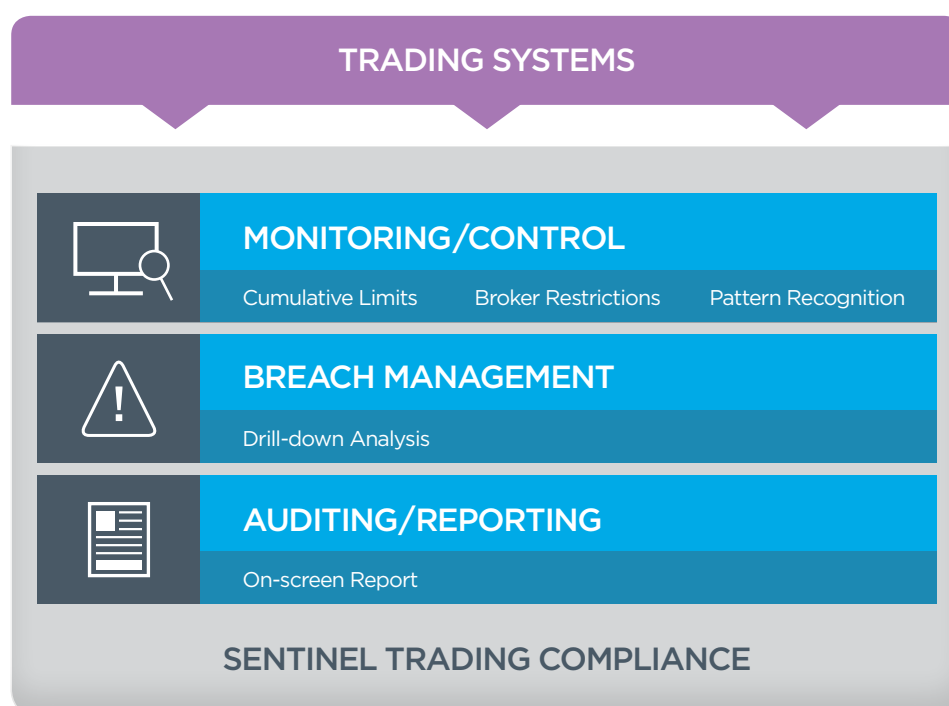


F Sentinel Trading Compliance

Fidessa's Sentinel Trading Compliance centralises trading controls and monitoring into a single, scalable application that works with any order management system.

Relying on the OMS is no longer enough

Most order management systems were never designed to afford the degree of control needed to meet compliance and control requirements in today's highly-regulated environment. Sentinel Trading Compliance removes any dependency on the OMS for controlling operational risk with a rich, centralised solution capable of monitoring a wide range of trading activities.



Key features:

- **Create prohibitive controls** that prevent unwanted activities
- **Detect patterns** such as wash sales, crosses and same-day turnarounds
- **Limit cumulative activities** like unsettled volume with brokers or by desk
- **Easily diagnose breaches** with the information-rich drill-down view
- **Manage workflow efficiently** using customisable filters and grids
- **Build a comprehensive audit trail** available on-screen or for export to file

Sentinel Trading Compliance enables firms to implement and monitor a wide range of trading controls across multiple desks, systems and regions.

Impose cumulative limits by broker or by other categories.

Max \$5,000,000 With Any Counterparty (FX Forwards)

Active Rule

Summary: Max \$5,000,000 With Any Counterparty (FX Forwards) [Translate...] [Universal...] [Activate] [Save] [Cancel]

Narrative: Max \$5,000,000 With Any Counterparty (FX Forwards)

Severity: Hard Scope: Each Account Level: Instrument Run: Pre & Post-trade Apply: All orders

From: 04/02/2016 To: 04/02/2016 Category: Client Class: [Unclassified] Used: Compliance

Source:

Definition

Restrict: Transaction \$ Transaction Value In any single Txn Counterparty

Min: [Value] Max: 5,000,000 United States Dollar (USD)

Time Zone: (UTC-05:00) Eastern Time (US & Canada) Time Period: Calendar Month

Criteria

Where

Security Type Tier 2 in list FX Forwards

end

Apply complex broker restrictions.

Only Trade with Brokers where Ave Credit Rating > AA+

Active Rule

Summary: Only Trade with Brokers where Ave Credit Rating > AA+ [Translate...] [Universal...] [Activate] [Save] [Cancel]

Narrative: Only Trade with Brokers where Ave Credit Rating > AA+

Severity: Hard Scope: Each Account Level: Instrument Run: Pre & Post-trade Apply: All orders

From: 04/02/2016 To: 04/02/2016 Category: Client Class: Transaction Used: Transaction Rule

Source: Client Mandate

Definition

Only trade

Criteria

Where

Txn Counterparty in list Approved Brokers

and

Txn Cpty + Parent CR High LT (P) is greater than AA+

end

Prevent wash sales, crosses and other opposite direction trades.

Ad-hoc Drill-down - Standard Views

File Edit Tools Help

Rule	Status	Date	Time	Note					
TXNR Funds									
(6686) Check for Cross Trades in Last 8 hours	Failed	04/02/2016	20:19:42						
Rule									
Failed									
Instrument	Txn AccId	Txn Cpty	Txn TxnId	Txn TradeSide	Txn Quantity	Txn Value (GBP)	Txn TradeDt UTC	Trade Date	Time Difference
TXN_100010									
(COEC8677113) UK Treasury 4.25% 07/03/2036									
(TXNR005) Transaction Fund 5	Transaction Fund 5	Citigroup	TXN_100010	Sell	-5,227	488,881.31	01/10/2015	01/10/2015	
(COEC8677113) UK Treasury 4.25% 07/03/2036									
(TXNR004) Transaction Fund 4	Transaction Fund 4	Citigroup	TXN_100014	Buy	5,227	488,881.31	01/10/2015	01/10/2015	5 hrs 43 mins
TXN_100012									
(COEC8677113) UK Treasury 4.25% 07/03/2036									
(TXNR006) Transaction Fund 6	Transaction Fund 6	Citigroup	TXN_100012	Sell	-5,227	488,881.31	01/10/2015	01/10/2015	
(COEC8677113) UK Treasury 4.25% 07/03/2036									
(TXNR004) Transaction Fund 4	Transaction Fund 4	Citigroup	TXN_100014	Buy	5,227	488,881.31	01/10/2015	01/10/2015	5 hrs 18 mins
TXN_100042									
(22905) Microsoft Corp									
(TXNR004) Transaction Fund 4	Transaction Fund 4	JP Morgan	TXN_100042	Buy	4,424	119,934.64	10/07/2015	10/07/2015	
(22905) Microsoft Corp									
(TXNR005) Transaction Fund 5	Transaction Fund 5	JP Morgan	TXN_100047	Sell	-4,424	119,934.64	10/07/2015	10/07/2015	0 hrs