

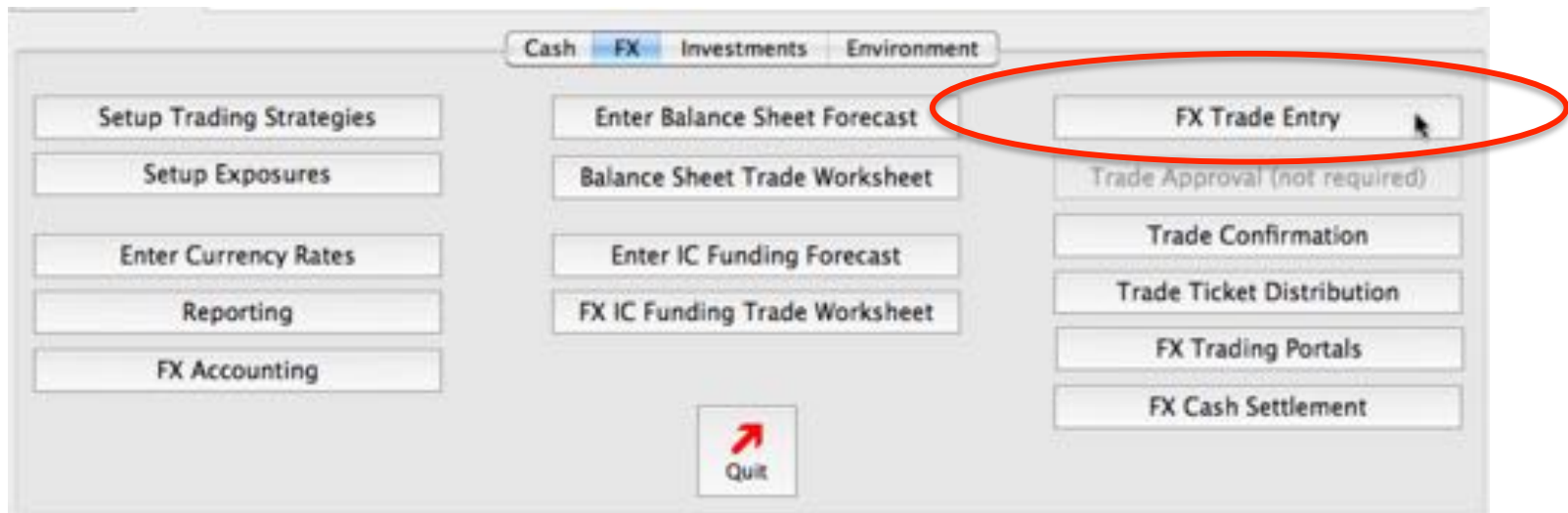
Orbit

Import FX Trades and Exposures

Import FX Trades

- This presentation demonstrates how to import trades and exposures into Orbit
- Imported trades may be “Test” trades or trades that have been executed
- You may import spot, forward and option trades
- Trades may be imported with information to create exposures. When exposures are created with trades, exposure records will be linked to the trade

FX Trade Import



- FX Trade import occurs in the trade entry window
- On the “Main Menu” window, go to the “FX” tab
- Press the “FX Trade Entry” button

FX Trade Import



- Go to the "Import" tab

Import Template Editor

Import Template: "Capella CF Forwards"

"Required Columns" are the columns that will be used to create FX Trades (and exposures). Paste a row from your import document into the sample data list and align sample data with required columns

Capella CF Forwards	Col#	Sample Data
Entity	1 [A]	
Trader	3 [C]	
Strategy	2 [B]	
Comments	11 [K]	
Trade Type	4 [D]	
Trade Date	9 [I] MM/DD/YYYY	
Maturity Date	10 [J] MM/DD/YYYY	
Trade Cur	6 [F]	
Amount	5 [E]	
Base Cur	USD	
Exp Start Date	13 [M] MM/DD/YYYY	
Exp End Date	14 [N] MM/DD/YYYY	
Expected Date	15 [O] MM/DD/YYYY	
Flow Type	16 [P]	
Flow Type Name	17 [Q]	
Exposure Description	18 [R]	
Beta Slope	19 [S]	

Create Blank Lines
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Import Dates Formatted in Import File as
 YYYYMMDD
 MM-DD-YYYY

	A	B	C	D	E	F	G	H	I	J	K	L
1	[Cash Flow with Bank Names]											
2	Date:	30/1/12										
3	Entity	Strategy Name	Trader	Trade Type	Contract Amount	Contract Cur	Spot Rate	Contract Rate	Trade Date	Maturity		
4	207	PV of Spot Change: K. KAVIENSKI	K. KAVIENSKI	SF	291,032.00	AUD	1.0385000	1.0285000	10/1/12			
5	207	PV of Spot Change: K. KAVIENSKI	K. KAVIENSKI	SF	370,869.00	AUD	1.0385000	1.0285000	10/1/12			
6	207	PV of Spot Change: K. KAVIENSKI	K. KAVIENSKI	SF	462,559.00	AUD	1.0385000	1.0285000	10/1/12			
7	207	PV of Spot Change: K. KAVIENSKI	K. KAVIENSKI	SF	845,736.00	AUD	1.0385000	1.0285000	10/1/12			
8	207	PV of Spot Change: K. KAVIENSKI	K. KAVIENSKI	SF	977,158.00	AUD	1.0385000	1.0285000	10/1/12			
9	207	PV of Spot Change: K. KAVIENSKI	K. KAVIENSKI	SF	781,863.00	AUD	1.0385000	1.0285000	10/1/12			
10	207	PV of Spot Change: K. KAVIENSKI	K. KAVIENSKI	SF	1,532,343.00	AUD	1.0384000	1.0143000	10/1/12			
11	207	PV of Spot Change: K. KAVIENSKI	K. KAVIENSKI	SF	1,399,026.00	AUD	1.0384000	1.0125000	10/1/12			
12	207	PV of Spot Change: K. KAVIENSKI	K. KAVIENSKI	SF	1,302,829.00	AUD	1.0384000	1.0099000	10/1/12			
13	207	PV of Spot Change: K. KAVIENSKI	K. KAVIENSKI	SF	1,559,174.00	AUD	1.0384000	1.0079000	10/1/12			

Paste Sample Clear Save Done

- The fields Orbit requires are listed in the far left column
- The mapping from your spreadsheet appears in the "Col#" column
- For example, the first field Orbit requires is "Entity". The Col# list tells Orbit that it will find entity in column 1 (column A in spreadsheet terminology). Each field that Orbit needs is identified this way
- Your spreadsheet column order does not have to match the field order Orbit requires. Orbit will import trade comments in field 4. The template tells Orbit to find comments in column K of the spreadsheet

Import Template Editor

Import Template: "Capella CF Forwards"

"Required Columns" are the columns that will be used to create FX Trades (and exposures). Paste a row from your import document into the sample data list and align sample data with required columns

Capella CF Forwards	Col#	Sample Data
Entity	1 [A]	Entity
Trader	3 [C]	Trader
Strategy	2 [B]	Strategy Name
Comments	11 [K]	Comments
Trade Type	4 [D]	Trade Type
Trade Date	9 [I] MM/DD/YYYY	Trade Date
Maturity Date	10 [J] MM/DD/YYYY	Maturity/Expiry Date
Trade Cur	6 [F]	Contract Cur
Amount	5 [E]	Contract Amount
Base Cur	USD	
Exp Start Date	13 [M] MM/DD/YYYY	Exposure Start Date
Exp End Date	14 [N] MM/DD/YYYY	Exposure End Date
Expected Date	15 [O] MM/DD/YYYY	Expected Date
Flow Type	16 [P]	Flow Type
Flow Type Name	17 [Q]	Flow Type Name
Exposure Description	18 [R]	Exposure Description
Beta Slope	19 [S]	Beta Slope

Create Blank Lines
- +

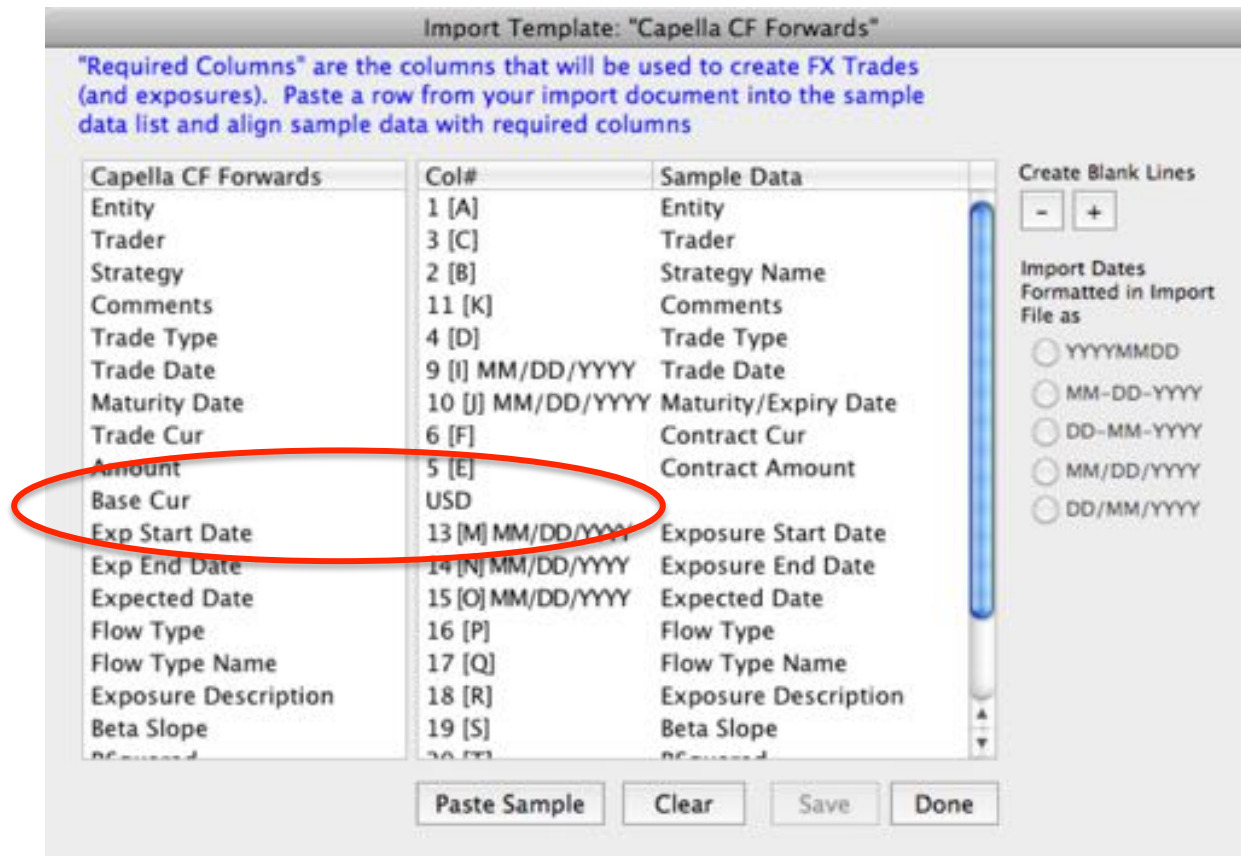
Import Dates Formatted in Import File as
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	A	B	C	D	E	F	G	H	I	J
1	[Cash Flow with Bank Names]									
2	Date:	30/1/12								
3	Entity	Strategy Name	Trader	Trade Type	Contract Amount	Contract Cur	Spot Rate	Contract Rate	Trade Date	Maturity
4	207	PV of Spot Change: K. KAVIENSKI	K. KAVIENSKI	SF	291,032.00	AUD	1.0385000	1.0285000	10/1/12	
5	207	PV of Spot Change: K. KAVIENSKI	K. KAVIENSKI	SF	370,869.00	AUD	1.0385000	1.0290000	10/1/12	
6	207	PV of Spot Change: K. KAVIENSKI	K. KAVIENSKI	SF	462,559.00	AUD	1.0385000	1.0290000	10/1/12	
7	207	PV of Spot Change: K. KAVIENSKI	K. KAVIENSKI	SF	845,736.00	AUD	1.0385000	1.0290000	10/1/12	
8	207	PV of Spot Change: K. KAVIENSKI	K. KAVIENSKI	SF	977,158.00	AUD	1.0385000	1.0288660	10/1/12	
9	207	PV of Spot Change: K. KAVIENSKI	K. KAVIENSKI	SF	781,863.00	AUD	1.0385000	1.0268000	10/1/12	
10	207	PV of Spot Change: K. KAVIENSKI	K. KAVIENSKI	SF	1,532,343.00	AUD	1.0384000	1.0143000	10/1/12	
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12	207	PV of Spot Change: K. KAVIENSKI	K. KAVIENSKI	SF	1,302,829.00	AUD	1.0384000	1.0099000	10/1/12	
13	207	PV of Spot Change: K. KAVIENSKI	K. KAVIENSKI	SF	1,559,174.00	AUD	1.0384000	1.0079000	10/1/12	

Paste Sample Clear Save Done

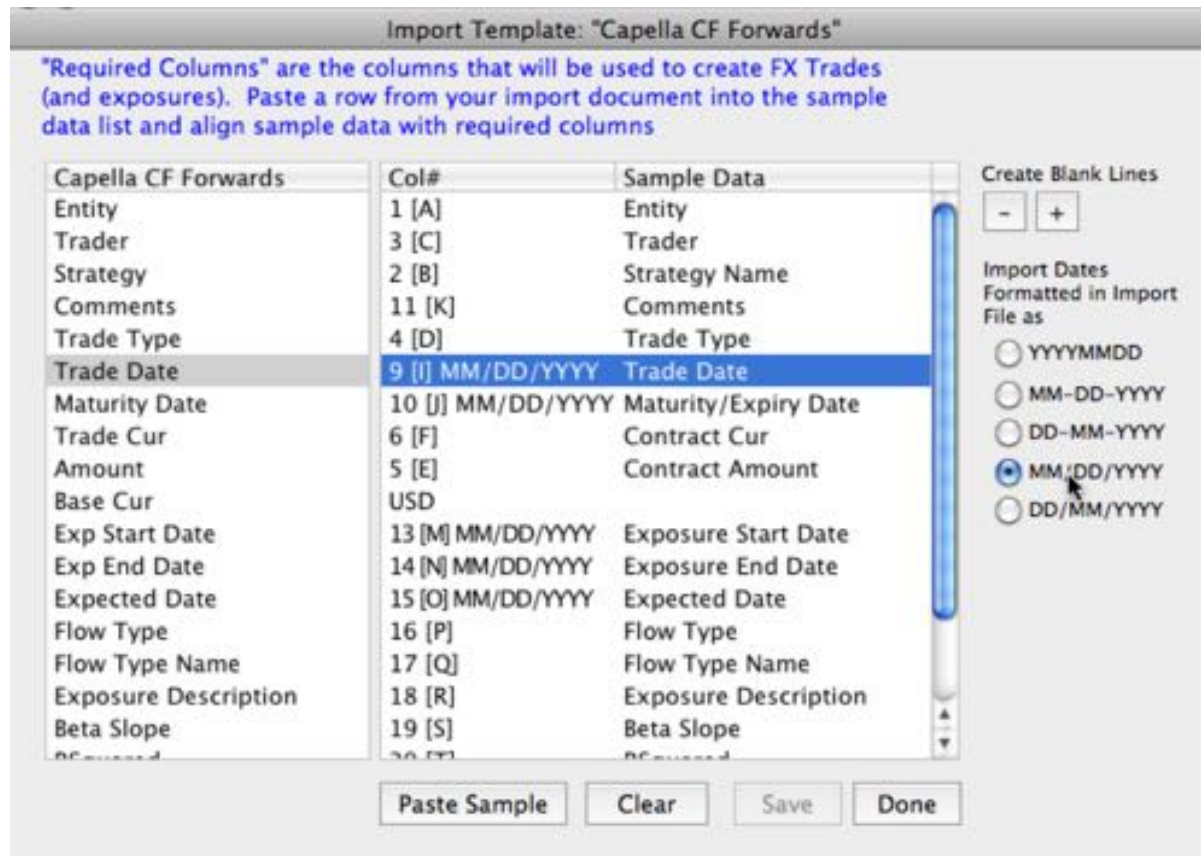
- To make it easier to do the mapping, copy a row from your spreadsheet and press the "Paste Sample" button. Orbit will paste the sample from your spreadsheet and order the sample data according to the current template mapping
- Your spreadsheet may have more or fewer columns than Orbit requires, but every field that Orbit requires must have data or instructions associated with it

Import Template Editor



- In this example, you have assumed that base currency is always USD, consequently the spreadsheet does not have a column for "Base Cur"
- The template shows that "USD" will be used as the default value for to the "Base Cur" field. Orbit will not look for a column in the spreadsheet for Base Cur

Import Template Editor



- Orbit must be told about how dates are formatted in your spreadsheet. For each date column you must indicate which of the possible date formats Orbit should expect. Your spreadsheet date columns must conform to one of these 5 formats

Import Template Editor

Import Template: "Capella CF Forwards"

"Required Columns" are the columns that will be used to create FX Trades (and exposures). Paste a row from your import document into the sample data list and align sample data with required columns

Capella CF Forwards	Col#	Sample Data
Comments	11 [K]	Comments
Trade Type	4 [D]	Trade Type
Trade Date	9 [I] MM/DD/YYYY	Trade Date
Maturity Date	10 [J] MM/DD/YYYY	Maturity/Expiry Date
Trade Cur	6 [F]	Contract Cur
Amount	5 [E]	Contract Amount
Base Cur	USD	
Exp Start Date	13 [M] MM/DD/YYYY	Exposure Start Date
Exp End Date	14 [N] MM/DD/YYYY	Exposure End Date
Expected Date	15 [O] MM/DD/YYYY	Expected Date
Flow Type	16 [P]	Flow Type
Flow Type Name	17 [Q]	Flow Type Name
Exposure Description	18 [R]	Exposure Description
Beta Slope	19 [S]	Beta Slope
RSquared	20 [T]	RSquared
XStatistic	NA	
Effective	21 [U]	Effective

Create Blank Lines
- +

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 DD-MM-YYYY
 MM/DD/YYYY
 DD/MM/YYYY

Paste Sample Clear Save Done

- If Orbit has a numeric column (such as XStatistic), that you do not use, use the "Create Blank Lines" button to tell Orbit that there is no corresponding column for that value in the spreadsheet. Click into the "Col#" cell and type "NA" – Orbit interprets NA, in optional numeric columns, as "Not Applicable"

Import Template Editor

Import Template: "Capella CF Forwards"

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Capella CF Forwards	Col#	Sample Data
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Trade Type	4 [D]	Trade Type
Trade Date	9 [I] MM/DD/YYYY	Trade Date
Maturity Date	10 [J] MM/DD/YYYY	Maturity/Expiry Date
Trade Cur	6 [F]	Contract Cur
Amount	5 [E]	Contract Amount
Base Cur	USD	
Exp Start Date	13 [M] MM/DD/YYYY	Exposure Start Date
Exp End Date	14 [N] MM/DD/YYYY	Exposure End Date
Expected Date	15 [O] MM/DD/YYYY	Expected Date
Flow Type	16 [P]	Flow Type
Flow Type Name	17 [Q]	Flow Type Name
Exposure Description	18 [R]	Exposure Description
Beta Slope	19 [S]	Beta Slope
RSquared	20 [T]	RSquared
XStatistic	NA	
Effective	21 [U]	Effective

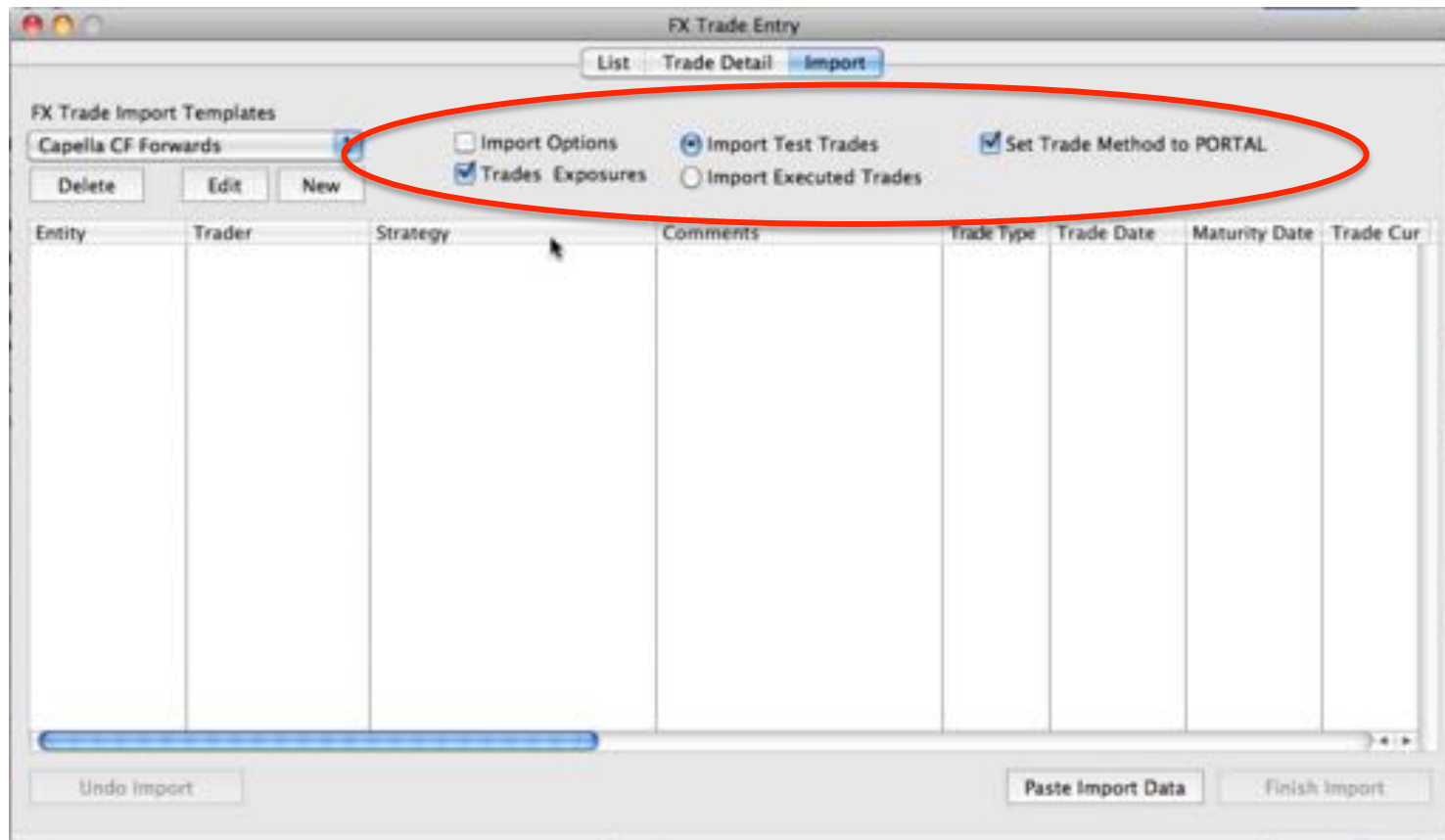
Create Blank Lines
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Import Dates Formatted in Import File as
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 MM/DD/YYYY
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Paste Sample Clear Save Done

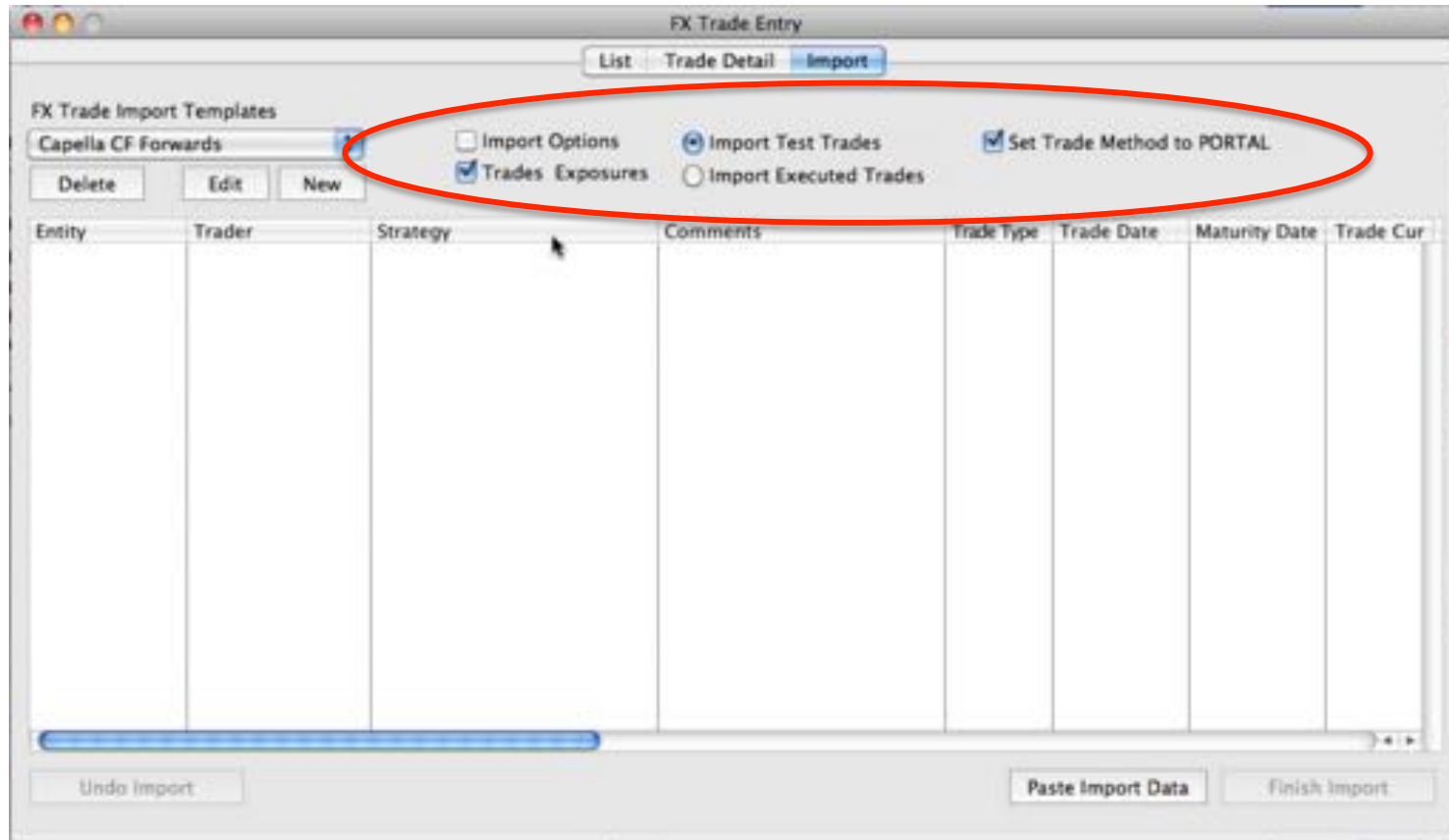
- To map Orbit's required field order to your spreadsheet column order, paste the header row of the spreadsheet into the template editor
- Click and drag the spreadsheet column headings until the headings align with appropriate Orbit fields
- If your spreadsheet does not have a column (such as Base Cur), use the "Create Blank Lines" buttons
- Drag spreadsheet columns around until you get everything lined up
- Visit each date field and set a date format
- When you have things the way you want, click the "Save" button

Import Options



- There are a few import options that are saved with the template
- These options determine the fields that Orbit requires
- You must set these options prior to creating a template. A new template remembers these settings
- After a template has been created, it's import options cannot be changed

Import Options



- The “Options” checkbox tells Orbit that you will be importing options. Different fields are required for Options vs Spot/Forwards so you will not be able to import Options and Spot/Forwards using the same template
- The “Trade Exposures” checkbox tells Orbit that you want to import an exposure and a trade that will hedge that exposure

Import Options

FX Trade Entry

List Trade Detail **Import**

FX Trade Import Templates

Capella CF Forwards

Delete Edit New

Import Options Import Test Trades Set Trade Method to PORTAL

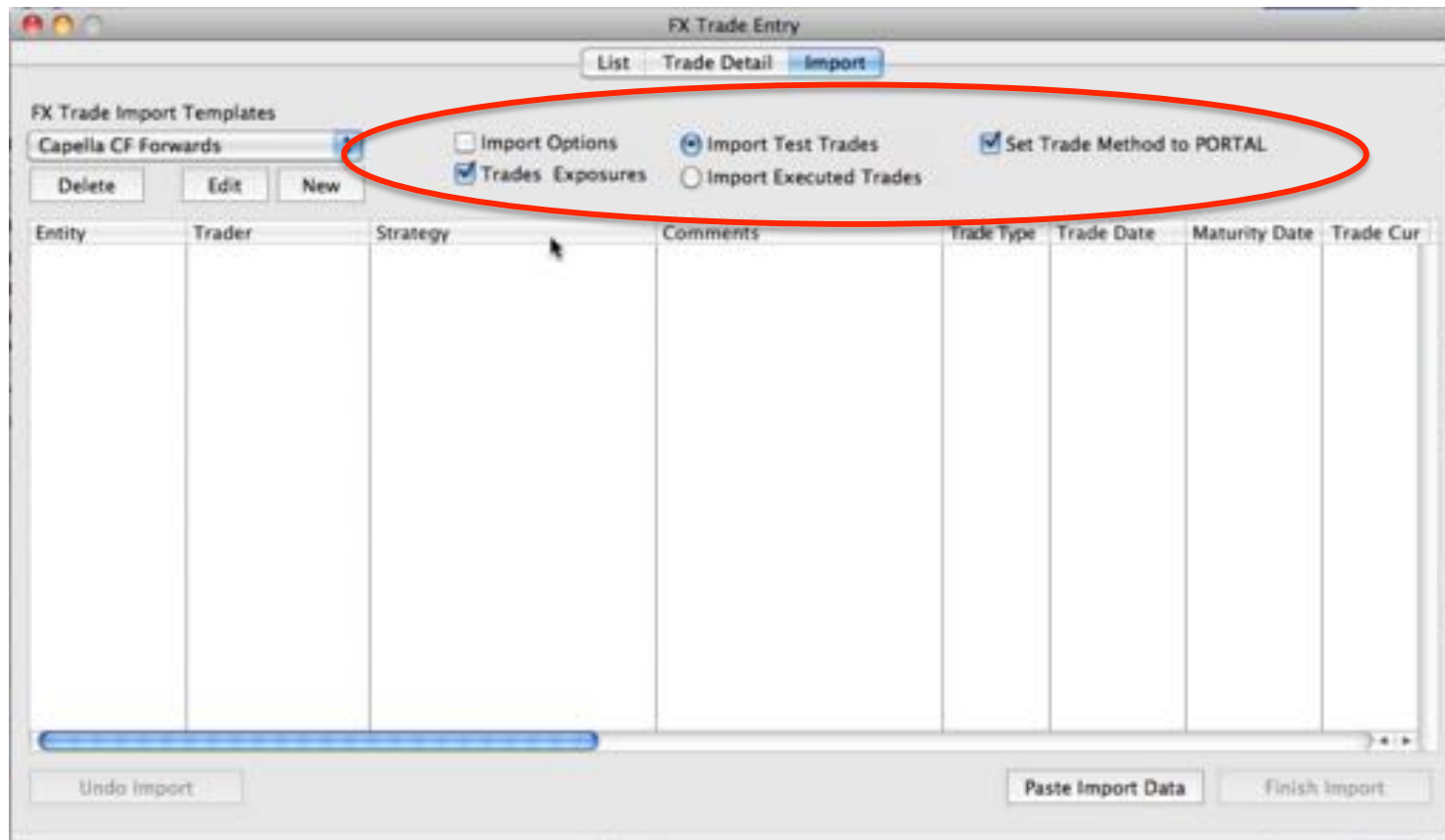
Trades Exposures Import Executed Trades

Entity	Trader	Strategy	Comments	Trade Type	Trade Date	Maturity Date	Trade Cur
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Undo Import Paste Import Data Finish Import

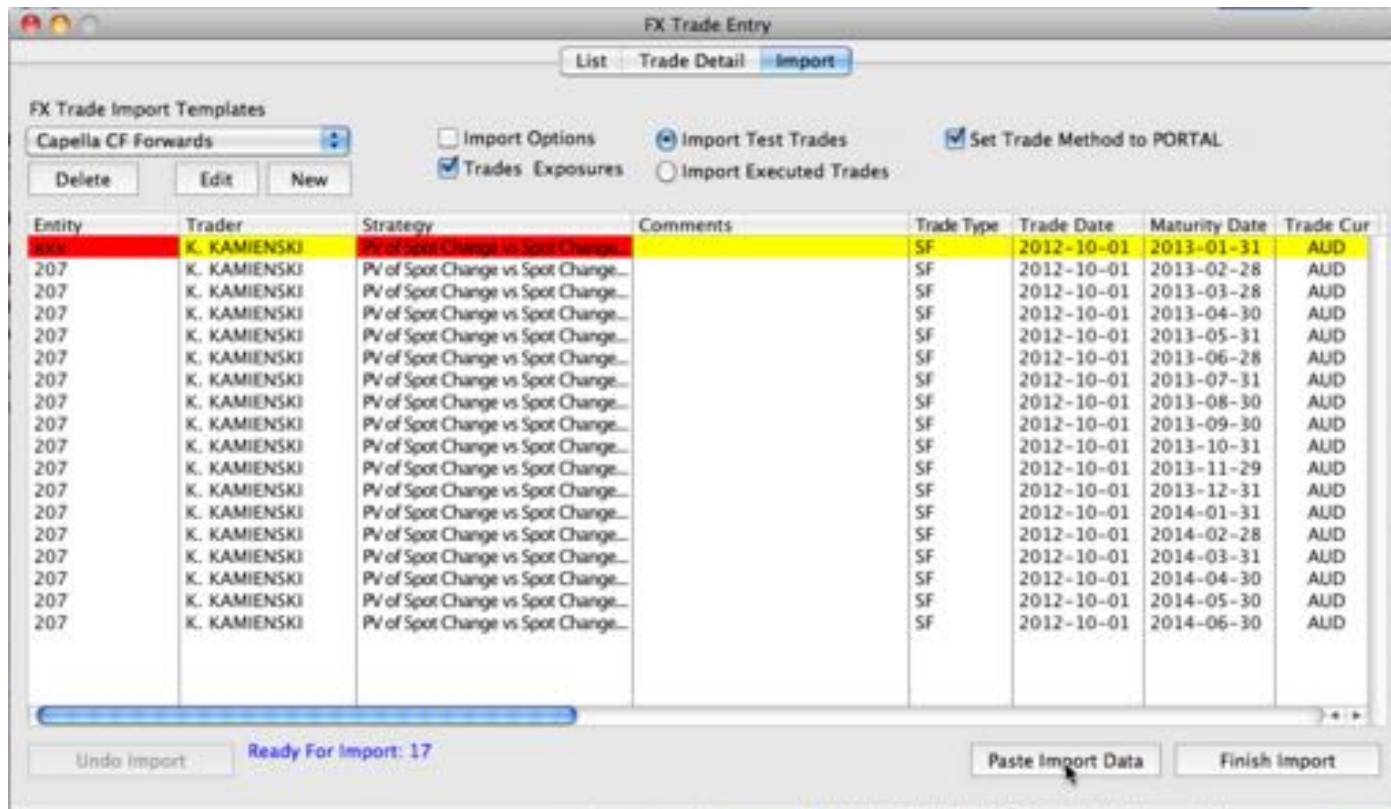
- The “Import Test Trades” radio-button tells Orbit that you will be importing test trades. This reduces the number of fields Orbit requires. These trades will be imported with a status of [TEST] or [APPROVED] depending on whether your security policy requires entered trades to have a separate approval before being executed
- The “Import Executed Trades” radio-button tells Orbit that you will be importing trades that have already been executed. Orbit will set the status of these trades to [CONFIRMED] and the confirmation method will be “Import”

Import Options



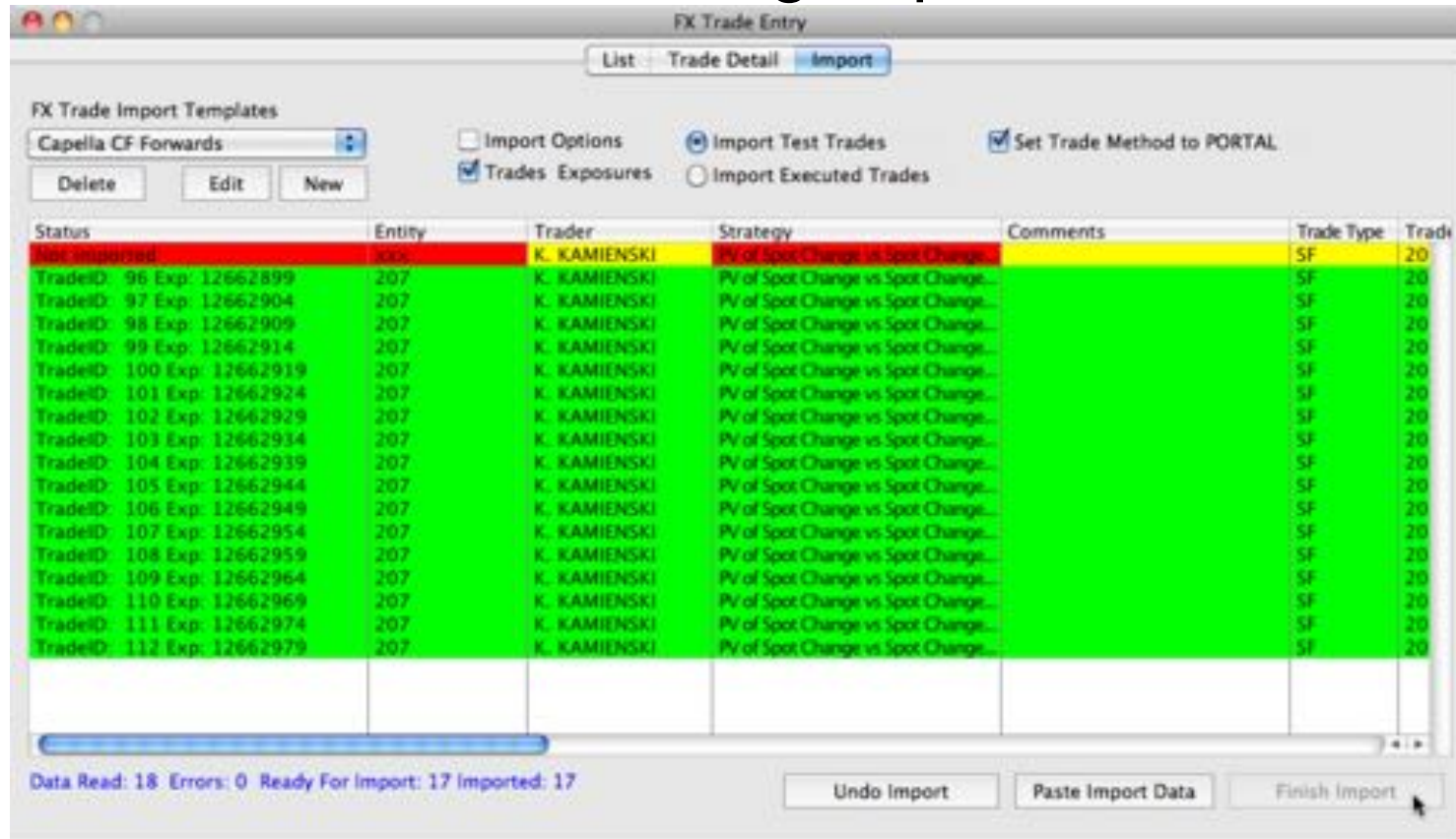
- The “Set Trade method to Portal” checkbox tells Orbit that you want test trades marked for trading through your designated FX trading portal
- If this box is not checked, test trades will be imported with a trade method of “MANUAL”
- This setting has no effect when importing executed trades

Performing Import



- To import, open your spreadsheet and then return to Orbit and select the template that matches the spreadsheet
- Drag-select and copy the range of cells in your spreadsheet that you want to import
- Return to Orbit and press the “Paste Import Data” button
- Orbit will parse the data according to the mappings set in the template. Your data is displayed in Orbit required field order
- If an import line fails validation, the line is painted yellow. The specific fields where errors occur are painted red. Double-click on red cells to see Orbit's explanation of the error
- Invalid lines will not be imported

Performing Import



- To complete the import, press the “Finish Import” button
- Orbit will import valid lines
- Lines that successfully import will be painted green and will include the new trade ID in a status column. Lines that were invalid or failed import will be painted red
- The “Undo Import” button allows you to delete imported data as long as that data is displayed on the “Import” tab
- The “List” tab of the “FX Trade Entry” window will display the trades you just imported

Reviewing Imported Trades on the List Tab

The screenshot displays the 'FX Trade Entry' application interface. The main window is divided into two panes. The left pane shows a 'List' tab with a table of trades. The right pane shows a 'Trade Detail' view for a selected trade.

Entity	TradeID	Bank	Type	Cur	Contract Amt	Cur	Other Amt	Trade Date	Value Date	Rate	Strategy	
207	147		SF	A	AUD	370,869.00	USD	0.00	10/01/2012	02/28/2013	0.000000	PV of Spot Change vs Spot C...
207	148		SF	A	AUD	462,559.00	USD	0.00	10/01/2012	03/28/2013	0.000000	PV of Spot Change vs Spot C...
207	149		SF	A	AUD	845,736.00	USD	0.00	10/01/2012	04/30/2013	0.000000	PV of Spot Change vs Spot C...
207	150		SF	A	AUD	977,158.00	USD	0.00	10/01/2012	05/31/2013	0.000000	PV of Spot Change vs Spot C...
207	151		SF	A	AUD	781,863.00	USD	0.00	10/01/2012	06/28/2013	0.000000	PV of Spot Change vs Spot C...
207	152		SF	A	AUD	1,532,343.00	USD	0.00	10/01/2012	07/31/2013	0.000000	PV of Spot Change vs Spot C...
207	153		SF	A	AUD	1,399,026.00	USD	0.00	10/01/2012	08/30/2013	0.000000	PV of Spot Change vs Spot C...
207	154		SF	A	AUD	1,302,829.00	USD	0.00	10/01/2012	09/30/2013	0.000000	PV of Spot Change vs Spot C...
207	155		SF	A	AUD	1,559,174.00	USD	0.00	10/01/2012	10/31/2013	0.000000	PV of Spot Change vs Spot C...
207	156		SF	A	AUD	1,503,770.00	USD	0.00	10/01/2012	11/29/2013	0.000000	PV of Spot Change vs Spot C...
207	157		SF	A	AUD	1,606,361.00	USD	0.00	10/01/2012	12/31/2013	0.000000	PV of Spot Change vs Spot C...
207	158		SF	A	AUD	992,233.00	USD	0.00	10/01/2012	01/31/2014	0.000000	PV of Spot Change vs Spot C...
207	159		SF	A	AUD	1,368,256.00	USD	0.00	10/01/2012	02/28/2014	0.000000	PV of Spot Change vs Spot C...
207	160		SF	A	AUD	1,555,778.00	USD	0.00	10/01/2012	03/31/2014	0.000000	PV of Spot Change vs Spot C...
207	161		SF	A	AUD	1,401,410.00	USD	0.00	10/01/2012	04/30/2014	0.000000	PV of Spot Change vs Spot C...
207	162		SF	A	AUD	1,576,639.00	USD	0.00	10/01/2012	05/30/2014	0.000000	PV of Spot Change vs Spot C...
207	163		SF	A	AUD	1,359,482.00	USD	0.00	10/01/2012	06/30/2014	0.000000	PV of Spot Change vs Spot C...

The 'Trade Detail' view for Trade ID 149 (149/12663212) shows the following details:

- Entity: 207
- Trade Type: SF - Sell Forward
- Trade Attribute: Value
- TradeID: 149 (149/12663212)
- Trader: K. KAMIENSKI
- Contract Cur: AUD
- Contract Amount: Sell Fwd 845,736.00 AUD
- Base Currency: USD
- Base Amount: 0.00 USD
- Trade Date: 10/01/2012
- Value Date: 04/30/2013
- Bank: Bank
- Bank Trader: Bank Trader
- Spot Rate: 0.000000
- Points: 0.000000
- Contract Rate: 0.000000
- Strategy: PV of Spot Change vs Spot Change Regre...
- Beneficiary Entity: Beneficiary Entity

At the bottom of the application, there are buttons for 'Reports', 'Portal', 'Exit', 'Export', and 'Print'. A status bar indicates 'Trades Selected: 17' and '1' trade is currently selected.

- Immediately after import, the “List” tab will show the trades that were imported
- Double-click on a trade line to review and edit the trade
- If you find a problem with the imported trades, you may return to the “Import” tab. As long as the import results are still showing, you can use the “Undo Import” button to delete all of the imported trades (and exposures, if exposures were imported)