with various Fee requirements, including:

- Commitment Fee
- Utilisation Fee
- Annual Fee

and with different calculation bases, including:

- Flat Fee
- % Based on Outstanding
- % Based on Original

Indexed/Inflation Linked Instruments

Guaranteed/Contingent Liabilities

Ability to book any/all as Asset or Liability

Derivatives

- Interest Rate Swaps
- Cross Currency Swaps
- Swap Early Termination
- Swaptions

FRA's

- Interest Rate Caps/Floors/Collars
- Currency Options

Ability to link Hedge Contracts to underlying Exposures

Ability to monitor Hedge Effectiveness

Ability to book transactions with both internal and external counterparties

Collateral Management for Collateralised Contracts incl

- Collateral rules definition
- Collateral requirements calculation
- Business Process for Collateral/Margin management

Back Office/ Settlements

Segregated confirmation for all above contract types:

- By hardcopy
- Electronic
- By Phone

A segregated, automated payment process with in-built controls

Automated assignment of SSI's

- By Counterparty
- By Currency
- By Contract Type

eg Please describe

Mid Office/Risk

Permitted Counterparties/Contracts/Limits etc

Ability to authorise Counterparties

Ability to authorise Permitted Contracts

Ability to authorise Internal 'Dealers'

Ability to set and Monitor Various Limits, including:

- Counterparty Limit
- Contract Type Limit
- Tenor Limit
- Daily Settlement
- Ability to adjust for Currency Volatility on Limit Consumption

eg Please attach a brief summary of Limits Methodology

Market Rates

Ability to upload all relevant Market Rates/Prices including:

- FX
- Interest Rate
- Bond
- Index Value

MTM/Revaluations

Ability to Mark-to-Market all contracts/transactions in real time based on latest market rates

Multi-curve functionality with configurable yield curve build

Flexibility to assign different curves to different types of contracts

Scenario Analyses

Ability to add 'what-if' transactions

Ability to add 'what-if' market rates

	<p>Ability to 'shock' existing market rates and yield curves Ability to use full reporting to analyse these Scenarios</p> <p>Cash Management</p> <p>Multi-entity, multi-currency cashflow forecasting with:</p> <ul style="list-style-type: none"> • automated presentation of treasury cashflows • ease of upload of non-treasury flows • remote user access/input • ability to 'lock' forecasts • actual v forecast comparison and tracking <p>Macro/micro views of forecasts Retention of cashflow history and ability to modify and use as new projection Drill down detail on all aggregates</p> <p>Automated upload of bank account balances and current view/presentation of cash position Automated upload of bank account cash movements and reconciliation v treasury flows Are Reconciliation Rules configurable? Is there an on-screen, drill down report on non-reconciled items?</p> <p>Cash Pooling facility to mirror bank account configuration Cash Management Dashboard with key live metrics</p> <p>Liquidity Management</p> <p>Ability to define 'Liquidity Rank' per type of contract Ability to report liquidity ladders by Liquidity Rank Asset/Liability Gap Reporting Facility Undrawn Balance Reporting</p> <p>Accounting</p> <p>Ability to input/create Chart of Accounts Ability to define Accounting Rules in relation to FX Rates for Translation/Revaluation User Flexibility to define all necessary rules eg</p> <ul style="list-style-type: none"> • Account from Deal Date or Cashflow Date • Reverse Accruals on First Day or Last Day of Next Period <p>Ability to automatically generate account postings for:</p> <ul style="list-style-type: none"> • Treasury Receipts/Payments for Interest, Fees and Principal • Accruals/Prepayments on booked treasury transactions • Revaluations of treasury contracts • Account Reclassifications based eg on being < 12m to maturity <p>Analyses/Reporting</p> <p>A comprehensive menu of standard reports Comprehensive Filters available to users to tailor their reports to eg</p> <ul style="list-style-type: none"> • certain contract types • selected date ranges • selected 'portfolios' or books <p>Ability to report on 'all' or sub-portfolios Flexible report outputs, including screen, html and pdf Facility to export directly to Excel Graphical reporting where logical to use Dashboards available for key metric/position monitoring</p> <p>Counterparty/Contract Management</p> <p>Ability to save documents on-line with easy access to users eg</p> <ul style="list-style-type: none"> • Loan/Other Agreements • bank account mandates • Lists of Signatories <p>Compliance</p> <p>Ability to flexibly create Compliance Tasks Ability to schedule tasks by:</p> <ul style="list-style-type: none"> • Date • Counterparty • Contract <p>Ability to monitor/report task completion</p>		<p>eg List Reports</p> <p>eg List</p>
<p>Notes: Requested Functionality that is described as 'Y' is available will be required to be demonstrated as part of the selection process. Please use the Notes facility and Attachments to clearly describe what is being offered if there is the need to clarify.</p>			
<p>Total for Y Responses</p>			
<p>Add for Customise Responses</p>			
<p>Total</p>		<p>0</p>	