



Fortress
Release Notes
2011/07/25

Intended audience

All Fortress Clients

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Table of Contents

1. INTRODUCTION	4
2. RELEASE NOTES	4
2489.....	4
2527.....	5
2534.....	7
2541.....	7
2688.....	8
3016.....	9
3209.....	10
3354.....	11
3450.....	12
3455.....	13
3456.....	13
3628.....	15
3663.....	15
3675.....	16
3707.....	18
3818.....	19
3820.....	20
4014.....	21
4015.....	23
4124.....	25
4125.....	26
4180.....	27
4278.....	28
4279.....	28
4305.....	29
4461.....	30
4543.....	30
4555.....	31
4556.....	33
4602.....	34
4678.....	35
4729.....	35
4765.....	36
5038.....	37
5084.....	38
5142.....	39

5148.....40

5153.....42

5222.....43

4435.....44

3. ADDITIONAL ATTACHMENTS45

4. SIGN OFF.....45

1. Introduction

This document contains all the relevant details regarding this update.

The following information is provided for each AR:

1. The reported AR number and AR Description.
2. Details regarding the actions performed by STT in order to address each AR.
3. Details regarding the updates (DLLs, reports, database scripts, version info).
4. Steps required by the client to update the relevant environment.
5. Details regarding steps to be executed by the client in order to perform acceptance testing.
6. A report containing the TestPartner results (where applicable).

2. Release Notes

2489	External Reference Number	4854
	Action Request Description	<p>Attached please find development specification for a change request on Swift Messages.</p> <p>Attached: NACK Messages Status Update(2).docx</p> <p>Please enhance workflow notification for all NACK messages that are received. This must also include a report with details of the order and the error code.</p>
	Actions Performed	<p>Code changes include the following</p> <ol style="list-style-type: none"> 1. Code changes for outgoing messages to include the RowID in the message in block 108 for all messages except MT202 2. Code changes in SwiftBridge to be able to read Nack messages and update the relevant message 3. Communication server changes to process the Nacked message and update the status and send a Workflow notification 4. A new text report to display all Nacked messages <p>Background information</p> <p>When a Nack is received Swiftbridge will update the original message with a status -2 and will update the Nack error and Nack Line details. The Communication Server will process the message, generate a Workflow and update the status to 106. Workflow will pop-up and allow user to run Message Nack Report.</p>

<p>Steps to perform testing</p>	<p>In order for testing the following is required.</p> <ol style="list-style-type: none"> 1. Report is installed and actionable with workflow, please note that the report needs to be installed using Procedure 30106. 2. A new SwiftBridge is required 3. A Dbsync is required 4. Dataview changes is required to the following <ol style="list-style-type: none"> a) Procedure 2673 Message table view requires the 2 new status added <ul style="list-style-type: none"> 2 Incoming Nack to be processed 106 Outgoing: Nacked b) Procedure 2673 Message table view requires 2 new columns to be added <ul style="list-style-type: none"> NackError (With a extended field option including all the Nack descriptions) NackLine (To display the line on which the message Nacked) 5. Messages are sent out with SwiftBridge. 6. Message gets Nacked and returned to incoming channel 7. Communication Server process Nack and send a workflow notification (new workflow ID 61) 8. Report is installed and actionable with workflow, please note that the report needs to be installed using Procedure 30106.
<p>Impact Analysis</p>	<p>All outgoing message needs to be tested to see if RowID is included in block 3 A new SwiftBridge is required Dataview changes as mentioned Communication Server Processing New Text report to be send with this update All outgoing message needs to be tested to see if RowID is included in block 3 A new SwiftBridge is required Dataview changes as mentioned Communication Server Processing A new RepGen is required for configurations of the new report</p>
<p>Steps to implement</p>	<ol style="list-style-type: none"> 1. Replace the old DataView with the new one provided 2. Run procedure 30002 and upload Nacked Messages By Date.txt and Nacked Messages Report.txt

2527

<p>External Reference Number</p>	<p>0</p>
<p>Action Request Description</p>	<p>Please enhance the input fields for report 6235 to allow user to</p>

	<p>indicate if the report must be printed including or excluding the status changes.</p> <p>We could like the status changes to be kept in the audit trail, but the report is too long if the print it including the status</p>
Actions Performed	Added in input for the user to select whether or not they want the CA Declarations Audit Report (6235) to include status changes.
Steps to perform testing	<p>Scenario1:</p> <ol style="list-style-type: none"> 1. Log into Fortress Custody. 2. Run procedure 9201 – View Declarations Detail and capture a new corporate action. 3. Run procedure 6235 – CA Declaration Audit Report. 4. Ensure that the above declaration appears on the above report as action addition and note the status of the corporate action. 5. Ensure you get workflow pop up messages that the corporate action has been edited. 6. Run procedure 9212 – View Unauthorised Declaration Details and authorize corporate event. 7. Ensure that you get a workflow pop up message that corporate action has been edited. 8. Run procedure 6235 – CA Declaration Audit Report with the ‘include status change’ tick on. 9. Ensure that it shows the original status value and modified value. 10. Ensure the report picks up changes to all statuses. <p>Scenario2:</p> <ol style="list-style-type: none"> 1. Run procedure 6235 – CA Declaration without the ‘include status change’ tick on. 2. Ensure that it shows the other audit entries for that declaration other than the status change.
Impact Analysis	The changes will only impact the CA Declarations Audit Report (6235).
Steps to implement	Copy the July Release volfile into Custody environment.

2534

External Reference Number	0
Action Request Description	Please could Fortress be enhanced to allow users to delete multiple entries from the Corporate Action Entitlement file (proc 98010). Currently we can only delete one entry at a time.
Actions Performed	This update is for TFS 2534 Code changes made to Procedure 9204- 'View Entitlements' to allow multiple entries to be selected and deleted all at once
Steps to perform testing	<ol style="list-style-type: none"> 1. Log into Fortress Custody. 2. Run procedure 9204 – View Entitlements File. 3. Make a multiple entry select and delete. 4. Ensure that the view refreshes without the deleted entries. 5. Ensure that you cannot delete settled entitlements 6. Ensure that audit table (TRAD_AUDENTIL) displays the correct audit logging
Impact Analysis	No impact besides multiple select on deletion of entitlements using procedure 9204
Steps to implement	Implement July Release Custody volfile into Custody environment.

2541

External Reference Number	0
Action Request Description	Please could report - Money Market due date report be enhanced to show the information in date order and not instrument order as currently does.
Actions Performed	Modified Sorting to now sort Procedure 6187 Money Market Due report to Maturity Date Client Instrument

Steps to perform testing	<ol style="list-style-type: none"> 1. Log into Fortress Custody. 2. Capture and settle trades using 2 different money market instruments and 2 different clients. 3. Also ensure that the money market instrument have different maturity dates. 4. Run procedure 6187 – Money Market Due Date Report. 5. Ensure that its sorts by Maturity Date, Client Code and Instrument Code.
Impact Analysis	Only changed sorting order of report 6187 Money Market Due report
Steps to implement	Copy July Release volfile into Custody environment.

2688

External Reference Number	20394
Action Request Description	<p>As per previous discussions attached please a list of the balance which are being calculated by the system when calculating the BND files and doing balance corrections.</p> <p>I have checked everything I can think of, but cannot see why these balances are not being calculated properly.</p>
Actions Performed	Wrote a new procedure (9751 - Fix net Archived Instructions in the MSF)
Steps to perform testing	<p>Run the Following script to get rid of Nominal's that contain Fractions:</p> <pre>--START SQL STATEMENT --Get rid of FRACTIONS UPDATE TRAD_STRATE SET NOMINAL = ROUND(NOMINAL,0) WHERE NOMINAL - ROUND(NOMINAL,0)<>0 AND SETTLETYPE <> 'PAYAD' --Fix two Entries that were Rounded down UPDATE TRAD_STRATE SET NOMINAL = 146 WHERE OURREFERENCE =</pre>

	<pre>' 1395345'</pre> <pre>UPDATE TRAD_STRATE SET NOMINAL = 321 WHERE OURREFERENCE =</pre> <pre>' 1649065'</pre> <pre>--END SQL STATEMENT</pre> <p>Run the Utilities in this order:</p> <p>Run Proc 9753 – This Fixes old Demat Entries</p> <p>Run Proc 9752 – This Fixes Transfers that had no Counter leg movement</p> <p>Run Proc 9751 – This will Archive the STRATE Movement Table (USE ONLY THE C OPTION WHEN Running this Procedure)</p> <p>Run Balance corrections (6132)</p>
Impact Analysis	None - New procedure
Steps to implement	These Changes are contained within the July Volfile release.

3016

External Reference Number	0
Action Request Description	<p>Please check the attached certificate in safe report. It does not seem to pick up the certificates that are in the safe.</p> <p>The certificate it is showing is actually in safe 9.</p> <p>This needs to be corrected urgently</p> <p>Please advise.</p>
Actions Performed	<p>This update is for TFS 3016</p> <p>Code changes made to procedure 2521 to include certificates in safe 1 when running for safe 1</p>
Steps to perform testing	<ol style="list-style-type: none"> 1. Login into Fortress Custody. 2. Run procedure 2521 – Scrip in Safe for a specific client and different safe numbers (1, 9 and 11). 3. Note down the nominal and instrument code. 4. Run procedure 2408 – Certificate File View and view the selected certificates in step 3.

	5. Note the safe number and ensure that it corresponds to the one on the procedure 2521 – Scrip in Safe report.
Impact Analysis	No impact besides the report it self
Steps to implement	Insert volfile into testing environment and run DBSYNC.

3209

External Reference Number	0
Action Request Description	<p>Please could procedure 9199, settlement cycle setup, be amended to include a maximum settlement cycle?</p> <p>According to the Strate Directives, trades have a maximum settlement cycle which we need to adhere to. Although they are not penalizing for this yet, they need to ensure that trades are not reported contradicting this. They had an incident whereby they reported a trade on a T+12 cycle. They may introduce fines at a later stage</p> <p>The system will also need to be amended to then ensure that no trades are loaded with a settlement cycle longer than prescribed.</p> <p>There are some trade types which Strate has not specified, being loan related trades, so they need to be able to insert a value for these trade types which currently do not have a specified maximum cycle, so that the system will accept the trades.</p>
Actions Performed	<p>Code changes as follow:</p> <ol style="list-style-type: none"> 1.) Code added to FileDefinitions to add in new field for Maxcycle (Requires DBSYNC) 2.) Code changes made to Procedure 9199 to enter in max cycle for client type (Max value to be inserted for all client types 999 if not used) 3.) Cycle check on client type fields for input trades. <p>Extra info Please update dataview for Procedure 9199 to also include field Maxcycle Dbsync required</p>

<p>Steps to perform testing</p>	<p>Prerequisites</p> <ol style="list-style-type: none"> 1. Replace exiting DataView with the one provided. 2. Run procedure 204 3. Run procedure 9199 and enter in a specific max trade cycle for all the client types. <p>Test Steps</p> <ol style="list-style-type: none"> 1. Run procedure 9199 and insert the maximum settlement period for the specific client types. 2. Capture a trade (9115 and 9116) with a settlement date outside the settlement cycle for the specific client (i.e. outside the maximum settlement date) 3. Ensure a warning is encountered stating that the trade is outside the settlement cycle and cannot be captured. 4. Repeat the above steps with all the client types
<p>Impact Analysis</p>	<p>Dataview changes for Procedure 9199 DBsync required Testing of all procedures that used to check for the minimum cycle as well</p>
<p>Steps to implement</p>	<p>Replace exiting DataView with the one provided.</p>

3354

<p>External Reference Number</p>	<p>0</p>
<p>Action Request Description</p>	<p>Please be advised that we got the attached exception after flagging a journal batch. Please investigate and advise.</p>
<p>Actions Performed</p>	<p>This was fixed on the May 2011 release, where every screen had to refresh its contents once batch checking was completed. This error occurred when one batch was checked and the screen returned the max value of entries for the screen to still include the entry that was removed.</p>
<p>Steps to perform testing</p>	<ol style="list-style-type: none"> 1. Run procedure 1413 and capture multiple journal postings. 2. Run procedure 1433 and flag a journal batch. 3.Ensure that after flag a journal batch and the list has refreshed that

	no exception is encountered
Impact Analysis	No impact as no code changes was required for this as it was done on previous release.
Steps to implement	None

3450

External Reference Number	0
Action Request Description	<p>Please change the following field on the report:</p> <p>Internal Holdings to Balances Internal CSD Holding to Certificates</p> <p>Please find attached: State Bal 18032011.pdf</p>
Actions Performed	<p>Changes made as per request, renamed column headings for STRATE BALANCE EXCEPTION REPORT</p> <p>Code Segment VWSMOVES.DLL & .PDB</p>
Steps to perform testing	<ol style="list-style-type: none"> 1. Run report 9831 2. Ensure that the column heading Internal Holdings has been changed to Balances 3. Ensure that the column heading Internal CSD Holding has been changed to Certificates. 4. Ensure that the correct data is populated under the correct headings.
Impact Analysis	No impact besides the renaming of column headers as requested
Steps to implement	Install the update

3455	External Reference Number	0
	Action Request Description	<p>Please create a new report like our current Holdings Report (2517) and replace instrument full name with two fields "Plus Shares" from the Entitlement Table.</p> <p>Report Name - "Client Holdings with Entitlement"</p>
	Actions Performed	Created a new Report "Client Holdings with Entitlements"(2526) to display the client holdings including pending entitlements.
	Steps to perform testing	<ol style="list-style-type: none"> 1. Run procedure 9201 and create a CA and authorize it in procedure 9212 2. Run procedure 9207 and create the entitlements and eligibility for the CA 3. Run the client holding report with the include entitlements flag on. 4. Ensure that the holdings report includes the entitlements. 5. Run procedure 9210 and create the trades for the entitlements. 6. Rerun the report with the tick on and ensure that the entitlements have been removed from the entitlements section of the report and are now in the Tradable Positions 7. Ensure that there are new "Plus Shares" and "Less Shares" columns that have replaced the client codes.
	Impact Analysis	<p>Changes made will impact the new report 2526 but could also have an effect on the following existing reports:</p> <ul style="list-style-type: none"> -2523 Client Holdings Report- By Group -2517 Client Holdings Report
	Steps to implement	None

3456	External Reference Number	0
	Action Request Description	<p>Please enhance the Master Code 5 Pop Up Block on the "Electronically Commit to Strate" procedure no 9125 to display transaction details i.e. STT Reference, Client Code Share Code, Nominal when users are committing after Cut-off time.</p>

	Attached: Master Code 5 Pop Up on Procedure 9125 - After Cut-off time Commit.msg
Actions Performed	Added the requested information to the master code box.
Steps to perform testing	<p>Scenario1:</p> <ol style="list-style-type: none"> 1. Log into Fortress Custody. 2. Run procedure 9114 – On-Exchange Recording of an MT586 and capture an ONEX trade. 3. Run procedure 9127 – On-Exchange Recording of an MT54x and marry the ONEX trade. 4. Run procedure 2502 – Flag a Batch as Checked and authorize broker’s note batch. 5. Run procedure 9125 – Electronically Commit to STRATE. 6. Commit OFFEX trade ensure that you get the master code 5 pop up box displaying the STT Reference, Client Code, Share Code and Nominal. 7. Ensure you get commitment batch for the ONEX. 8. Ensure this works for all instrument types. <p>Scenario2:</p> <ol style="list-style-type: none"> 1. Run procedure 9115 – Of-Exchange Recording of an Instruction, capture an OFFEX and don’t commit to trade. 2. Run procedure 9006 – Select STRATE Batch Type to Check and authorize OFFEX instruction batch. 3. Run procedure 9110 – Manual Status Intimation Update, don’t commit the OFFEX and change status to 101 – Accepted. 4. Run procedure 9125 – Electronically Commit to STRATE. 5. Commit OFFEX trade ensure that you get the master code 5 pop up box displaying the STT Reference, Client Code, Share Code and Nominal. 6. Ensure you get commitment batch for the OFFEX.
Impact Analysis	The changes will impact the process for checking the cut-off time in procedure 9125 as well as procedure 9225.
Steps to implement	Copy July Release volfile into Custody environment

3628

External Reference Number	0
Action Request Description	<p>We have found that when we print a tax certificates using procedure 9354 the system is not showing any decimals if the client earned a round figure.</p> <p>As per the attached they want the interest earned to show as 387.00</p>
Actions Performed	Changed the decimal format of the cash value and interest earned fields on 050.ENPRN.rdl file
Steps to perform testing	<ol style="list-style-type: none"> 1. Copy attached 050.ENPRN.rdl into the notes directory of the start-in directory. 2. Log into Fortress Custody. 3. Run procedure 9354 – Tax Certificates. 4. Ensure that there's .zip folder and .PDF file on the path specified in step 3. 5. Open the .PFD file and ensure that the cash earned and interest earned are a round figure 6. Ensure that if a value has no decimal value it still displays the decimal as .00 i.e. 3.00
Impact Analysis	This will impact the printing of the tax certificates. Please copy attached note to release document. This will impact the printing of the tax certificates.
Steps to implement	Copy the attached 050.ENPRN.rdl file into the NOTES directory of the start-in directory.

3663

External Reference Number	21918
Action Request Description	<p>Loading Manual MT54X for Trades between LDT & RD</p> <p>Please could Fortress be enhanced to warn users loading trades using procedure 9127 (Manual MT54X), if they are loading a trade which has the trade and settlement dates between LDT & RD, and the instrument is subject to an elective corporate action.</p>

Actions Performed	<p>Code changes made to check for elective corporate actions and warn users when loading trades on procedure 9127 id the date range falls inside ca process.</p> <p>Please note that the actual check is done on the settlement date field.</p> <p>Also included a workflow entry to notify users this was done on AR 21918</p>
Steps to perform testing	<ol style="list-style-type: none"> 1. Log into Fortress Custody. 2. Run procedure 12000 – View Workflow Subject ID’s and load workflow ID 60 – Trades Loaded Between LDT+3 and LD. 3. Run procedure 12001 – View Workflow Routing Table and set up the sender of the workflow ID 60. 4. Run procedure 9201 – View Declarations Details, load an elective event and note the LDT and RD dates. 5. Run procedure 9127 – On-Exchange Recording of an MT54X for the instrument that the elective event was captured for. 6. Ensure that the trade and settlement date fall between the LDT and RD dates. 7. The user should get an error message stating that the trade is between LDT and RD date and information messages stating that there’s an event occurring do you want to continue. 8. Finally you should get a workflow pop message stating that the instrument used to capture the manual MT54X is between the LDT and RD dates of a corporate action. This was done on AR 21918 9. Ensure that a warning is encountered when loading trades in procedure 9115 and 9114
Impact Analysis	This impacts the capturing of on exchange transactions
Steps to implement	Copy July Release volfile into Fortress Custody environment. This was done on AR 21918

3675

External Reference Number	19899
Action Request Description	<p>Details need to be populated in the body of the email.</p> <p>Currently when MT598-921 messages are received on Fortress they are forwarded on to all clients with a holding and a valid Swift address.</p>

	<p>The information on these messages also needs to be sent to our asset manager clients, and this is currently being done manually via email.</p> <p>The details need to be populated in the body of the email, and not as an attachment.</p> <p>The system needs to keep a log of the notifications sent out for audit purposes, but the email must be sent automatically by the system. We would want to have a contact list where we can put in contact email addresses which the system must use, as the personnel file only has one contact, and we may want to send the details to multiple users. Each contact must get a separate email, as we do not want clients to see who else is getting the information.</p> <p>Attached please find a sample of how the message should look.</p>
Actions Performed	<p>This update is for TFS 3675</p> <p>Code changes made to Procedure 341 to allow for duplicate loading of Area Cross references for Company Announcements in order to send multiple e-mails for Corporate Action Company Announcements</p> <p>Please note that functionality must be tested from incoming message thus communication server and worker threads. As well as from message file view Procedure 2673 to send out the emails for MT598-921.</p> <p>NOTE: Please note that I need to be informed before testing starts as this function could send out e-mails to clients which need to be stopped in order to not cause HAVOC. This update is for TFS 3675</p> <p>Code changes made to Procedure 341 to allow for duplicate loading of Area Cross references for Company Announcements in order to send multiple e-mails for Corporate Action Company Announcements</p>
Steps to perform testing	<ol style="list-style-type: none"> 1. In procedure 341, Load an extra Area Cross Reference for a client code for Company Announcements: Functional Area must = '*' and Operational Area must = '@' 2. In the Personnel File for the client add multiple entries for which the emails must be sent out to. 3. Read in an MT598-921 Message and ensure that the Email is sent to the Two or more Personnel Entries as set up in procedure 341 4. Ensure that the correct number of emails are sent if sending the messages from the view of the SWIFT Messages Table

Impact Analysis	No impact besides allowing multiple Area Cross reference allowed for Corporate Action Company Announcements
Steps to implement	This Update is contained within the July Volfile Release

3707

External Reference Number	21355
Action Request Description	<p>Report for Accounting Entries posted Attached please see a copy of the report generated when we create our cams payment file using procedure 9353.</p> <p>The net settlement total has been printed as double what the total should be. I have checked the CAMS file created, and the payment amount is correct.</p> <p>I have also attached the entries from the pay file.</p>
Actions Performed	Fixed total to include all considerations Done on AR 21355
Steps to perform testing	<p>Scenario 1</p> <ol style="list-style-type: none"> 1. Using procedure 9114 load the following trades : <ol style="list-style-type: none"> a. RVP 100,000 OML R 1,420,625.31 b. DVP 100,000 OML R 1,555,619.42 2. Change the status of the trades in the STRATE Movement file to 601. 3. Settle the trade where the "Generate Auto Payment" check is ticked. 4. Flag the batch. 5. Ensure that the entry appears in procedure 9352 "Automated Payment File View". 6. Create the payment file using procedure 9353 "Create CAMS Automated Payment File. 7. Print the batch and ensure that the payment file was created. 8. Upload file in FNB Online. <p>Scenario 2</p>

	<ol style="list-style-type: none"> 1. Read in MT 586 message for OTKB: <ol style="list-style-type: none"> a. DVP 7079 AFR R 48,006.98 b. DVP 1100 AFR R 7,516.53 2. Change the status of the trades in the STRATE Movement file to 601. 3. Settle the trade where the "Generate Auto Payment" check is ticked. 4. Flag the batch. 5. Ensure that the entry appears in procedure 9352 "Automated Payment File View". 6. Create the payment file using procedure 9353 "Create CAMS Automated Payment File. 7. Print the batch and ensure that the payment file was created. 8. Upload file in FNB Online. <p>Expected Results</p> <ul style="list-style-type: none"> • The Payment file is to be created for all clients when auto payment indicator is checked. • Consideration on payment file must agree with the consideration of trades loaded.
Impact Analysis	Only the Accounting Entries Posting report will be affected. Done on AR 21355
Steps to implement	Done on AR 21355

3818

External Reference Number	0
Action Request Description	<p>Francois ran the cash account accruals on some cash account but there was a 1 cent difference more on some accounts and a one cent less on some accounts. He then posted the difference of the one cent using movement codes 4124 and 4138, which debits/credits income and MANCO account (he loaded this codes).</p> <p>This once cents reflects as follows on the cash account, under income (see attached "one cent" document).</p> <p>The problem starts as follows:</p> <p>The two daily account sheets attached for 31/03/2011 and 01/04/2011 differs by one cent but the cash book statement (which</p>

	<p>indicates the correct closing balance) differs from the daily account sheet of 01/04/2011.</p> <p>This happened on the following portfolios as well: TRCLB, CIHYF, CIHIT.</p>
Actions Performed	<p>Problem was due to the system posting incorrectly rounded movements to the cash movements table.</p> <p>Corrected the code to always post "clean" movements (i.e. no fractional cents) when posting accounting.</p> <p>Created a SQL script to repair the existing entries in the database. (See Attachments).</p> <p>Code changes as follows:</p>
Steps to perform testing	<p>Run the portfolio Reval report on different dates to check if the amounts posted to the report are correct.</p> <p>Check the Cash Book Statement if It is posting the correct amounts, including cents during Trade capture, Cash Accruals and manual accruals. Compare the values in the Cash Statement to that in the Daily account sheet.</p>
Impact Analysis	<p>May impact Portfolio Revaluation Reports.</p> <p>May impact CashBook Reports</p> <p>May impact Daily Account sheet.</p> <p>Please check the above.</p> <p>May cause a 1 or two cent difference in existing reports.</p>
Steps to implement	<p>Run the Script to correct rounding of movements in the cash movement table.</p> <p>Install the updates into the volfile to correct the posting of future movements into the cash movement table.</p>

3820

External Reference Number	0
Action Request Description	<p>Please enhance. Entries are being printed on the audit report (procedure 6222) as blank entries, and we have been unable to see how the entries are being generated.</p>

Actions Performed	Changed the Cash Account Cross Reference Audit Report (6222) to not display the blank entries.
Steps to perform testing	<ol style="list-style-type: none"> 1. Manually edit an account via procedure 1486 2. Edit an account via procedure 1419- Edit Global Account 3. Run the report. 4. Ensure that no zero entries are included and that the audits are picked up
Impact Analysis	Only the Cash Account Cross Reference Audit Report(6222) will be affected by these changes
Steps to implement	<p>Update .vol Run 3820.sql to remove invalid data</p>

4014

External Reference Number	0
Action Request Description	Please amend the cash planning figure report procedure number 9899 as per the attached document.
Actions Performed	<p>Rewrote the Cash Planning Figures Report to accommodate the changes requested in the attached specification.</p> <p>The following notes should be made:</p> <ol style="list-style-type: none"> 1. In section 3 of the specification the final point regarding transactions per user should be amended to be transactions per client 2. A DBSync needs to be done for these changes 3. In section 3 of the specification the first point asks for an option to exclude accounts that do not have any cash transactions, this was amended to exclude free of payment transactions.
Steps to perform testing	<p>Input Options</p> <ol style="list-style-type: none"> 1. A new field to exclude accounts with no pending cash transaction is included. 2. A new field to show balances only and exclude underlying transaction.

	<p>3. Input to display transaction for a specific user and for a specific date range.</p> <p>Transaction to be taken into account (only vs. payment transaction will be taken into account)</p> <ol style="list-style-type: none">1. Electronically capture a MM transaction via SWIFT message. (do not settle the trade)2. Run report 9899 and ensure that the transaction captured is reflected. The instruction is pick from the Strate Movement Table-90053. Settle the trade and re-run the report.4. Ensure that the trade no longer reflects on the report and that the balances are correct.5. Capture a physical MM transaction. (do not settle the trade)6. Run report 9899 and ensure that the transaction captured is reflected. The instruction is pick from the instruction table 24157. Settle the trade and re-run the report.8. Ensure that the trade no longer reflects on the report and that the balances are correct.9. Capture a Bond Transaction. (do not settle the trade)10. Run report 9899 and ensure that the transaction captured is reflected. The instruction is pick from the instruction table 241511. Settle the trade and re-run the report.12. Ensure that the trade no longer reflects on the report and that the balances are correct.13. Capture On-exchange trades via 9117. (do not settle the trade)14. Run report 9899 and ensure that the transaction captured is reflected. The instruction is pick from the Strate Movement Table 900515. Settle the trade and re-run the report.16. Ensure that the trade no longer reflects on the report and that the balances are correct.17. Capture OFF-exchange trades via 9115. (do not settle the trade)18. Run report 9899 and ensure that the transaction captured is reflected. The instruction is pick from the Strate Movement Table 900519. Settle the trade and re-run the report.20. Ensure that the trade no longer reflects on the report and that the balances are correct.21. Run Procedure 1413 and capture multiple Journal Postings.22. Run the report and ensure that the journals are included.23. Run Procedure 1413 and capture multiple Journal Postings with future dates24. Run the report for the date range that includes the future dated journal postings.25. Capture a Corporate Action that pays out cash and create entitlements. Take note of the Pay Date26. Do not create any instructions for the entitlements. The
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	<p>entitlements should have blank “Less cash Instructions reference” and “Plus Cash Instruction reference”.</p> <p>27. Run the report for a specific date range in which the Pay date of the Corporate actions is included.</p> <p>28. Ensure the report picks up the entitlements.</p> <p>29. Ensure that the current cash balance does not include future dated journal postings.</p> <p>30. Run the report and set the “Exclude accounts with no pending cash transaction” flag to true and run the report.</p> <p>31. Ensure the report is produced without accounts that have no pending cash transaction</p> <p>32. Set the “Balances only” Flag to true and run the report.</p> <p>33. Ensure the report is produced with the account balances only and not the underlying transactions.</p> <p>34. Run the report for a specific user and for a specific date ranges.</p> <p>35. Ensure the report is produced within the correct criteria.</p> <p>New Report fields</p> <p>1. Payment Due - this field should display the amount due to be paid to or from the client for each day of the date range. If the payment dude is in the negative the total due for the next day must be 0.</p> <p>2. Projected Closing Balance- must add up all the transactions both debit and credit as they appear on the report</p> <p>3. Actual closing balance- the last day’s payment due of the given date range</p> <p>Report Parameters</p> <p>1. Ensure the report can be printed per client.</p> <p>2. Ensure the report can be printed per branch.</p> <p>3. Ensure the report can be printed per SCA.</p> <p>4. Ensure that only exceptions can be printed.</p>
Impact Analysis	The changes made will impact the report (9899) as well as the calculating of entitlements.
Steps to implement	None

4015

External Reference Number	0
Action Request Description	Please amend procedure 9798 & 9704 on Fortress to not allow users

	to capture futures trade dates on "Brokers Note date" field.
Actions Performed	Code changes made to both Procedure 9798 & 9704 to not allow a trade with a Brokers Not date in the future. Future dates can only be loaded if the system is forward dated.
Steps to perform testing	<ol style="list-style-type: none"> 1. Run procedure 9798. 2. Authorize an entry with a status "To be Authorized" and try to enter in a future Brok Date. (Will only be allowed if the system is forward dated). 3. Ensure that future date is not allowed. 4. Run procedure 9704. 5. Authorize an entry with a status "To be Authorized" and try to enter in a future Brok Date. 6. Ensure that a future date is not allowed. 7. Ensure that a future trade can only be loaded on forward dating the entire system. <ol style="list-style-type: none"> 1. Run procedure 9798. 2. Authorize an entry with a status "To be Authorized" and enter in a future Brok Date. 3. Ensure Master code % is encountered. 4. Run procedure 9704. 5. Authorize an entry with a status "To be Authorized" and enter in a future Brok Date. 6. Ensure Master code % is encountered. <ol style="list-style-type: none"> 1. Run procedure 9798. 2. Edit an entry with a status "To be Authorized" and enter in a future Brok Date. 3. Ensure Master code % is encountered. 4. Run procedure 9704. 5. Edit an entry with a status "To be Authorized" and enter in a future Brok Date. 6. Ensure Master code % is encountered.
Impact Analysis	No impact besides added validation on the Brokers Note date on the input screen of Procedure 9798 & 9704
Steps to implement	None

4124

External Reference Number	0
Action Request Description	<p>We have a report 12118, which prints a list of trades which have been loaded for instruments with trade and Settlement dates between LDT +3 and RD.</p> <p>We have subsequently discovered that the report is not picking up transactions which have been loaded via Scrip Comms, procedures 9704 and 9798.</p> <p>The report must please be corrected to also show the trades loaded via Scrip Comms with trade and settlement dates between LDT + 3 and RD.</p> <p>I have a sample of the report as it currently gives information, and an extract from Fortress of all the trades which should be on the report.</p>
Actions Performed	<p>This update is for TFS 4124</p> <p>Code added to write scripcomms trades between LDT and RD to the table required to populate report 12118- Corporate Action Trade Notification.</p> <p>Please test both scenarios to run report from workflow action item as well as running report manually.</p>
Steps to perform testing	<p>Scenario1:</p> <ol style="list-style-type: none"> 1. Log into Fortress Custody. 2. Run procedure 12000 – View Workflow Subject ID’s and load workflow ID 60. 3. Run procedure 12001 – View Workflow Routing Table and set up the parameters for the workflow ID. 4. Run procedure 9201 – View Declaration Details and create declaration. 5. Note down the LDT and RD date of the event and the instrument used to capture the corporate event. 6. Authorize the event using procedure 9212. 7. Run procedure 9704 and 9798 to load scripcomm transactions. 8. Ensure that you load them for the same instrument as the corporate event. 9. Ensure the trade dates are between the corporate events LDT and RD dates. 10. Ensure that you get a warning that there’s a corporate event

	<p>taking place, settlement should not be allowed.</p> <p>11. Ensure you get master code level 5 stating that there's a corporate event in progress.</p> <p>12. Ensure you receive batch.</p> <p>13. Ensure you get a workflow pop up message for trades between LDT and RD dates.</p> <p>14. Run procedure 12118 – Corporate Action Notification Report and ensure that the trades loaded on procedure 9704 and 9798 reflect on the report.</p> <p>Scenario2:</p> <p>1. Run procedure 12003 – View to do List and action the workflow items.</p> <p>2. Ensure that each item runs the report for the specific trade instead for all trades loaded in procedures 9704 and 9798.</p>
Impact Analysis	<p>Please check that the report and the workflow messages are correct to sign off TFS.</p> <p>Workflow ID is set to number 60</p>
Steps to implement	<p>Copy July Release into Custody environment.</p>

4125

External Reference Number	0
Action Request Description	<p>Please could the report generated by procedure 1456 be amended to print the account number by account number by the client name.</p> <p>At the moment only the client name is showing.</p> <p>Attached please find a copy of the report.</p>
Actions Performed	<p>Code changes made to include account number to account name on report as required</p>
Steps to perform testing	<p>1. Run report 1456-Print dump an account</p> <p>2. Ensure the report is produced with the clients account number next to the clients long name</p>
Impact Analysis	

	No impact besides account number added to report
Steps to implement	None

4180

External Reference Number	0
Action Request Description	Please enhance the Corporate Action Settlement procedure to prevent the MAGIC account from going into a Negative when it is under-allocated by changing the Buy/Sell indicator accordingly
Actions Performed	Rewrote procedure 1124-autosettlement of STRATE settled corporate actions. Enhanced the procedure to correctly update the SMF and instruction tables for the magic account when the resultant balance was less than 0 for nominal.
Steps to perform testing	<ol style="list-style-type: none"> 1. Load a corporate action for a name change. 2. Calculate and evaluate the event. 3. Determine the magic per SCA. 4. Run a CA Registered holder's report proc no. 9825. 5. Check the SCA figures. 6. Load magic entries (Manual MT566's) where the nominal is less. 7. Run Receive and Pay. 8. Settle the event. 9. Ensure that the -Buy becomes a +Sale. 10. The balance and certificate file must show a negative.
Impact Analysis	<p>Please re-test *all * scenarios where the MAGIC account balance can go negative, this includes receive and delivers.</p> <p>Please run balance corrections before and after the settlement process to ensure the logic is correct.(there should never be anything on the balance corrected report.)</p>
Steps to implement	None

4278

External Reference Number	0
Action Request Description	Please enhance we are getting an error when running the MIS for an account that is closed. They still need to retrieve the MIS details of an account if the account is closed and if the account has transactions in the period requested. The error states 'Object reference not set to an instance of an object.' and a screen dump is shown in the attached.
Actions Performed	Changed the MIS report to include clients with closed accounts
Steps to perform testing	<p>Scenario1:</p> <ol style="list-style-type: none"> 1. Log into Fortress Custody. 2. Run procedure 9062 – Monthly MIS Report for ALL. 3. Identify a client that the report printed for. 4. Run procedure 340 – Viewing Other Party File and mark the client account as closed. 5. Run procedure 9062 – Monthly MIS Report for the client whose account is closed. 6. Ensure that you get a pop up stating that the client is frozen and no exceptions are encountered. 7. Ensure that the report doesn't throw an exception for a non-resident client and client whose account is closed. <p>Scenario2:</p> <ol style="list-style-type: none"> 1. Run procedure 9062 – Monthly MIS Report. 2. Ensure that it filters data correctly and no exceptions are encountered.
Impact Analysis	Changes made will impact the Monthly MIS Report(9062)
Steps to implement	Copy July Release volfile into Custody environment.

4279

External Reference Number	0
Action Request Description	When a user cancels a scripcomms order is immediately rejected. The order should only be rejected when the cancel batch is flagged.

Actions Performed	Code changes made and Client Contacted to test this in week of 25th of July. We will go thru to client to test with a active scripcomm connection as this cannot be tested at STT.
Steps to perform testing	<ol style="list-style-type: none"> 1. Load a scrip comm. For an OFFEX order proc 9790. 2. Change the STT Status of the trade to 99 'To be Authorised. 3. Using procedure 9798, load the OFFEX and authorise the batch. 4. Cancel the OFFEX order using procedure 9126 'Cancel a STRATE Transaction'. 5. Authorise the batch. 6. Once the batch has been authorised ensure that the STT status in procedure 9798 has changed to 130 'Rejection Sent to Scrip'.
Impact Analysis	To be tested on-site with client in the week of 25th July after new release has been sent to client.
Steps to implement	None

4305	External Reference Number	0
	Action Request Description	<p>Please advise the procedure to send a RMDR message to a client on an Elective event</p> <p>A client account was created, we are able to generate NEWM, REPL and REPE messages for this client</p>
	Actions Performed	No coding changes done, this is due to a missing template
	Steps to perform testing	<ol style="list-style-type: none"> 1. Load a Corporate Action in procedure 9201 2. Authorize the Corporate Action in procedure 9212 3. Send the MT564 Message via procedure 9225 4. Ensure that the Reminder Message can be sent via procedure 9225

Impact Analysis	This Impacts the Reminder Messages that are not sent to Clients
Steps to implement	None

4461

External Reference Number	0
Action Request Description	Please advise which report will generate a Sub Register. Attached please find procedure 30060 This report is not correct; we require the total holdings to be added and produce 1 total at the end. We do not require Postal Address but Registered Holder names It should also reflect the SCA number (20005422)
Actions Performed	Changed the Report to include the SCA for the Registered Holder and added a total to the Nominal Column on the Report, also removed the Postal Address as requested.
Steps to perform testing	<ol style="list-style-type: none"> 1. Insert the New Text Report 2. Run the Report for the Different input criteria 3. Ensure that the SCA is present on the Report 4. Postal addresses should not be present 5. Ensure that the Registered Holder name is Present 6. Check the Grand total on the Nominal column and ensure that is adds up
Impact Analysis	This impacts the Reporting of Holder information to STRATE
Steps to implement	Install the new text report into the report directory

4543

External Reference Number	0
Action Request Description	When a user creates a trade on the system and want to authorize the batch the system gives the below warning.

	<p>However when creating a pledge (procedure 1100) and that batch needs to be authorized (proc 1106) the system allows the same user to capture and authorize the batch (With level 5 authorization)</p> <p>Could you add the same warning message as procedure 9006</p>
Actions Performed	Code changes made to procedure 1106 to check that capturer and authorizer is 2 different people
Steps to perform testing	<p>Positive Testing:</p> <ol style="list-style-type: none"> 1. Log into Fortress Custody. 2. Run procedure 1100 – Add a Pledge and insert a pledge. 3. Run procedure 1106 – Select Electronic Batch Type to check and ensure that when selecting authorize batch you get a warning message that authorizer and capturer can't be the same person. 4. Ensure that this works for both internal and STRATE pledges. <p>Negative Testing:</p> <ol style="list-style-type: none"> 1. Run procedure 1308 – Viewing Account and take off the 'Capturer and Authorizer must be different'. 2. Run procedure 1100 – Add a Pledge and insert a pledge and release. 3. Run procedure 1106 – Select Electronic Batch Type to Check and authorize batch. 4. Ensure that you don't get a warning message box that capturer and authorizer must different person. 5. Ensure this works for both internal and STRATE pledges <p>Encountering attached exception after inserting a pledge, when I press escape I encounter the attached exception.</p>
Impact Analysis	Pledge authorization to check if capturer and authorizer is 2 different people
Steps to implement	Install July Release volfile into Custody environment.

4555

External Reference Number	0
Action Request Description	We have found that the background accounting is posting invalid entries to the SUSPENSE account when journal batches and

	<p>settlements are being done at the same time. This needs to be corrected urgently please.</p> <p>We have also found that entries are being duplicated. It may be as a result of the background accounting process being opened more than once. Please could procedures 8015 be amended so that it can only be opened on one specific machine, and that one copy can be run.</p>
<p>Actions Performed</p>	<p>Made the necessary changes.</p> <p>Part of the problem with the suspense account is the fact that the system was posting half the journal entries, followed by settlements and then the remainder of the journal entries.</p> <p>This resulted in the system's accounting module identifying mismatched journal entries upon commencement of posting the settlement batches. The difference was then posted erroneously to the suspense account.</p> <p>The code has been amended to post all balancing journal entries first, and the other accounting as per normal.</p> <p>In addition, the system verifies that the background process is run on a specific machine. This machine configuration is configured in system configuration (2nd input screen) procedure 1300. (See attachment for example screen shot).</p> <p>Also, the system also a check that only one instance of procedure 8015 is running on the machine. This eliminates the possibility of the system posting duplicate accounting entries.</p> <p>Code changes include: * XtraMem * FileDefinitions * UConf</p> <p>NOTE: Since FILEDEFINITIONS is included, it is important that a DBSync be performed.</p> <p>NOTE2: the system will now not ever post unbalanced journal entries. The possibility exists that 32100 entries remain in the TRAD_ACCPEND table. Please monitor</p>

<p>Steps to perform testing</p>	<ol style="list-style-type: none"> 1. Post a one sided journal and do not authorize the batch. 2. Load various matching journal entries via Procedure 1413. 3. Do not authorize the batch. 4. Load orders 5. Settle the trades. 6. Do not flag the batch. 7. Authorize the following the one sided journal, the matching journal and the settlement batch simultaneously. 8. Ensure that the entries are not duplicated. 9. Ensure that no invalid entries are passed to the suspense account 10. Ensure that the one side journal is NOT posted to the suspense account.
<p>Impact Analysis</p>	<p>Impacts all accounting related postings. Including the following:</p> <ul style="list-style-type: none"> * Account Statements * Account Current Balances * Account Movements <p>NOTE: One side journals will never be posted through accounting!!</p>
<p>Steps to implement</p>	<p>None</p>

4556

<p>External Reference Number</p>	<p>0</p>
<p>Action Request Description</p>	<p>We reference to our telephone conversation regarding the list of account report. Can you please change the name of the report to read "List of client's Open/Closed"</p> <p>As per our discussion, please create the report to excluded client that are market/ticked "Safe Custody Only". When we run the procedure we will only see client of the list with mandates.</p> <p>Please note that the report is urgent.</p>
<p>Actions Performed</p>	<p>Changes made to Report "List of client's Open/Closed" to exclude all Client codes containing the text PLACEHOLDER on the 2nd Description line of the client table.</p> <p>The text MUST be all Uppercase with no spaces in order for the Report to exclude the client from the Report list</p>

Steps to perform testing	<ol style="list-style-type: none"> 1. Run the report for a specific set of clients. 2. Note the Clients that are displayed. 3. Add the PLACEHOLDER description to the 2nd Line Description for a few Client codes. 4. Ensure that those clients are not displayed on the report when requested.
Impact Analysis	This change impacts the Clients that are displayed on the Report.
Steps to implement	Copy the .TXT file to the Reports Directory

4602

External Reference Number	0
Action Request Description	Please see attached message that is creating the error when reading in on the worker threads.
Actions Performed	Increased the Array size for Additional comments on incoming Corporate Action Messages
Steps to perform testing	<ol style="list-style-type: none"> 1. Read in an MT564 Message via the Server and Worker Threads (Procedure 9500 and 9501) 2. Ensure that the 70E:ADTX field contains more than 10 line (Up to a maximum of 25 lines) 3. Notice the Worker threads and that the Index out of bounds error does not appear 4. Ensure that the Declaration is loaded successfully and that the Additional Text is displayed in the Additional Text portion of the Declaration
Impact Analysis	<p>Testing of incoming Corporate Action Messages with lager additional details blocs.</p> <p>This will also impact the outgoing messages containing the above saved details.</p>
Steps to implement	This Update is contained within the July Volfile release.

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4678	External Reference Number	0
	Action Request Description	Please remove the RetrieveNameAddressOnlyRS call made for the To Holder for U-to-U Scripcomms. Only the ValidateInvestor call should be made on the To Holder.
	Actions Performed	Fixed on-site Updates SCRPTRNF.dll SCRPTRNF.pdbFixed on-site
	Steps to perform testing	Must be tested at Client due to there's Scripcomm interface set up at STT site.
	Impact Analysis	Scripcomms Transfers to be tested
	Steps to implement	Insert attached .dll and .pdb using AutoUpdater.exe

4729	External Reference Number	0
	Action Request Description	Please could report number 12114 be amended to print the BP ID details of incoming MT586 messages. The BP ID would be the XREF NO populated in the Strate Movement File (CSDPACCNTNO)
	Actions Performed	Code changes made to Report 12114 to include BP ID from Strate Movement file through link from Marry file to Strate Movement and display on Marry File Exception Report
	Steps to perform testing	Scenario1:

	<ol style="list-style-type: none"> 1. Log into Fortress Custody. 2. Run procedure 9114 – On-Exchange Recording of an MT586. 3. Capture an ONEX trade. 4. Run procedure 12114 – Marry Exception Report and ensure that the report picks up the ONEX trade captured in step 3. <p>Scenario2:</p> <ol style="list-style-type: none"> 1. Run procedure 9114 - On-Exchange Recording of an MT586. 2. Capture an ONEX trade. 3. Run procedure 9127 – On-Exchange Recording of an MT54X and marry the ONEX trade. 4. Run procedure 2502 – Flag a Batch as Checked and authorize the broker’s note batch. 5. Run procedure 12114 – Marry Exception Report and ensure that the report does not pick up the ONEX trade captured. 6. Ensure that the BP ID column corresponds to the one reflecting in procedure 9005 – STRATE Movement File.
<p>Impact Analysis</p>	<p>No impact beside extra BP ID field added to Report 12114 Marry File Exception Report</p>
<p>Steps to implement</p>	<p>Copy July Release volfile into Custody environment.</p>

4765

<p>External Reference Number</p>	<p>0</p>
<p>Action Request Description</p>	<p>CONS database JHBMSQL5</p> <p>Size: 45 GB (total 83 GB inc. reserved and unused)</p> <p>Windows 2003 x64 Enterprise.</p> <p>SQL 2005 Standard.</p> <p>4 GB RAM</p> <p>Investigations found that there was blocking going on due to queries being run that were exhausting the resources of the servers, SQL was being forced to . This is probably down to three main factors...lack of covering indexes to support these queries, amount of data being returned and resources being consumed.</p> <p>Paul pulled out some of our trace information and included this in the</p>

	<p>attached spread sheet. It details long running queries with missing index information (according to SQL) is similar to the data they sent in October 2010.</p> <p>Please find attached: QUERY 1 NEW.sqlplan QUERY 2 NEW.sqlplan QUERY 1 ORIGINAL.sqlplan QUERY 2 ORIGINAL.sqlplan JHBMSQL5_QUERY_Performance.xlsx</p>
Actions Performed	Code changes made to where clause in SQL which slowed down the SQL server for Procedure 9412.
Steps to perform testing	<ul style="list-style-type: none"> • Run Procedure 9412 and ensure that the correct data is produced as per the Input criteria selected • Because the SQL query was optimized to not use the LTRIM function in the WHERE clause, there should be an improved difference in the time it takes to run the report.
Impact Analysis	No other changes made except for SQL call for Procedure 9412
Steps to implement	This Update is contained within the July Volfile Release

5038

External Reference Number	0
Action Request Description	<p>Please enhance Reval report to be amended to display both Yield and Price columns for all Gilts Bonds. SCB needs this for ease of comparing with their clients the magnitudes of differences between their clients and their reports in terms of the Yield used by both, the prices used by both systems so as to monitor the differences have in the valuation figures.</p> <p>Currently Coronation report displayed only ALL IN PRICE without YIELD column whereas ours reflect only the YIELD without price.</p>
Actions Performed	<p>TFS 5038</p> <p>Made changes to the Reval Report to show Yield as well as All In Price for Bonds.</p> <p>This Necessitated changes in Reval builder and calculations.</p>

	<p>Changes made to:</p> <ul style="list-style-type: none"> * Calculations.dll * Revalbuilder.dll * Revaluationreport.dll
Steps to perform testing	<p>This only affects Gilt Instruments in the Portfolio Reval.</p> <ol style="list-style-type: none"> 1. Run the Portfolio Reval for all portfolios and check if the Yield/Price column in the report is populated with both the Yield and the All-In-Price. 2. Ensure the Yield displayed is the same as setup in Instrument's view. The All-In-Price should be calculated as per the JSE Bond calculator. 3. Ensure that any automated systems that read the outputs of the Portfolio report are adjusted accordingly.
Impact Analysis	<p>Code changes were made. Need to ensure that the system still builds successfully. Due to the fact that an additional line has been added in bond positions, we must make sure that any automated systems that read the outputs of this report are adjusted accordingly.</p>
Steps to implement	<p>Install the volfile as per release documents and proceed to run the portfolio revals for portfolios</p>

5084

External Reference Number	0
Action Request Description	<p>Ryan to Fix the alignment in his reporting for .html, .xml and .xlsx. The right align doesn't work in these formats, this can be seen in the yield and price columns. Attached is an example.</p> <p>Portfolio Revaluation Report.html Portfolio Revaluation Report.xml Portfolio Revaluation Report.xls</p>
Actions Performed	<p>Fixed the reporting so that when forcing a column to be right aligned the column is correctly aligned when exporting to the .xlsx and .html formats.</p>

Steps to perform testing	<ol style="list-style-type: none"> 1. Log into Fortress Reporting. 2. Run procedure 1020 – Revaluation Report and export to .html, .xml and .xls formats. 3. Ensure that the right alignment in the yield\price column works properly. 4. Ensure that it also right aligns alphanumeric as well in the yield/price column automatically.
Impact Analysis	The changes made will impact the exporting of reports in the .xlsx and .html formats.
Steps to implement	Install July Release volfile into Reporting environment.

5142

External Reference Number	0
Action Request Description	<p>We would like to be able to type up 60 characters. We will modify the settings in the DB this time but please increase the number of characters for the next updates.</p> <p>Attached: FW Testing to new Phoenix.msg</p>
Actions Performed	<p>Code changes made to make the URLLOCATION field for Phoenix configuration setting 60 characters long Also enhanced procedure 9817 to be able to modify this value.</p>
Steps to perform testing	<ol style="list-style-type: none"> 1. Log into Fortress Custody. 2. Run procedure 204 – Database Synchronization. 3. Run procedure 9817 – Phoenix Configuration Settings. 4. When you get to the web service URL field ensure that the field takes up 60 characters and that the changes can be saved successfully.
Impact Analysis	This requires a DBsync to be performed.
Steps to implement	Install July Release volfile into Custody environment.

5148

External Reference Number	0						
Action Request Description	<p>I suspect that we might have a bug on the system for Vanilla Bonds. Refer R209.</p> <p>Cashbook displays the following:</p> <p>40380/00 Bought</p> <p>40380/00 Buy 320 000.00 R209 RES007219</p> <p>Per JSE calculator:</p> <table border="0"> <tr> <td>All in consideration</td> <td>244,269.60</td> </tr> <tr> <td>Clean consideration</td> <td>239, 228.51</td> </tr> <tr> <td>Interest consideration</td> <td>5,041.09</td> </tr> </table> <p>Please look into this.</p> <p>Attached:</p> <p>Cash Book Account Statement bwenbf.xls r209 bwenbf.xls</p>	All in consideration	244,269.60	Clean consideration	239, 228.51	Interest consideration	5,041.09
All in consideration	244,269.60						
Clean consideration	239, 228.51						
Interest consideration	5,041.09						
Actions Performed	<p>TFS 5148</p> <p>Fixed bug in code, was not subtracting the accrued interest from the consid on the 2210 and 2211 movements.</p> <p>After fixing this, we noticed that the accrued interest was out by +- R10.</p> <p>This was due to rounding errors in the accrued interest calc in getBondIncomeAmmount. Fixed this as well.</p>						
Steps to perform testing	<p>Specifically test the following 8 scenarios:</p> <ol style="list-style-type: none"> 1 Vanilla Bond purchase cum 2 Vanilla Bond sale cum 3 Vanilla bond purchase ex 4 Vanilla Bond sale ex 5 CPI linked bond purchase cum 6 CPI Linked Bond sale cum 7 CPI linked bond purchase ex 8 CPI linked Bond sale ex <p>Use the following test cases to test the above:</p> <p>1. Vanilla Purchase :</p> <p>Instrument Details Instrument: R157 Issue Date: 18/01/1991</p>						

	<p>Maturity: 15/09/2015 Coupon: 13.5 Type: Vanilla</p> <p>Trade details</p> <table> <thead> <tr> <th>EX Period</th> <th>Cum Period</th> </tr> </thead> <tbody> <tr> <td>Settlement date: 11/09/2011</td> <td>25/07/2011</td> </tr> <tr> <td>Nominal: 3 000 000</td> <td>3 000 000</td> </tr> <tr> <td>Yield: 6.46</td> <td>6.45</td> </tr> <tr> <td>All In Consid: 3 731 559.90</td> <td>3 902 671.20</td> </tr> <tr> <td>Clean Consid:3 735 998.40</td> <td>3 756 205.50</td> </tr> <tr> <td>Interest : -4 438.50</td> <td>146 465.70</td> </tr> <tr> <td>Days accrued: -4</td> <td>132</td> </tr> </tbody> </table> <p>The Cash Book during EX Period will show as follows: Debit of 3 735 998.40 and Credit of 4 438.50</p> <p>The Cash Book during CUM Period will show as follows: Debit of 3 756 205.50 and Interest Debit of 146 465.70</p> <p>2. Vanilla Sale: Same setup as above will produce the Cash Book as follows:</p> <p>EX Period: Credit of 3 735 998.40 and Interest Debit of 4 438.50</p> <p>CUM Period: Credit of 3 756 205.50 and Interest Credit of 146 465.70</p> <p>3. CPI Linked Purchase:</p> <p>Instrument Details: Instrument: R212 Issue Date: 17/06/2010 Maturity Date:31/01/2022 Coupon:2.75 Type: CPI</p> <p>Trade details</p> <table> <thead> <tr> <th>EX Period</th> <th>Cum Period</th> </tr> </thead> <tbody> <tr> <td>Settlement date: 25/07/2011</td> <td>30/06/2011</td> </tr> <tr> <td>Nominal: 700 000</td> <td>700 000</td> </tr> <tr> <td>Yield: 2.58</td> <td>2.58</td> </tr> <tr> <td>All In Consid: 744 302.86</td> <td>751 234.26</td> </tr> <tr> <td>Clean Consid:744 634.38</td> <td>742 967.82</td> </tr> <tr> <td>Interest : -331.52</td> <td>8 266.44</td> </tr> <tr> <td>Days accrued: -6</td> <td>150</td> </tr> </tbody> </table> <p>The Cash Book during EX Period will show as follows:</p>	EX Period	Cum Period	Settlement date: 11/09/2011	25/07/2011	Nominal: 3 000 000	3 000 000	Yield: 6.46	6.45	All In Consid: 3 731 559.90	3 902 671.20	Clean Consid:3 735 998.40	3 756 205.50	Interest : -4 438.50	146 465.70	Days accrued: -4	132	EX Period	Cum Period	Settlement date: 25/07/2011	30/06/2011	Nominal: 700 000	700 000	Yield: 2.58	2.58	All In Consid: 744 302.86	751 234.26	Clean Consid:744 634.38	742 967.82	Interest : -331.52	8 266.44	Days accrued: -6	150
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	<p>Debit of 744 634.38 and Credit of 331.52</p> <p>The Cash Book during CUM Period will show as follows: Debit of 742 967.82 and Interest Debit of 8 266.44</p> <p>4.CPI Sale: Same setup as above will produce the Cash Book as follows:</p> <p>EX Period: Credit of 744 634.38 and Interest Debit of 331.52</p> <p>CUM Period: Credit of 742 967.82 and Interest Credit of 8 266.44</p>
<p>Impact Analysis</p>	<p>This will affect ALL 2208, 2209, 2210 and 2211 accounting entries for all instrument types! Please Check.</p> <p>Specifically test the following 12 scenarios:</p> <ol style="list-style-type: none"> 1 Vanilla Bond purchase cum 2 Vanilla Bond sale cum 3 Vanilla bond purchase ex 4 Vanilla Bond sale ex 5 CPI linked bond purchase cum 6 CPI Linked Bond sale cum 7 CPI linked bond purchase ex 8 CPI linked Bond sale ex 9 JIBAR bond purchase cum 10 JIBAR Bond sale cum 11 JIBAR bond purchase ex 12 JIBAR Bond sale ex
<p>Steps to implement</p>	<p>Movement codes 2208, 2209, 2210 and 2211 should be setup accordingly.</p>

5153

<p>External Reference Number</p>	<p>0</p>
<p>Action Request Description</p>	<p>We have had a request clients pulling the cash statement from out web interface.</p> <p>The columns are not always aligned the same as sometimes the client name has a comma between the surname and name (Strate regulations).</p>

	As a result there is sometimes an additional column being added because of the comma, and we need the column alignment to remain static. Please advise urgently
Actions Performed	Replaced commas with spaces in strings when exporting reports to csv
Steps to perform testing	<p>Before inserting the July Release volfile</p> <ol style="list-style-type: none"> 1. Log into Fortress Custody Web Front - End. 2. Run the Cash/Interest Account Statements web report and export to .CSV 3. Open the .CSV file and notice that when there is a coma between the name and surname, it creates an additional column right next to it. <p>After inserting the July Release volfile</p> <ol style="list-style-type: none"> 1. Log into Fortress Custody Web Front – End. 2. Run the Cash/Interest Account Statements web report and export to .CSV. 3. Open the .CSV file where there was a coma ensure that it created a space instead of moving it into a new column
Impact Analysis	Reports exported to csv to exclude commas on string outputs Please test current reports as well as Web Reports exported to CSV and other formats.
Steps to implement	None

5222

External Reference Number	0
Action Request Description	Please could Address line1 in procedure 9090 be changed so that only 30 characters, including spaces, can be inserted onto the line Please find attached: Doc3.docx
Actions Performed	Code changes made to only allow 30 chars on the first address line
Steps to perform testing	<ol style="list-style-type: none"> 1. Log into Fortress Custody. 2. Run procedure 9090 – Rematerialisation of Scrip.

	3. Ensure on the Address Line 1 the user can insert up to 30 characters including spaces.
Impact Analysis	This will impact outgoing messages as well
Steps to implement	None

4435

External Reference Number	0
Action Request Description	<p>Please note that we have instruments which are categorized as collective investment undertaking of open ended venture or capital type by CIU act. This type of instruments has a different investment limit which is supported by the CIU act as below investment regulation as contained in the CIU Act:</p> <p>9. An undertaking may not hold more than 10% of any class of security issued by any single issuer and this requirement SHALL not apply to investments on other collective investment undertakings of the open ended venture or development capital.</p> <p>The other applicable rule as contained in the CIU act is as per below:</p> <p>13. An undertaking may, subject acquire the units of other open ended collective investment undertakings subject to the following:</p> <ul style="list-style-type: none"> · An undertaking may not invest more than 20% of ne assets in such undertaking; <p>We therefore request you to amend the system so that it reflects the below instruments as open ended investment undertaking and that their investment limit be 20%</p> <ul style="list-style-type: none"> · HAGEFDA (Stanlib High Alpha Global Equity Fund) · CGEFCCC (Coronation Global Equity For Class C) · CUGEA (Coronation Global Emerging Markets Fund) <p>Your urgent assistance in this matter is highly appreciated. Please contact us without hesitation if you need further details / information on the above.</p>
Actions Performed	<p>Enhanced the existing compliance rule to exclude O(pen funds (i.e. those instruments of type "T") from the max 10 % rule.</p> <p>Added new rule for Open Funds.</p>

Steps to perform testing	<ol style="list-style-type: none"> 1. Run procedure 243 – View Instruments, change the Instrument Type and Class of CIU instruments to be Type T and Equity Unittrust class. These instruments should be ticked as Open Funds. 2. Run procedure 1020 – Portfolio Reval, Note the percentages resulting from the CIU trades and also check if these Instruments are displayed under the Investment Funds section of the Report. 3. Run procedure 301 – Register Rules, Register the rule “Not More than 20Perc In Open CIU”. 4. Run 300 – Setup Rules, Assign the registered rule to the portfolios applicable and set the minimum and maximum values. 5. Run the compliance report (Procedure 1001) and check if the report runs successfully and rules breaches as supposed to. The percentages should correspond to the ones from the Portfolio Reval. Also check if the new rule appears on the report. 6. Check if the rule “Not more than 10% same issuer” excludes the CIU instruments and breaches accordingly. 7. Check the drill down report that it lists the rules accordingly.
Impact Analysis	<p>Compliance rule registration, Compliance rule assigning to portfolios Compliance report Drill down report.</p>
Steps to implement	None

3. Additional Attachments

AR Number	Attachment description	Attachment File Name
2489	New Report	Nacked Messages By Date.txt
2489	New Report	Nacked Messages Report.txt
3628	New Note to correct rounding	050.ENPRN.rdl
4556	New Report	List of Accounts Open Close.txt
4661	New Report	NEW SUB REGISTER INFO.txt
3820	SQL query to remove 0 entries	3820.sql
3818	Rounding corrections SQL query	RoundingCorrection .sql

4. Sign off

All parties signing this document acknowledge that they have read, understood and are committed to this document, including all attached schedules and diagrams.

Name: _____

Signature: _____

Date: _____

Name: _____

Signature: _____

Date: _____

Name: _____

Signature: _____

Date: _____

Name: _____

Signature: _____

Date: _____