

# Cash & Settlement Risk Limit Editing with Expiry Date/Time & Mark-Up Reason

Version: 0.1.3

## Version History

- 0.1.3
  - Added LEM limit info on edit expiry date panels
  - Renamed current limit label on edit expiry date panel to be more specific (GCE)
  - Widened the panel to accommodate content changes
  - Slide-out panel for selecting multiple tenor buckets:
    - Removed 'Current Delta' column
    - Added 'Least Availability' column
    - Row highlight for pre-selected tenor bucket
  - Minor layout/alignment changes for counterparty name and tenor bucket info, current LEM & GCE limits.
- 0.1.2
  - Updated date-picker component (use standard Flex component instead of Tenor/Calendar one used by quidgets).
  - Updated Amendment Reasons.
  - Removed time-zone selector. System can establish time zone automatically.
- 0.1.1
  - Initial Version

# Cash Risk Limit Editing - editing credit limit per tenor bucket of selected counterparty

## Changes to current pop-up panel- At a glance

- 1 Width of box increased from 250px to 400px.
- 2 Insert Expiry Date field after New Limit field
- 3 Insert Expiry Time field in between the 'Expiry Date' field and 'Reason for amendment' field

Current width

250px

Apply a temporary limit

<TRADING ENTITY>: SPOT - 1M

Current limit: 25,000

New limit to be applied: 30,000

Expiry Date: 15-May-2013

Expiry Time (UTC): 14 45

Reason for amendment

Please make a selection...

Cancel Apply

New width required to accommodate content changes

430px

Apply a temporary limit

<TRADING ENTITY>: SPT-1M

Current LEM limit (USD ,000): 15,000

Current GCE limit (USD ,000): 25,000

New limit to be applied: 30,000

Expiry Date: 15-May-2013

Expiry Time: 14 45

Reason for amendment: Please make a selection...

Apply to multiple tenor buckets

Cancel Apply

# Cash Risk Limit Editing - editing credit limit per tenor bucket of selected counterparty

## Expiry Date

- 1 Instead of using the tenor/calendar date-picker pop-up found via the quidgets, use a basic flex date-picker component and style it accordingly.

Current calendar pop-up positioning relative to calendar icon/button

### 🕒 Apply a temporary limit

<TRADING ENTITY>: SPT-1M  
Current LEM limit (USD ,000): 15,000  
Current GCE limit (USD ,000): 25,000

New limit to be applied:

Expiry Date:  📅

Expiry Time:

Reason for amendment:

1

		JULY 2013						
		S	M	T	W	T	F	S
28	29	30	1	2	3	4		
5	6	7	8	9	10	11		
12	13	14	15	16	17	18		
19	20	21	22	23	24	25		
26	27	28	29	30	31	1		
2	3	4	5	6	7	8		

# Cash Risk Limit Editing - editing credit limit per tenor bucket of selected counterparty

## Expiry Time

Hour Drop-down selector

Hour drop-down lists hours in 24-hour format.

**Apply a temporary limit**

<TRADING ENTITY>: SPT-1M  
 Current LEM limit (USD ,000): 15,000  
 Current GCE limit (USD ,000): 25,000

New limit to be applied: 30,000

Expiry Date: 15-May-2013

Expiry Time: 14 45

Reason for amendment:

Apply to multiple tenor buckets

Minute Drop-down selector

Minute drop-down consists of minutes starting from :00.

**Apply a temporary limit**

<TRADING ENTITY>: SPT-1M  
 Current LEM limit (USD ,000): 15,000  
 Current GCE limit (USD ,000): 25,000

New limit to be applied: 30,000

Expiry Date: 15-May-2013

Expiry Time: 14 45

Reason for amendment:

Apply to multiple tenor buckets

# Cash Risk Limit Editing - editing credit limit per tenor bucket of selected counterparty

## Mark-Up Reason

(Change to current version)

Current (Screenshot)

- 1 Current version has 'Other reason' text-box outside of the blue box. This should appear underneath the Reason for amendment drop-down and within it's parent enclosing (blue) box.

Proposed

- 2 Correct position of text-box, inside the 'Reason for amendment' grouping, as indicated by the blue box.

This is also documented in the original design specifications document for the Credit Administration Interface (v4 - 28-Jun-2012).

**Revised amendment reasons**

**Removed:**  
 Resolve a credit breach  
 Bridge until permanent amendment made

**Added:**  
 Exposure overstated  
 Cover intra-day Trading

- 3 If 'Other' is selected then an editable text-area appears below the 'Reason for amendment' drop-down, expanding the height of the panel to accommodate it.

If the user decides to then de-select 'Other' from the drop-down then the panel height will contract as the text-area disappears.

# Cash Risk Limit Editing - editing credit limit per tenor bucket of selected counterparty

When 'Apply to multiple tenor buckets' is activated

**Apply a temporary limit**

<TRADING ENTITY>: SPT-1M  
Current LEM limit (USD ,000): 15,000  
Current GCE limit (USD ,000): 25,000

New limit to be applied:

Expiry Date:

Expiry Time:

Reason for amendment:

Apply to multiple tenor buckets

**Apply a temporary limit**

<TRADING ENTITY>: SPT-1M  
Current LEM limit (USD ,000): 15,000  
Current GCE limit (USD ,000): 25,000

New limit to be applied:

Expiry Date:

Expiry Time:

Reason for amendment:

Apply to multiple tenor buckets

Hidden panel slides out - see next page for options

# Cash Risk Limit Editing - editing credit limit per tenor bucket of selected counterparty

## When 'Apply to multiple tenor buckets' is activated

A smaller panel slides across to the right from underneath the main popup panel displaying the list.

1 Row is highlighted to indicate the pre-selected tenor bucket.

Mockup on the right illustrates the 'apply a temporary limit' panel for the SPOT-1M tenor bucket. Since 'apply to multiple tenor buckets' is selected, the SPOT-1M option is highlighted on the slide-out panel to differentiate between the other tenor bucket options and with the checkbox control removed with just a tick icon visible.

1 Apply a temporary limit

<TRADING ENTITY>: SPT-1M  
 Current LEM limit (USD,000): 15,000  
 Current GCE limit (USD,000): 25,000

New limit to be applied:

Expiry Date:

Expiry Time:

Reason for amendment:

Apply to multiple tenor buckets

Apply Limit	Tenor Bucket	Least Availability (USD, 000)	Current GCE Limit (USD, 000)	Current LEM Limit (USD, 000)
<input type="checkbox"/>	Apply to all			
<input checked="" type="checkbox"/>	CALL	55,000	150,000	80,000
<input checked="" type="checkbox"/>	TDY	70,000	150,000	80,000
<input type="checkbox"/>	TOM	70,000	150,000	80,000
<input checked="" type="checkbox"/>	SPT	70,000	150,000	80,000
<input checked="" type="checkbox"/> 1	SPT-1M	0	150,000	80,000
<input checked="" type="checkbox"/>	1-3M	0	150,000	80,000

# Settlement Risk Limit Editing (DSL)

## Changes to current version (Additional fields & wider panel)

- 1 Widen panel to accommodate the two expiry time drop-down selectors to sit side-by-side.
- 2 Expiry Date input field to be displayed
- 3 Expiry Time input fields (hours, minute & time-zone selectors) to be displayed
- 4 Reason For Amendment field to be displayed.  
If 'Other' is selected from the drop-down menu then a textarea appears beneath it.

Note: See previous pages within this document for proposed behaviour of these additional fields.

Current (Screenshot)

250px

**Apply new Daily Settlement Limit**

**BDOBTAP**

Current limit: 30,000.00

New limit to be applied:

Proposed

430px

1 **Apply a new Daily Settlement Limit**

<TRADING ENTITY>: SPT-1M

Current LEM limit (USD ,000): 15,000

Current GCE limit (USD ,000): 25,000

New limit to be applied:

Settlement Date: 15-May-2013

Expiry Time:

Reason for amendment: