

# Further Credit Requirements - Mockups

Version 0.1.2 - DRAFT

# Further Credit Requirements - Mockups

## Version History

- 0.1.2 Added CSA screens.  
Updated Credit Utilisation bar visualisations to illustrate utilisation from other counterparty higher up in the hierarchy.
- 0.1.1 Skipped version number
- 0.1 Initial version

# Display Breach on Hierarchy Navigation

1 Breaches are indicated by the alert icon appearing beside its corresponding counterparty hierarchy node.

HSBC 
ABC Trading Limited Europe
LAB CREDIT ADMIN

Credit Risk Type: XPR01
HELP & SUPPORT SYSTEM STATUS

Entity Name NET1

- ABCD
  - ABCD Trading Limited
  - ABCC
    - ABCDCCC ABC Trading Limited Europe
    - ABCDCCD
      - ABCDCEE
        - ABCE
          - ABCF
            - ABCG ABC Trading Limited
            - ABCH
              - ABCI
                - ABCJ
                  - ABCK
                    - ABCL
                      - ABCL

Daily Settlement Limit (USD ,000): 125,000 78

| Tenor/Date | Credit Utilisation  | (USD ,000) | Utilisation | Available | Limit  |
|------------|---|------------|-------------|-----------|--------|
| TOD        | XPR01: <div style="width: 40%; background-color: #007bff; height: 10px;"></div>   |            | 19,809      | 26,191    | 46,000 |
|            | DSL: <div style="width: 20%; background-color: #007bff; height: 10px;"></div>   |            | 3,261       | 16,739    | 20,000 |
| TOM        | XPR01: <div style="width: 40%; background-color: #007bff; height: 10px;"></div>   |            | 19,809      | 26,191    | 46,000 |
|            | DSL: <div style="width: 20%; background-color: #007bff; height: 10px;"></div>   |            |             |           |        |
| SPT        | XPR01: <div style="width: 100%; background-color: #dc3545; height: 10px;"></div>  |            | 46,001      | -1        | 46,000 |
|            | DSL: <div style="width: 20%; background-color: #007bff; height: 10px;"></div>   |            | 1,583       | 18,417    | 20,000 |
| SPT-1M     | XPR01: <div style="width: 40%; background-color: #007bff; height: 10px;"></div>   |            | 19,718      | 26,282    | 46,000 |
|            | DSL Breakdown: <span style="background-color: black; color: white; padding: 2px;">10 LOW</span> <span style="background-color: black; color: white; padding: 2px;">2 MEDIUM</span> <span style="background-color: orange; color: white; padding: 2px;">1 HIGH</span> <span style="background-color: black; color: white; padding: 2px;">0 BREACH</span> |            |             |           |        |
| 1-3M       | XPR01: <div style="width: 40%; background-color: #007bff; height: 10px;"></div>   |            | 16,789      | 29,211    | 46,000 |
|            | DSL Breakdown: <span style="background-color: black; color: white; padding: 2px;">10 LOW</span> <span style="background-color: black; color: white; padding: 2px;">2 MEDIUM</span> <span style="background-color: orange; color: white; padding: 2px;">1 HIGH</span> <span style="background-color: black; color: white; padding: 2px;">0 BREACH</span> |            |             |           |        |
| 3-6M       | XPR01: <div style="width: 5%; background-color: #007bff; height: 10px;"></div>  |            | 217         | 45,783    | 46,000 |
|            | DSL Breakdown: <span style="background-color: black; color: white; padding: 2px;">0 LOW</span> <span style="background-color: black; color: white; padding: 2px;">5 MEDIUM</span> <span style="background-color: black; color: white; padding: 2px;">0 HIGH</span> <span style="background-color: black; color: white; padding: 2px;">0 BREACH</span>   |            |             |           |        |
| 6-1Y       | XPR01: <div style="width: 5%; background-color: #007bff; height: 10px;"></div>  |            | 217         | 45,783    | 46,000 |
|            | DSL Breakdown: <span style="background-color: black; color: white; padding: 2px;">5 LOW</span> <span style="background-color: black; color: white; padding: 2px;">2 MEDIUM</span> <span style="background-color: black; color: white; padding: 2px;">0 HIGH</span> <span style="background-color: black; color: white; padding: 2px;">0 BREACH</span>   |            |             |           |        |
| 1-3Y       | XPR01: <div style="width: 0%; background-color: #007bff; height: 10px;"></div>  |            | 0           | 0         | 0      |
|            | DSL Breakdown: <span style="background-color: black; color: white; padding: 2px;">0 LOW</span> <span style="background-color: black; color: white; padding: 2px;">0 MEDIUM</span> <span style="background-color: black; color: white; padding: 2px;">0 HIGH</span> <span style="background-color: black; color: white; padding: 2px;">0 BREACH</span>   |            |             |           |        |
| 3-5Y       | XPR01: <div style="width: 0%; background-color: #007bff; height: 10px;"></div>  |            | 0           | 0         | 0      |
|            | DSL Breakdown: <span style="background-color: black; color: white; padding: 2px;">0 LOW</span> <span style="background-color: black; color: white; padding: 2px;">0 MEDIUM</span> <span style="background-color: black; color: white; padding: 2px;">0 HIGH</span> <span style="background-color: black; color: white; padding: 2px;">0 BREACH</span>   |            |             |           |        |
| 5-7Y       | XPR01: <div style="width: 0%; background-color: #007bff; height: 10px;"></div>  |            | 0           | 0         | 0      |
|            | DSL Breakdown: <span style="background-color: black; color: white; padding: 2px;">0 LOW</span> <span style="background-color: black; color: white; padding: 2px;">0 MEDIUM</span> <span style="background-color: black; color: white; padding: 2px;">0 HIGH</span> <span style="background-color: black; color: white; padding: 2px;">0 BREACH</span>   |            |             |           |        |

FX TRADES: SEARCH FILTERS: My Named Filter (88)

| Trade date/time        | Trade ID    | Product | Buy/Sell | CCY1 | CCY2 | CCY1 Qty      | CCY2 Qty     | Dealt Spot | Dealt Swap Point | Dealt Rate | Value Date  | Trade Status | Counterpart             | Treats C |
|------------------------|-------------|---------|----------|------|------|---------------|--------------|------------|------------------|------------|-------------|--------------|-------------------------|----------|
| 15 DEC 2011 / 09:33:01 | 01234567895 | SPT     | BUY      | EUR  | GBP  | 1,000,000.00  | 856,000.00   | 0.85600    | -                | 0.85600    | 17 DEC 2011 | BOOKED       | ABC Widgets PTSC12...   |          |
| 15 DEC 2011 / 09:26:23 | 01234567894 | SPT     | BUY      | EUR  | GBP  | 500,000.00    | 428,025.00   | 0.85605    | -                | 0.85605    | 17 DEC 2011 | INCOMPLETE   | Institutional PTSC12... |          |
| 15 DEC 2011 / 09:23:36 | 01234567894 | SPT     | SELL     | GBP  | USD  | 750,000.00    | 1,182,372.00 | 1.57650    | -                | 1.57650    | 17 DEC 2011 | INCOMPLETE   | Institutional PTSC12... |          |
| 15 DEC 2011 / 09:20:03 | 01234567894 | SPT     | SELL     | GBP  | USD  | 10,000,000.00 | 8,560,000.00 | 1.57655    | -                | 1.57655    | 17 DEC 2011 | INCOMPLETE   | Institutional PTSC12... |          |
| 15 DEC 2011 / 09:23:36 | 01234567892 | SPT     | BUY      | USD  | GBP  | 5,000,000.00  | 3,171,550.00 | 0.63431    | -                | 0.63431    | 17 DEC 2011 | BOOKED       | ABC Widgets PTSC12...   |          |

# Future Sales Credit Screen Requirements

## 1. CLS (Continuous Linked Settlement) Counterparty

Display whether a client is a CLS counterparty.

1 CLS flag is displayed on the selected counterparty's hierarchy node on the hierarchy tree.

**HSBC** ABC Trading Limited Europe LAB CREDIT ADMIN

Credit Risk Type: XPR01

Daily Settlement Limit (USD ,000): 125,000

| Tenor/Date | Credit Utilisation (USD ,000)                                   | Utilisation | Available | Limit  |
|------------|---|-------------|-----------|--------|
| TOD        | XPR01: 19,809<br>DSL: 3,261                                     | 26,191      | 46,000    | 20,000 |
| TOM        | XPR01: 19,809<br>DSL:   | 26,191      | 46,000    |        |
| SPT        | XPR01: 19,809<br>DSL: 1,583                                     | 26,191      | 46,000    | 20,000 |
| SPT-1M     | XPR01: 19,718<br>DSL Breakdown: 10 LOW 2 MEDIUM 1 HIGH 0 BREACH | 26,282      | 46,000    |        |
| 1-3M       | XPR01: 16,789<br>DSL Breakdown: 10 LOW 2 MEDIUM 1 HIGH 0 BREACH | 29,211      | 46,000    |        |
| 3-6M       | XPR01: 217<br>DSL Breakdown: 0 LOW 5 MEDIUM 0 HIGH 0 BREACH     | 45,783      | 46,000    |        |
| 6-1Y       | XPR01: 217<br>DSL Breakdown: 5 LOW 2 MEDIUM 0 HIGH 0 BREACH     | 45,783      | 46,000    |        |
| 1-3Y       | XPR01: 0<br>DSL Breakdown: 0 LOW 0 MEDIUM 0 HIGH 0 BREACH       | 0           | 0         | 0      |
| 3-5Y       | XPR01: 0<br>DSL Breakdown: 0 LOW 0 MEDIUM 0 HIGH 0 BREACH       | 0           | 0         | 0      |
| 5-7Y       | XPR01: 0<br>DSL Breakdown: 0 LOW 0 MEDIUM 0 HIGH 0 BREACH       | 0           | 0         | 0      |

**FX TRADES:** SEARCH FILTERS: My Named Filter (88)

| Trade date/time        | Trade ID    | Product | Buy/Sell | CCY1 | CCY2 | CCY1 Qty      | CCY2 Qty     | Dealt Spot | Dealt Swap Point | Dealt Rate | Value Date  | Trade Status | Counterpart   | Treats C  |
|------------------------|-------------|---------|----------|------|------|---------------|--------------|------------|------------------|------------|-------------|--------------|---------------|-----------|
| 15 DEC 2011 / 09:33:01 | 01234567893 | SPT     | BUY      | EUR  | GBP  | 1,000,000.00  | 856,000.00   | 0.85600    | -                | 0.85600    | 17 DEC 2011 | BOOKED       | ABC Widgets   | PTSC12... |
| 15 DEC 2011 / 09:26:23 | 01234567894 | SPT     | BUY      | EUR  | GBP  | 500,000.00    | 428,025.00   | 0.85605    | -                | 0.85605    | 17 DEC 2011 | INCOMPLETE   | Institutional | PTSC12... |
| 15 DEC 2011 / 09:23:36 | 01234567894 | SPT     | SELL     | GBP  | USD  | 750,000.00    | 1,182,372.00 | 1.57650    | -                | 1.57650    | 17 DEC 2011 | INCOMPLETE   | Institutional | PTSC12... |
| 15 DEC 2011 / 09:20:03 | 01234567894 | SPT     | SELL     | GBP  | USD  | 10,000,000.00 | 8,560,000.00 | 1.57655    | -                | 1.57655    | 17 DEC 2011 | INCOMPLETE   | Institutional | PTSC12... |
| 15 DEC 2011 / 09:23:36 | 01234567892 | SPT     | BUY      | USD  | GBP  | 5,000,000.00  | 3,171,550.00 | 0.63431    | -                | 0.63431    | 17 DEC 2011 | BOOKED       | ABC Widgets   | PTSC12... |

# Future Sales Credit Screen Requirements

## 2. CSA (Credit Support Agreement) Counterparty

Display whether a client has a CSA and show related information

1 The CSA flag is displayed on the counterparty's hierarchy node on the hierarchy tree.

ABC Trading Limited Europe

LAB CREDIT ADMIN  
HELP & SUPPORT SYSTEM STATUS

Credit Risk Type: XPR01
Refresh

ABCD
NET1

Entity Name

ABCD

ABC Trading Limited

ABCC

ABC Trading Limited

ABCDCCC
CSA CLS

ABC Trading Limited Europe

ABCDCCD

ABC Trading Limited

ABCDCCCE

ABC Trading Limited

ABCE

ABC Trading Limited

ABCF
CLS

ABC Trading Limited

ABCG

ABC Trading Limited

ABCH
CSA

ABC Trading Limited

ABCI

ABC Trading Limited

ABCJ

ABC Trading Limited

ABCK

ABC Trading Limited

ABCL

ABC Trading Limited

Daily Settlement Limit (USD ,000): 125,000

| Tenor/Date | Credit Utilisation   | (USD ,000) | Utilisation | Available | Limit  |
|------------|--|------------|-------------|-----------|--------|
| TOD        | XPR01: <div style="width: 40%; height: 10px; background: linear-gradient(to right, blue 40%, white 40%);"></div>   |            | 19,809      | 26,191    | 46,000 |
|            | DSL: <div style="width: 10%; height: 10px; background: linear-gradient(to right, blue 10%, white 10%);"></div>   |            | 3,261       | 16,739    | 20,000 |
| TOM        | XPR01: <div style="width: 40%; height: 10px; background: linear-gradient(to right, blue 40%, white 40%);"></div>   |            | 19,809      | 26,191    | 46,000 |
|            | DSL: <div style="width: 10%; height: 10px; background: linear-gradient(to right, blue 10%, white 10%);"></div>   |            |             |           |        |
| SPT        | XPR01: <div style="width: 40%; height: 10px; background: linear-gradient(to right, blue 40%, white 40%);"></div>   |            | 19,809      | 26,191    | 46,000 |
|            | DSL: <div style="width: 10%; height: 10px; background: linear-gradient(to right, blue 10%, white 10%);"></div>   |            | 1,583       | 18,417    | 20,000 |
| SPT-1M     | XPR01: <div style="width: 40%; height: 10px; background: linear-gradient(to right, blue 40%, white 40%);"></div>   |            | 19,718      | 26,282    | 46,000 |
|            | DSL Breakdown: <span style="font-size: 0.8em;">10 LOW</span> <span style="font-size: 0.8em;">2 MEDIUM</span> <span style="font-size: 0.8em; background-color: orange;">1 HIGH</span> <span style="font-size: 0.8em;">0 BREACH</span> |            |             |           |        |
| 1-3M       | XPR01: <div style="width: 40%; height: 10px; background: linear-gradient(to right, blue 40%, white 40%);"></div>   |            | 16,789      | 29,211    | 46,000 |
|            | DSL Breakdown: <span style="font-size: 0.8em;">10 LOW</span> <span style="font-size: 0.8em;">2 MEDIUM</span> <span style="font-size: 0.8em; background-color: orange;">1 HIGH</span> <span style="font-size: 0.8em;">0 BREACH</span> |            |             |           |        |
| 3-6M       | XPR01: <div style="width: 5%; height: 10px; background: linear-gradient(to right, blue 5%, white 5%);"></div>  |            | 217         | 45,783    | 46,000 |
|            | DSL Breakdown: <span style="font-size: 0.8em;">0 LOW</span> <span style="font-size: 0.8em; background-color: black;">5 MEDIUM</span> <span style="font-size: 0.8em;">0 HIGH</span> <span style="font-size: 0.8em;">0 BREACH</span>   |            |             |           |        |
| 6-1Y       | XPR01: <div style="width: 5%; height: 10px; background: linear-gradient(to right, blue 5%, white 5%);"></div>  |            | 217         | 45,783    | 46,000 |
|            | DSL Breakdown: <span style="font-size: 0.8em;">5 LOW</span> <span style="font-size: 0.8em; background-color: black;">2 MEDIUM</span> <span style="font-size: 0.8em;">0 HIGH</span> <span style="font-size: 0.8em;">0 BREACH</span>   |            |             |           |        |
| 1-3Y       | XPR01: <div style="width: 0%; height: 10px; background: linear-gradient(to right, blue 0%, white 0%);"></div>  |            | 0           | 0         | 0      |
|            | DSL Breakdown: <span style="font-size: 0.8em;">0 LOW</span> <span style="font-size: 0.8em;">0 MEDIUM</span> <span style="font-size: 0.8em;">0 HIGH</span> <span style="font-size: 0.8em;">0 BREACH</span>                            |            |             |           |        |
| 3-5Y       | XPR01: <div style="width: 0%; height: 10px; background: linear-gradient(to right, blue 0%, white 0%);"></div>  |            | 0           | 0         | 0      |
|            | DSL Breakdown: <span style="font-size: 0.8em;">0 LOW</span> <span style="font-size: 0.8em;">0 MEDIUM</span> <span style="font-size: 0.8em;">0 HIGH</span> <span style="font-size: 0.8em;">0 BREACH</span>                            |            |             |           |        |
| 5-7Y       | XPR01: <div style="width: 0%; height: 10px; background: linear-gradient(to right, blue 0%, white 0%);"></div>  |            | 0           | 0         | 0      |
|            | DSL Breakdown: <span style="font-size: 0.8em;">0 LOW</span> <span style="font-size: 0.8em;">0 MEDIUM</span> <span style="font-size: 0.8em;">0 HIGH</span> <span style="font-size: 0.8em;">0 BREACH</span>                            |            |             |           |        |

FX TRADES: SEARCH
FILTERS: My Named Filter (88)

| Trade date/time        | Trade ID    | Product | Buy/Sell | CCY1 | CCY2 | CCY1 Qty      | CCY2 Qty     | Dealt Spot | Dealt Swap Point | Dealt Rate | Value Date  | Trade Status | Counterparty            | Treats C |
|------------------------|-------------|---------|----------|------|------|---------------|--------------|------------|------------------|------------|-------------|--------------|-------------------------|----------|
| 15 DEC 2011 / 09:33:01 | 01234567895 | SPT     | BUY      | EUR  | GBP  | 1,000,000.00  | 856,000.00   | 0.85600    | -                | 0.85600    | 17 DEC 2011 | BOOKED       | ABC Widgets PTSC12...   |          |
| 15 DEC 2011 / 09:26:23 | 01234567894 | SPT     | BUY      | EUR  | GBP  | 500,000.00    | 428,025.00   | 0.85605    | -                | 0.85605    | 17 DEC 2011 | INCOMPLETE   | Institutional PTSC12... |          |
| 15 DEC 2011 / 09:23:36 | 01234567894 | SPT     | SELL     | GBP  | USD  | 750,000.00    | 1,182,372.00 | 1.57650    | -                | 1.57650    | 17 DEC 2011 | INCOMPLETE   | Institutional PTSC12... |          |
| 15 DEC 2011 / 09:20:03 | 01234567894 | SPT     | SELL     | GBP  | USD  | 10,000,000.00 | 8,560,000.00 | 1.57655    | -                | 1.57655    | 17 DEC 2011 | INCOMPLETE   | Institutional PTSC12... |          |
| 15 DEC 2011 / 09:23:36 | 01234567892 | SPT     | BUY      | USD  | GBP  | 5,000,000.00  | 3,171,550.00 | 0.63431    | -                | 0.63431    | 17 DEC 2011 | BOOKED       | ABC Widgets PTSC12...   |          |

# Future Sales Credit Screen Requirements

## 2. CSA (Credit Support Agreement) Counterparty

Introduction of tabs to toggle view between Client Utilisation and CSA

1 If the counterparty has a CSA, on selection of the counterparty from the hierarchy tree, two tabs will appear:

- 1) Credit Utilisation
- 2) CSA

The Credit Utilisation is pre-selected as the default view.

Selecting the the CSA tab will update the view and display the CSA information.

**LAB CREDIT ADMIN**

ABC Trading Limited Europe

Credit Risk Type: XPR01

**\*\* XPR of USD400m upto 10 yrs, USD25.5m upto 30 yrs \*\***

Entity Name: ABCDCCE ABC Trading Limited Europe

Daily Settlement Limit (USD ,000): 125,000

| Tenor/Date | Credit Utilisation (USD ,000)                                   | Utilisation | Available | Limit  |
|------------|---|-------------|-----------|--------|
| TOD        | XPR01: 19,809<br>DSL: 3,261                                     | 19,809      | 26,191    | 46,000 |
| TOM        | XPR01: 19,809   | 19,809      | 26,191    | 46,000 |
| SPT        | XPR01: 19,809<br>DSL: 1,583                                     | 19,809      | 26,191    | 46,000 |
| SPT-1M     | XPR01: 19,718<br>DSL Breakdown: 10 LOW 2 MEDIUM 1 HIGH 0 BREACH | 19,718      | 26,282    | 46,000 |
| 1-3M       | XPR01: 16,789<br>DSL Breakdown: 10 LOW 2 MEDIUM 1 HIGH 0 BREACH | 16,789      | 29,211    | 46,000 |
| 3-6M       | XPR01: 217<br>DSL Breakdown: 0 LOW 5 MEDIUM 0 HIGH 0 BREACH     | 217         | 45,783    | 46,000 |
| 6-1Y       | XPR01: 217<br>DSL Breakdown: 5 LOW 2 MEDIUM 0 HIGH 0 BREACH     | 217         | 45,783    | 46,000 |
| 1-3Y       | XPR01: 0<br>DSL Breakdown: 0 LOW 0 MEDIUM 0 HIGH 0 BREACH       | 0           | 0         | 0      |
| 3-5Y       | XPR01: 0<br>DSL Breakdown: 0 LOW 0 MEDIUM 0 HIGH 0 BREACH       | 0           | 0         | 0      |

| FX TRADES:             | SEARCH      | FILTERS: My Named Filter (88) |          |      |      |               |              |            |                  |            |             |              |               |           |
|------------------------|-------------|-------------------------------|----------|------|------|---------------|--------------|------------|------------------|------------|-------------|--------------|---------------|-----------|
| Trade date/time        | Trade ID    | Product                       | Buy/Sell | CCY1 | CCY2 | CCY1 Qty      | CCY2 Qty     | Dealt Spot | Dealt Swap Point | Dealt Rate | Value Date  | Trade Status | Counterparty  | Treats C  |
| 15 DEC 2011 / 09:33:01 | 01234567895 | SPT                           | BUY      | EUR  | GBP  | 1,000,000.00  | 850,000.00   | 0.85600    | -                | 0.85600    | 17 DEC 2011 | BOOKED       | ABC Widgets   | PTSC12... |
| 15 DEC 2011 / 09:26:23 | 01234567894 | SPT                           | BUY      | EUR  | GBP  | 500,000.00    | 428,025.00   | 0.85605    | -                | 0.85605    | 17 DEC 2011 | INCOMPLETE   | Institutional | PTSC12... |
| 15 DEC 2011 / 09:23:36 | 01234567894 | SPT                           | SELL     | GBP  | USD  | 750,000.00    | 1,182,372.00 | 1.57650    | -                | 1.57650    | 17 DEC 2011 | INCOMPLETE   | Institutional | PTSC12... |
| 15 DEC 2011 / 09:20:03 | 01234567894 | SPT                           | SELL     | GBP  | USD  | 10,000,000.00 | 8,560,000.00 | 1.57655    | -                | 1.57655    | 17 DEC 2011 | INCOMPLETE   | Institutional | PTSC12... |
| 15 DEC 2011 / 09:23:36 | 01234567892 | SPT                           | BUY      | USD  | GBP  | 5,000,000.00  | 3,171,550.00 | 0.63431    | -                | 0.63431    | 17 DEC 2011 | BOOKED       | ABC Widgets   | PTSC12... |

# Future Sales Credit Screen Requirements

## 2. CSA (Credit Support Agreement) Counterparty

Introduction of tabs to toggle view between Client Utilisation and CSA

- 1 Selecting the the CSA tab will update the the Credit Utilisation view and display the CSA information.

[Actual CSA layout to be finalised]

**FX TRADES:** SEARCH FILTERS: My Named Filter (88)

| H | Trade date/time        | Trade ID    | Product | Buy/Sell | CCY1 | CCY2 | CCY1 Qty      | CCY2 Qty     | Dealt Spot | Dealt Swap Point | Dealt Rate | Value Date  | Trade Status | Counterparty           | Treats C |
|---|------------------------|-------------|---------|----------|------|------|---------------|--------------|------------|------------------|------------|-------------|--------------|------------------------|----------|
|   | 15 DEC 2011 / 09:33:01 | 01234567895 | SPT     | BUY      | EUR  | GBP  | 1,000,000.00  | 856,000.00   | 0.85600    | -                | 0.85600    | 17 DEC 2011 | BOOKED       | ABC Widgets PTSC12..   |          |
|   | 15 DEC 2011 / 09:26:23 | 01234567894 | SPT     | BUY      | EUR  | GBP  | 500,000.00    | 428,025.00   | 0.85605    | -                | 0.85605    | 17 DEC 2011 | INCOMPLETE   | Institutional PTSC12.. |          |
|   | 15 DEC 2011 / 09:23:36 | 01234567894 | SPT     | SELL     | GBP  | USD  | 750,000.00    | 1,182,372.00 | 1.57650    | -                | 1.57650    | 17 DEC 2011 | INCOMPLETE   | Institutional PTSC12.. |          |
|   | 15 DEC 2011 / 09:20:03 | 01234567894 | SPT     | SELL     | GBP  | USD  | 10,000,000.00 | 8,560,000.00 | 1.57655    | -                | 1.57655    | 17 DEC 2011 | INCOMPLETE   | Institutional PTSC12.. |          |
|   | 15 DEC 2011 / 09:23:36 | 01234567892 | SPT     | BUY      | USD  | GBP  | 5,000,000.00  | 3,171,550.00 | 0.63431    | -                | 0.63431    | 17 DEC 2011 | BOOKED       | ABC Widgets PTSC12..   |          |

# Future Sales Credit Screen Requirements

## 3. Counterparty Refer Message

Within LEM a Counterparty Refer Message is displayed as a scrolling notification.

This allows the RM (Relationship Manager?) to notify Sales of any important Credit/Trading information or restrictions.

e.g. If the counterparty is a US Domiciled Client, Do not trade with this Client, etc.

Objective: Somehow display this Refer Message within the Credit UI screens.

**1 Option 1:**

Display message in a highly visible notification bar across the top

The screenshot shows the HSBC interface for ABC Trading Limited Europe. At the top, there is a notification bar with the text: **\*\* XPR of USD400m upto 10 yrs, USD25.5m upto 30 yrs \*\***. Below this, the daily settlement limit is shown as 125,000 USD. The main table displays credit utilization for various tenors (TOD, TOM, SPT, SPT-1M, 1-3M, 3-6M, 6-1Y, 1-3Y, 3-5Y, 5-7Y). Each row includes XPR01 and DSL utilization bars and counts for LOW, MEDIUM, HIGH, and BREACH categories. For example, the 1-3M tenor shows 16,789 USD in utilization with 10 LOW, 2 MEDIUM, and 1 HIGH category.

| Tenor/Date | Credit Utilisation (USD ,000)                                      | Utilisation | Available | Limit  |
|------------|--|-------------|-----------|--------|
| TOD        | XPR01: 19,809<br>DSL: 3,261  | 19,809      | 26,191    | 46,000 |
| TOM        | XPR01: 19,809  | 19,809      | 26,191    | 46,000 |
| SPT        | XPR01: 19,809<br>DSL: 1,583  | 19,809      | 26,191    | 46,000 |
| SPT-1M     | XPR01: 19,718<br>DSL Breakdown: 10 LOW, 2 MEDIUM, 1 HIGH, 0 BREACH | 19,718      | 26,282    | 46,000 |
| 1-3M       | XPR01: 16,789<br>DSL Breakdown: 10 LOW, 2 MEDIUM, 1 HIGH, 0 BREACH | 16,789      | 29,211    | 46,000 |
| 3-6M       | XPR01: 217<br>DSL Breakdown: 0 LOW, 5 MEDIUM, 0 HIGH, 0 BREACH     | 217         | 45,783    | 46,000 |
| 6-1Y       | XPR01: 217<br>DSL Breakdown: 5 LOW, 2 MEDIUM, 0 HIGH, 0 BREACH     | 217         | 45,783    | 46,000 |
| 1-3Y       | XPR01: 0<br>DSL Breakdown: 0 LOW, 0 MEDIUM, 0 HIGH, 0 BREACH       | 0           | 0         | 0      |
| 3-5Y       | XPR01: 0<br>DSL Breakdown: 0 LOW, 0 MEDIUM, 0 HIGH, 0 BREACH       | 0           | 0         | 0      |
| 5-7Y       | XPR01: 0   | 0           | 0         | 0      |

At the bottom, there is a table of FX TRADES with columns for Trade date/time, Trade ID, Product, Buy/Sell, CCY1, CCY2, CCY1 Qty, CCY2 Qty, Dealt Spot, Dealt Swap Point, Dealt Rate, Value Date, Trade Status, Counterparty, and Treats C.

| Trade date/time        | Trade ID    | Product | Buy/Sell | CCY1 | CCY2 | CCY1 Qty      | CCY2 Qty     | Dealt Spot | Dealt Swap Point | Dealt Rate | Value Date  | Trade Status | Counterparty  | Treats C  |
|------------------------|-------------|---------|----------|------|------|---------------|--------------|------------|------------------|------------|-------------|--------------|---------------|-----------|
| 15 DEC 2011 / 09:33:01 | 01234567895 | SPT     | BUY      | EUR  | GBP  | 1,000,000.00  | 856,000.00   | 0.85600    | -                | 0.85600    | 17 DEC 2011 | BOOKED       | ABC Widgets   | PTSC12... |
| 15 DEC 2011 / 09:26:23 | 01234567894 | SPT     | BUY      | EUR  | GBP  | 500,000.00    | 428,025.00   | 0.85605    | -                | 0.85605    | 17 DEC 2011 | INCOMPLETE   | Institutional | PTSC12... |
| 15 DEC 2011 / 09:23:36 | 01234567894 | SPT     | SELL     | GBP  | USD  | 750,000.00    | 1,182,372.00 | 1.57650    | -                | 1.57650    | 17 DEC 2011 | INCOMPLETE   | Institutional | PTSC12... |
| 15 DEC 2011 / 09:20:03 | 01234567894 | SPT     | SELL     | GBP  | USD  | 10,000,000.00 | 8,560,000.00 | 1.57655    | -                | 1.57655    | 17 DEC 2011 | INCOMPLETE   | Institutional | PTSC12... |
| 15 DEC 2011 / 09:23:36 | 01234567892 | SPT     | BUY      | USD  | GBP  | 5,000,000.00  | 3,171,550.00 | 0.63431    | -                | 0.63431    | 17 DEC 2011 | BOOKED       | ABC Widgets   | PTSC12... |

# Future Sales Credit Screen Requirements

## 3. Counterparty Refer Message

- 1 Option 2:  
Display message in toolbar across the top

ABC Trading Limited Europe

LAB CREDIT ADMIN  
HELP & SUPPORT | SYSTEM STATUS

Credit Risk Type: XPR01    \* XPR of USD400m upto 10 yrs, USD25.5m upto 30 yrs \*\*

Daily Settlement Limit (USD ,000): 125,000

ABCD NET 1  
Entity Name

ABCD  
ABC Trading Limited

ABCC  
ABC Trading Limited

ABCDCCC  
ABC Trading Limited Europe

ABCDCCD  
ABC Trading Limited

ABCDCCCE  
ABC Trading Limited

ABCE  
ABC Trading Limited

ABCF  
ABC Trading Limited

ABCG  
ABC Trading Limited

ABCH  
ABC Trading Limited

ABCI  
ABC Trading Limited

ABCJ  
ABC Trading Limited

ABCK  
ABC Trading Limited

ABCL  
ABC Trading Limited

| Tenor/Date | Credit Utilisation   | (USD ,000) | Utilisation | Available | Limit  |
|------------|--|------------|-------------|-----------|--------|
| TOD        | XPR01: <div style="width: 47%; background-color: #0070C0; height: 10px;"></div>  |            | 19,809      | 26,191    | 46,000 |
|            | DSL: <div style="width: 6%; background-color: #0070C0; height: 10px;"></div>   |            | 3,261       | 16,739    | 20,000 |
| TOM        | XPR01: <div style="width: 43%; background-color: #0070C0; height: 10px;"></div>  |            | 19,809      | 26,191    | 46,000 |
|            | DSL: <div style="width: 0%; background-color: #0070C0; height: 10px;"></div>   |            |             |           |        |
| SPT        | XPR01: <div style="width: 43%; background-color: #0070C0; height: 10px;"></div>  |            | 19,809      | 26,191    | 46,000 |
|            | DSL: <div style="width: 12%; background-color: #0070C0; height: 10px;"></div>  |            | 1,583       | 18,417    | 20,000 |
| SPT-1M     | XPR01: <div style="width: 43%; background-color: #0070C0; height: 10px;"></div>  |            | 19,718      | 26,282    | 46,000 |
|            | DSL Breakdown: <span style="font-size: 0.7em;">10 LOW</span> <span style="font-size: 0.7em;">2 MEDIUM</span> <span style="font-size: 0.7em;">1 HIGH</span> <span style="font-size: 0.7em;">0 BREACH</span> |            |             |           |        |
| 1-3M       | XPR01: <div style="width: 36%; background-color: #0070C0; height: 10px;"></div>  |            | 16,789      | 29,211    | 46,000 |
|            | DSL Breakdown: <span style="font-size: 0.7em;">10 LOW</span> <span style="font-size: 0.7em;">2 MEDIUM</span> <span style="font-size: 0.7em;">1 HIGH</span> <span style="font-size: 0.7em;">0 BREACH</span> |            |             |           |        |
| 3-6M       | XPR01: <div style="width: 0%; background-color: #0070C0; height: 10px;"></div>   |            | 217         | 45,783    | 46,000 |
|            | DSL Breakdown: <span style="font-size: 0.7em;">0 LOW</span> <span style="font-size: 0.7em;">5 MEDIUM</span> <span style="font-size: 0.7em;">0 HIGH</span> <span style="font-size: 0.7em;">0 BREACH</span>  |            |             |           |        |
| 6-1Y       | XPR01: <div style="width: 0%; background-color: #0070C0; height: 10px;"></div>   |            | 217         | 45,783    | 46,000 |
|            | DSL Breakdown: <span style="font-size: 0.7em;">5 LOW</span> <span style="font-size: 0.7em;">2 MEDIUM</span> <span style="font-size: 0.7em;">0 HIGH</span> <span style="font-size: 0.7em;">0 BREACH</span>  |            |             |           |        |
| 1-3Y       | XPR01: <div style="width: 0%; background-color: #0070C0; height: 10px;"></div>   |            | 0           | 0         | 0      |
|            | DSL Breakdown: <span style="font-size: 0.7em;">0 LOW</span> <span style="font-size: 0.7em;">0 MEDIUM</span> <span style="font-size: 0.7em;">0 HIGH</span> <span style="font-size: 0.7em;">0 BREACH</span>  |            |             |           |        |
| 3-5Y       | XPR01: <div style="width: 0%; background-color: #0070C0; height: 10px;"></div>   |            | 0           | 0         | 0      |
|            | DSL Breakdown: <span style="font-size: 0.7em;">0 LOW</span> <span style="font-size: 0.7em;">0 MEDIUM</span> <span style="font-size: 0.7em;">0 HIGH</span> <span style="font-size: 0.7em;">0 BREACH</span>  |            |             |           |        |
| 5-7Y       | XPR01: <div style="width: 0%; background-color: #0070C0; height: 10px;"></div>   |            | 0           | 0         | 0      |
|            | DSL Breakdown: <span style="font-size: 0.7em;">0 LOW</span> <span style="font-size: 0.7em;">0 MEDIUM</span> <span style="font-size: 0.7em;">0 HIGH</span> <span style="font-size: 0.7em;">0 BREACH</span>  |            |             |           |        |

FX TRADES: SEARCH
FILTERS: My Named Filter (88)

| Trade date/time        | Trade ID    | Product | Buy/Sell | CCY1 | CCY2 | CCY1 Qty      | CCY2 Qty     | Dealt Spot | Dealt Swap Point | Dealt Rate | Value Date  | Trade Status | Counterparty  | Treats C |
|------------------------|-------------|---------|----------|------|------|---------------|--------------|------------|------------------|------------|-------------|--------------|---------------|----------|
| 15 DEC 2011 / 09:33:01 | 01234567895 | SPT     | BUY      | EUR  | GBP  | 1,000,000.00  | 856,000.00   | 0.85600    | -                | 0.85600    | 17 DEC 2011 | BOOKED       | ABC Widgets   | PTSC12.. |
| 15 DEC 2011 / 09:26:23 | 01234567894 | SPT     | BUY      | EUR  | GBP  | 500,000.00    | 428,025.00   | 0.85605    | -                | 0.85605    | 17 DEC 2011 | INCOMPLETE   | Institutional | PTSC12.. |
| 15 DEC 2011 / 09:23:36 | 01234567894 | SPT     | SELL     | GBP  | USD  | 750,000.00    | 1,182,372.00 | 1.57650    | -                | 1.57650    | 17 DEC 2011 | INCOMPLETE   | Institutional | PTSC12.. |
| 15 DEC 2011 / 09:20:03 | 01234567894 | SPT     | SELL     | GBP  | USD  | 10,000,000.00 | 8,560,000.00 | 1.57655    | -                | 1.57655    | 17 DEC 2011 | INCOMPLETE   | Institutional | PTSC12.. |
| 15 DEC 2011 / 09:23:36 | 01234567892 | SPT     | BUY      | USD  | GBP  | 5,000,000.00  | 3,171,550.00 | 0.63431    | -                | 0.63431    | 17 DEC 2011 | BOOKED       | ABC Widgets   | PTSC12.. |

# Future Sales Credit Screen Requirements

## 3. Counterparty Refer Message

- 1 Option 3:  
Display Counterparty Refer Message as part of notifications side-panel?  
More discussion required.

HSBC 
ABC Trading Limited Europe
LAB CREDIT ADMIN  
HELP & SUPPORT | SYSTEM STATUS

Credit Risk Type: XPR01 Daily Settlement Limit (USD ,000): 125,000

| Tenor/Date | Credit Utilisation  | (USD ,000) | Utilisation | Available | Limit  |
|------------|---|------------|-------------|-----------|--------|
| TOD        | XPR01: <div style="width: 45%;"><div style="width: 45%;"></div></div> |            | 19,809      | 26,191    | 46,000 |
|            | DSL: <div style="width: 15%;"><div style="width: 15%;"></div></div>   |            | 3,261       | 16,739    | 20,000 |
| TOM        | XPR01: <div style="width: 45%;"><div style="width: 45%;"></div></div> |            | 19,809      | 26,191    | 46,000 |
|            | DSL: <div style="width: 15%;"><div style="width: 15%;"></div></div>   |            |             |           |        |
| SPT        | XPR01: <div style="width: 45%;"><div style="width: 45%;"></div></div> |            | 19,809      | 26,191    | 46,000 |
|            | DSL: <div style="width: 15%;"><div style="width: 15%;"></div></div>   |            | 1,583       | 18,417    | 20,000 |
| SPT-1M     | XPR01: <div style="width: 45%;"><div style="width: 45%;"></div></div> |            | 19,718      | 26,282    | 46,000 |
|            | DSL Breakdown: 10 LOW 2 MEDIUM 1 HIGH 0 BREACH                        |            |             |           |        |
| 1-3M       | XPR01: <div style="width: 45%;"><div style="width: 45%;"></div></div> |            | 16,789      | 29,211    | 46,000 |
|            | DSL Breakdown: 10 LOW 2 MEDIUM 1 HIGH 0 BREACH                        |            |             |           |        |
| 3-6M       | XPR01: <div style="width: 45%;"><div style="width: 45%;"></div></div> |            | 217         | 45,783    | 46,000 |
|            | DSL Breakdown: 0 LOW 5 MEDIUM 0 HIGH 0 BREACH                         |            |             |           |        |
| 6-1Y       | XPR01: <div style="width: 45%;"><div style="width: 45%;"></div></div> |            | 217         | 45,783    | 46,000 |
|            | DSL Breakdown: 5 LOW 2 MEDIUM 0 HIGH 0 BREACH                         |            |             |           |        |
| 1-3Y       | XPR01: <div style="width: 45%;"><div style="width: 45%;"></div></div> |            | 0           | 0         | 0      |
|            | DSL Breakdown: 0 LOW 0 MEDIUM 0 HIGH 0 BREACH                         |            |             |           |        |
| 3-5Y       | XPR01: <div style="width: 45%;"><div style="width: 45%;"></div></div> |            | 0           | 0         | 0      |
|            | DSL Breakdown: 0 LOW 0 MEDIUM 0 HIGH 0 BREACH                         |            |             |           |        |
| 5-7Y       | XPR01: <div style="width: 45%;"><div style="width: 45%;"></div></div> |            | 0           | 0         | 0      |
|            | DSL Breakdown: 0 LOW 0 MEDIUM 0 HIGH 0 BREACH                         |            |             |           |        |

FX TRADES:  FILTERS: My Named Filter (88)

| Trade date/time        | Trade ID    | Product | Buy/Sell | CCY1 | CCY2 | CCY1 Qty      | CCY2 Qty     | Dealt Spot | Dealt Swap Points | Dealt Rate | Value Date  | Trade Status | Counterparty            | Treats C |
|------------------------|-------------|---------|----------|------|------|---------------|--------------|------------|-------------------|------------|-------------|--------------|-------------------------|----------|
| 15 DEC 2011 / 09:33:01 | 01234567895 | SPT     | BUY      | EUR  | GBP  | 1,000,000.00  | 856,000.00   | 0.85600    | -                 | 0.85600    | 17 DEC 2011 | BOOKED       | ABC Widgets PTSC12...   |          |
| 15 DEC 2011 / 09:26:23 | 01234567894 | SPT     | BUY      | EUR  | GBP  | 500,000.00    | 428,025.00   | 0.85605    | -                 | 0.85605    | 17 DEC 2011 | INCOMPLETE   | Institutional PTSC12... |          |
| 15 DEC 2011 / 09:23:36 | 01234567894 | SPT     | SELL     | GBP  | USD  | 750,000.00    | 1,182,372.00 | 1.57650    | -                 | 1.57650    | 17 DEC 2011 | INCOMPLETE   | Institutional PTSC12... |          |
| 15 DEC 2011 / 09:20:03 | 01234567894 | SPT     | SELL     | GBP  | USD  | 10,000,000.00 | 8,560,000.00 | 1.57655    | -                 | 1.57655    | 17 DEC 2011 | INCOMPLETE   | Institutional PTSC12... |          |
| 15 DEC 2011 / 09:23:36 | 01234567892 | SPT     | BUY      | USD  | GBP  | 5,000,000.00  | 3,171,550.00 | 0.63431    | -                 | 0.63431    | 17 DEC 2011 | BOOKED       | ABC Widgets PTSC12...   |          |

# Availability should be showing the same availability as LEM

## Visualisation Options

Option 1

| Tenor/Date | Credit Utilisation | (USD ,000) | Utilisation | Least Availability | Limit       |
|------------|--------------------|------------|-------------|--------------------|-------------|
| SPT-1M     | XPR01:             |            | 27,541,981  | 141,343,015        | 177,000,000 |
|            | DSL:               |            | 3,261       | 16,739             | 20,000      |

Alternative

| Tenor/Date | Credit Utilisation | (USD ,000) | Utilisation | Least Availability | Limit       |
|------------|--------------------|------------|-------------|--------------------|-------------|
| SPT-1M     | XPR01:             |            | 27,541,981  | 141,343,015        | 177,000,000 |
|            | DSL:               |            | 3,261       | 16,739             | 20,000      |

Credit Breach

| Tenor/Date | Credit Utilisation | (USD ,000) | Utilisation | Least Availability | Limit       |
|------------|--------------------|------------|-------------|--------------------|-------------|
| SPT-1M     | XPR01:             |            | 177,002,000 | -2,000             | 177,000,000 |
|            | DSL:               |            | 3,261       | 16,739             | 20,000      |