Capital Market Solutions

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Gagellan Capital Market Solutions

We provide complete end to end trade pricing, capture and processing platform, catered for the Institutional Banking business using Murex, Calypso, SunGard Front Arena, MISYS Kondor.Trade Lifecycle Management.

- Risk Management & Compliance.

- P&L and Cash Management.

- Confirmations and Settlements.

- Accounting Module.

- Upstream and downstream interfaces,
   real-time and end of day.

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Our Business Consulting in Capital Market Products

- Interest Rate Derivatives: Interest Rate Swaps, Cross Currency Swaps, Caps/Floors, FRAs, Inflation Swaps, Total Return Swaps, Exchange Traded Futures & Options, Swaptions, Bond Options.

- Credit Products: Credit Default Swaps (single name + basket), Credit-linked Notes, Credit   Default Obligations.

- Securities: Discount securities, Fixed Bonds, FRNs, Callable Bonds, Hybrid structures.

- Funding: Bond Repos, Term Loan/Deposits, At Call Deposits.

- Cash flow Profiles from Other Systems.

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We Provide Upstream Real Time Integrations on Trade Platforms

- Real-time Rates: Bloomberg Managed B-Pipe.

- Real-time STP Futures/Options: UBS, Bloomberg VCON.

- Real-time STP Fixed Income: Yield broker, Market Axess, Bloomberg TOMS, Tradeweb.

- Real-time Derivatives: Markitwire

- Real-time Customer Information: CRM

- Collateral Management: CAMS.

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We Provide Downstream Real Time Integrations on Trade Platforms

- Real-time Credit Checks: Real time

- EOD Credit Risk: Credit Riskwatch

- Market Risk: Market Riskwatch for VaR Calculations, risk for Structural Risk reporting.

- Settlements & Confirmations: SWIFT

- Treasury Management: Liquidity reporting, Asset/Liability Management.

- Finance: Oracle GL, P&L attribution.

- Reconciliations . Data Analytics

- Regulatory Reporting & Compliance: AML, BASEL II, BASEL III

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Gagellan Front Office Functions & Trade Management Solutions

- Trade Insertions for Different Product Types & Unique Trade Characteristics

- Trade Structures (External / Internal / Inter-entity)

- Viewing Market Value / P&L for different Product Types

- Viewing Market & Historical Data

- Rate Curves & Assignments

- Viewing & Managing Risk

- Trade Workflow & Statuses

- Trade Management & Market Operations in Murex

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Trade Structures (External / Internal / Inter-entity)

- **EXTERNAL**
- Portfolio trades with an external counterparty.
- External accounting entries are generated.
- Payments are generated.

- **INTERNAL**
- Portfolio trades with another other System portfolio.
- 1 deal in the system.
- Internal accounting entries are generated.
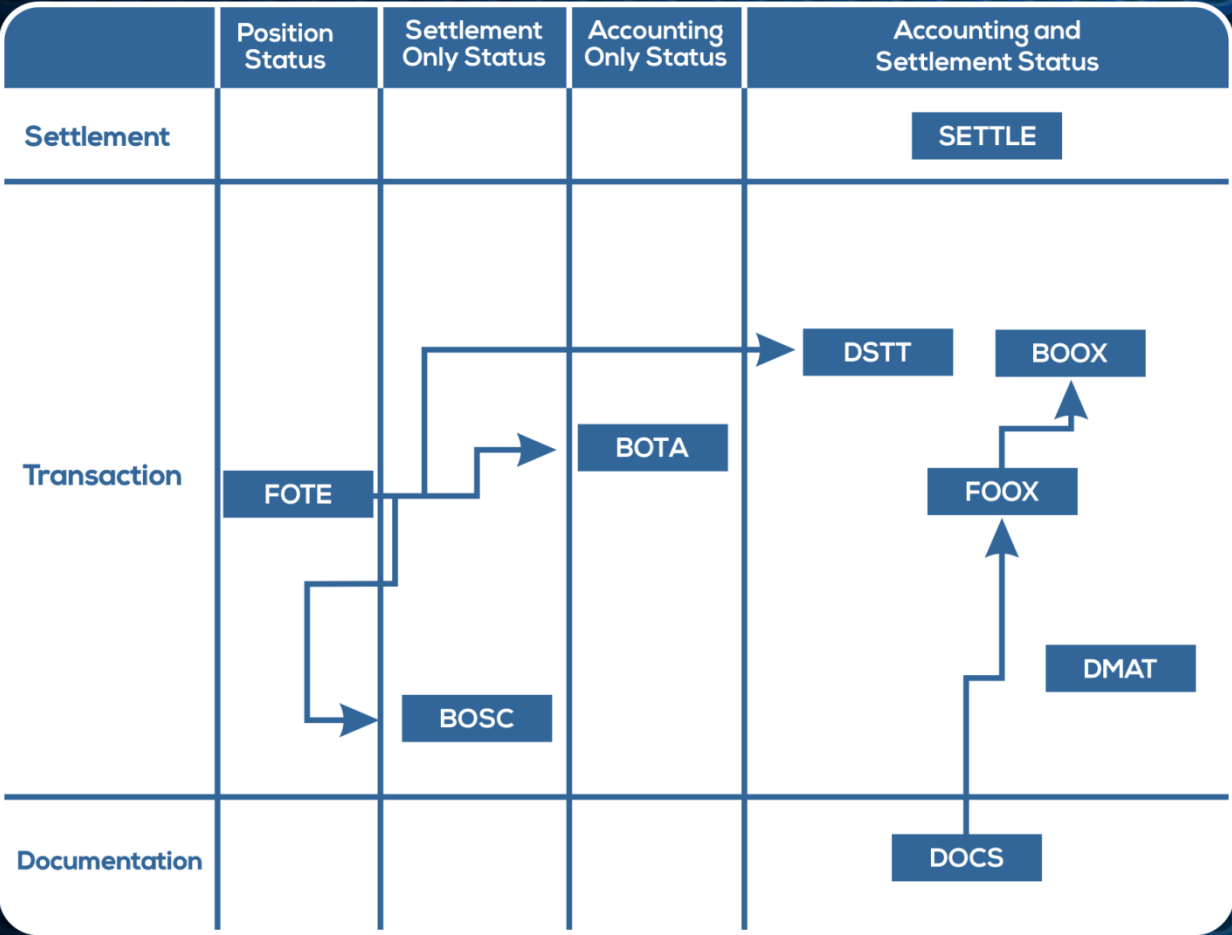- No payments are generated.

- **LINKED INTER-ENTITY TRADES**
- 2 external linked trades linked together.
- Internal accounting entries are generated.
- Payments are generated.

- **EXTERNAL WITH INTERNAL COUNTERPARTY**
- Portfolio trades with an internal counterparty.
- Counterpart's Customer Type is set up Branch or Subsidiary
- Internal accounting entries are generated.
- Payments are generated.

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Example Transaction Work Flows

	Position Status	Settlement Only Status	Accounting Only Status	Accounting and Settlement Status		
Settlement				SETTLE		
Transaction	FOTE	BOSC	BOTA	DSTT	FOOX	BOOX
					DMAT	
Documentation				DOCS		

Gagellan Advantages

Our Capital Market Solutions ensure success of a growth strategy with our critical capabilities being:

       - To Effectively execute delivery of scalable   technology platforms and processes.

       - The development of Trade and New Brach setup with "In a Box" approach.

Our Capital Markets Group offers Consulting Solutions that help capital market participants adhere to regulations, gauge the impact of evolving industry trends on their business and improve operational efficiency through process optimization. This enables capital market firms to maximize return on technology investments.

- Identify new areas for revenue growth through business transformation
- Drive customer acquisition and retention through digital delivery channels, analytics,
  mobility, and social media
- Achieve compliance with regulations in an efficient and cost-effective way

Our Project Scope

Our scope delivers the Trade Management products, operational and infrastructure capabilities build-up to support your expansion strategy or branch setups to cover the below

Products

- Deliver product capabilities to be able to trade in local currency's

Systems

- Build & integrate product systems to all regulatory & internal systems.

Infrastructure

- Implement branch infrastructure rollout with branch being a spoke in the Hub & Spoke model.

Processes

- Provide technology to meet regulatory requirements for local currency settlement and clearing.

The projects also involves the standardising the front-end Trade Capture Systems (TCS) under an agile technology environment. TCS's will be loosely coupled, through an Enterprise Service Business, to meet your requirements.
The Confirmations service (SOX control) , the official P&L reporting platform (SOX control) supplied to a centralised gateway for Finance (SOX and Operational controls).

A business activity monitor (BAM) to authorise Operational control to monitor specific desks/products transactions. These enables real-time highlighting of any processing errors and enable the user to rectify the errors prior to close of business and operationalize daily sign-off control.

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Pre-Trade & Post Trade

- Pre-Trade sequences to apply automatic rules during deal pricing & booking .
- Post-Trade workflow which is automatically initiated whenever an object is inserted.

Deal booking encompasses the whole pre-trade sequences and triggering of post-trade workflows.

Trade Data Migration

- Provision of various functionalities not impacting the migration :
- Stand alone Data Dictionary :
  – Tool to automate formula execution for testing purposes
- Dependency detection script:
  – Tool to find dependencies between Data Dictionary objects
- Flexible import/export of formulae and workflows by command line:
  – Configuration file allows selecting the objects to be imported/exported
  – No need to restart
- New cache for data dictionary formulae execution:
  – Widely used Java distributed cache
  – Fast, lightweight, simple
- New transformation language based on freemarker technology

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