



# ORACLE FLEXCUBE

Accelerator Pack 12.2– Product Catalogue



ORACLE

FINANCIAL SERVICES

# Table of contents


1	Product Code – FSB1 – Cash (FX Cash Deal)	8
1.1	Business Scenario:	8
1.2	Introduction:	8
1.3	Summary of Product:	8
1.4	Detailed Coverage:	8
1.5	Generic Features:	8
1.6	Other features:	9
1.7	Advices supported:	9
1.8	Messages supported:	9
1.9	Reports:	9
2	Product Code – FSB2 – Tom (FX Tom Deal)	10
2.1	Business Scenario:	10
2.2	Introduction:	10
2.3	Summary of Product:	10
2.4	Detailed Coverage:	10
2.5	Generic Features:	10
2.6	Other features:	11
2.7	Advices supported:	11
2.8	Messages supported:	11
2.9	Reports:	11
3	Product Code – FSB3 – Spot (FX Spot Deal)	12
3.1	Business Scenario:	12
3.2	Introduction:	12
3.3	Summary of Product:	12
3.4	Detailed Coverage:	12
3.5	Generic Features:	13
3.6	Other features:	13
3.7	Brokerages/Charges	13
3.7.1	Brokerage	13
3.8	Advices supported:	13
3.9	Messages supported:	13
3.10	Reports:	14
4	Product Code – FFB1 – Forward (FX Forward Deal)	15
4.1	Business Scenario:	15
4.2	Introduction:	15
4.3	Summary of Product:	15
4.4	Synopsis:	15
4.5	Detailed Coverage:	15
4.6	Generic Features:	16

4.7	Other features: .....	16
4.8	Advices supported: .....	16
4.9	Messages supported: .....	16
4.10	Reports: .....	17
5	Product Code – FXNF– NDF (FX NDF Deal).....	18
5.1	Business Scenario:.....	18
5.2	Introduction: .....	18
5.3	Summary of Product: .....	18
5.4	Synopsis: .....	18
5.5	Detailed Coverage:.....	18
5.6	Generic Features:.....	19
5.7	Other features: .....	19
5.8	Advices supported:.....	19
5.9	Messages supported: .....	19
5.10	Reports: .....	19
6	Product Code – FXNS – NDF (NDF Fixing Deal) .....	21
6.1	Business Scenario:.....	21
6.2	Introduction: .....	21
6.3	Summary of Product: .....	21
6.4	Synopsis: .....	21
6.5	Detailed Coverage:.....	21
6.6	Generic Features:.....	21
6.7	Other features: .....	22
6.8	Advices supported:.....	22
6.9	Messages supported: .....	22
6.10	Reports: .....	22
7	Product Code – FSW1 – Swap (Spot –Forward Combination Deal) .....	23
7.1	Business Scenario:.....	23
7.2	Introduction: .....	23
7.3	Summary of Product: .....	23
7.4	Synopsis: .....	23
8	Product Code – FSW2 – Swap (Forward –Forward Combination Deal).....	24
8.1	Business Scenario:.....	24
8.2	Introduction: .....	24
8.3	Summary of Product: .....	24
8.4	Synopsis: .....	24
9	Product Code – INS1 – Internal Swap (FX Internal Swap Deal).....	25
9.1	Business Scenario:.....	25
9.2	Introduction: .....	25
9.3	Summary of Product: .....	25
9.4	Synopsis: .....	25
10	Product Code – FSC1 – Cash (FX Cash Deal).....	26

10.1	Business Scenario:	26
10.2	Introduction:	26
10.3	Summary of Product:	26
10.4	Detailed Coverage:	26
10.5	Generic Features:	26
10.6	Other features:	27
10.7	Advices supported:	27
10.8	Messages supported:	27
10.9	Reports:	27
11	Product Code – FSC2 – Tom (FX Tom Deal)	28
11.1	Business Scenario:	28
11.2	Introduction:	28
11.3	Summary of Product:	28
11.4	Detailed Coverage:	28
11.5	Generic Features:	28
11.6	Other features:	29
11.7	Advices supported:	29
11.8	Messages supported:	29
11.9	Reports:	29
12	Product Code – FSC3 – Spot (FX Spot Deal)	30
12.1	Business Scenario:	30
12.2	Introduction:	30
12.3	Summary of Product:	30
12.4	Detailed Coverage:	30
12.5	Generic Features:	30
12.6	Other features:	31
12.7	Advices supported:	31
12.8	Messages supported:	31
12.9	Reports:	31
13	Product Code – FFC1 – Forward (FX Forward Deal)	33
13.1	Business Scenario:	33
13.2	Introduction:	33
13.3	Summary of Product:	33
13.4	Synopsis:	33
13.5	Detailed Coverage:	33
13.6	Generic Features:	34
13.7	Other features:	34
13.8	Advices supported:	34
13.9	Messages supported:	34
13.10	Reports:	35
14	Product Code – FXN1– NDF (FX NDF Deal)	36
14.1	Business Scenario:	36

14.2	Introduction:	36
14.3	Summary of Product:	36
14.4	Synopsis:	36
14.5	Detailed Coverage:	36
14.6	Generic Features:	37
14.7	Other features:	37
14.8	Advices supported:	37
14.9	Messages supported:	37
14.10	Reports:	37
15	Product Code – FXN2 – NDF (NDF Fixing Deal)	39
15.1	Business Scenario:	39
15.2	Introduction:	39
15.3	Summary of Product:	39
15.4	Synopsis:	39
15.5	Detailed Coverage:	39
15.6	Generic Features:	39
15.7	Other features:	40
15.8	Advices supported:	40
15.9	Messages supported:	40
15.10	Reports:	40
16	Product Code – FSR1 – Cash (FX Cash Deal)	41
16.1	Business Scenario:	41
16.2	Introduction:	41
16.3	Summary of Product:	41
16.4	Detailed Coverage:	41
16.5	Generic Features:	41
16.6	Other features:	42
16.7	Advices supported:	42
16.8	Messages supported:	42
16.9	Reports:	42
17	Product Code – FSR2 – Tom (FX Tom Deal)	43
17.1	Business Scenario:	43
17.2	Introduction:	43
17.3	Summary of Product:	43
17.4	Detailed Coverage:	43
17.5	Generic Features:	43
17.6	Other features:	44
17.7	Advices supported:	44
17.8	Messages supported:	44
17.9	Reports:	44
18	Product Code – FSR3 – Spot (FX Spot Deal)	45
18.1	Business Scenario:	45

18.2	Introduction:	45
18.3	Summary of Product:	45
18.4	Synopsis:	45
18.5	Detailed Coverage:	45
18.6	Generic Features:	46
18.7	Other features:	46
18.8	Brokerages/Charges	46
18.8.1	Charges	46
18.9	Advices supported:	46
18.10	Messages supported:	46
18.11	Reports:	47
19	Product Code – FFR1 – Forward (FX Forward Deal)	48
19.1	Business Scenario:	48
19.2	Introduction:	48
19.3	Summary of Product:	48
19.4	Synopsis:	48
19.5	Detailed Coverage:	48
19.6	Generic Features:	49
19.7	Other features:	49
19.8	Advices supported:	49
19.9	Messages supported:	49
19.10	Reports:	50
20	Product Code – FFB2 – Forward (FX Forward Deal)	51
20.1	Business Scenario:	51
20.2	Introduction:	51
20.3	Summary of Product:	51
20.4	Synopsis:	51
20.5	Detailed Coverage:	51
20.6	Generic Features:	52
20.7	Other features:	52
20.8	Advices supported:	52
20.9	Messages supported:	52
20.10	Reports:	53
21	Product Code – FFXW – Forward (FX Forward Deal)	54
21.1	Business Scenario:	54
21.2	Introduction:	54
21.3	Summary of Product:	54
21.4	Detailed Coverage:	54
21.5	Generic Features:	54
21.6	Other features:	55
21.7	Advices supported:	55
21.8	Messages supported:	55



21.9	Reports:	55
22	Product Code – FRR1 – Forward (FX Forward Deal)- Rollover	57
22.1	Business Scenario:	57
22.2	Introduction:	57
22.3	Summary of Product:	57
22.4	Detailed Coverage:	57
22.5	Generic Features:	57
22.6	Other features:	58
22.7	Advices supported:	58
22.8	Messages supported:	58
22.9	Reports:	58
23	Other Special Maintenance	60
24	Annexure	60

## Product catalogue - Domain Area - Treasury – Foreign Exchange

### 1 Product Code – FSB1 – Cash (FX Cash Deal)

#### 1.1 Business Scenario:

This financial product viz., “Cash” helps customers/Corporate to Purchase/Sale the Foreign Exchange Currencies at Cash Market.

Targeted Customer Segment: Inter Bank Clients who seek Cash Foreign Currency Buy/Sell

#### 1.2 Introduction:

Cash product **FSB1** is used to Buy/Sell the Foreign Exchange Currency at Cash Market. The settlement of the deal is done immediately.

#### 1.3 Summary of Product:

Following below are the basic feature of the Cash Product **FSB1**.

- Booking of Deal
- Settlement Message
- Payment Settlement

Settlements

- Conventional
- Continuous Linked Settlement

Synopsis:

- a. Cash Product is used for Purchase/Sale of Foreign Exchange from Cash Market.
- b. Settlement of the Cash deal happens immediately
- c. Customers of both type types viz., retail customers and corporate could be covered under this product.
- d. It may/may not involve insistence of Limit.

#### 1.4 Detailed Coverage:

Product Life Cycle of the Cash Product **FSB1** as below:

- BOOK – Contract Booking event will get triggered when Bank Initiate the Deal
- CONF – On Counterparty Confirmation this event will get triggered
- REAS – Reassign User event will get triggered on new User Assign
- SGEN – Settlement Message Generation
- CANC – Deal Cancellation event will get triggered on cancellation of the deal
- LIQD – Liquidation Event will get triggered on Manual/Auto Payment of the Deal
- REVP – Payment Reversal is processed under this event
- REVR – Contract Reversal is processed under this event

#### 1.5 Generic Features:

Cash Product **FSB1** Features include:



- Deal Booking
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual

### 1.6 Other features:

Other Features of the Cash Product **FSB1** are as below:

- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Limit Tracking
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

### 1.7 Advices supported:

Following Below are the advices supported for the Cash Deal Product **FSB1**:

- Confirmation Advice Confirmation
- Contract Reversal
- Deal Slip

### 1.8 Messages supported:

Following below are the messages supported for the Cash deal Product **FSB1**:

- MT300(Confirmation, Amendment, Reverse)
- T-Copy Settlement (MT304)
- Payment Message(MT103/MT202/MT205)
- Payment Reversal(MT192/MT292)
- Receive Notice(MT210)
- Account Statement(MT940/MT950)

### 1.9 Reports:

Following are the Reports available in FCUBS as part of FX Deal

- FX Currency Analysis report
- FX Maturity Analysis report
- FX Tenor-wise Currency Position report
- Contract Maturity Due Report

## 2 Product Code – FSB2 – Tom (FX Tom Deal)

### 2.1 Business Scenario:

This financial product viz., “Tom” helps customers/Corporate to Purchase/Sale the Foreign Exchange Currencies at Spot Market.

Targeted Customer Segment: Inter Bank Clients who seek spot Foreign Currency Buy/Sell

### 2.2 Introduction:

Spot product **FSB2** is used to Buy/Sell the Foreign Exchange Currency at Spot Market. The settlement of the deal is done on next day (T+1).

### 2.3 Summary of Product:

Following below are the basic feature of the Tom Product **FSB2**.

- Booking of Deal
- Settlement Message
- Payment Settlement

Settlements

- Conventional
- Continuous Linked Settlement

Synopsis:

- a. Tom Product is used for Purchase/Sale of Foreign Exchange from Spot Market.
- b. The maximum period is 2 Days (T+1 Day).
- c. Customers of both type types viz., retail customers and corporate could be covered under this product.
- d. It may/may not involve insistence of Limit.

### 2.4 Detailed Coverage:

Product Life Cycle of the Tom Product **FSB2** as below:

- BOOK – Contract Booking event will get triggered when Bank Initiate the Deal
- CONF – On Counterparty Confirmation this event will get triggered
- AMND – Contract Amendment event will get triggered on deal modification
- REAS – Reassign User event will get triggered on new User Assign
- SGEN – Settlement Message Generation
- CANC – Deal Cancellation event will get triggered on cancellation of the deal
- LIQD – Liquidation Event will get triggered on Manual/Auto Payment of the Deal
- REVP – Payment Reversal is processed under this event
- REVR – Contract Reversal is processed under this event

### 2.5 Generic Features:

Tom Product **FSB2** Features include:

- Deal Booking
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment

- Capturing of UDE values
- Liquidation of Contract – Auto / Manual

## 2.6 Other features:

Other Features of the Tom Product **FSB2** are as below:

- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Limit Tracking
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

## 2.7 Advices supported:

Following below are the advices supported for the Tom Deal Product **FSB2**:

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip

## 2.8 Messages supported:

Following below are the messages supported for the Tom deal Product **FSB2**:

- MT300(Confirmation, Amendment, Reverse)
- T-Copy Settlement (MT304)
- Payment Message(MT103/MT202/MT205)
- Payment Reversal(MT192/MT292)
- Receive Notice(MT210)
- Account Statement(MT940/MT950)

## 2.9 Reports:

Following are the Reports available in FCUBS as part of FX Deal

- Currency Forward Rates report
- FX Currency Analysis report
- FX Maturity Analysis report
- FX Tenor-wise Currency Position report
- FX Netting report by Netting Date and Customer (FX to FT)
- FX Discounting Rate Report
- Netting Agreement
- Contract Maturity Due Report
- FX to FT Netting Report

## 3 Product Code – FSB3 – Spot (FX Spot Deal)

### 3.1 Business Scenario:

This financial product viz., “Spot” helps customers/Corporate to Purchase/Sale the Foreign Exchange Currencies at Spot Market.

Targeted Customer Segment: Inter Bank Clients who seek spot Foreign Currency Buy/Sell

### 3.2 Introduction:

Spot product **FSB3** is used to Buy/Sell the Foreign Exchange Currency at Spot Market. The settlement of the deal is done on T+ Spot Days.

### 3.3 Summary of Product:

Following below are the basic feature of the Spot Product **FSB3**. We can use the Spot Product **FSB3** for Booking Cash and Tom Deal also. In the view of using the separate GL's For each type of deal, separate products made it available.

Basic features of the Product **FSB3** include:

- Booking of Deal
- Settlement Message
- Payment Settlement

Settlements

- Conventional
- Continuous Linked Settlement

Synopsis:

- a. Spot Product is used for Purchase/Sale of Foreign Exchange from Spot Market.
- b. The maximum period is up to Spot Days of the Currency.(Normally 2 days)
- c. Cash and Tom Deal also could be Covered under Same Product
- d. Customers of both type types viz., retail customers and corporate could be covered under this product.
- e. It may/may not involve insistence of Limit.

### 3.4 Detailed Coverage:

Product Life Cycle of the Spot Product **FSB3** as below:

- BOOK – Contract Booking event will get triggered when Bank Initiate the Deal
- CONF – On Counterparty Confirmation this event will get triggered
- AMND – Contract Amendment event will get triggered on deal modification
- REAS – Reassign User event will get triggered on new User Assign
- SGEN – Settlement Message Generation
- CANC – Deal Cancellation event will get triggered on cancellation of the deal
- LIQD – Liquidation Event will get triggered on Manual/Auto Payment of the Deal
- REVP – Payment Reversal is processed under this event
- REVR – Contract Reversal is processed under this event

### 3.5 Generic Features:

Spot Product **FSB3** Features include:

- Deal Booking
- Cross Currency Contract Booking
- Capturing of Brokerage Details
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual
- Cancellation of Contract

### 3.6 Other features:

Other Features of the Spot Product **FSB3** are as below:

- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Currency/Pair Wise Netting - Auto / Manual
- Limit Tracking
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

### 3.7 Brokerages/Charges

#### 3.7.1 Brokerage

**FSB3** product is parameterized to handle Brokerage feature. The details available in embedded file.

### 3.8 Advices supported:

Following Below are the advices supported for the Spot Deal Product **FSB3**:

- Confirmation Advice Confirmation
  - Contract Reversal
  - Deal Slip
  - Broker Confirmation
  - Amendment

### 3.9 Messages supported:

Following below are the messages supported for the Spot deal Product **FSB3**:

- MT300(Confirmation, Amendment, Reverse)
- T-Copy Settlement (MT304)
- Payment Message(MT103/MT202/MT205)
- Payment Reversal(MT192/MT292)
- Receive Notice(MT210)
- Account Statement(MT940/MT950)



### 3.10 Reports:

Following are the Reports available in FCUBS as part of FX Deal

- Currency Forward Rates report
- FX Currency Analysis report
- FX Maturity Analysis report
- FX Tenor-wise Currency Position report
- FX Netting report by Netting Date and Customer (FX to FT)
- FX Discounting Rate Report
- Netting Agreement
- Contract Maturity Due Report
- FX to FT Netting Report

## 4 Product Code – FFB1 – Forward (FX Forward Deal)

### 4.1 Business Scenario:

This financial product viz., “Forward” helps customers/Corporate to Purchase/Sale the Foreign Exchange Currencies at Forward (Future) Market.

This product will cater to the FATCA TAX requirements of the Bank.

Targeted Customer Segment: Inter Bank Clients who seek Forward Foreign Currency Buy/Sell

### 4.2 Introduction:

Forward product **FFB1** is used to Buy/Sell the Foreign Exchange Currency at Forward Market. This product is setup for Discounted Straight Line Revaluation.

### 4.3 Summary of Product:

Following below are the Basic Features available for the Forward Product **FFB1**

- Forward Date Booking of Deal
- Settlement Message
- Payment Settlement

Settlements

- Conventional
- Continuous Linked Settlement

Revaluation

- Batch Revaluation- Discounted Straight Line

### 4.4 Synopsis:

- a. Forward Product is used for Purchase/Sale of Foreign Exchange from Forward Market.
- b. Forward deals are available for maturities from 3 days out to about 2 years.
- c. Customers of both type types viz., retail customers and corporate could be covered under this product.
- d. It may/may not involve insistence of Limit.

### 4.5 Detailed Coverage:

Product Life Cycle of the Forward Product **FFB1** as below:

- BOOK – Contract Booking event will get triggered when Bank Initiate the Deal
- CONF – On Counterparty Confirmation this event will get triggered
- AMND – Contract Amendment event will get triggered on deal modification
- REAS – Reassign User event will get triggered on new User Assign
- SGEN – Settlement Message Generation
- CANC – Deal Cancellation event will get triggered on cancellation of the deal
- LIQD – Liquidation Event will get triggered on Manual/Auto Payment of the Deal
- REVP – Payment Reversal is processed under this event
- REVR – Contract Reversal is processed under this event
- REVL – Deal Revaluation for the period is accounted under this event
- RRVL – Deal Revaluation Reversal for the previous period is done under this event

#### 4.6 Generic Features:

Forward Product **FFB1** Features include:

- Forward dated Contract booking
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual
- Cancellation of Contract

#### 4.7 Other features:

Other Features of the Forward Product **FFB1** are as below:

- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Currency/Pair Wise Netting - Auto / Manual
- Limit Tracking
- Deal Revaluation
- Option Date
- Multiple Options
- Extension
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

#### 4.8 Brokerages/Tax

**FFB1** product is parameterized to handle Brokerage feature. The details available in embedded file

**FFB1** product is parameterized to handle FATCA tax feature. The details available in embedded file

#### 4.9 Advices supported:

Following below are the advices supported for the Forward Deal Product **FFB1**:


- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip

#### 4.10 Messages supported:

Following below are the messages supported for the Forward deal Product **FFB1**:

- MT300(Confirmation, Amendment, Reverse)
- T-Copy Settlement (MT304)



- 
- Payment Message(MT103/MT202/MT205)
  - Payment Reversal(MT192/MT292)
  - Receive Notice(MT210)
  - Account Statement(MT940/MT950)

#### **4.11 Reports:**

Following are the Reports available in FCUBS as part of FX Deal

- Currency Forward Rates report
- FX Currency Analysis report
- FX Maturity Analysis report
- FX Tenor-wise Currency Position report
- FX Netting report by Netting Date and Customer (FX to FT)
- FX Discounting Rate Report
- Netting Agreement
- Contract Maturity Due Report
- FX to FT Netting Report

## 5 Product Code – FXNF– NDF (FX NDF Deal)

### 5.1 Business Scenario:

This financial product viz., “NDF” helps customers/Corporate to Purchase/Sale the Banned Foreign Exchange Currencies at Forward (Future) Market.

Targeted Customer Segment: Inter Bank Clients who seek banned Foreign Currency Buy/Sell

### 5.2 Introduction:

NDF Forward Product **FXNF** is used for Buy/sell of the trade restricted Foreign Currency for Future Date.

#### Lingo:

Fixing Date- This is the day and time whereby the comparison between the NDF rate and the prevailing spot rate is made.

NDF Currency- Currency in this settlement not done.

### 5.3 Summary of Product:

Basic features of the NDF Forward Product **FXNF** include:

- Booking of Deal
- Settlement Message
- Payment Settlement

Settlements

- Conventional
- Continuous Linked Settlement

### 5.4 Synopsis:

- a. NDF Product is used for Purchase/Sale of Banned Foreign Exchange Currencies from Forward Market.
- b. NDF Forward Deal will be normally fixed 2 days prior to the Value date.
- c. NDF Forward settlement will happen for only net amount. Not the Deal amount.
- d. Customers of both type types viz., retail customers and corporate could be covered under this product.
- e. It may/may not involve insistence of Limit.

### 5.5 Detailed Coverage:

Product Life Cycle of the NDF Forward Product **FXNF** as below:

- BOOK – Contract Booking event will get triggered when Bank Initiate the Deal
- CONF – On Counterparty Confirmation this event will get triggered
- AMND – Contract Amendment event will get triggered on deal modification
- REAS – Reassign User event will get triggered on new User Assign
- FIXG – NDF Contract Fixing
- UFIX – NDF Contract Unfixing
- SGEN – Settlement Message Generation
- LIQD – Liquidation Event will get triggered on Manual/Auto Payment of the Deal
- REVP – Payment Reversal is processed under this event
- REVR – Contract Reversal is processed under this event

- CANC - Deal Cancellation event will get triggered on cancellation of the deal

## 5.6 Generic Features:

NDF Forward Product **FXNF** Features include:

- Forward dated Contract booking
- Fixing of the Deal
- Unfixing of the Deal
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual

## 5.7 Other features:

Other Features of the NDF Forward Product **FXNF** are as below:

- Limit Tracking
- Extension
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

## 5.8 Advices supported:

Following below are the advices supported for the NDF Forward Deal Product **FXNF**:

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip

## 5.9 Messages supported:


Following below are the messages supported for the NDF Forward deal Product **FXNF**:

- MT300(Confirmation, Amendment, Reverse)
- T-Copy Settlement (MT304)
- Payment Message(MT103/MT202/MT205)
- Payment Reversal(MT192/MT292)
- Receive Notice(MT210)
- Account Statement(MT940/MT950)

## 5.10 Reports:

Following are the Reports available in FCUBS as part of FX Deal

- Currency Forward Rates report
- FX Currency Analysis report
- FX Maturity Analysis report

- 
- FX Tenor-wise Currency Position report
  - FX Netting report by Netting Date and Customer (FX to FT)
  - FX Discounting Rate Report
  - Netting Agreement
  - Contract Maturity Due Report
  - FX to FT Netting Report

## 6 Product Code – FXNS – NDF (NDF Fixing Deal)

### 6.1 Business Scenario:

This financial product viz., “NDF” helps customers/Corporate to Purchase/Sale the Banned Foreign Exchange Currencies at Forward (Future) Market.

Targeted Customer Segment: Inter Bank Clients who seek NDF Foreign Currency Buy/Sell deal fixing

### 6.2 Introduction:

NDF Fixing Product **FXNS** is used for Fixing the NDF Forward Deal

#### Lingo:

Fixing Date- Date at which Fixing Deal is booked.

NDF Currency- Currency in this settlement not done.

### 6.3 Summary of Product:

Basic features of the NDF Forward Product **FXNS** include:

- Booking of Deal
- Reversal of Deal

### 6.4 Synopsis:

- a. NDF Fixing Product is used for Fix the NDF Forward Purchase/Sale Deal
- b. NDF Fixing deal normally booked 2 days prior to the settlement date of the NDF Forward deal.
- c. No settlement process happens for the NDF Fixing Deal.
- d. Customers of both type types viz., retail customers and corporate could be covered under this product.
- e. It may/may not involve insistence of Limit.

### 6.5 Detailed Coverage:

Product Life Cycle of the NDF Fixing Product **FXNS** as below:

- BOOK – Contract Booking event will get triggered when Bank Initiate the Deal
- CONF – On Counterparty Confirmation this event will get triggered
- REAS – Reassign User event will get triggered on new User Assign
- LIQD – Liquidation Event will get triggered on Manual/Auto Payment of the Deal
- REVP – Payment Reversal is processed under this event
- REVR – Contract Reversal is processed under this event
- CANC- Deal Cancellation event will get triggered on cancellation of the deal
- AMND – Contract Amendment event will get triggered on deal modification
- SGEN – Settlement Message Generation

### 6.6 Generic Features:

NDF Fixing Product **FXNS** Features include:

- Booking Deal(Fixing NDF Forward Deal)
- Unfixing of the Deal
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment

- Capturing of UDE values
- Liquidation of Contract – Auto / Manual

### 6.7 Other features:

Other Features of the NDF Fixing Product **FXNS** are as below:

- Limit Tracking
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

### 6.8 Advices supported:

Following below are the advices supported for the NDF Fixing Deal Product **FXNS**:

- Confirmation Advice Confirmation
- Contract Reversal
- Deal Slip

### 6.9 Messages supported:

Following below are the messages supported for the NDF Fixing deal Product **FXNS**:

- MT300(Confirmation, Amendment, Reverse)
- T-Copy Settlement (MT304)
- Account Statement(MT940/MT950)

### 6.10 Reports:

Following are the Reports available in FCUBS as part of FX Deal

- Currency Forward Rates report
- FX Currency Analysis report
- FX Maturity Analysis report
- FX Tenor-wise Currency Position report
- FX Netting report by Netting Date and Customer (FX to FT)
- FX Discounting Rate Report
- Netting Agreement
- Contract Maturity Due Report
- FX to FT Netting Report

## 7 Product Code – FSW1 – Swap (Spot –Forward Combination Deal)

### 7.1 Business Scenario:

This financial product viz., “Swap” helps customers/Corporate to simultaneous Purchase/Sale the Foreign Exchange Currencies with different value date.

Targeted Customer Segment: Inter Bank Clients who seek simultaneous buy and sell of Foreign Currency in Spot and Forward Market

### 7.2 Introduction:

Swap Deal **FSW1** is the Spot-Forward Deal, where simultaneous Purchase and Sell of Foreign currency is done.

### 7.3 Summary of Product:

Swap Product **FSW1** is used for booking spot deal and Forward Deal simultaneously.

It is the Combination of the Spot Product **FSB3** and Forward Product **FFB1**. Once the Swap deal is booked using Product **FSW1** both deals will be considered as individual deal.

**Note:** Please refer the Product Specific details for more details on Products **FSB3** and **FFB1**

### 7.4 Synopsis:

- a. Swap Product **FSW1** is used for simultaneous Purchase and Sale of Foreign Exchange from Spot and Forward Markets.
- b. Swap Product **FSW1** is the Combination of the Products **FSB3** and **FFB1**
- c. Customers of both type types viz., retail customers and corporate could be covered under this product.
- d. It may/may not involve insistence of Limit.

## 8 Product Code – FSW2 – Swap (Forward –Forward Combination Deal)

### 8.1 Business Scenario:

This financial product viz., “Swap” helps customers/Corporate to simultaneous Purchase/Sale the Foreign Exchange Currencies with different value date.

Targeted Customer Segment: Inter Bank Clients who seek simultaneous buy and sell of Foreign Currency in Forward Market

### 8.2 Introduction:

Swap Deal **FSW2** is the Forward-Forward Deal, where simultaneous Purchase and Sell of Foreign currency is done.

### 8.3 Summary of Product:

Swap Product **FSW2** is used for booking two Forward Deals for simultaneous purchase and sell.

It is the Combination of the Forward Product **FFB1** and **FFR1**. Once the Swap deal is booked using Product **FSW2** both deals will be considered as individual deal.

**Note:** Please refer the Product Specific details for more details on Products **FFB1** and **FFR1**

### 8.4 Synopsis:

- a. Swap Product **FSW2** is used for simultaneous Purchase and Sale of Foreign Exchange from Forward Markets.
- b. Swap deals are available for maturities from 3 days out to about 2 years.
- c. Swap Product **FSW2** is the Combination of the Products **FFB1** and **FFR1**
- d. Customers of both type types viz., retail customers and corporate could be covered under this product.
- e. It may/may not involve insistence of Limit.



## 9 Product Code – INS1 – Internal Swap (FX Internal Swap Deal)

### 9.1 Business Scenario:

This financial product viz., “Internal Swap” helps Bank to take the advantage of arbitrage/hedge in the prevailing Foreign Exchange Market Condition.

Targeted Customer Segment: Bank seeks Arbitrage/Hedge Foreign Currency Position.

### 9.2 Introduction:

Internal Swap Product **INS1** is used for Purchase/Sell the Foreign currencies between Foreign and Money Market.

### 9.3 Summary of Product:

Internal Swap Product **INS1** is the combination of the Spot Deal, Forward Deal, Forward Interest Deal, MM Borrow and Placement. Forward Interest Deal is difference of the MM Borrow and Placement Interest Amount and would be booked by the system.

Internal Swap Product **INS1** is the Combination of below Products

1. FSB1- FX Spot Product
2. FXFW- FX Forward Product
3. FFC1 – FX Forward Deal
4. MMBR - MM Borrow Deal
5. MMP1 - MM Placement Deal

**Note:** Please refer the Product Specific details for more details on Products.

### 9.4 Synopsis:

- a. Internal Swap deal used for arbitrage/hedging purpose.
- b. FX Interest Forward deal booked for the difference of the Interest Amount of MM Borrow and Placement deal.
- c. Internal Swap deal is a combination of FX Spot, Forward, Interest Forward Deal and MM Borrow and Placement.
- d. Internal Swap is booked by Bank itself.

## 10 Product Code – FSC1 – Cash (FX Cash Deal)

### 10.1 Business Scenario:

This financial product viz., “Cash” helps customers/Corporate to Purchase/Sale the Foreign Exchange Currencies at Cash Market.

Targeted Customer Segment: Corporate Clients who seek Cash Foreign Currency Buy/Sell

### 10.2 Introduction:

Cash product **FSC1** is used to Buy/Sell the Foreign Exchange Currency at Cash Market. The settlement of the deal is done immediately.

### 10.3 Summary of Product:

Following below are the basic feature of the Cash Product **FSC1**.

- Booking of Deal
- Settlement Message
- Payment Settlement

#### Settlements

- Conventional
- Continuous Linked Settlement

#### Synopsis:

- a. Cash Product is used for Purchase/Sale of Foreign Exchange from Cash Market.
- b. Settlement of the Cash deal happens immediately
- c. Customers of both type types viz., retail customers and corporate could be covered under this product.
- d. It may/may not involve insistence of Limit.

### 10.4 Detailed Coverage:

Product Life Cycle of the Cash Product **FSC1** as below:

- BOOK – Contract Booking event will get triggered when Bank Initiate the Deal
- CONF – On Counterparty Confirmation this event will get triggered
- REAS – Reassign User event will get triggered on new User Assign
- SGEN – Settlement Message Generation
- CANC – Deal Cancellation event will get triggered on cancellation of the deal
- LIQD – Liquidation Event will get triggered on Manual/Auto Payment of the Deal

### 10.5 Generic Features:

Cash Product **FSC1** Features include:

- Deal Booking
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values

- Liquidation of Contract – Auto / Manual

### 10.6 Other features:

Other Features of the Cash Product **FSC1** are as below:

- Capturing of Charge details
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Limit Tracking
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

### 10.7 Advices supported:

Following Below are the advices supported for the Cash Deal Product **FSC1**:

- Confirmation Advice Confirmation
- Deal Slip

### 10.8 Messages supported:

Following below are the messages supported for the Cash deal Product **FSC1**:

- MT300(Confirmation, Amendment, Reverse)
- T-Copy Settlement (MT304)
- Payment Message(MT103/MT202/MT205)
- Receive Notice(MT210)
- Account Statement(MT940/MT950)

### 10.9 Reports:

Following are the Reports available in FCUBS as part of FX Deal

- Currency Forward Rates report
- FX Currency Analysis report
- FX Maturity Analysis report
- FX Tenor-wise Currency Position report
- FX Netting report by Netting Date and Customer (FX to FT)
- FX Discounting Rate Report
- Netting Agreement
- Contract Maturity Due Report
- FX to FT Netting Report

## 11 Product Code – FSC2 – Tom (FX Tom Deal)

### 11.1 Business Scenario:

This financial product viz., “Tom” helps customers/Corporate to Purchase/Sale the Foreign Exchange Currencies at Spot Market.

Targeted Customer Segment: Corporate Clients who seek spot Foreign Currency Buy/Sell

### 11.2 Introduction:

Spot product **FSC2** is used to Buy/Sell the Foreign Exchange Currency at Spot Market. The settlement of the deal is done on next day (T+1).

### 11.3 Summary of Product:

Following below are the basic feature of the Tom Product **FSC2**.

- Booking of Deal
- Settlement Message
- Payment Settlement

Settlements

- Conventional
- Continuous Linked Settlement

Synopsis:

- a. Tom Product is used for Purchase/Sale of Foreign Exchange from Spot Market.
- b. The maximum period is 2 Days (T+1 Day).
- c. Customers of both type types viz., retail customers and corporate could be covered under this product.
- d. It may/may not involve insistence of Limit.

### 11.4 Detailed Coverage:

Product Life Cycle of the Tom Product **FSC2** as below:

- BOOK – Contract Booking event will get triggered when Bank Initiate the Deal
- CONF – On Counterparty Confirmation this event will get triggered
- AMND – Contract Amendment event will get triggered on deal modification
- REAS – Reassign User event will get triggered on new User Assign
- SGEN – Settlement Message Generation
- CANC – Deal Cancellation event will get triggered on cancellation of the deal
- LIQD – Liquidation Event will get triggered on Manual/Auto Payment of the Deal
- REVP – Payment Reversal is processed under this event
- REVR – Contract Reversal is processed under this event

### 11.5 Generic Features:

Tom Product **FSC2** Features include:

- Deal Booking
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment

- Capturing of UDE values
- Liquidation of Contract – Auto / Manual
- Cancellation of Contract

### 11.6 Other features:

Other Features of the Tom Product **FSC2** are as below:

- Capturing of Charge details
- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Limit Tracking
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

### 11.7 Advices supported:

Following below are the advices supported for the Tom Deal Product **FSC2**:

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip

### 11.8 Messages supported:

Following below are the messages supported for the Tom deal Product **FSC2**:

- MT300(Confirmation, Amendment, Reverse)
- T-Copy Settlement (MT304)
- Payment Message(MT103/MT202/MT205)
- Payment Reversal(MT192/MT292)
- Receive Notice(MT210)
- Account Statement(MT940/MT950)

### 11.9 Reports:

Following are the Reports available in FCUBS as part of FX Deal

- Currency Forward Rates report
- FX Currency Analysis report
- FX Maturity Analysis report
- FX Tenor-wise Currency Position report
- FX Netting report by Netting Date and Customer (FX to FT)
- FX Discounting Rate Report
- Netting Agreement
- Contract Maturity Due Report
- FX to FT Netting Report

## 12 Product Code – FSC3 – Spot (FX Spot Deal)

### 12.1 Business Scenario:

This financial product viz., “Spot” helps customers/Corporate to Purchase/Sale the Foreign Exchange Currencies at Spot Market.

Targeted Customer Segment: Corporate Clients who seek spot Foreign Currency Buy/Sell

### 12.2 Introduction:

Spot product **FSC3** is used to Buy/Sell the Foreign Exchange Currency at Spot Market. The settlement of the deal is done on T+ Spot Days.

### 12.3 Summary of Product:

Following below are the basic feature of the Spot Product **FSC3**. We can use the Spot Product **FSC3** for Booking Cash and Tom Deal also. In the view of using the separate GL's for each type of deal, separate products made it available.

Basic features of the Product **FSC3** include:

- Booking of Deal
- Settlement Message
- Payment Settlement

Settlements

- Conventional
- Continuous Linked Settlement

Synopsis:

- a. Spot Product is used for Purchase/Sale of Foreign Exchange from Spot Market.
- b. The maximum period is up to Spot Days of the Currency.(Normally 2 days)
- c. Cash and Tom Deal also could be Covered under Same Product
- d. Customers of both type types viz., retail customers and corporate could be covered under this product.
- e. It may/may not involve insistence of Limit.

### 12.4 Detailed Coverage:

Product Life Cycle of the Spot Product **FSC3** as below:

- BOOK – Contract Booking event will get triggered when Bank Initiate the Deal
- CONF – On Counterparty Confirmation this event will get triggered
- AMND – Contract Amendment event will get triggered on deal modification
- REAS – Reassign User event will get triggered on new User Assign
- SGEN – Settlement Message Generation
- CANC – Deal Cancellation event will get triggered on cancellation of the deal
- LIQD – Liquidation Event will get triggered on Manual/Auto Payment of the Deal
- REVP – Payment Reversal is processed under this event
- REVR – Contract Reversal is processed under this event

### 12.5 Generic Features:

Spot Product **FSC3** Features include:

- Deal Booking

- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual
- Cancellation of Contract

### 12.6 Other features:

Other Features of the Spot Product **FSC3** are as below:

- Capturing of Charge details
- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Currency/Pair Wise Netting - Auto / Manual
- Limit Tracking
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

### 12.7 Advices supported:

Following below are the advices supported for the Spot Deal Product **FSC3**:

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip

### 12.8 Messages supported:


Following below are the messages supported for the Spot deal Product **FSC3**:

- MT300(Confirmation, Amendment, Reverse)
- T-Copy Settlement (MT304)
- Payment Message(MT103/MT202/MT205)
- Payment Reversal(MT192/MT292)
- Receive Notice(MT210)
- Account Statement(MT940/MT950)

### 12.9 Reports:

Following are the Reports available in FCUBS as part of FX Deal

- Currency Forward Rates report
- FX Currency Analysis report
- FX Maturity Analysis report
- FX Tenor-wise Currency Position report
- FX Netting report by Netting Date and Customer (FX to FT)
- FX Discounting Rate Report

- 
- Netting Agreement
  - Contract Maturity Due Report
  - FX to FT Netting Report



## 13 Product Code – FFC1 – Forward (FX Forward Deal)

### 13.1 Business Scenario:

This financial product viz., “Forward” helps customers/Corporate to Purchase/Sale the Foreign Exchange Currencies at Forward (Future) Market.

Targeted Customer Segment: Corporate Clients who seek Forward Foreign Currency Buy/Sell

### 13.2 Introduction:

Forward product **FFC1** is used to Buy/Sell the Foreign Exchange Currency at Forward Market. This product is setup for Rebate Revaluation.

### 13.3 Summary of Product:

Following below are the Feature available for the Forward Product **FFC1**

- Forward Date Booking of Deal
- Settlement Message
- Payment Settlement

Settlements

- Conventional
- Continuous Linked Settlement

Revaluation

- Batch Revaluation- Rebate

### 13.4 Synopsis:

- a. Forward Product is used for Purchase/Sale of Foreign Exchange from Forward Market.
- b. Forward deals are available for maturities from 3 days out to about 2 years.
- c. Customers of both type types viz., retail customers and corporate could be covered under this product.
- d. It may/may not involve insistence of Limit.

### 13.5 Detailed Coverage:

Product Life Cycle of the Forward Product **FFC1** as below:

- BOOK – Contract Booking event will get triggered when Bank Initiate the Deal
- CONF – On Counterparty Confirmation this event will get triggered
- AMND – Contract Amendment event will get triggered on deal modification
- REAS – Reassign User event will get triggered on new User Assign
- SGEN – Settlement Message Generation
- CANC – Deal Cancellation event will get triggered on cancellation of the deal
- LIQD – Liquidation Event will get triggered on Manual/Auto Payment of the Deal
- REVP – Payment Reversal is processed under this event
- REVR – Contract Reversal is processed under this event
- REVL – Deal Revaluation for the period is accounted under this event
- RRVL – Deal Revaluation Reversal for the previous period is done under this event

### 13.6 Generic Features:

Forward Product **FFC1** Features include:

- Forward dated Contract booking
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual
- Cancellation of Contract

### 13.7 Other features:

Other Features of the Forward Product **FFC1** are as below:

- Capturing of Charge details
- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Currency/Pair Wise Netting - Auto / Manual
- Limit Tracking
- Deal Revaluation
- Option Date
- Multiple Options
- Extension
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

### 13.8 Advices supported:

Following below are the advices supported for the Forward Deal Product **FFC1**:

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip

### 13.9 Messages supported:

Following below are the messages supported for the Forward deal Product **FFC1**:

- MT300(Confirmation, Amendment, Reverse)
- T-Copy Settlement (MT304)
- Payment Message(MT103/MT202/MT205)
- Payment Reversal(MT192/MT292)
- Receive Notice(MT210)
- Account Statement(MT940/MT950)



### 13.10 Reports:

Following are the Reports available in FCUBS as part of FX Deal

- Currency Forward Rates report
- FX Currency Analysis report
- FX Maturity Analysis report
- FX Tenor-wise Currency Position report
- FX Netting report by Netting Date and Customer (FX to FT)
- FX Discounting Rate Report
- Netting Agreement
- Contract Maturity Due Report
- FX to FT Netting Report

## 14 Product Code – FXN1– NDF (FX NDF Deal)

### 14.1 Business Scenario:

This financial product viz., “NDF” helps customers/Corporate to Purchase/Sale the Banned Foreign Exchange Currencies at Forward (Future) Market.

Targeted Customer Segment: Corporate Clients who seek banned Foreign Currency Buy/Sell

### 14.2 Introduction:

NDF Forward Product **FXN1** is used for Buy/sell of the trade restricted Foreign Currency for Future Date.

#### Lingo:

Fixing Date - This is the day and time whereby the comparison between the NDF rate and the prevailing spot rate is made.

NDF Currency- Currency in this settlement not done.

### 14.3 Summary of Product:

Basic features of the NDF Forward Product **FXN1** include:

- Booking of Deal
- Settlement Message
- Payment Settlement

#### Settlements

- Conventional
- Continuous Linked Settlement

### 14.4 Synopsis:

- a. NDF Product is used for Purchase/Sale of Banned Foreign Exchange Currencies from Forward Market.
- b. NDF Forward Deal will be normally fixed 2 days prior to the Value date.
- c. NDF Forward settlement will happen for only net amount. Not the Deal amount.
- d. Customers of both type types viz., retail customers and corporate could be covered under this product.
- e. It may/may not involve insistence of Limit.

### 14.5 Detailed Coverage:

Product Life Cycle of the NDF Forward Product **FXN1** as below:

- BOOK – Contract Booking event will get triggered when Bank Initiate the Deal
- CONF – On Counterparty Confirmation this event will get triggered
- AMND – Contract Amendment event will get triggered on deal modification
- REAS – Reassign User event will get triggered on new User Assign
- FIXG – NDF Contract Fixing
- UFIX – NDF Contract Unfixing
- SGEN – Settlement Message Generation
- LIQD – Liquidation Event will get triggered on Manual/Auto Payment of the Deal
- REVP – Payment Reversal is processed under this event

- REVR – Contract Reversal is processed under this event
- CANC- Deal Cancellation event will get triggered on cancellation of the deal

#### 14.6 Generic Features:

NDF Forward Product **FXN1** Features include:

- Forward dated Contract booking
- Fixing of the Deal
- Unfixing of the Deal
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual

#### 14.7 Other features:

Other Features of the NDF Forward Product **FXN1** are as below:

- Capturing of Charge details
- Limit Tracking
- Extension
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

#### 14.8 Advices supported:

Following below are the advices supported for the NDF Forward Deal Product **FXN1**:

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip

#### 14.9 Messages supported:

Following below are the messages supported for the NDF Forward deal Product **FXN1**:

- MT300(Confirmation, Amendment, Reverse)
- T-Copy Settlement (MT304)
- Payment Message(MT103/MT202/MT205)
- Payment Reversal(MT192/MT292)
- Receive Notice(MT210)
- Account Statement(MT940/MT950)

#### 14.10 Reports:

Following are the Reports available in FCUBS as part of FX Deal

- 
- Currency Forward Rates report
  - FX Currency Analysis report
  - FX Maturity Analysis report
  - FX Tenor-wise Currency Position report
  - FX Netting report by Netting Date and Customer (FX to FT)
  - FX Discounting Rate Report
  - Netting Agreement
  - Contract Maturity Due Report
  - FX to FT Netting Report

## 15 Product Code – FXN2 – NDF (NDF Fixing Deal)

### 15.1 Business Scenario:

This financial product viz., “NDF” helps customers/Corporate to Purchase/Sale the Banned Foreign Exchange Currencies at Forward (Future) Market.

Targeted Customer Segment: Corporate Clients who seek NDF Foreign Currency Buy/Sell deal fixing

### 15.2 Introduction:

NDF Fixing Product **FXN2** is used for Fixing the NDF Forward Deal

#### Lingo:

Fixing Date- Date at which Fixing Deal is booked.

NDF Currency- Currency in this settlement not done.

### 15.3 Summary of Product:

Basic features of the NDF Forward Product **FXN2** include:

- Booking of Deal
- Reversal of Deal

### 15.4 Synopsis:

- a. NDF Fixing Product is used for Fix the NDF Forward Purchase/Sale Deal
- b. NDF Fixing deal normally booked 2 days prior to the settlement date of the NDF Forward deal.
- c. No settlement process happens for the NDF Fixing Deal.
- d. Customers of both type types viz., retail customers and corporate could be covered under this product.
- e. It may/may not involve insistence of Limit.

### 15.5 Detailed Coverage:

Product Life Cycle of the NDF Fixing Product **FXN2** as below:

- BOOK – Contract Booking event will get triggered when Bank Initiate the Deal
- CONF – On Counterparty Confirmation this event will get triggered
- REAS – Reassign User event will get triggered on new User Assign
- LIQD – Liquidation Event will get triggered on Manual/Auto Payment of the Deal
- REVP – Payment Reversal is processed under this event
- REVR – Contract Reversal is processed under this event
- CANC- Deal Cancellation event will get triggered on cancellation of the deal
- AMND – Contract Amendment event will get triggered on deal modification
- SGEN – Settlement Message Generation

### 15.6 Generic Features:

NDF Fixing Product **FXN2** Features include:

- Booking Deal(Fixing NDF Forward Deal)
- Unfixing of the Deal
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign

- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual

### 15.7 Other features:

Other Features of the NDF Fixing Product **FXN2** are as below:

- Capturing of Charge details
- Limit Tracking
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

### 15.8 Advices supported:

Following below are the advices supported for the NDF Fixing Deal Product **FXN2**:

- Confirmation Advice Confirmation
- Contract Reversal
- Deal Slip

### 15.9 Messages supported:

Following below are the messages supported for the NDF Fixing deal Product **FXN2**:

- MT300(Confirmation, Amendment, Reverse)
- T-Copy Settlement (MT304)
- Account Statement(MT940/MT950)

### 15.10 Reports:

Following are the Reports available in FCUBS as part of FX Deal

- Currency Forward Rates report
- FX Currency Analysis report
- FX Maturity Analysis report
- FX Tenor-wise Currency Position report
- FX Netting report by Netting Date and Customer (FX to FT)
- FX Discounting Rate Report
- Netting Agreement
- Contract Maturity Due Report
- FX to FT Netting Report



## 16 Product Code – FSR1 – Cash (FX Cash Deal)

### 16.1 Business Scenario:

This financial product viz., “Cash” helps customers/Corporate to Purchase/Sale the Foreign Exchange Currencies at Cash Market.

Targeted Customer Segment: Retail Clients who seek Cash Foreign Currency Buy/Sell

### 16.2 Introduction:

Cash product **FSR1** is used to Buy/Sell the Foreign Exchange Currency at Cash Market. The settlement of the deal is done immediately.

### 16.3 Summary of Product:

Following below are the basic feature of the Cash Product **FSR1**.

- Booking of Deal
- Settlement Message
- Payment Settlement

#### Settlements

- Conventional
- Continuous Linked Settlement

#### Synopsis:

- a. Cash Product is used for Purchase/Sale of Foreign Exchange from Cash Market.
- b. Settlement of the Cash deal happens immediately
- c. Customers of both type types viz., retail customers and corporate could be covered under this product.
- d. It may/may not involve insistence of Limit.

### 16.4 Detailed Coverage:

Product Life Cycle of the Cash Product **FSR1** as below:

- BOOK – Contract Booking event will get triggered when Bank Initiate the Deal
- CONF – On Counterparty Confirmation this event will get triggered
- REAS – Reassign User event will get triggered on new User Assign
- SGEN – Settlement Message Generation
- CANC – Deal Cancellation event will get triggered on cancellation of the deal
- LIQD – Liquidation Event will get triggered on Manual/Auto Payment of the Deal

### 16.5 Generic Features:

Cash Product **FSR1** Features include:

- Deal Booking
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual

- Cancellation of Contract

### 16.6 Other features:

Other Features of the Cash Product **FSR1** are as below:

- Capturing of Charge details
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Limit Tracking
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

### 16.7 Advices supported:

Following below are the advices supported for the Cash Deal Product **FSR1**:

- Confirmation Advice Confirmation
- Deal Slip

### 16.8 Messages supported:

Following below are the messages supported for the Cash deal Product **FSR1**:

- MT300(Confirmation, Amendment, Reverse)
- T-Copy Settlement (MT304)
- Payment Message(MT103/MT202/MT205)
- Receive Notice(MT210)
- Account Statement(MT940/MT950)

### 16.9 Reports:

Following are the Reports available in FCUBS as part of FX Deal

- Currency Forward Rates report
- FX Currency Analysis report
- FX Maturity Analysis report
- FX Tenor-wise Currency Position report
- FX Netting report by Netting Date and Customer (FX to FT)
- FX Discounting Rate Report
- Netting Agreement
- Contract Maturity Due Report
- FX to FT Netting Report

## 17 Product Code – FSR2 – Tom (FX Tom Deal)

### 17.1 Business Scenario:

This financial product viz., “Tom” helps customers/Corporate to Purchase/Sale the Foreign Exchange Currencies at Spot Market.

Targeted Customer Segment: Retail Clients who seek spot Foreign Currency Buy/Sell

### 17.2 Introduction:

Spot product **FSR2** is used to Buy/Sell the Foreign Exchange Currency at Spot Market. The settlement of the deal is done on next day (T+1).

### 17.3 Summary of Product:

Following below are the basic feature of the Tom Product **FSR2**.

- Booking of Deal
- Settlement Message
- Payment Settlement

#### Settlements

- Conventional
- Continuous Linked Settlement

#### Synopsis:

- a. Tom Product is used for Purchase/Sale of Foreign Exchange from Spot Market.
- b. The maximum period is 2 Days (T+1 Day).
- c. Customers of both type types viz., retail customers and corporate could be covered under this product.
- d. It may/may not involve insistence of Limit.

### 17.4 Detailed Coverage:

Product Life Cycle of the Tom Product **FSR2** as below:

- BOOK – Contract Booking event will get triggered when Bank Initiate the Deal
- CONF – On Counterparty Confirmation this event will get triggered
- AMND – Contract Amendment event will get triggered on deal modification
- REAS – Reassign User event will get triggered on new User Assign
- SGEN – Settlement Message Generation
- CANC – Deal Cancellation event will get triggered on cancellation of the deal
- LIQD – Liquidation Event will get triggered on Manual/Auto Payment of the Deal
- REVP – Payment Reversal is processed under this event
- REVR – Contract Reversal is processed under this event

### 17.5 Generic Features:

Tom Product **FSR2** Features include:

- Deal Booking
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment

- Capturing of UDE values
- Liquidation of Contract – Auto / Manual
- Cancellation of Contract

### 17.6 Other features:

Other Features of the Tom Product **FSR2** are as below:

- Capturing of Charge details
- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Limit Tracking
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

### 17.7 Advices supported:

Following below are the advices supported for the Tom Deal Product **FSR2**:

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip

### 17.8 Messages supported:

Following below are the messages supported for the Tom deal Product **FSR2**:

- MT300(Confirmation, Amendment, Reverse)
- T-Copy Settlement (MT304)
- Payment Message(MT103/MT202/MT205)
- Payment Reversal(MT192/MT292)
- Receive Notice(MT210)
- Account Statement(MT940/MT950)

### 17.9 Reports:

Following are the Reports available in FCUBS as part of FX Deal

- Currency Forward Rates report
- FX Currency Analysis report
- FX Maturity Analysis report
- FX Tenor-wise Currency Position report
- FX Netting report by Netting Date and Customer (FX to FT)
- FX Discounting Rate Report
- Netting Agreement
- Contract Maturity Due Report
- FX to FT Netting Report

## 18 Product Code – FSR3 – Spot (FX Spot Deal)

### 18.1 Business Scenario:

This financial product viz., “Spot” helps customers/Corporate to Purchase/Sale the Foreign Exchange Currencies at Spot Market.

Targeted Customer Segment: Retail Clients who seek spot Foreign Currency Buy/Sell

### 18.2 Introduction:

Spot product **FSR3** is used to Buy/Sell the Foreign Exchange Currency at Spot Market. The settlement of the deal is done on T+ Spot Days.

### 18.3 Summary of Product:

Following below are the basic feature of the Spot Product **FSR3**. We can use the Spot Product **FSR3** for Booking Cash and Tom Deal also. In the view of using the separate GL's For each type of deal, separate products made it available.

Basic features of the Product **FSR3** include:

- Booking of Deal
- Settlement Message
- Payment Settlement

Settlements

- Conventional
- Continuous Linked Settlement

### 18.4 Synopsis:

- a. Spot Product is used for Purchase/Sale of Foreign Exchange from Spot Market.
- b. The maximum period is up to Spot Days of the Currency.(Normally 2 days)
- c. Cash and Tom Deal also could be Covered under Same Product
- d. Customers of both type types viz., retail customers and corporate could be covered under this product.
- e. It may/may not involve insistence of Limit.

### 18.5 Detailed Coverage:

Product Life Cycle of the Spot Product **FSR3** as below:

- BOOK – Contract Booking event will get triggered when Bank Initiate the Deal
- CONF – On Counterparty Confirmation this event will get triggered
- AMND – Contract Amendment event will get triggered on deal modification
- REAS – Reassign User event will get triggered on new User Assign
- SGEN – Settlement Message Generation
- CANC – Deal Cancellation event will get triggered on cancellation of the deal
- LIQD – Liquidation Event will get triggered on Manual/Auto Payment of the Deal
- REVP – Payment Reversal is processed under this event
- REVR – Contract Reversal is processed under this event

## 18.6 Generic Features:

Spot Product **FSR3** Features include:

- Deal Booking
- Cross Currency Contract Booking
- Capturing of Charges Details
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual
- Cancellation of Contract

## 18.7 Other features:

Other Features of the Spot Product **FSR3** are as below:

- Capturing of Charge details
- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Currency/Pair Wise Netting - Auto / Manual
- Limit Tracking
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

## 18.8 Brokerages/Charges

### 18.8.1 Charges

In **FSR3** product following Charge components are parameterized

**FXCHARGE**- FX Booking Charge

## 18.9 Advices supported:


Following Below are the advices supported for the Spot Deal Product **FSR3**:

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip

## 18.10 Messages supported:

Following below are the messages supported for the Spot deal Product **FSR3**:

- MT300(Confirmation, Amendment, Reverse)
- T-Copy Settlement (MT304)
- Payment Message(MT103/MT202/MT205)

- 
- Payment Reversal(MT192/MT292)
  - Receive Notice(MT210)
  - Account Statement(MT940/MT950)

### **18.11 Reports:**

Following are the Reports available in FCUBS as part of FX Deal

- Currency Forward Rates report
- FX Currency Analysis report
- FX Maturity Analysis report
- FX Tenor-wise Currency Position report
- FX Netting report by Netting Date and Customer (FX to FT)
- FX Discounting Rate Report
- Netting Agreement
- Contract Maturity Due Report
- FX to FT Netting Report

## 19 Product Code – FFR1 – Forward (FX Forward Deal)

### 19.1 Business Scenario:

This financial product viz., “Forward” helps customers/Corporate to Purchase/Sale the Foreign Exchange Currencies at Forward (Future) Market.

Targeted Customer Segment: Corporate Clients who seek Forward Foreign Currency Buy/Sell

### 19.2 Introduction:

Forward product **FFR1** is used to Buy/Sell the Foreign Exchange Currency at Forward Market. This product is setup for Straight Line Revaluation.

### 19.3 Summary of Product:

Following below are the basic features available for the Forward Product **FFR1**

- Forward Date Booking of Deal
- Settlement Message
- Payment Settlement

Settlements

- Conventional
- Continuous Linked Settlement

Revaluation

- Batch Revaluation- Straight Line

### 19.4 Synopsis:

- a. Forward Product is used for Purchase/Sale of Foreign Exchange from Forward Market.
- b. Forward deals are available for maturities from 3 days out to about 2 years.
- c. Customers of both type types viz., retail customers and corporate could be covered under this product.
- d. It may/may not involve insistence of Limit.

### 19.5 Detailed Coverage:

Product Life Cycle of the Forward Product **FFR1** as below:

- BOOK – Contract Booking event will get triggered when Bank Initiate the Deal
- CONF – On Counterparty Confirmation this event will get triggered
- AMND – Contract Amendment event will get triggered on deal modification
- REAS – Reassign User event will get triggered on new User Assign
- SGEN – Settlement Message Generation
- CANC – Deal Cancellation event will get triggered on cancellation of the deal
- LIQD – Liquidation Event will get triggered on Manual/Auto Payment of the Deal
- REVP – Payment Reversal is processed under this event
- REVR – Contract Reversal is processed under this event
- REVL – Deal Revaluation for the period is accounted under this event
- RRVL – Deal Revaluation Reversal for the previous period is done under this event



## 19.6 Generic Features:

Forward Product **FFR1** Features include:

- Forward dated Contract booking
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual
- Cancellation of Contract

## 19.7 Other features:

Other Features of the Forward Product **FFR1** are as below:

- Capturing of Charge details
- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Currency/Pair Wise Netting - Auto / Manual
- Limit Tracking
- Deal Revaluation
- Option Date
- Multiple Options
- Extension
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

## 19.8 Advices supported:

Following Below are the advices supported for the Forward Deal Product **FFR1**:

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip

## 19.9 Messages supported:

Following below are the messages supported for the Forward deal Product **FFR1**:

- MT300(Confirmation, Amendment, Reverse)
- T-Copy Settlement (MT304)
- Payment Message(MT103/MT202/MT205)
- Payment Reversal(MT192/MT292)
- Receive Notice(MT210)
- Account Statement(MT940/MT950)



## 19.10 Reports:

Following are the Reports available in FCUBS as part of FX Deal

- Currency Forward Rates report
- FX Currency Analysis report
- FX Maturity Analysis report
- FX Tenor-wise Currency Position report
- FX Netting report by Netting Date and Customer (FX to FT)
- FX Discounting Rate Report
- Netting Agreement
- Contract Maturity Due Report
- FX to FT Netting Report

## 20 Product Code – FFB2 – Forward (FX Forward Deal)

### 20.1 Business Scenario:

This financial product viz., “Forward” helps customers/Corporate to Purchase/Sale the Foreign Exchange Currencies at Forward (Future) Market.

Targeted Customer Segment: Corporate Clients who seek Forward Foreign Currency Buy/Sell

### 20.2 Introduction:

Forward product **FFB2** is used to Buy/Sell the Foreign Exchange Currency at Forward Market. This product is setup for Net Present Value Revaluation.

### 20.3 Summary of Product:

Following below are the basic features available for the Forward Product **FFB2**

- Forward Date Booking of Deal
- Settlement Message
- Payment Settlement

Settlements

- Conventional
- Continuous Linked Settlement

Revaluation

- Batch Revaluation- NPV

### 20.4 Synopsis:

- e. Forward Product is used for Purchase/Sale of Foreign Exchange from Forward Market.
- f. Forward deals are available for maturities from 3 days out to about 2 years.
- g. Customers of both type types viz., retail customers and corporate could be covered under this product.
- h. It may/may not involve insistence of Limit.

### 20.5 Detailed Coverage:

Product Life Cycle of the Forward Product **FFB2** as below:

- BOOK – Contract Booking event will get triggered when Bank Initiate the Deal
- CONF – On Counterparty Confirmation this event will get triggered
- AMND – Contract Amendment event will get triggered on deal modification
- REAS – Reassign User event will get triggered on new User Assign
- SGEN – Settlement Message Generation
- CANC – Deal Cancellation event will get triggered on cancellation of the deal
- LIQD – Liquidation Event will get triggered on Manual/Auto Payment of the Deal
- REVP – Payment Reversal is processed under this event
- REVR – Contract Reversal is processed under this event
- REVL – Deal Revaluation for the period is accounted under this event
- RRVL – Deal Revaluation Reversal for the previous period is done under this event

## 20.6 Generic Features:

Forward Product **FFB2** Features include:

- Forward dated Contract booking
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual
- Cancellation of Contract

## 20.7 Other features:

Other Features of the Forward Product **FFB2** are as below:

- Capturing of Charge details
- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Currency/Pair Wise Netting - Auto / Manual
- Limit Tracking
- Deal Revaluation
- Option Date
- Multiple Options
- Extension
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

## 20.8 Advices supported:

Following Below are the advices supported for the Forward Deal Product **FFB2**:

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip

## 20.9 Messages supported:

Following below are the messages supported for the Forward deal Product **FFB2**:

- MT300(Confirmation, Amendment, Reverse)
- T-Copy Settlement (MT304)
- Payment Message(MT103/MT202/MT205)
- Payment Reversal(MT192/MT292)
- Receive Notice(MT210)
- Account Statement(MT940/MT950)



## 20.10 Reports:

Following are the Reports available in FCUBS as part of FX Deal

- Currency Forward Rates report
- FX Currency Analysis report
- FX Maturity Analysis report
- FX Tenor-wise Currency Position report
- FX Netting report by Netting Date and Customer (FX to FT)
- FX Discounting Rate Report
- Netting Agreement
- Contract Maturity Due Report
- FX to FT Netting Report

## 21 Product Code – FXFW – Forward (FX Forward Deal)

### 21.1 Business Scenario:

This financial product viz., “Forward” helps customers/Corporate to Purchase/Sale the Foreign Exchange Currencies at Forward (Future) Market.

Targeted Customer Segment: Inter Bank Clients who seek Forward Foreign Currency Buy/Sell

### 21.2 Introduction:

Forward product **FXFW** is used to Buy/Sell the Foreign Exchange Currency at Forward Market. This product is setup for Discounted Straight Line Revaluation.

### 21.3 Summary of Product:

Following below are the Basic Features available for the Forward Product **FXFW**

- Forward Date Booking of Deal
- Settlement Message
- Payment Settlement

Settlements

- Conventional
- Continuous Linked Settlement

Synopsis:

- e. Forward Product is used for Purchase/Sale of Foreign Exchange from Forward Market.
- f. Forward deals are available for maturities from 3 days out to about 2 years.
- g. Customers of both type types viz., retail customers and corporate could be covered under this product.
- h. It may/may not involve insistence of Limit.

### 21.4 Detailed Coverage:

Product Life Cycle of the Forward Product **FXFW** as below:

- BOOK – Contract Booking event will get triggered when Bank Initiate the Deal
- CONF – On Counterparty Confirmation this event will get triggered
- AMND – Contract Amendment event will get triggered on deal modification
- REAS – Reassign User event will get triggered on new User Assign
- SGEN – Settlement Message Generation
- CANC – Deal Cancellation event will get triggered on cancellation of the deal
- LIQD – Liquidation Event will get triggered on Manual/Auto Payment of the Deal
- REVP – Payment Reversal is processed under this event
- REVR – Contract Reversal is processed under this event
- REVL – Deal Revaluation for the period is accounted under this event
- RRVL – Deal Revaluation Reversal for the previous period is done under this event

### 21.5 Generic Features:

Forward Product **FXFW** Features include:

- Forward dated Contract booking
- Cross Currency Contract Booking
- Counterparty Confirmation

- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual
- Cancellation of Contract

### 21.6 Other features:

Other Features of the Forward Product **FXFW** are as below:

- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Currency/Pair Wise Netting - Auto / Manual
- Limit Tracking
- Deal Revaluation
- Option Date
- Multiple Options
- Extension
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

### 21.7 Advices supported:

Following below are the advices supported for the Forward Deal Product **FXFW**:

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip

### 21.8 Messages supported:


Following below are the messages supported for the Forward deal Product **FXFW**:

- MT300(Confirmation, Amendment, Reverse)
- T-Copy Settlement (MT304)
- Payment Message(MT103/MT202/MT205)
- Payment Reversal(MT192/MT292)
- Receive Notice(MT210)
- Account Statement(MT940/MT950)

### 21.9 Reports:

Following are the Reports available in FCUBS as part of FX Deal

- Currency Forward Rates report
- FX Currency Analysis report
- FX Maturity Analysis report
- FX Tenor-wise Currency Position report

- 
- FX Netting report by Netting Date and Customer (FX to FT)
  - FX Discounting Rate Report.
  - Netting Agreement.
  - Contract Maturity Due Report.
  - FX to FT Netting Report.



## 22 Product Code – FRR1 – Forward (FX Forward Deal)- Rollover

### 22.1 Business Scenario:

This financial product viz., “Forward” helps customers/Corporate to Purchase/Sale the Foreign Exchange Currencies at Forward (Future) Market.

Targeted Customer Segment: Inter Bank Clients who seek Forward Foreign Currency Buy/Sell

### 22.2 Introduction:

Forward product **FRR1** is used to Buy/Sell the Foreign Exchange Currency at Forward Market. This product is setup for Discounted Straight Line Revaluation.

### 22.3 Summary of Product:

Following below are the Basic Features available for the Forward Product **FRR1**

- Forward Date Booking of Deal
- Settlement Message
- Payment Settlement
- Rollover(Auto/Manual)

Settlements

- Conventional
- Continuous Linked Settlement

Synopsis:

- Forward Product is used for Purchase/Sale of Foreign Exchange from Forward Market.
- Forward deals are available for maturities from 3 days out to about 2 years.
- Customers of both type types viz., retail customers and corporate could be covered under this product.
- It may/may not involve insistence of Limit.

### 22.4 Detailed Coverage:

Product Life Cycle of the Forward Product **FRR1** as below:

- BOOK – Contract Booking event will get triggered when Bank Initiate the Deal
- CONF – On Counterparty Confirmation this event will get triggered
- AMND – Contract Amendment event will get triggered on deal modification
- REAS – Reassign User event will get triggered on new User Assign
- SGEN – Settlement Message Generation
- CANC – Deal Cancellation event will get triggered on cancellation of the deal
- LIQD – Liquidation Event will get triggered on Manual/Auto Payment of the Deal
- REVP – Payment Reversal is processed under this event
- REVR – Contract Reversal is processed under this event
- REVL – Deal Revaluation for the period is accounted under this event
- RRVL – Deal Revaluation Reversal for the previous period is done under this event
- ROLL- Contract Roll over

### 22.5 Generic Features:

Forward Product **FRR1** Features include:

- Forward dated Contract booking

- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual
- Cancellation of Contract

## 22.6 Other features:

Other Features of the Forward Product **FRR1** are as below:

- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Currency/Pair Wise Netting - Auto / Manual
- Limit Tracking
- Deal Revaluation
- Option Date
- Multiple Options
- Extension
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

## 22.7 Advices supported:

Following below are the advices supported for the Forward Deal Product **FRR1**:

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Contract Rollover
- Deal Slip

## 22.8 Messages supported:


Following below are the messages supported for the Forward deal Product **FRR1**:

- MT300(Confirmation, Amendment, Reverse)
- T-Copy Settlement (MT304)
- Payment Message(MT103/MT202/MT205)
- Payment Reversal(MT192/MT292)
- Receive Notice(MT210)
- Account Statement(MT940/MT950)

## 22.9 Reports:

Following are the Reports available in FCUBS as part of FX Deal

- Currency Forward Rates report

- 
- FX Currency Analysis report
  - FX Maturity Analysis report
  - FX Tenor-wise Currency Position report
  - FX Netting report by Netting Date and Customer (FX to FT)
  - FX Discounting Rate Report
  - Netting Agreement
  - Contract Maturity Due Report
  - FX to FT Netting Report

## 23 Other Special Maintenance

Following are the Maintenance Required in FCUBS to use the product for Foreign Exchange Deals.

- FX Branch Parameter
- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- FX Batch Maintenance
- Exchange Rate Maintenance
- Forward Rate Maintenance
- Discount Rate Maintenance
- Charge Class
- Tax Scheme Class

## 24 A) Annexure I

Please refer the below embedded file for the Products Accounting entries Maintenance and Gateway Services Supported.



Events\_Accounting\_Entries\_FX.xlsx

## B) Annexure II

FLEXCUBE is using synchronous and asynchronous gateway services to ensure data flow from external system to FCUBS in XML format.

Bank can use gateway services for communicating external system to FLEXCUBE.

Gateway service for Foreign Exchange is FCUBSFXService and following are the operations under Foreign Exchange.

Service Name	Service Description	Operations	Operation Description
FCUBSFXService	Foreign Exchange Service	CreateFXIntSwap	Creation of Foreign Exchange Internal Swap
FCUBSFXService	Foreign Exchange Service	CreateFXContract	Creation of Foreign Exchange Contract
FCUBSFXService	Foreign Exchange Service	CreateBrnPrm	Creation of ForeignExchange Branch Parameters
FCUBSFXService	Foreign Exchange Service	ConfirmFXContract	Confirmation of Foreign Exchange Contract
FCUBSFXService	Foreign Exchange Service	AuthorizeProduct	Authorization of Foreign Exchange Product
FCUBSFXService	Foreign Exchange Service	AuthorizeFXPayment	Authorization of Foreign Exchange Payment
FCUBSFXService	Foreign Exchange Service	AuthorizeFXIntSwap	Authorization of Foreign Exchange Internal Swap
FCUBSFXService	Foreign Exchange Service	AuthorizeFXContract	Authorization of Foreign Exchange Contract
FCUBSFXService	Foreign Exchange Service	AuthorizeBrnPrm	Authorization of ForeignExchange Branch Parameters
FCUBSFXService	Foreign Exchange Service	AuthDiscRates	Authorization of Foreign Exchange Discount Rates
FCUBSFXService	Foreign Exchange Service	RolloverFXContract	Rollover of Foreign Exchange Contract
FCUBSFXService	Foreign Exchange Service	ReverseFXPayment	Reversal of Foreign Exchange Payment
FCUBSFXService	Foreign Exchange Service	ReverseFXContract	Reversal of Foreign Exchange Contract
FCUBSFXService	Foreign Exchange Service	ReopenFXIntSwap	Reopen of Foreign Exchange Internal Swap
FCUBSFXService	Foreign Exchange Service	ReassignFXContract	Reassignment of Foreign Exchange Contract
FCUBSFXService	Foreign Exchange Service	QueryProduct	Query of Foreign Exchange Product
FCUBSFXService	Foreign Exchange Service	QueryFXPayment	Query of Foreign Exchange Payment

FCUBSFService	Foreign Exchange Service	QueryFXIntSwap	Query of Foreign Exchange Interest Swap
FCUBSFService	Foreign Exchange Service	QueryFXContract	Query of Foreign Exchange Contract
FCUBSFService	Foreign Exchange Service	QueryDiscRates	Query of Foreign Exchange Discount Rates
FCUBSFService	Foreign Exchange Service	QueryCLSBankDirectory	Query of Foreign Exchange CLS-Bank Directory
FCUBSFService	Foreign Exchange Service	QueryBrnPm	Query of Foreign Exchange Branch Parameters
FCUBSFService	Foreign Exchange Service	NewDiscRates	Creation of Foreign Exchange Discount Rates
FCUBSFService	Foreign Exchange Service	ModifyProduct	Modification of Foreign Exchange Product
FCUBSFService	Foreign Exchange Service	ModifyFXIntSwap	Modification of Foreign Exchange Internal Swap
FCUBSFService	Foreign Exchange Service	ModifyFXContract	Modification of Foreign Exchange Contract
FCUBSFService	Foreign Exchange Service	ModifyDiscRates	Modification of Foreign Exchange Discount Rates
FCUBSFService	Foreign Exchange Service	ModifyBrnPm	Modification of ForeignExchange Branch Parameters
FCUBSFService	Foreign Exchange Service	LiquidateFXContract	Liquidation of Foreign Exchange Contract
FCUBSFService	Foreign Exchange Service	DeleteProduct	Deletion of Foreign Exchange Product
FCUBSFService	Foreign Exchange Service	DeleteFXPayment	Deletion of Foreign Exchange Payment
FCUBSFService	Foreign Exchange Service	DeleteFXIntSwap	Deletion of Foreign Exchange Internal Swap
FCUBSFService	Foreign Exchange Service	DeleteFXContract	Deletion of Foreign Exchange Contract
FCUBSFService	Foreign Exchange Service	DeleteDiscRates	Deletion of Foreign Exchange Discount Rates
FCUBSFService	Foreign Exchange Service	DeleteBrnPm	Deletion of ForeignExchange Branch Parameters
FCUBSFService	Foreign Exchange Service	CreateProduct	Creation of Foreign Exchange Product
FCUBSFService	Foreign Exchange Service	CreateFXPayment	Creation of Foreign Exchange Payment



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