CHANGE LOG 2017 Q2

SYSTEM CHANGE LOGS

4_14_06_386 - 29 Jun 17

Bug fix on missing audit log when adding/saving counterparty address.

4_14_06_385 - 28 Jun 17

Bug fix on updating bond security's MDate to follow the last End Date of the coupon schedule instead of the last VDate.

4_14_06_384 - 27 Jun 17

Enhancement to allow users to key in negative interest rate for Money Market transactions.

See user guide: http://www.cslucas.com/user-guide/moneymarket-creation

See journal spec: http://www.cslucas.com/user-guide/money-market-deposit-negative-interest-rate

4_14_06_383 - 23 Jun 17

Bug fix on importing portfolio for Money Market, Term Loan and Call/Sweep transactions. System does not import the portfolio when it is set up as not shareable.

4_14_06_382 - 23 Jun 17

Enhancement in Risk Profile module to allow duplicating a risk profile.

See user guide: http://www.cslucas.com/user-guide/duplicating-risk-profile/

4_14_06_381 - 22 Jun 17

Bug fix on New, Amend and Import Term Loan screen to include validation check that MDate must be greater than VDate and cannot be the same day.

4_14_06_380 - 21 Jun 17

Enhancement to add new purchase interest computation method "PI-Act/365 (Act)" for bond.

See user guide:http://www.cslucas.com/user-guide/computation-of-purchase-interest-for-bonds/

Bug fix to correct the day count computation for 30/360 accrual method.

See user guide: http://www.cslucas.com/user-guide/accrual-methods

Enhancement to allow users to browse and import MT940 file.
See section "MANUAL – User File Upload" in user guide:
http://www.cslucas.com/user-guide/mt940-actual-cash-update

4_14_06_379 – 15 Jun 17
Enhancement to include Term Loan lend trades in report 8008 Portfolio NAV report.

Bug fix on report 1642 Facility Utilisation to correct the utilisation amount shown in millions and thousands. Removed the "Available" column from Raw Excel because it was showing based on transaction instead of by total for the facility. As Raw Excel has no totalling done, the available amount is removed.

4_14_06_378 – 12 Jun 17
Bug fix on error updating IRS periodic schedule if pay and receive leg's frequency are different.

4_14_06_376 – 26 May 17
Enhancement to allow restriction of trade authorisation if the trade is not verified.
See FAQ08 in user guide:http://www.cslucas.com/user-guide/authorizing-and-verifying-trades

Enhancement to Currency module to remove Decimal Place 1, 3, 4 and 5 for settlement amount. Only 0 and 2 are available. Any existing currencies that are set as Decimal 1, 3, 4 o4 5 will be reset to 2.

4_14_06_375 – 26 May 17
Bug fix on missing page indicator after page 1 for Money Market partial rollover letter.

4_14_06_374 – 25 May 17
Bug fix on inconsistency in verifying user id during resetting forgotten password if there is space keyed in behind user id.

4_14_06_373 – 24 May 17
Enhancement to add counterparty reference column in report 2007 – Money Market Trade by Trade ID and 4008 – Forex Trade by VDate.

4_14_06_372 - 24 May 17

Enhancement to allow import risk profile tagging for counterparty and security.

4_14_06_371 - 22 May 17

Enhancement to allow to choose different Purchase Interest computation methods for bonds. See user guides below:

Set Up Security (Refer Section B, item #17)
http://www.cslucas.com/user-guide/set-up-security

Computation of Purchase Interest for Bonds
http://www.cslucas.com/user-guide/computation-of-purchase-interest-for-bonds

4_14_06_370 - 22 May 17

Enhancement to disable forecast import button on click to prevent multiple clicking.

4_14_06_369 - 19 May 17

Bug fix on Cash Activities and report 1413, 1418, 1427 and 7021 that eliminated duplicate forecast records.

4_14_06_368 - 18 May 17

Bug fix on Bond's interest accrual computation for case where VDate of coupon payment occurs after the End Date of coupon period. See user guide on Computation of Interest Accrual for Bonds.

4_14_06_367 - 17 May 17

Enhancement to report 1025 and 1017 to widen Group and Description columns.

4_14_06_366 - 15 May 17

Bug fix on error computing yield if report as at date falls into the last coupon period.

4_14_06_365 - 11 May 17

Enhancement to allow to exclude accrued interest from being added to the compliance check. See user guide on Portfolio Preference Set Up.

4_14_06_364 - 5 May 17

Enhancement in the Maintain MMF Interest screen to allow re-investment of MMF interest. See user guide on Money Market Fund.

Enhancement in Maintain Dividend screen to allow booking of dividends for multiple accounting centres. See [Fund Management – Dividend](#) user guide.

4_14_06_363 - 26 Apr 17
Enhancement to include Term Loan Lend trade's outstanding principal in the compliance check. No pre-trade compliance check for Term Loan.

4_14_06_362 - 26 Apr 17
Enhancement on the following screens to include three new non-mandatory fields to capture Ctpy Reference, Broker and Brokerage.
i) Money Market New, Amend, Rollover and Import.
ii) Term Loan New, Amend and Import.

Enhancement on Money Market Import screen to align the following fields to the right.
i) Amt*/Maturity Amt*
ii) Interest Rate (%)*
iii) Interest Amt*/Discount*

4_14_06_361 - 19 Apr 17
Bug fix on Foreign Exchange and Non-Deliverable Forward countervalue computation and cash flow to round based on currency decimal place set up.

Enhancement to include Call/Sweep position under "MM/CALL" asset class in the compliance check. No pre-trade compliance check for Call/Sweep.

Enhancement in 8008 Portfolio NAV report to include Call/Sweep position under "Money Market Placement/ Call/Sweep" and "Money Market Loan/ Call/Sweep" sections. In order to correctly compute the Call/Sweep position, portfolio needs to be set up at the Call/Sweep Set Up screen. Hence, enhancement has been done in Call/Sweep module to move portfolio field to Call/Sweep Set Up screen. During trade entry, when the Call/Sweep Set Up short name is selected, portfolio will be automatically populated based on the set up.

Enhancement on compliance check to allow adaptive compliance check. There is now a new field in the portfolio set up called "Compliance Type". By default, it is "Strict". To allow adaptive compliance, set this to "Adaptive" and this allows system to compare compliance result before and after to check if the result alleviates or aggravates or stable (no change). If it alleviates or stable,

compliance result will show PASS. If it aggravates, compliance result will show as FAIL. See FAQ in this link for more information.

4_14_06_360 - 18 Apr 17

Enhancement to allow user to enter interest rate for system to compute Term Loan constant repayment of principal + interest.

4_14_06_359 - 11 Apr 17

Enhancement on Investment Breakdown user report for yield computation.

4_14_06_358 - 7 Apr 17

Enhancement on Call/Sweep Interco and External Call Set Up to allow to tag facility limit set up and to check against facility limit on booking/ amending Call/Sweep Interco/ External Call transaction.

4_14_06_356 - 5 Apr 17

Bug fix on 8032 Price Variance Report printing error due to division by zero error when computing for percentage difference between the 2 prices.

DOCUMENT CHANGE HISTORY

Date	By	Changes
27-Apr-2017	TS	Created.
5-May-2017	TS	Updated.
29-Jun-2017	TS	Updated.