



tm5

tm5 Release Notes 18.2

BELLIN
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Content

General	3
System	4
1. Changes to permissions	4
LM – Liquidity Management	5
2. Account statements	5
3. Additional filters – LMPayment/Search Payments	6
4. Payments on IC accounts	7
5. Separate transmission flag for transfer payments entered in LMCash/Transfer	10
6. New aggregation function in LMCash (based on net positions per deal/payment template)	11
7. Additional filters – LMPayment/Search Payments	13
8. Payment Formats	13
9. DTAZV format – support of "euro-equivalent payments"	14
10. Transmission of payment files in local CZ formats via EBICS	14
11. FTX communication – support of "EBICS customer protocol"	15
12. Enhanced FTX transmission log: camt.054 in .zip containers	16
13. Cash Flows for Available Balance Variances	16
TT – Treasury Trade	18
14. Proposal function for deal requests (spot exposure – asset report)	18
15. Deal requests (for rollover)	20
16. Back-to-back option for money market deals	20
17. New "Approved" filter in TT/Interest Calculation	22
18. Misys renamed Fusion CMS	23
BELLIN Process Automation (BPA)	24
19. Additional BPA Services	24

General

Release 18.2 provides users with initial improvements as part of a revamped tm5.

Our main areas of focus during the last months have been:

- Improving the cash management functions
- Developing the operations which run in the background of tm5 to a new level to enable us to deliver new functionalities with releases over the coming years
- Implementing a new UX design; the first improvements are delivered in 18.2
 - Introducing an innovative and intuitive filter design
 - Providing a clearer overview of which filters are active and which are inactive
 - No refresh button!
- Start of an improved table view
 - Ensuring the system does not time out when large volumes of data are loaded
 - Adding infinite scrolling (data is loaded continuously as the user scrolls down the page)

Your feedback regarding the new features, and especially the new filter design, is highly appreciated.

Please do not hesitate to use tell.us@bellin.com or Treasury Connected to provide your thoughts and feedback!

Thank you for being with us through the revamp of tm5! The next main step is improving table design and providing a fresh look and feel for new and existing features.

System

1. Changes to permissions

IC Payments

- (61) New menu item IC Payments.
This permission is assigned to all users with permission for the Cash Flows menu item.
- (1131) New permission to upload IC Payments through Server Import.
This permission is assigned to all users with permission for the Transfer menu item.
- (1141) New permission to upload IC Payments through manual upload.
This permission is assigned to all users with permission for the Transfer menu item.
- (1151) New permission to execute an IC Payment.
This permission is assigned to all users with permission "CSH: Transaction on IC / Special Accounts, update additional information".

Account Statement (new)

- (171) New menu item Account Statement (new).
This permission is assigned to all users with permission for the existing Account Statement menu item.
The permission to enter an account statement is assigned to all users with permission for the Enter Account Statements menu item.

Deal Request Settings

- (633) New menu item Deal Request Settings.
This permission is assigned to all users with permission for the Assets menu item.

Account Settings

- (651) New menu item Account Settings.
This permission is assigned to all users with permission for the Accounts menu item.
- (1161) New permission to insert and edit account settings.
This permission is assigned to all users with permission "Create/Change Accounts".

LM – Liquidity Management

2. Account statements

The new release includes a second account statement menu item: "Account Statements (new)." This new menu item allows you to test our new filter design. This can be deactivated by an administrator if you prefer the old setup.

Functions available in this new menu item so far are:

1. Delete account statement
2. Print account statement
3. Create account statement manually (the "New" button)

#	Client	Account	Counterparty	Closing Date	Statement Nu...	Number of tran...
1	ALPEN	ALPEN-UBS ZH...	UBS ZH	30.04.2018	2.018.055	
2	TWAG	TWAG-DB FFM...	DB FFM	28.04.2018	2.018.057	
3	TWAG	TWAG-BoA FF...	BoA FFM	28.04.2018	2.018.029	
4	NEWAIR	NEWAIR-BoA N...	BoA NY	28.04.2018	2.018.060	
5	NEWAIR	NEWAIR-DB NY...	DB NY	28.04.2018	2.018.004	
6	TWAG	TWAG-DB FFM...	DB FFM	27.04.2018	2.018.056	
7	ALPEN	ALPEN-UBS ZH...	UBS ZH	27.04.2018	2.018.054	
8	KING	KING-RBS LDN...	RBS LDN	27.04.2018	2.018.053	
9	NEWAIR	NEWAIR-BoA N...	BoA NY	27.04.2018	2.018.059	
10	TWAG	TWAG-DB FFM...	DB FFM	26.04.2018	2.018.055	
11	ALPEN	ALPEN-UBS ZH...	UBS ZH	26.04.2018	2.018.053	
12	KING	KING-RBS LDN...	RBS LDN	26.04.2018	2.018.052	
13	NEWAIR	NEWAIR-BoA N...	BoA NY	26.04.2018	2.018.058	

Note: we are aware that more functions are available in the old "Account Statements" menu item. Both versions of this menu item are therefore available in this release. We will include the other functions in the new menu item in subsequent releases.

Entering a new account statement manually

It is possible to enter account statements manually with more information than previously possible. The main changes to the function previously available for entering balances are:

1. There are new fields for entering account statements manually:

- "Starting Date" (= previous "Closing Date")
- "Starting Balance" (= previous "Closing Balance")
- "Statement Number" (= previous "Statement Number" + 1)

These fields are prepopulated with the information in brackets from the last statement as soon as an account is selected.

2. The other new fields listed below are known already from the function for manually entering account statements available in releases prior to 18.2:

- "Closing Date"
- "Closing Balance"

3. It is now also possible to enter transactions when manually entering account statements. If the delta shown in the first line of the transaction section is not zero, the system will automatically create a transaction cash flow for this delta amount. The following information can be entered:

- "Date" (value date and booking date)
- "Transaction Amount"
- "Reference"

Note: a saved statement cannot be edited. With regards to deleting manually entered statements, this previously had to be done in reverse order (i.e. most recently entered statement deleted first), but it is now possible to delete statements entered at any point.

3. Additional filters – LMPayment/Search Payments

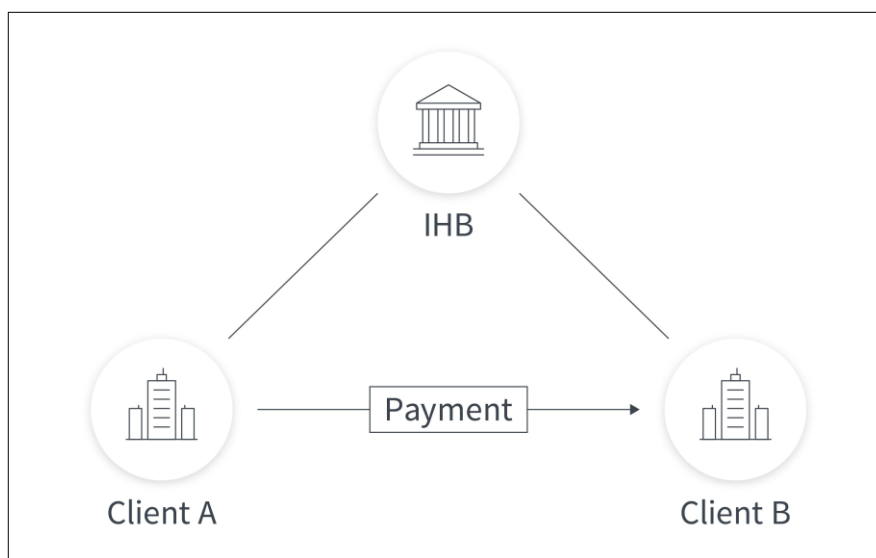
The "Search Payments" menu item has been enhanced to include the new "File Reference" and "End-to-end Reference" filters, which have been added to the "More Filters" section.

These enhancements have been made as a result of feedback provided using the @tell.us feature. Thank you for your feedback. It is greatly appreciated!

4. Payments on IC accounts

Introduction

Imagine the situation where Client A wants to make a payment to Client B, but using IC accounts rather than physical accounts. The only IC accounts which these clients hold are with the in-house bank (IHB).



In this situation, four IC accounts exist:

Client A - IHB and its mirror account IHB - Client A

Client B - IHB and its mirror account IHB - Client B

A payment (EUR 10k) from Client A to Client B using the IC accounts results in the following four cash flows:

Client A - IHB: minus EUR 10k

Client B - IHB: plus EUR 10k

IHB - Client A: plus EUR 10k

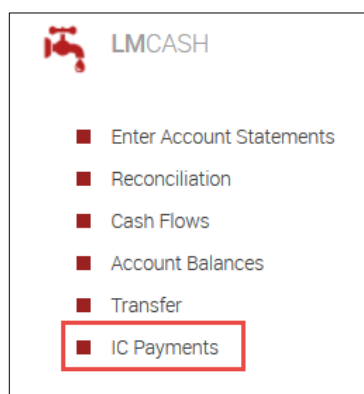
IHB - Client B: minus EUR 10k

The new "IC Payments" menu item enables you to conduct this type of transaction with a few clicks.

Documentation

User rights

The new "IC Payments" menu item is initially available to all users who have access to the "Cash Flows" menu item.



All users who have access to the menu item can enter, edit, view and delete IC payments (client restrictions apply). The right to execute IC payments is initially given to all users who can enter transactions on IC accounts. The right to manually upload files with multiple IC payments or to use the server import functionality is initially given to all users with access to the "Transfer" menu item.

Entering a new IC payment:

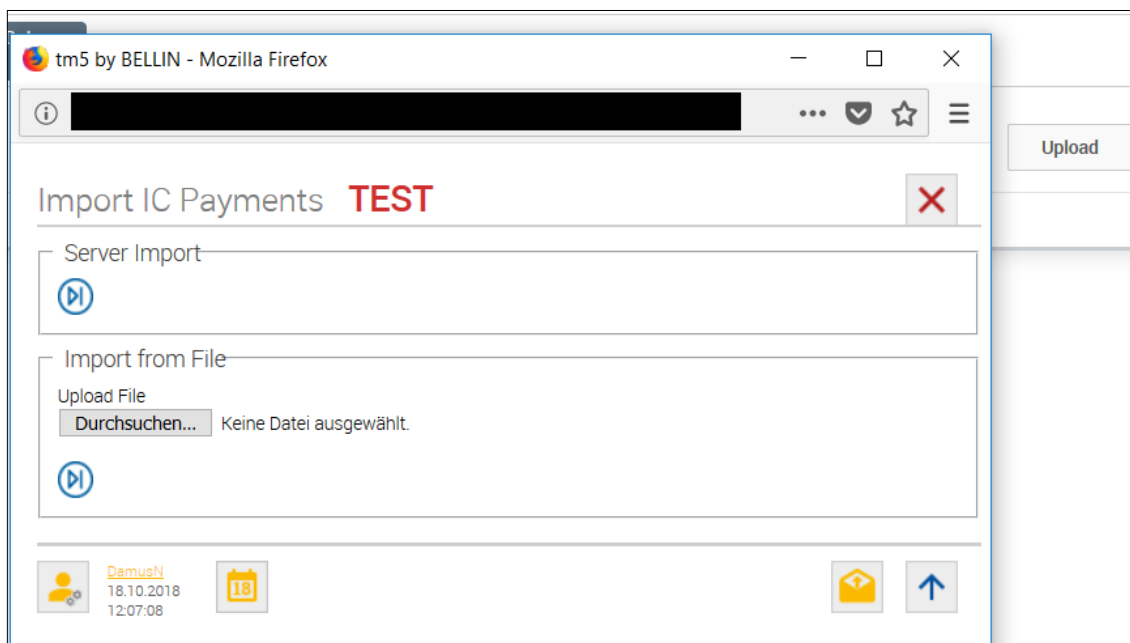
Click on the "New" button.



Complete the "Client" (i.e. the payer), "Payer Account" and "Receiver Account" fields. Once the payer account is selected, only accounts which are configured as transfer target accounts and are IC accounts in the same currency and with the same IHB as the payer account (or the mirror account of the payer account) are available for selection from the "Receiver Account" dropdown. A positive amount must be entered in the "Amount" field. Some additional information can be entered in the remaining fields.

Manual upload/server import

You can also use the upload functionality if you want to upload multiple IC payments.



Please see the format description on Treasury Connected for details.

Executing an IC payment

Executing an IC payment generates the cash flows (transactions) on the corresponding IC accounts as described in the introduction. These cash flows will have as value date the value date as entered in the payment and booking date the date of the execution itself. Please note that you cannot edit or delete IC payments once they have been executed. Please also note that IC payments do not generate planned cash flows prior to execution and that it is no longer possible to delete accounts being use for an IC payment.

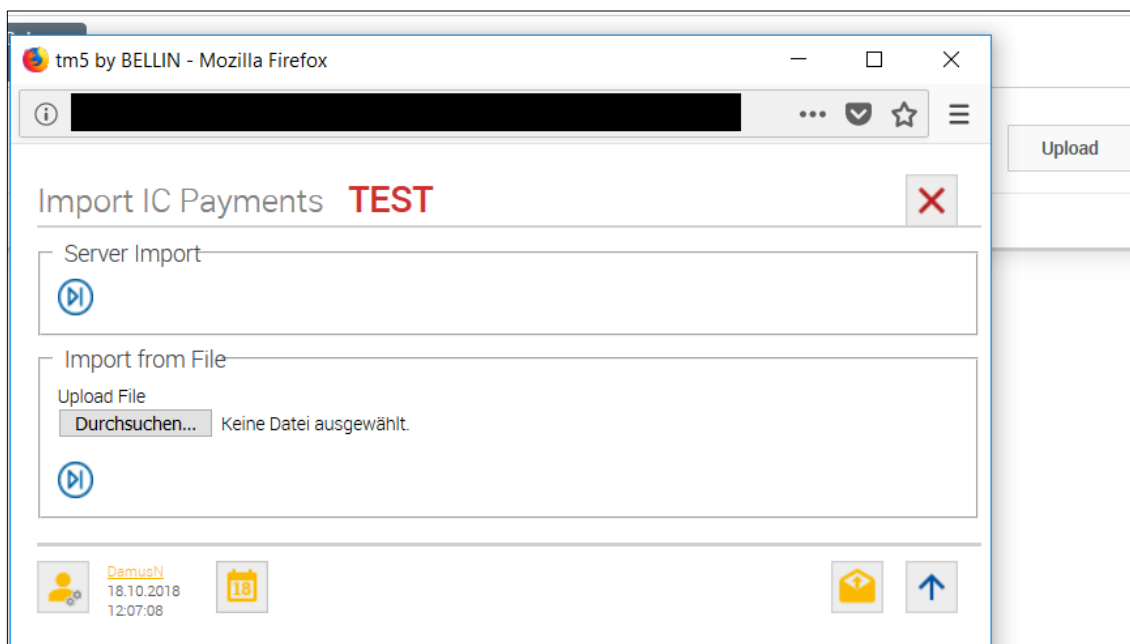
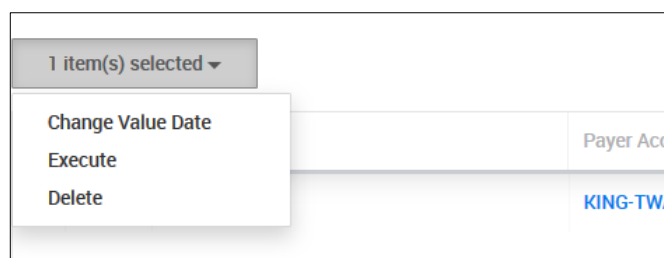


Table view and batch actions

Users can view and perform operations on IC payments if they are authorized for the client which holds the payer account.

Users can process multiple items simultaneously using the following batch actions: "Execute", "Change Value Date" and "Delete".



5. Separate transmission flag for transfer payments entered in LMCash/Transfer

(System – System Settings – Advanced System Settings | LM – LMCash – Transfer – Transfer – Export)

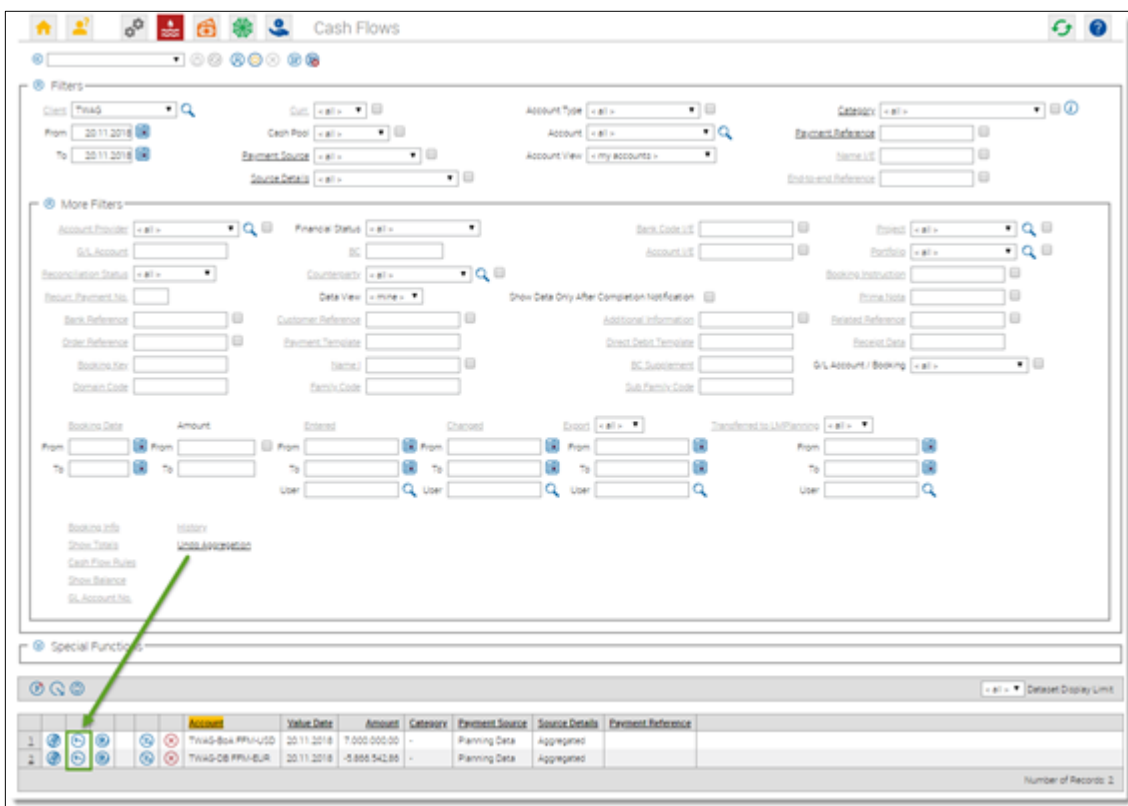
A new advanced system setting, "LMPFTransferZVAsSeparatePayments", has been introduced. When this setting is enabled, transfers exported from LMCash to LMPayment will generally have the "Separate Transmission" option set.

6. New aggregation function in LMCash (based on net positions per deal/payment template)

Two new functionalities are available in the "Cash Flows" section in relation to aggregation of cash flows.

1. "Undo Aggregation":

An additional column, "Undo Aggregation", is available in the "Cash Flows" section. If "Undo Aggregation" is used, all cash flows linked to the aggregated cash flow are restored and the aggregated flow itself is deleted. The restored cash flows will have updated change information (date and user).



The screenshot shows the 'Cash Flows' interface with various filters and a table of cash flows. A green arrow points to the 'Undo Aggregation' column in the table.

		Account	Value Date	Amount	Category	Payment Source	Source Details	Payment Reference
1		71140-Box PPH-U2D	20.11.2018	7.000.000,00	-	Planning Data	Aggregated	
2		71140-DB PPH-BUR	20.11.2018	-5.808.542,85	-	Planning Data	Aggregated	

2. New aggregation function: Default pay temp (default payment template)

A new aggregation method is available in the "Cash Flows" section. The following information relates to aggregating using this method:

- Only flows with payment source "Trade" are used.
- The method aggregates all flows with same value date on the same account and all negative and positive flows that would have a common standard payment template if all flows were negative.
- This allows the aggregation of positive and negative flows to one net flow.

- This is done via a search for a standard payment template (not direct debit template) which matches the combination of client, deal type, counterparty and currency (of the account).
- All cash flows which are found to share the same payment template (and value date and account) are aggregated.
- All cash flows without a payment template but which have the same combination of client, deal type, currency and counterparty as the payment template concerned are aggregated separately.
- Common information (such as a counterparty, category etc.) is retained, and the new flow has the payment template assigned if the flow is negative and no payment template assigned if the flow is positive or zero.
- To aggregate additional flows, it is necessary to use the de-aggregation method ("Undo Aggregation") mentioned above.

Special Functions

Use Rules

- Category
- Project
- Portfolio
- Counterparty
- G/L Account

Assignments

- Category: - please select -
- Project: - please select -
- Portfolio: - please select -
- Counterparty: - please select -

Move

- Offset: 0 Months
- Factor: 1

Recurring Cash Flows

- Import from File
- Server Import
- Export to LMPlanning: ACTUAL
- Recorded Export: MTS940

Aggregate

- Account
- Value Date
- Template
- Project
- Portfolio
- Counterparty
- Category
- Standard Pay/Temp

	Account	Value Date	Amount	Category	Payment Source	Source Details	Payment Reference
1	TWAG-BoA FFM-USD	20.11.2018	5.000.000,00	-	Foreign Exchange	Capital	FW-624
2	TWAG-BoA FFM-USD	20.11.2018	8.000.000,00	-	Foreign Exchange	Capital	FW-625
3	TWAG-BoA FFM-USD	20.11.2018	-6.000.000,00	-	Foreign Exchange	Capital	FW-626
4	TWAG-DB FFM-EUR	20.11.2018	-4.190.387,75	-	Foreign Exchange	Capital	FW-624
5	TWAG-DB FFM-EUR	20.11.2018	-6.704.620,41	-	Foreign Exchange	Capital	FW-625
6	TWAG-DB FFM-EUR	20.11.2018	5.028.465,30	-	Foreign Exchange	Capital	FW-626

Number of Records: 6

Preview of Aggregation

	Account Name	Value Date	Count	Amount	Payment Template
1	TWAG-BoA FFM-USD	20.11.2018	3	7.000.000,00	
2	TWAG-DB FFM-EUR	20.11.2018	3	-5.866.542,86	FX Settlement - DB FFM - EUR

DeichA
21.09.2018
11:35:33

Cash Flows

Filters

Special Functions

Dataset Display Limit

					Account	Value Date	Amount	Category	Payment Source	Source Details	Payment Reference
1					TWAG-BoA FFM-USD	20.11.2018	7.000.000,00	-	Planning Data	Aggregated	
2					TWAG-DB FFM-EUR	20.11.2018	-5.866.542,86	-	Planning Data	Aggregated	

Number of Records: 2

DeichA
21.09.2018
11:36:44

7. Additional filters – LMPayment/Search Payments

The "Search Payments" menu item has been enhanced to include the new "File Reference" and "End-to-end Reference" filters, which have been added to the "More Filters" section.

These enhancements have been made as a result of feedback provided using the @tell.us feature. Thank you for your feedback. It is greatly appreciated!

8. Payment Formats

(LM - LMPayment)

In addition to the existing bank-specific XML formats, the following connections have been established or enhanced with added functionality since the last release:

Integration of bank-specific ISO 20022 formats for single and bulk payments for the following banks:

- ABN Amro
- Bank of China

- Rabobank
- Standard Chartered Bank

Please go to this page <https://www.treasuryconnected.com/node/25256> in order to see a complete overview of all supported bank-specific XML formats and the corresponding communication channels (host-to-host, BELLIN SWIFT Service).

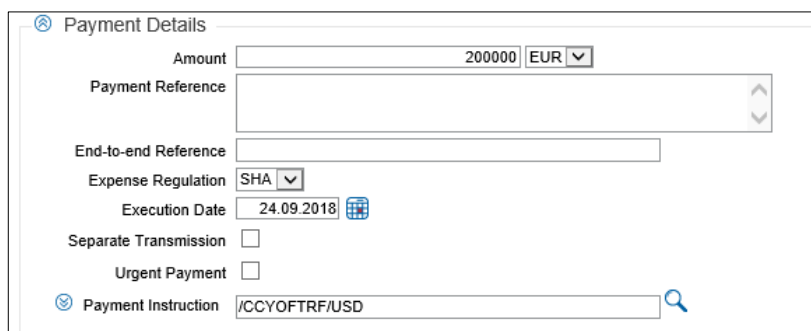
9. DTAZV format – support of "euro-equivalent payments"

LM (18.2) | DTAZV format – support of "euro-equivalent payments"

For payment format DTAZV (German foreign payment format), it is now possible to manually enter single payments of "euro-equivalent payments" type.

A payment of this type can be achieved by using a euro ordering account in combination with the payment instruction "/CCYOFTRF/" followed by an ISO currency code.

In the following example, the bank will transfer the USD equivalent of EUR 200,000 to the beneficiary.



The screenshot shows a 'Payment Details' form with the following fields and values:

- Amount: 200000 EUR
- Payment Reference: (empty)
- End-to-end Reference: (empty)
- Expense Regulation: SHA
- Execution Date: 24.09.2018
- Separate Transmission:
- Urgent Payment:
- Payment Instruction: /CCYOFTRF/USD

10. Transmission of payment files in local CZ formats via EBICS

(LM – LMPayment)

In addition to the SWIFT and host-to-host channels already supported, it is now also possible to send payment files in local CZ formats via EBICS.

11. FTX communication – support of "EBICS customer protocol"

(System – LMPayment – FTX Contracts | LM – LMPayment – Transmission Logs)

As a result of the payments harmonization in Switzerland, increasing numbers of Swiss financial institutions support EBICS as the new standard communication channel for corporates. As a consequence, the "EBICS customer protocol" has been made available for download as an additional protocol via FTX communication. A checkbox has been added to the FTX contract for this purpose.

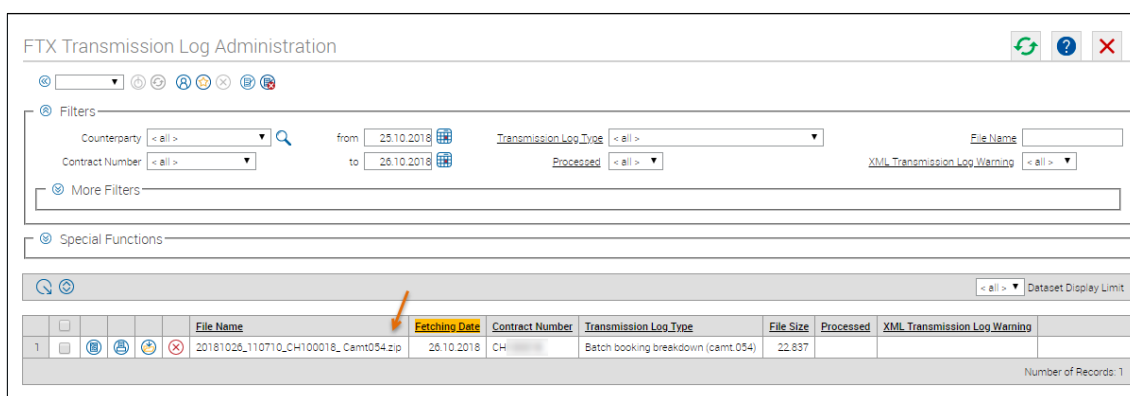
"EBICS customer protocols" can be downloaded under LMPayment – Transmission Logs.

12. Enhanced FTX transmission log: camt.054 in .zip containers

LM (18.2) | Enhanced FTX transmission log: camt.054 data in .zip containers

(LM – LMPayment – Transmission Logs – FTX Transmission Logs)

For camt.054 data, we now also support .zip format; there is therefore no longer any need to list each individual item received by the bank separately. Such .zip containers contain multiple XML files and are available whenever a connection to the relevant bank is established via the EBICS protocol.



	File Name	Fetching Date	Contract Number	Transmission Log Type	File Size	Processed	XML Transmission Log Warning
1	20181026_110710_CH100018_Camt054.zip	26.10.2018	CH	Batch booking breakdown (camt.054)	22.637		

13. Cash Flows for Available Balance Variances

Introduction

tm5 now makes it possible to use the most recent opening and closing available balances reported in account statements throughout the system. This option is especially useful for US accounts where this information is typically provided.

How it works

When enabled for an account, additional logic will be applied automatically after the import of each prior day account statement:

- Closing Available Balance Variance Cash Flow:** If there is a difference between the statement-reported closing available balance and the system-calculated value date balance for the same date, a transaction cash flow will be created to represent this variance. This effectively allows tm5 to calculate the available balance for the account statement date to match what was reported in the account statement.
- Opening Available Balance Variance Cash Flow:** If there is a difference between the statement-reported next day opening available balance and the system-calculated value date balance for the same date, a transaction cash flow will be created to represent this variance. This effectively allows tm5 to calculate the available balance for the next business day (after the account statement date) to match what was reported in the account statement.

Prerequisites

This functionality will only work correctly for accounts that receive prior day account statements with closing and/or next day opening available balance information. It is recommended that you speak to your consultant before enabling to assess impact.

Settings

To enable this functionality for an account, perform the following steps:

1. In the "System" menu under LMCash, click on the menu item called "Account Settings".
2. If an entry for the account does not already exist, click on "New" in the upper right corner of the "Account Settings" page.
 - In the "Account" field, select the account.
 - In the "Balance Calculation" field, select "Create Variance Cash Flows".
 - Click "Save".
1. If an entry for the account already exists in the overview it can be edited.
2. To disable the functionality, select "Account - Starting Balance".

TT – Treasury Trade

14. Proposal function for deal requests (spot exposure – asset report)

Introduction

This feature together with the "External Deal Request" functionality allows customers to automatically create deal requests that will completely offset the FX spot exposure of one or more clients as calculated in the assets report.

Documentation

Settings

In the LMStatus system settings, there is a new menu item, "Deal Request Settings":

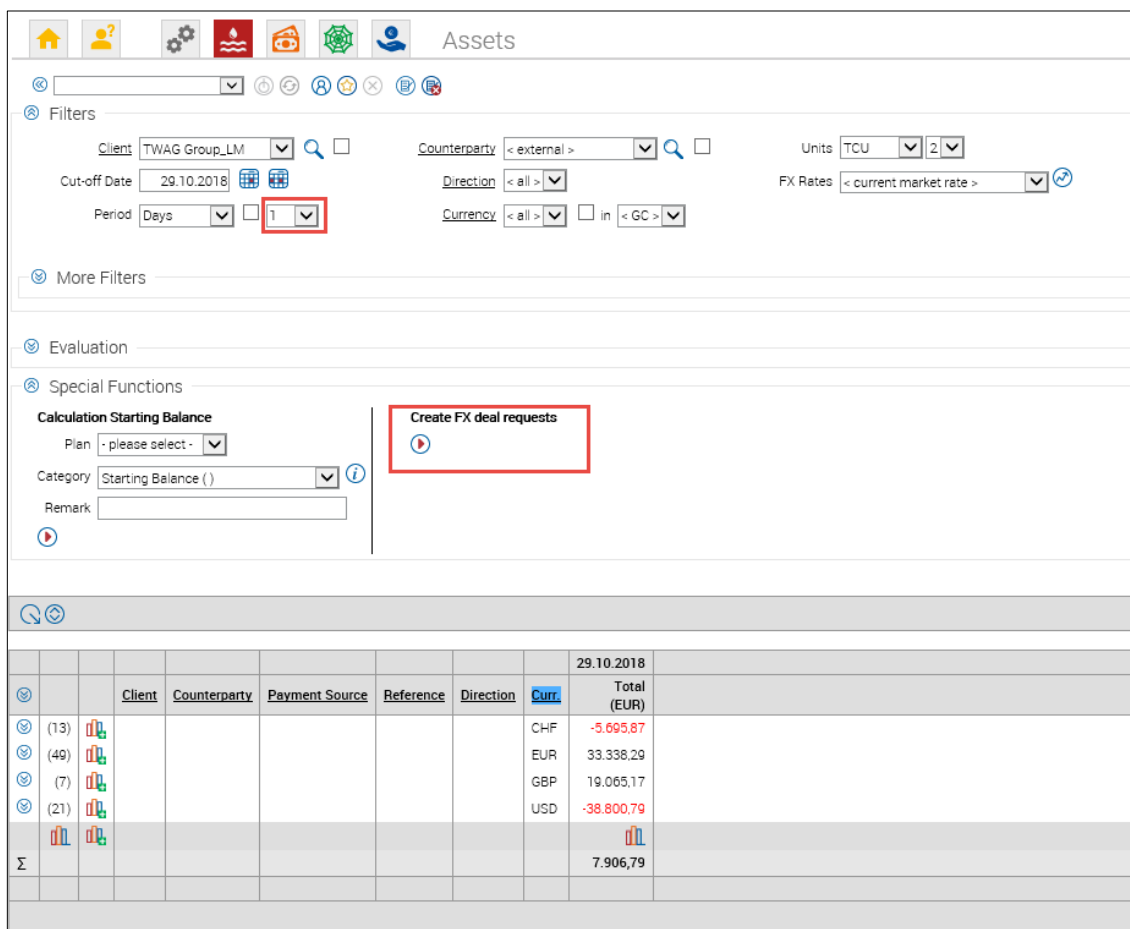
	Curr.	Minimum Value	Inactive
1	CHF	80.000,00	<input type="checkbox"/>
2	EUR	100.000,00	<input type="checkbox"/>
3	GBP	80.000,00	<input type="checkbox"/>
4	USD	150.000,00	<input type="checkbox"/>
	- please select -	0	<input type="checkbox"/>

The default deal type, project, portfolio and IFRS category can be specified. You can enter a relative date: deal requests are generated for the currency/counterparty based on the next available business day relative to the present date (and not the as of date in the assets report). See below.

In the lower table, users can deactivate currencies that should not be used when creating deal requests (e.g. non-deliverable currencies) and can specify a minimum amount. Exposures that are smaller than the minimum amount do not generate deal requests.

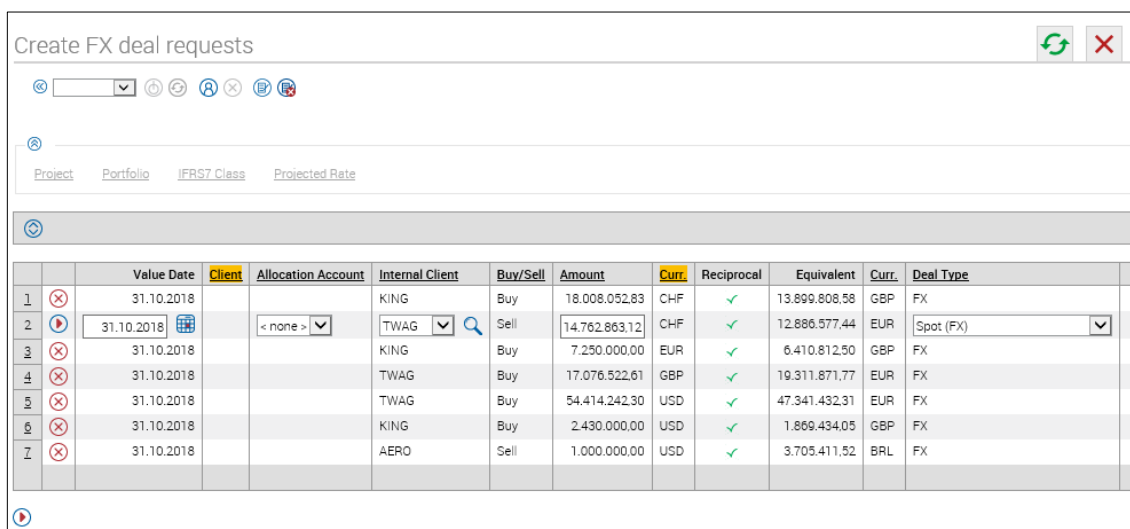
Special function

In LMStatus/Assets, there is a new special function, "Create FX deal requests", which is only active if period = 1 in the report.



								29.10.2018
								Total (EUR)
	(13)						CHF	-5.695,87
	(49)						EUR	33.338,29
	(7)						GBP	19.065,17
	(21)						USD	-38.800,79
	Σ							7.906,79

Clicking the button next to the function opens a new window displaying all proposed deals based on the aggregated exposure per client and currency as shown in the assets report.



		Value Date	Client	Allocation Account	Internal Client	Buy/Sell	Amount	Curr	Reciprocal	Equivalent	Curr	Deal Type
1	⊗	31.10.2018			KING	Buy	18.008.052,83	CHF	✓	13.899.808,58	GBP	FX
2	▶	31.10.2018		< none >	TWAG	Sell	14.762.863,12	CHF	✓	12.886.577,44	EUR	Spot (FX)
3	⊗	31.10.2018			KING	Buy	7.250.000,00	EUR	✓	6.410.812,50	GBP	FX
4	⊗	31.10.2018			TWAG	Buy	17.076.522,61	GBP	✓	19.311.871,77	EUR	FX
5	⊗	31.10.2018			TWAG	Buy	54.414.242,30	USD	✓	47.341.432,31	EUR	FX
6	⊗	31.10.2018			KING	Buy	2.430.000,00	USD	✓	1.869.434,05	GBP	FX
7	⊗	31.10.2018			AERO	Sell	1.000.000,00	USD	✓	3.705.411,52	BRL	FX

Deal proposals can be deleted or changed in this window (by clicking on the line number).

Clicking on the "Save" button below the table generates the deal requests and displays them in the TT "External Deal Request" section for further processing.

FX deal requests can also be displayed in the assets report.

15. Deal requests (for rollover)

When the "Rollover" button for FX deals is used and the "External Deal Request" functionality is licensed, users can decide whether the new deal should be entered as a standard deal or as a deal request. If a deal request is used, the deal request input form opens and is pre-populated with the previous deal information.

There is the option of restricting changes to the deal information. If activated, it is no longer possible to change the value date. While you can change the amount, it cannot exceed the amount of the previous deal to be rolled over. This is done by activating the "TTDealRequest_SwapOfExistingDeal_restricted" advanced system setting. If this setting is active, then:

- a validation is run to check that the request amount is less than or equal to the previous deal amount minus the sum of all external deal request amounts associated with the same previous deal
- the value date and the direction (buy/sell) of the first leg cannot be changed


If a deal gets imported via a trading platform and the deal is based on a deal request that has a previous deal, the imported deal automatically becomes part of the trade sequence.

The information if a deal request is based on a previous deal can be shown in the external deal request overview by activating the new "Previous Deal" column.

Note: deal requests are not displayed in the trade sequence.

16. Back-to-back option for money market deals

This feature allows users to create a back-to-back deal for money market deals.

Click on  in the deal input form.

Money Markets TEST

Basic Information

ID: 58

Client: TWAG

Counterparty: UBS ZH

Main Data

Contact Person: Frei (Ms.)

Investment: Loan:

Deal Type: Fixed Loan (SL)

Currency: USD

Initial Amount: 2.000.000,00

Interest Rate: 1,560756 %

from: 23.10.2018 (Dienstag)

to: 31.10.2018 (Mittwoch 8)

Interest Method: Actual / 360

A pop-up opens in which the user can select the internal counterparty.

Please select the Counterparty.

ALPEN

OK Cancel

The next screen generates an IC trading platform request, pre-populated with the values from the external deal. All subsequent steps are identical to the steps for entering a deal via the IC trading platform (please note that contact person and deal type must be selected). To change details such as the project/portfolio, click on the >> button. Please note that the project/portfolio are copied from the external deal by default.

Trading Platform Money Markets TEST

Basic Information

Client: TWAG

Counterparty: ALPEN / Alpenbad AG

Deal Type: Overnight Deposit (XD)

Direction / Currency: Investment USD

	Initial Amount	Interest Rate	from	to	Interest Method	Comment	Class
✓	2.000.000,00 693,67	1,560756%	23.10.2018	31.10.2018	Actual / 360		Completed

After the external deal is traded back to back, the internal deals are generated and can be seen in the "Money Markets" menu item. A new "Bank" filter is available to select those internal deals that were generated from an external deal. The "Bank" column shows the tm5 reference for the external deal.

				Reference	Client	Counterparty	Bank	
1				CP-56	TWAG	DB FFM		01.0
2				SD-57	TWAG	DB FFM		01.0
3				SL-58	TWAG	UBS ZH		23.1
4				SL-51	TWAG	UBS ZH		01.0
5				XD-59	TWAG	ALPEN	SL-58	23.1
6				XL-60	ALPEN	TWAG	SL-58	23.1

17. New "Approved" filter in TT/Interest Calculation

A new "Approved" filter is available in the TT "Interest Calculation" menu item. This filter is only applied to deals, and not to accounts (since accounts do not have an approval status).

Interest Calculation **TEST**

- Page view has been loaded

Counterparty

FX Rates

Currency in Ac

sect

ilio

ter

approved

from

to

User



18. Misys renamed Fusion CMS

TTContract/Matching via Misys

As Misys has been renamed Finastra, we have replaced all references to "Misys" in tm5 with "Fusion CMS" (CMS = Confirmation Matching Service).



BELLIN Process Automation (BPA)

19. Additional BPA Services

With Release 18.2, the following BELLIN Process Automation services have become available:

- TTDealing: automation service for server import of Bloomberg deals
- TTDealing: automation service for server import of FXall deals