



ORACLE FLEXCUBE

Accelerator Pack 14.0.0.0.0– 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 FCUBSFService and following are the operations under Foreign Exchange.

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



Oracle Financial Services Software Limited

Oracle Park

Off Western Express Highway

Goregaon (East)

Mumbai, Maharashtra 400 063

India

Worldwide Inquiries:

Phone: +91 22 6718 3000

Fax:+91 22 6718 3001

www.oracle.com/financialservices/

Copyright ©[2005], [2015] Oracle and/or its affiliates. All rights reserved.

Oracle and Java are registered trademarks of Oracle and/or its affiliates. Other names may be trademarks of their respective owners.

U.S. GOVERNMENT END USERS: Oracle programs, including any operating system, integrated software, any programs installed on the hardware, and/or documentation, delivered to U.S. Government end users are "commercial computer software" pursuant to the applicable Federal Acquisition Regulation and agency-specific supplemental regulations. As such, use, duplication, disclosure, modification, and adaptation of the programs, including any operating system, integrated software, any programs installed on the hardware, and/or documentation, shall be subject to license terms and license restrictions applicable to the programs. No other rights are granted to the U.S. Government.

This software or hardware is developed for general use in a variety of information management applications. It is not developed or intended for use in any inherently dangerous applications, including applications that may create a risk of personal injury. If you use this software or hardware in dangerous applications, then you shall be responsible to take all appropriate failsafe, backup, redundancy, and other measures to ensure its safe use. Oracle Corporation and its affiliates disclaim any liability for any damages caused by use of this software or hardware in dangerous applications.

This software and related documentation are provided under a license agreement containing restrictions on use and disclosure and are protected by intellectual property laws. Except as expressly permitted in your license agreement or allowed by law, you may not use, copy, reproduce, translate, broadcast, modify, license, transmit, distribute, exhibit, perform, publish or display any part, in any form, or by any means. Reverse engineering, disassembly, or de-compilation of this software, unless required by law for interoperability, is prohibited.

The information contained herein is subject to change without notice and is not warranted to be error-free. If you find any errors, please report them to us in writing.

This software or hardware and documentation may provide access to or information on content, products and services from third parties. Oracle Corporation and its affiliates are not responsible for and expressly disclaim all warranties of any kind with respect to third-party content, products, and services. Oracle Corporation and its affiliates will not be responsible for any loss, costs, or damages incurred due to your access to or use of third-party content, products, or services.