Product Catalogue – Derivatives Module

Oracle Banking Treasury Management

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FINANCIAL SERVICES

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Safe Harbor Statement

Contents

1. Product Catalogue - Treasury – Derivatives

This chapter describes the product of this module in the following sections:

1.1. Product Code - FRA1

FRA1 Forward Rate Agreement Trade Buy Product.

1.1.1. Business Scenario

Interest Rate Derivative Instrument FRA1 is parameterized with following features.

1.1.2. Synopsis (ex. high level features etc.)

- It is an Over the Counter (OTC) Interest Rate Derivative Instrument.
- Perform Buy operation of FRA Trade Deals.
- Banks, Primary Dealers, Financial Institutions are the main participants.
- Principal is a notional amount.
- Net interest payments happen on agreed settlement date based on contract (fixed) and the settlement rate.

1.1.3. Detailed Coverage

FRA1 Derivative Instrument is meant for Forward Rate Agreement Trade Buy Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Buy Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Revaluation Covered	Fair Value Revaluation of Deal
Amortization	Amortization of Inception Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Fixed Rate Interest • Floating Rate Interest

1.1.4. Events covered (including brief info. on accounting)

To complete the Life Cycle of Forward Rate Agreement following events are parameterized in FRA1 product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation
DRRL	Derivative Revaluation Reversal
DRVL	Derivative Contract Revaluation
DAMN	Derivative Contract Amendment
DIAM	Derivative Contract Inception Amortization
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination

1.1.5. Advices Supported

Following Advices setup done in the FRA1 Product as part of Product Life Cycle.

Advices	
DV_FRA_CONF	FRA Confirmation
DV_FRA_TRMN	FRA Termination
DV_FRA_AMND	FRA Amendment
DV_RATE_RESET	FRA Rate Reset
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.1.6. Messages

Following SWIFT Messages setup done in the FRA1 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 340	FRA Contract Confirmation
MT 340	FRA Amendment
MT 341	FRA Rate Reset
MT 340	FRA Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.1.7. Interest / Charges / Commission & Fees

Interest

In FRA1 product two Interest components are parameterized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_IT_OUT- Derivative Out Leg Interest Component Fixed

Charges

In FRA1 product following Charge components are parameterized

- DV_BK_CHRG- Derivative Booking Charge
- DV_AM_CHRG- Derivative Amendment Charge
- DV_TM_CHRG- Derivative Termination Charge

1.1.8. Special/Other Features

Brokerage

FRA1 product is parameterized to handle Brokerage feature. The details available in embedded file.

DV_Brokerage_Setup
_FRA1.docx

Other Features

Apart from the above mentioned features, below are some features which can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

1.1.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative FRA Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report

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- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

1.1.10. Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of FRA1 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the FRA1 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class

1.2. Product Code - FRA2

FRA2 - Forward Rate Agreement Trade Buy Product.

1.2.1. Business Scenario

Interest Rate Derivative Instrument FRA2 is parameterized with following features.

1.2.2. Synopsis (ex. high level features etc.)

- It is an Over the Counter (OTC) Interest Rate Derivative Instrument.
- Perform Sell operation of Trade FRA Deals.
- Banks, Primary Dealers, and, Financial Institutions are the main participants.
- Principal is a notional amount.
- Net interest payments happen on agreed settlement date based on contract (fixed) and the settlement rate.

1.2.3. Detailed Coverage

FRA2 Derivative Instrument is meant for Forward Rate Agreement Trade Buy Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Sell Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Revaluation Covered	Fair Value Revaluation of Deal
Amortization	Amortization of Inception Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Fixed Rate Interest • Floating Rate Interest

1.2.4. Events covered (including brief info. on accounting)

To complete the Life Cycle of Forward Rate Agreement following events are parameterized in FRA2 product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation
DRRL	Derivative Revaluation Reversal
DRVL	Derivative Contract Revaluation
DAMN	Derivative Contract Amendment

DIAM	Derivative Contract Inception Amortization
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination

1.2.5. Advices Supported

Following Advices setup done in the FRA2 Product as part of Product Life Cycle.

Advices	
DV_FRA_CONF	FRA Confirmation
DV_FRA_TRMN	FRA Termination
DV_FRA_AMND	FRA Amendment
DV_RATE_RESET	FRA Rate Reset
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.2.6. Messages

Following SWIFT Messages setup done in the FRA2 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 340	FRA Contract Confirmation
MT 340	FRA Amendment
MT 341	FRA Rate Reset
MT 340	FRA Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.2.7. Interest / Charges / Commission and Fees

Interest

In FRA2 product two Interest components are parameterized

- DV_INT_IN1 - Derivative In Leg Interest Component Floating
- DV_IT_OUT1- Derivative Out Leg Interest Component Fixed

Charges

In FRA2 product following Charge components are parameterized

- DV_BK_CHRG- Derivative Booking Charge
- DV_AM_CHRG- Derivative Amendment Charge
- DV_TM_CHRG- Derivative Termination Charge

1.2.8. Special/Other Features

Brokerage

FRA2 product is parameterized to handle Brokerage feature. The details available in embedded file.

DV_Brokerage_Setup
_FRA2.docx

Other Features

Apart from the above mentioned features, below are some features which can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

1.2.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative FRA Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

1.2.10. Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of FRA2 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

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Other Special Maintenance

Following are the Maintenance Required in OBTR to use the FRA2 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class

1.3. Product Code - FRA3

FRA3 Forward Rate Agreement Trade Buy Product.

1.3.1. Business Scenario

Interest Rate Derivative Instrument FRA3 is parameterized with following features.

1.3.2. Synopsis (ex. high level features etc.)

- It is an Over the Counter (OTC) Interest Rate Derivative Instrument.
- Perform Sell operation of Hedge FRA Deals.
- Banks, Primary Dealers, Financial Institutions are the main participants.
- Principal is a notional amount.
- Net interest payments happen on agreed settlement date based on contract (fixed) and the settlement rate.

1.3.3. Detailed Coverage

FRA3 Derivative Instrument is meant for Forward Rate Agreement Trade Buy Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Buy Deal
Types of the Contract Covered	Hedge Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Revaluation Covered	Daily Interest Accrual
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Fixed Rate Interest • Floating Rate Interest

1.3.4. Events covered (including brief info. on accounting)

To complete the Life Cycle of Forward Rate Agreement following events are parameterized in FRA3 product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation
DAMN	Derivative Contract Amendment
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision

DTAM	Derivative Contract Termination Amortization
DTRB	Derivative Contract Pre-Termination
DTER	Derivative Contract Termination
DIAC	Derivative Interest Accrual

1.3.5. Advices Supported

Following Advices setup done in the FRA3 Product as part of Product Life Cycle.

Advices	
DV_FRA_CONF	FRA Confirmation
DV_FRA_TRMN	FRA Termination
DV_FRA_AMND	FRA Amendment
DV_RATE_RESET	FRA Rate Reset
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.3.6. Messages

Following SWIFT Messages setup done in the FRA3 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 340	FRA Contract Confirmation
MT 340	FRA Amendment
MT 341	FRA Rate Reset
MT 340	FRA Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.3.7. Interest / Charges / Commission and Fees

Interest

In FRA3 product two Interest components are parameterized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_IT_OUT- Derivative Out Leg Interest Component Fixed

Charges

In FRA3 product following Charge components are parameterized

- DV_BK_CHRG- Derivative Booking Charge
- DV_AM_CHRG- Derivative Amendment Charge
- DV_TM_CHRG- Derivative Termination Charge

1.3.8. Special/Other Features

Brokerage

FRA3 product is parameterized to handle Brokerage feature. The details available in embedded file.

DV_Brokerage_Setup_FRA3.docx

Other Features

Apart from the above mentioned features, below are some features which can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

1.3.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative FRA Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

1.3.10. Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

As part of FRA3 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the FRA3 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class

1.4. Product Code - FRA4

FRA4 Forward Rate Agreement Trade Buy Product.

1.4.1. Business Scenario

Interest Rate Derivative Instrument FRA4 is parameterized with following features.

1.4.2. Synopsis (ex. high level features etc.)

- It is an Over the Counter (OTC) Interest Rate Derivative Instrument.
- Perform Sell operation of Hedge FRA Deals.
- Banks, Primary Dealers, Financial Institutions are the main participants.
- Principal is a notional amount.
- Net interest payments happen on agreed settlement date based on contract (fixed) and the settlement rate.

1.4.3. Detailed Coverage

FRA4 Derivative Instrument is meant for Forward Rate Agreement Trade Buy Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Sell Deal
Types of the Contract Covered	Hedge Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Revaluation Covered	Daily Interest Accrual
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Fixed Rate Interest • Floating Rate Interest

1.4.4. Events covered (including brief info. on accounting)

To complete the Life Cycle of Forward Rate Agreement following events are parameterized in FRA4 product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation
DAMN	Derivative Contract Amendment
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision

DTAM	Derivative Contract Termination Amortization
DTRB	Derivative Contract Pre-Termination
DTER	Derivative Contract Termination
DIAC	Derivative Interest Accrual

1.4.5. Advices Supported

Following Advices setup done in the FRA4 Product as part of Product Life Cycle.

Advices	
DV_FRA_CONF	FRA Confirmation
DV_FRA_TRMN	FRA Termination
DV_FRA_AMND	FRA Amendment
DV_RATE_RESET	FRA Rate Reset
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.4.6. Messages

Following SWIFT Messages setup done in the FRA4 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 340	FRA Contract Confirmation
MT 340	FRA Amendment
MT 341	FRA Rate Reset
MT 340	FRA Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.4.7. Interest / Charges / Commission and Fees

Interest

In FRA4 product two Interest components are parameterized

- DV_INT_IN1 - Derivative In Leg Interest Component Floating
- DV_IT_OUT1- Derivative Out Leg Interest Component Fixed

Charges

In FRA4 product following Charge components are parameterized

- DV_BK_CHRG- Derivative Booking Charge
- DV_AM_CHRG- Derivative Amendment Charge
- DV_TM_CHRG- Derivative Termination Charge

1.4.8. Special/Other Features

Brokerage

FRA4 product is parameterized to handle Brokerage feature. The details available in embedded file.

DV_Brokerage_Setup
_FRA4.docx

Other Features

Apart from the above mentioned features, below are some features which can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

1.4.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative FRA Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

1.4.10. Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

As part of FRA4 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the FRA4 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class

1.5. Product Code - FRA6

FRA6 Forward Rate Agreement Trade Buy Product.

1.5.1. Business Scenario

Interest Rate Derivative Instrument FRA6 is parameterized with following features.

1.5.2. Synopsis (ex. high level features etc.)

- It is an Over the Counter (OTC) Interest Rate Derivative Instrument.
- Perform Sell operation of Trade FRA Deals.
- Banks, Primary Dealers, Financial Institutions are the main participants.
- Principal is a notional amount.
- Net interest payments happen on agreed settlement date based on contract (fixed) and the settlement rate.

1.5.3. Detailed Coverage

FRA6 Derivative Instrument is meant for Forward Rate Agreement Trade Buy Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Buy Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Revaluation Covered	Fair Value Revaluation of Deal
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Fixed Rate Interest • Floating Rate Interest

1.5.4. Events covered (including brief info. on accounting)

To complete the Life Cycle of Forward Rate Agreement following events are parameterized in FRA6 product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation
DRRL	Derivative Revaluation Reversal
DAMN	Derivative Contract Amendment
DIAM	Derivate Contract Inception Amortization

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DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTRB	Derivative Contract Pre-Termination
DTER	Derivative Contract Termination

1.5.5. Advices Supported

Following Advices setup done in the FRA6 Product as part of Product Life Cycle.

Advices	
DV_FRA_CONF	FRA Confirmation
DV_FRA_TRMN	FRA Termination
DV_FRA_AMND	FRA Amendment
DV_RATE_RESET	FRA Rate Reset
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.5.6. Messages

Following SWIFT Messages setup done in the FRA6 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 340	FRA Contract Confirmation
MT 340	FRA Amendment
MT 341	FRA Rate Reset
MT 340	FRA Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.5.7. Interest / Charges / Commission and Fees

Interest

In FRA6 product two Interest components are parameterized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_IT_OUT- Derivative Out Leg Interest Component Fixed

Charges

In FRA6 product following Charge components are parameterized

- DV_BK_CHRG- Derivative Booking Charge
- DV_AM_CHRG- Derivative Amendment Charge
- DV_TM_CHRG- Derivative Termination Charge

1.5.8. Special/Other Features

Brokerage

FRA6 product is parameterized to handle Brokerage feature. The details available in embedded file.

DV_Brokerage_Setup_FRA6.docx

Tax Details

In FRA6 product is parameterized with below mentioned Tax Class.

- DV_TAX -- Derivative Tax Component

Other Features

Apart from the above mentioned features, below are some features which can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

1.5.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative FRA Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

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1.5.10. Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

As part of FRA6 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the FRA6 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class

1.6. Product Code - IRS1

IRS1 - Interest Rate Swap Trade Buy Product.

1.6.1. Business Scenario

Interest Rate Derivative Instrument IRS1 is parameterized with following features.

1.6.2. Synopsis (ex. high level features etc.)

- It is an Over the Counter (OTC) Interest Rate Derivative Instrument.
- Perform Trade Buy operation of IRS.
- Banks, Primary Dealers, and, Financial Institutions are the main participants.
- Contract involves exchange of **fixed to float** rates of interest.
- It is a contract between two parties exchanging or swapping a stream of interest payments for a **notional principal** amount on multiple occasions during a specified period.

1.6.3. Detailed Coverage

IRS1 Derivative Instrument is meant for Forward Rate Agreement Trade Buy Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Buy Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Revaluation Covered	Fair Value Revaluation of Deal
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Fixed Rate Interest • Floating Rate Interest

1.6.4. Events covered (including brief info. on accounting)

To complete the Life Cycle of Forward Rate Agreement following events are parameterized in IRS1 product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation
DRRL	Derivative Revaluation Reversal
DAMN	Derivative Contract Amendment

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DIAM	Derivate Contract Inception Amortization
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

1.6.5. Advices Supported

Following Advices setup done in the IRS1 Product as part of Product Life Cycle.

Advices	
DV_IRS_TRMN	IRS Termination
DV_IRS_AMND	IRS Amendment
DV_IRS_CONF	IRS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.6.6. Messages

Following SWIFT Messages setup done in the IRS1 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 360	IRS Contract Confirmation
MT 360	IRS Amendment
MT 362	DV Rate Reset
MT 364	IRS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.6.7. Interest / Charges / Commission and Fees

Interest

In IRS1 product two Interest components are parameterized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_IT_OUT- Derivative Out Leg Interest Component Fixed

Charges

In IRS1 product following Charge components are parameterized

- DV_BK_CHRG- Derivative Booking Charge
- DV_AM_CHRG- Derivative Amendment Charge
- DV_TM_CHRG- Derivative Termination Charge

1.6.8. Special/Other Features

Brokerage

IRS1 product is parameterized to handle Brokerage feature. The details available in embedded file.

DV_Brokerage_Setup_IRS1.docx

Other Features

Apart from the above mentioned features, below are some features which can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

1.6.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative IRS Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

1.6.10. Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

As part of IRS1 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the IRS1 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

1.7. Product Code - IRS2

IRS2 - Interest Rate Swap Trade Buy Product.

1.7.1. Business Scenario

Interest Rate Derivative Instrument IRS2 is parameterized with following features.

1.7.2. Synopsis (ex. high level features etc.)

- It is an Over the Counter (OTC) Interest Rate Derivative Instrument.
- Perform Trade Buy operation of IRS.
- Banks, Primary Dealers, and, Financial Institutions are the main participants.
- Contract involves exchange of **fixed to float** rates of interest.
- It is a contract between two parties exchanging or swapping a stream of interest payments for a **notional principal** amount on multiple occasions during a specified period.

1.7.3. Detailed Coverage

IRS2 Derivative Instrument is meant for Forward Rate Agreement Trade Buy Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Sell Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Revaluation Covered	Fair Value Revaluation of Deal
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Fixed Rate Interest • Floating Rate Interest

1.7.4. Events covered (including brief info. on accounting)

To complete the Life Cycle of Forward Rate Agreement following events are parameterized in IRS2 product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation
DRRL	Derivative Revaluation Reversal
DAMN	Derivative Contract Amendment

DIAM	Derivate Contract Inception Amortization
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

1.7.5. Advices Supported

Following Advices setup done in the IRS2 Product as part of Product Life Cycle.

Advices	
DV_IRS_TRMN	IRS Termination
DV_IRS_AMND	IRS Amendment
DV_IRS_CONF	IRS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.7.6. Messages

Following SWIFT Messages setup done in the IRS2 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 360	IRS Contract Confirmation
MT 360	IRS Amendment
MT 362	DV Rate Reset
MT 364	IRS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.7.7. Interest / Charges / Commission and Fees

Interest

In IRS2 product two Interest components are parameterized

- DV_INT_IN1 - Derivative In Leg Interest Component Floating
- DV_IT_OUT1 - Derivative Out Leg Interest Component Fixed

Charges

In FRA6 product following Charge components are parameterized

- DV_BK_CHRG- Derivative Booking Charge
- DV_AM_CHRG- Derivative Amendment Charge
- DV_TM_CHRG- Derivative Termination Charge

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1.7.8. Special/Other Features

Brokerage

IRS2 product is parameterized to handle Brokerage feature. The details available in embedded file.

DV_Brokerage_Setup_IRS2.docx

Other Features

Apart from the above mentioned features, below are some features which can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

1.7.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative IRS Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

1.7.10. Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

As part of IRS2 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the IRS2 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

1.8. Product Code - IRS3

IRS3 - Interest Rate Swap Trade Product Floating to Floating.

1.8.1. Business Scenario

Interest Rate Derivative Instrument **IRS3** is parameterized with following features.

1.8.2. Synopsis (ex. high level features etc.)

- It is an Over the Counter (OTC) Interest Rate Derivative Instrument.
- Perform Trade Buy operation of IRS floating to floating.
- Banks, Primary Dealers, and, Financial Institutions are the main participants.
- Contract involves exchange of **fixed to floating** or **floating to floating** rates of interest.
- It is a contract between two parties exchanging or swapping a stream of interest payments for a notional principal amount on multiple occasions during a specified period.

1.8.3. Detailed Coverage

IRS3 Derivative Instrument is meant for Forward Rate Agreement Trade Buy Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	• Sell Deal • Buy Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Revaluation Covered	Fair Value Revaluation of Deal
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest

1.8.4. Events covered (including brief info. on accounting)

To complete the Life Cycle of Forward Rate Agreement following events are parameterized in IRS3 product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation

DLIQ	Derivative Deal Liquidation
DRRL	Derivative Revaluation Reversal
DAMN	Derivative Contract Amendment
DIAM	Derivate Contract Inception Amortization
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

1.8.5. Advices Supported

Following Advices setup done in the IRS3 Product as part of Product Life Cycle.

Advices	
DV_IRS_TRMN	IRS Termination
DV_IRS_AMND	IRS Amendment
DV_IRS_CONF	IRS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.8.6. Messages

Following SWIFT Messages setup done in the IRS3 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 360	IRS Contract Confirmation
MT 360	IRS Amendment
MT 362	DV Rate Reset
MT 364	IRS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.8.7. Interest / Charges / Commission and Fees

Interest

In IRS3 product two Interest components are parameterized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_IT_OUT1 - Derivative Out Leg Interest Component Fixed

Charges

In IRS3 product following Charge components are parameterized

- DV_BK_CHRG- Derivative Booking Charge
- DV_AM_CHRG- Derivative Amendment Charge
- DV_TM_CHRG- Derivative Termination Charge

1.8.8. Special/Other Features

Brokerage

IRS3 product is parameterized to handle Brokerage feature. The details available in embedded file.

DV_Brokerage_Setup_IRS3.docx

Other Features

Apart from the above mentioned features, below are some features which can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

1.8.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative IRS Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

1.8.10. Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

As part of IRS3 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the IRS3 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

1.9. Product Code - IRS4

IRS4 - Interest Rate Swap Trade Product Floating to Floating.

1.9.1. Business Scenario

Interest Rate Derivative Instrument **IRS4** is parameterized with following features.

1.9.2. Synopsis (ex. high level features etc.)

- It is an Over the Counter (OTC) Interest Rate Derivative Instrument.
- Perform Trade Buy operation of IRS Buy.
- Banks, Primary Dealers, and, Financial Institutions are the main participants.
- Contract involves exchange of **fixed to floating** or **floating to floating** rates of interest.
- It is a contract between two parties exchanging or swapping a stream of interest payments for a notional principal amount on multiple occasions during a specified period.

1.9.3. Detailed Coverage

IRS4 Derivative Instrument is meant for Forward Rate Agreement Trade Buy Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	• Buy Deal
Types of the Contract Covered	Hedge Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Interest Accrual	Daily Interest Accrual
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

1.9.4. Events covered (including brief info. on accounting)

To complete the Life Cycle of Forward Rate Agreement following events are parameterized in IRS4 product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation

DLIQ	Derivative Deal Liquidation
DAMN	Derivative Contract Amendment
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTAM	Derivative Contract Termination Amortization
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DIAC	Derivative Interest Accrual
DPLQ	Derivative Principal Liquidation

1.9.5. Advices Supported

Following Advices setup done in the IRS4 Product as part of Product Life Cycle.

Advices	
DV_IRS_TRMN	IRS Termination
DV_IRS_AMND	IRS Amendment
DV_IRS_CONF	IRS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.9.6. Messages

Following SWIFT Messages setup done in the IRS4 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 360	IRS Contract Confirmation
MT 360	IRS Amendment
MT 362	DV Rate Reset
MT 364	IRS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.9.7. Interest / Charges / Commission and Fees

Interest

In IRS4 product two Interest components are parameterized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_IT_OUT - Derivative Out Leg Interest Component Fixed

Charges

In IRS4 product following Charge components are parameterized

- DV_BK_CHRG- Derivative Booking Charge
- DV_AM_CHRG- Derivative Amendment Charge
- DV_TM_CHRG- Derivative Termination Charge

1.9.8. Special/Other Features

Brokerage

IRS4 product is parameterized to handle Brokerage feature. The details available in embedded file.

DV_Brokerage_Setup _IRS4.docx

Other Features

Apart from the above mentioned features, below are some features which can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

1.9.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative IRS Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report

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- Settled Contracts Report

1.9.10. Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

As part of IRS4 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the IRS4 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

1.10. Product Code - IRS5

IRS5 - Interest Rate Swap Hedge Product for Sell.

1.10.1. Business Scenario

Interest Rate Derivative Instrument **IRS5** is parameterized with following features.

1.10.2. Synopsis (ex. high level features etc.)

- It is an Over the Counter (OTC) Interest Rate Derivative Instrument.
- Perform Trade Buy operation of IRS Sell.
- Banks, Primary Dealers, and, Financial Institutions are the main participants.
- Contract involves exchange of **fixed to floating** or **floating to floating** rates of interest.
- It is a contract between two parties exchanging or swapping a stream of interest payments for a notional principal amount on multiple occasions during a specified period.

1.10.3. Detailed Coverage

IRS5 Derivative Instrument is meant for Forward Rate Agreement Trade Buy Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	• Sell Deal
Types of the Contract Covered	Hedge Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Interest Accrual	Daily Interest Accrual
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

1.10.4. Events covered (including brief info. on accounting)

To complete the Life Cycle of Forward Rate Agreement following events are parameterized in IRS5 product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation

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DLIQ	Derivative Deal Liquidation
DAMN	Derivative Contract Amendment
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTAM	Derivative Contract Termination Amortization
DTRB	Derivative Contract Pre-Termination
DTER	Derivative Contract Termination
DIAC	Derivative Interest Accrual
DPLQ	Derivative Principal Liquidation

1.10.5. Advices Supported

Following Advices setup done in the IRS5 Product as part of Product Life Cycle.

Advices	
DV_IRS_TRMN	IRS Termination
DV_IRS_AMND	IRS Amendment
DV_IRS_CONF	IRS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.10.6. Messages

Following SWIFT Messages setup done in the IRS5 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 360	IRS Contract Confirmation
MT 360	IRS Amendment
MT 362	DV Rate Reset
MT 364	IRS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.10.7. Interest / Charges / Commission and Fees

Interest

In IRS5 product two Interest components are parameterized

- DV_INT_IN1 - Derivative In Leg Interest Component Floating
- DV_IT_OUT - Derivative Out Leg Interest Component Fixed

Charges

In IRS4 product following Charge components are parameterized

- DV_BK_CHRG- Derivative Booking Charge
- DV_AM_CHRG- Derivative Amendment Charge
- DV_TM_CHRG- Derivative Termination Charge

1.10.8. Special/Other Features

Brokerage

IRS5 product is parameterized to handle Brokerage feature. The details available in embedded file.

DV_Brokerage_Setup
_IRS5.docx

Other Features

Apart from the above mentioned features, below are some features which can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

1.10.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative IRS Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

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1.10.10. Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

As part of IRS5 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the IRS5 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

1.11. Product Code - IRS6

IRS6 - Interest Rate Swap Hedge Product for Floating to Floating.

1.11.1. Business Scenario

Interest Rate Derivative Instrument **IRS6** is parameterized with following features.

1.11.2. Synopsis (ex. high level features etc.)

- It is an Over the Counter (OTC) Interest Rate Derivative Instrument.
- Perform Trade Buy operation of IRS Floating to Floating.
- Banks, Primary Dealers, and, Financial Institutions are the main participants.
- Contract involves exchange of **fixed to floating** or **floating to floating** rates of interest.
- It is a contract between two parties exchanging or swapping a stream of interest payments for a notional principal amount on multiple occasions during a specified period.

1.11.3. Detailed Coverage

IRS6 Derivative Instrument is meant for Forward Rate Agreement Trade Buy Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	• Buy Deal • Sell Deal
Types of the Contract Covered	Hedge Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Interest Accrual	Daily Interest Accrual
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	Floating Rate Interest

1.11.4. Events covered (including brief info. on accounting)

To complete the Life Cycle of Forward Rate Agreement following events are parameterized in IRS6 product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation

DLIQ	Derivative Deal Liquidation
DAMN	Derivative Contract Amendment
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTAM	Derivative Contract Termination Amortization
DTRB	Derivative Contract Pre-Termination
DTER	Derivative Contract Termination
DIAC	Derivative Interest Accrual
DPLQ	Derivative Principal Liquidation

1.11.5. Advices Supported

Following Advices setup done in the IRS6 Product as part of Product Life Cycle.

Advices	
DV_IRS_TRMN	IRS Termination
DV_IRS_AMND	IRS Amendment
DV_IRS_CONF	IRS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.11.6. Messages

Following SWIFT Messages setup done in the IRS6 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 360	IRS Contract Confirmation
MT 360	IRS Amendment
MT 362	DV Rate Reset
MT 364	IRS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.11.7. Interest / Charges / Commission and Fees

Interest

In IRS5 product two Interest components are parameterized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_IT_OUT1 - Derivative Out Leg Interest Component Fixed

Charges

In IRS4 product following Charge components are parameterized

- DV_BK_CHRG- Derivative Booking Charge
- DV_AM_CHRG- Derivative Amendment Charge
- DV_TM_CHRG- Derivative Termination Charge

1.11.8. Special/Other Features

Brokerage

IRS6 product is parameterized to handle Brokerage feature. The details available in embedded file.

DV_Brokerage_Setup_IRS6.docx

Other Features

Apart from the above mentioned features, below are some features which can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

1.11.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative IRS Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report

- Settled Contracts Report

1.11.10. Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

As part of IRS6 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the IRS6 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

1.12. Product Code - IRS7

IRS7 - Interest Rate Swap Trade Buy Product Tax Attached.

1.12.1. Business Scenario

Interest Rate Derivative Instrument IRS7 is parameterized with following features.

1.12.2. Synopsis (ex. high level features etc.)

- It is an Over the Counter (OTC) Interest Rate Derivative Instrument.
- Perform Trade Buy operation of IRS.
- Banks, Primary Dealers, and, Financial Institutions are the main participants.
- Contract involves exchange of **fixed to floating** rates of interest.
- It is a contract between two parties exchanging or swapping a stream of interest payments for a notional principal amount on multiple occasions during a specified period.

1.12.3. Detailed Coverage

IRS7 Derivative Instrument is meant for Forward Rate Agreement Trade Buy Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	• Buy Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Revaluation Covered	Fair Value Revaluation of deal
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

1.12.4. Events covered (including brief info. on accounting)

To complete the Life Cycle of Forward Rate Agreement following events are parameterized in IRS7 product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation
DRVL	Derivative Contract Revaluation

DAMN	Derivative Contract Amendment
DIAM	Derivative Contract Inception Amortization
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

1.12.5. Advices Supported

Following Advices setup done in the IRS7 Product as part of Product Life Cycle.

Advices	
DV_IRS_TRMN	IRS Termination
DV_IRS_AMND	IRS Amendment
DV_IRS_CONF	IRS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.12.6. Messages

Following SWIFT Messages setup done in the IRS7 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 360	IRS Contract Confirmation
MT 360	IRS Amendment
MT 362	DV Rate Reset
MT 364	IRS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.12.7. Interest / Charges / Commission and Fees

Interest

In IRS7 product two Interest components are parameterized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_IT_OUT - Derivative Out Leg Interest Component Fixed

Charges

In IRS7 product following Charge components are parameterized

- DV_BK_CHRG- Derivative Booking Charge
- DV_AM_CHRG- Derivative Amendment Charge
- DV_TM_CHRG- Derivative Termination Charge

1.12.8. Special/Other Features

Brokerage

IRS7 product is parameterized to handle Brokerage feature. The details available in embedded file.

DV_Brokerage_Setup
_IRS7.docx

Tax Details

In IRS7 product is parameterized with below mentioned Tax Class

- DV_TAX – Derivative Tax Component

Other Features

Apart from the above mentioned features, below are some features which can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

1.12.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative IRS Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report

- Interest Accrual Report
- Settled Contracts Report

1.12.10. Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

As part of IRS7 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the IRS7 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

1.13. Product Code - CCS1

CCS1 - Cross Currency Swap Trade Buy product.

1.13.1. Business Scenario

Foreign Currency derivatives Instrument CCS1 is parameterized with below mentioned features.

1.13.2. Synopsis (ex. high level features etc.)

- It is a Foreign Currency Derivative Instrument.
- Perform Trade operation of CCS.
- Banks, Dealers and Financial Institutions are the main participants.
- Two legs of the swap are denominated in different currencies.
- Exchange of Principal at the prevailing spot exchange rate with an agreement to reverse the exchange of currencies, at the same spot exchange rate, at a fixed date in the future.
- Interest payments happen on maturity of Swap.

1.13.3. Detailed Coverage

CCS1 Derivative Instrument is meant for Cross Currency Swap Trade Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Buy Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Revaluation Covered	Fair Value Revaluation of deal
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

1.13.4. Events covered (including brief info. on accounting)

To meet the Life Cycle of Cross Currency Swap following events are parameterized in CCS1 product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation

DLIQ	Derivative Deal Liquidation
DRRL	Derivative Revaluation Reversal
DRVL	Derivative Contract Revaluation
DAMN	Derivative Contract Amendment
DIAM	Derivative Contract Inception Amortization
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

1.13.5. Advices Supported

Following Advices setup done in the CCS1 Product as part of Product Life Cycle.

Advices	
DV_CCS_TRMN	CCS Termination
DV_CCS_AMND	CCS Amendment
DV_CCS_CONF	CCS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.13.6. Messages

Following SWIFT Messages setup done in the CCS1 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 361	CCS Contract Confirmation
MT 361	CCS Amendment
MT 362	DV Rate Reset
MT 365	CCS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.13.7. Interest / Charges / Commission and Fees

Interest

In CCS1 product two Interest components are parameterized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_IT_OUT - Derivative Out Leg Interest Component Fixed

Charges

In CCS1 product following Charge components are parameterized

- DV_BK_CHRG - Derivative Booking Charge
- DV_AM_CHRG - Derivative Amendment Charge
- DV_TM_CHRG - Derivative Termination Charge

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1.13.8. Special/Other Features

Brokerage

CCS1 product is parameterized to handle Brokerage feature. The details available in embedded file.

DV_Brokerage_Setup _CCS1.docx

Other Features

Apart from the above mentioned features, following features can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

1.13.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative CCS Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

1.13.10. Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

As part of CCS1 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the CCS1 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

1.14. Product Code - CCS2

CCS2 - Cross Currency Swap Trade Sell product.

1.14.1. Business Scenario

Foreign Currency derivatives Instrument CCS2 is parameterized with below mentioned features.

1.14.2. Synopsis (ex. high level features etc.)

- It is a Foreign Currency Derivative Instrument.
- Perform Trade operation of CCS Sell.
- Banks, Dealers and Financial Institutions are the main participants.
- Two legs of the swap are denominated in different currencies.
- Exchange of Principal at the prevailing spot exchange rate with an agreement to reverse the exchange of currencies, at the same spot exchange rate, at a fixed date in the future.
- Interest payments happen on maturity of Swap

1.14.3. Detailed Coverage

CCS2 Derivative Instrument is meant for Cross Currency Swap Trade Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Sell Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Revaluation Covered	Fair Value Revaluation of deal
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

1.14.4. Events covered (including brief info. on accounting)

To meet the Life Cycle of Cross Currency Swap following events are parameterized in CCS2 product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation

DLIQ	Derivative Deal Liquidation
DRRL	Derivative Revaluation Reversal
DRVL	Derivative Contract Revaluation
DAMN	Derivative Contract Amendment
DIAM	Derivative Contract Inception Amortization
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

1.14.5. Advices Supported

Following Advices setup done in the CCS2 Product as part of Product Life Cycle.

Advices	
DV_CCS_TRMN	CCS Termination
DV_CCS_AMND	CCS Amendment
DV_CCS_CONF	CCS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.14.6. Messages

Following SWIFT Messages setup done in the CCS2 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 361	CCS Contract Confirmation
MT 361	CCS Amendment
MT 362	DV Rate Reset
MT 365	CCS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.14.7. Interest / Charges / Commission and Fees

Interest

In CCS2 product two Interest components are parameterized

- DV_INT_IN1 - Derivative In Leg Interest Component Floating
- DV_IT_OUT1 - Derivative Out Leg Interest Component Fixed

Charges

In CCS2 product following Charge components are parameterized

- DV_BK_CHRG - Derivative Booking Charge
- DV_AM_CHRG - Derivative Amendment Charge
- DV_TM_CHRG - Derivative Termination Charge

1.14.8. Special/Other Features

Brokerage

CCS2 product is parameterized to handle Brokerage feature. The details available in embedded file.

DV_Brokerage_Setup
_CCS2.docx

Other Features

Apart from the above mentioned features, following features can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

1.14.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative CCS Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

1.14.10. Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

As part of CCS2 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the CCS2 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

1.15. Product Code - CCS3

CCS3 - Cross Currency Swap Trade Floating to floating.

1.15.1. Business Scenario

Foreign Currency derivatives Instrument CCS3 is parameterized with below mentioned features.

1.15.2. Synopsis (ex. high level features etc.)

- It is a Foreign Currency Derivative Instrument.
- Perform Trade operation of CCS Sell.
- Banks, Dealers and Financial Institutions are the main participants.
- Two legs of the swap are denominated in different currencies.
- Exchange of Principal at the prevailing spot exchange rate with an agreement to reverse the exchange of currencies, at the same spot exchange rate, at a fixed date in the future.
- Net Interest payments happen on maturity of Swap

1.15.3. Detailed Coverage

CCS3 Derivative Instrument is meant for Cross Currency Swap Trade Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Buy Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Revaluation Covered	Fair Value Revaluation of deal
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest

1.15.4. Events covered (including brief info. on accounting)

To meet the Life Cycle of Cross Currency Swap following events are parameterized in CCS3 product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation

DRRL	Derivative Revaluation Reversal
DRVL	Derivative Contract Revaluation
DAMN	Derivative Contract Amendment
DIAM	Derivative Contract Inception Amortization
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

1.15.5. Interest / Charges / Commission and Fees

Interest

In CCS3 product two Interest components are parameterized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_IT_OUT1 - Derivative Out Leg Interest Component Fixed

Charges

In CCS3 product following Charge components are parameterized

- DV_BK_CHRG - Derivative Booking Charge
- DV_AM_CHRG - Derivative Amendment Charge
- DV_TM_CHRG - Derivative Termination Charge

1.15.6. Special/Other Features

Brokerage

CCS3 product is parameterized to handle Brokerage feature. The details available in embedded file.

DV_Brokerage_Setup _CCS3.docx

Other Features

Apart from the above mentioned features, following features can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese

Denominator	• 360 • 365 • Actual

1.15.7. Advices Supported

Following Advices setup done in the CCS3 Product as part of Product Life Cycle.

Advices	
DV_CCS_TRMN	CCS Termination
DV_CCS_AMND	CCS Amendment
DV_CCS_CONF	CCS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.15.8. Messages

Following SWIFT Messages setup done in the CCS3 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 361	CCS Contract Confirmation
MT 361	CCS Amendment
MT 362	DV Rate Reset
MT 365	CCS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.15.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative CCS Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

1.15.10. Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

As part of CCS3 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the CCS3 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

1.16. Product Code - CCS4

CCS4 - Cross Currency Swap Hedge product buy.

1.16.1. Business Scenario

Foreign Currency derivatives Instrument CCS4 is parameterized with below mentioned features.

1.16.2. Synopsis (ex. high level features etc.)

- It is a Foreign Currency Derivative Instrument.
- Perform Trade operation of CCS Sell.
- Banks, Dealers and Financial Institutions are the main participants.
- Two legs of the swap are denominated in different currencies.
- Exchange of Principal at the prevailing spot exchange rate with an agreement to reverse the exchange of currencies, at the same spot exchange rate, at a fixed date in the future.
- Net Interest payments happen on maturity of Swap

1.16.3. Detailed Coverage

CCS4 Derivative Instrument is meant for Cross Currency Swap Trade Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Buy Deal
Types of the Contract Covered	Hedge Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Interest Accrual	Daily Accrual
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

1.16.4. Events covered (including brief info. on accounting)

To meet the Life Cycle of Cross Currency Swap following events are parameterized in CCS4 product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation

DLIQ	Derivative Deal Liquidation
DIAC	Derivative Interest Accrual
DAMN	Derivative Contract Amendment
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTAM	Derivative Contract Termination Amortization
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination

1.16.5. Interest / Charges / Commission and Fees

Interest

In CCS4 product two Interest components are parameterized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_IT_OUT - Derivative Out Leg Interest Component Fixed

Charges

In CCS4 product following Charge components are parameterized

- DV_BK_CHRG - Derivative Booking Charge
- DV_AM_CHRG - Derivative Amendment Charge
- DV_TM_CHRG - Derivative Termination Charge

1.16.6. Special/Other Features

Brokerage

CCS4 product is parameterized to handle Brokerage feature. The details available in embedded file.

DV_Brokerage_Setup_CCS4.docx

Other Features

Apart from the above mentioned features, following features can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360

	• 365 • Actual

1.16.7. Advices Supported

Following Advices setup done in the CCS4 Product as part of Product Life Cycle.

Advices	
DV_CCS_TRMN	CCS Termination
DV_CCS_AMND	CCS Amendment
DV_CCS_CONF	CCS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.16.8. Messages

Following SWIFT Messages setup done in the CCS4 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 361	CCS Contract Confirmation
MT 361	CCS Amendment
MT 362	DV Rate Reset
MT 365	CCS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.16.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative CCS Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

1.16.10. Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

As part of CCS4 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the CCS4 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

1.17. Product Code - CCS5

CCS5 - Cross Currency Swap Hedge product Sell.

1.17.1. Business Scenario

Foreign Currency derivatives Instrument CCS5 is parameterized with below mentioned features.

1.17.2. Synopsis (ex. high level features etc.)

- It is a Foreign Currency Derivative Instrument.
- Perform Hedge operation of CCS.
- Banks, Dealers and Financial Institutions are the main participants.
- Two legs of the swap are denominated in different currencies.
- Exchange of Principal at the prevailing spot exchange rate with an agreement to reverse the exchange of currencies, at the same spot exchange rate, at a fixed date in the future.
- Interest payments happen on maturity of Swap.

1.17.3. Detailed Coverage

CCS5 Derivative Instrument is meant for Cross Currency Swap Trade Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Sell Deal
Types of the Contract Covered	Hedge Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Interest Accrual	Daily Accrual
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

1.17.4. Events covered (including brief info. on accounting)

To meet the Life Cycle of Cross Currency Swap following events are parameterized in CCS5 product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation

DLIQ	Derivative Deal Liquidation
DIAC	Derivative Interest Accrual
DAMN	Derivative Contract Amendment
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTAM	Derivative Contract Termination Amortization
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination

1.17.5. Interest / Charges / Commission and Fees

Interest

In CCS5 product two Interest components are parameterized

- DV_INT_IN1 - Derivative In Leg Interest Component Floating
- DV_IT_OUT1 - Derivative Out Leg Interest Component Fixed

Charges

In CCS4 product following Charge components are parameterized

- DV_BK_CHRG - Derivative Booking Charge
- DV_AM_CHRG - Derivative Amendment Charge
- DV_TM_CHRG - Derivative Termination Charge

1.17.6. Special/Other Features

Brokerage

CCS5 product is parameterized to handle Brokerage feature. The details available in embedded file.

DV_Brokerage_Setup_CCS5.docx

Other Features

Apart from the above mentioned features, following features can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360

	• 365 • Actual

1.17.7. Advices Supported

Following Advices setup done in the CCS5 Product as part of Product Life Cycle.

Advices	
DV_CCS_TRMN	CCS Termination
DV_CCS_AMND	CCS Amendment
DV_CCS_CONF	CCS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.17.8. Messages

Following SWIFT Messages setup done in the CCS5 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 361	CCS Contract Confirmation
MT 361	CCS Amendment
MT 362	DV Rate Reset
MT 365	CCS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.17.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative CCS Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

1.17.10. Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

As part of CCS5 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the CCS5 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

1.18. Product Code - CCS6

CCS6 - Cross Currency Swap Hedge product.

1.18.1. Business Scenario

Foreign Currency derivatives Instrument CCS6 is parameterized with below mentioned features.

1.18.2. Synopsis (ex. high level features etc.)

- It is a Foreign Currency Derivative Instrument.
- Perform Hedge operation of CCS.
- Banks, Dealers and Financial Institutions are the main participants.
- Two legs of the swap are denominated in different currencies.
- Exchange of Principal at the prevailing spot exchange rate with an agreement to reverse the exchange of currencies, at the same spot exchange rate, at a fixed date in the future.
- Interest payments happen on maturity of Swap.

1.18.3. Detailed Coverage

CCS6 Derivative Instrument is meant for Cross Currency Swap Trade Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Sell Deal
Types of the Contract Covered	Hedge Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Interest Accrual	Daily Accrual
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

1.18.4. Events covered (including brief info. on accounting)

To meet the Life Cycle of Cross Currency Swap following events are parameterized in CCS6 product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation

DLIQ	Derivative Deal Liquidation
DIAC	Derivative Interest Accrual
DAMN	Derivative Contract Amendment
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTAM	Derivative Contract Termination Amortization
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

1.18.5. Interest / Charges / Commission and Fees

Interest

In CCS6 product two Interest components are parameterized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_IT_OUT1 - Derivative Out Leg Interest Component Fixed

Charges

In CCS6 product following Charge components are parameterized

- DV_BK_CHRG - Derivative Booking Charge
- DV_AM_CHRG - Derivative Amendment Charge
- DV_TM_CHRG - Derivative Termination Charge

1.18.6. Special/Other Features

Brokerage

CCS6 product is parameterized to handle Brokerage feature. The details available in embedded file.

DV_Brokerage_Setup _CCS6.docx

Other Features

Apart from the above mentioned features, following features can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese

ORACLE

Denominator	• 360 • 365 • Actual

1.18.7. Advices Supported

Following Advices setup done in the CCS6 Product as part of Product Life Cycle.

Advices	
DV_CCS_TRMN	CCS Termination
DV_CCS_AMND	CCS Amendment
DV_CCS_CONF	CCS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.18.8. Messages

Following SWIFT Messages setup done in the CCS6 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 361	CCS Contract Confirmation
MT 361	CCS Amendment
MT 362	DV Rate Reset
MT 365	CCS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.18.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative CCS Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

1.18.10. Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

As part of CCS6 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the CCS6 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

1.19. Product Code - CMTM

CMTM – Cross Currency Mark to Market

1.19.1. Business Scenario

Cross Currency Mark to Market Swaps having Principal Amortized schedules synchronized with Principal Reset Schedules.

1.19.2. Synopsis (ex. high level features etc.)

- It is a Cross Currency Derivative Instrument.
- Perform Hedge operation of CCS.
- Banks, Dealers and Financial Institutions are the main participants.
- Two legs of the swap are denominated in different currencies.
- Exchange of Principal at the prevailing spot exchange rate with an agreement to reverse the exchange of currencies, at the same spot exchange rate, at a fixed date in the future.
- Interest payments happen on maturity of Swap.

1.19.3. Detailed Coverage

CMTM Derivative Instrument is meant for Cross Currency Swap Trade Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Sell Deal
Types of the Contract Covered	Hedge Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Interest Accrual	Daily Accrual
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

1.19.4. Events covered (including brief info. on accounting)

To meet the Life Cycle of Cross Currency Swap following events are parameterized in CMTM product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation

DLIQ	Derivative Deal Liquidation
DIAC	Derivative Interest Accrual
DAMN	Derivative Contract Amendment
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTAM	Derivative Contract Termination Amortization
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

1.19.5. Interest / Charges / Commission and Fees

Interest

In CMTM product two Interest components are parameterized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_IT_OUT1 - Derivative Out Leg Interest Component Fixed

1.19.6. Special/Other Features

Other Features

Apart from the above mentioned features, following features can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

1.19.7. Advices Supported

Following Advices setup done in the CMTM Product as part of Product Life Cycle.

Advices	
DV_CCS_TRMN	CCS Termination
DV_CCS_AMND	CCS Amendment
DV_CCS_CONF	CCS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.19.8. Messages

Following SWIFT Messages setup done in the CMTM product as part of product life cycle.

SWIFT Messages	Contract Field
MT 361	CCS Contract Confirmation
MT 361	CCS Amendment
MT 362	DV Rate Reset
MT 365	CCS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.19.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative CCS Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

1.19.10. Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

As part of CMTM Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the CCS6 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter

- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

1.20. Product Code - CMAN

CMAN – Cross Currency

1.20.1. Business Scenario

Cross Currency Mark to Market Swaps without Principal Amortized schedules.

1.20.2. Synopsis (ex. high level features etc.)

- It is a Cross Currency Derivative Instrument.
- Perform Hedge operation of CCS.
- Banks, Dealers and Financial Institutions are the main participants.
- Two legs of the swap are denominated in different currencies.
- Exchange of Principal at the prevailing spot exchange rate with an agreement to reverse the exchange of currencies, at the same spot exchange rate, at a fixed date in the future.
- Interest payments happen on maturity of Swap.

1.20.3. Detailed Coverage

CMAM Derivative Instrument is meant for Cross Currency Swap Trade Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Sell Deal
Types of the Contract Covered	Hedge Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Interest Accrual	Daily Accrual
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

1.20.4. Events covered (including brief info. on accounting)

To meet the Life Cycle of Cross Currency Swap following events are parameterized in CMAM product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation
DIAC	Derivative Interest Accrual

DAMN	Derivative Contract Amendment
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTAM	Derivative Contract Termination Amortization
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

1.20.5. Interest / Charges / Commission and Fees

Interest

In CMAM product two Interest components are parameterized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_IT_OUT1 - Derivative Out Leg Interest Component Fixed

1.20.6. Special/Other Features

Other Features

Apart from the above mentioned features, following features can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

1.20.7. Advices Supported

Following Advices setup done in the CMAM Product as part of Product Life Cycle.

Advices	
DV_CCS_TRMN	CCS Termination
DV_CCS_AMND	CCS Amendment
DV_CCS_CONF	CCS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.20.8. Messages

Following SWIFT Messages setup done in the CMAM product as part of product life cycle.

SWIFT Messages	Contract Field
MT 361	CCS Contract Confirmation
MT 361	CCS Amendment
MT 362	DV Rate Reset
MT 365	CCS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.20.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative CCS Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

1.20.10. Additional information (ex. UDF and other Special Maintenance)

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the CMAM product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays

- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

1.21. Product Code - CMWK

CMWK– Cross Currency Market

1.21.1. Business Scenario

Cross Currency Mark to Market Swaps having asynchronous principal and principal reset schedules.

1.21.2. Synopsis (ex. high level features etc.)

- It is a Cross Currency Derivative Instrument.
- Perform Hedge operation of CCS.
- Banks, Dealers and Financial Institutions are the main participants.
- Two legs of the swap are denominated in different currencies.
- Exchange of Principal at the prevailing spot exchange rate with an agreement to reverse the exchange of currencies, at the same spot exchange rate, at a fixed date in the future.
- Interest payments happen on maturity of Swap.

1.21.3. Detailed Coverage

CMWK Derivative Instrument is meant for Cross Currency Swap Trade Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Sell Deal
Types of the Contract Covered	Hedge Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Interest Accrual	Daily Accrual
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

1.21.4. Events covered (including brief info. on accounting)

To meet the Life Cycle of Cross Currency Swap following events are parameterized in CMWK product.

Events Covered	**Terminology**
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation

DLIQ	Derivative Deal Liquidation
DIAC	Derivative Interest Accrual
DAMN	Derivative Contract Amendment
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTAM	Derivative Contract Termination Amortization
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

1.21.5. Interest / Charges / Commission and Fees

Interest

In CMWK product two Interest components are parameterized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_IT_OUT1 - Derivative Out Leg Interest Component Fixed

1.21.6. Special/Other Features

Other Features

Apart from the above mentioned features, following features can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

1.21.7. Advices Supported

Following Advices setup done in the CMWK Product as part of Product Life Cycle.

Advices	
DV_CCS_TRMN	CCS Termination
DV_CCS_AMND	CCS Amendment
DV_CCS_CONF	CCS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.21.8. Messages

Following SWIFT Messages setup done in the CMWK product as part of product life cycle.

SWIFT Messages	Contract Field
MT 361	CCS Contract Confirmation
MT 361	CCS Amendment
MT 362	DV Rate Reset
MT 365	CCS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.21.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative CCS Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

1.21.10. Additional information (ex. UDF and other Special Maintenance)

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the CMWK product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance

- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

1.22. Product Code - CCSB

CCSB– Cross Currency Market

1.22.1. Business Scenario

Cross Currency Mark to Market Swaps with amendment fee details.

1.22.2. Synopsis (ex. high level features etc.)

- It is a Cross Currency Derivative Instrument.
- Perform Hedge operation of CCS.
- Banks, Dealers and Financial Institutions are the main participants.
- Two legs of the swap are denominated in different currencies.
- Exchange of Principal at the prevailing spot exchange rate with an agreement to reverse the exchange of currencies, at the same spot exchange rate, at a fixed date in the future.
- Interest payments happen on maturity of Swap.

1.22.3. Detailed Coverage

CCSB Derivative Instrument is meant for Cross Currency Swap Trade Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Sell Deal
Types of the Contract Covered	Hedge Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Interest Accrual	Daily Accrual
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

1.22.4. Events covered (including brief info. on accounting)

To meet the Life Cycle of Cross Currency Swap following events are parameterized in CCSB product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation
DIAC	Derivative Interest Accrual

DAMN	Derivative Contract Amendment
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTAM	Derivative Contract Termination Amortization
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

1.22.5. Interest / Charges / Commission and Fees

Interest

In CCSB product two Interest components are parameterized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_IT_OUT1 - Derivative Out Leg Interest Component Fixed

1.22.6. Special/Other Features

Other Features

Apart from the above mentioned features, following features can be parameterized.

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

1.22.7. Advices Supported

Following Advices setup done in the CCSB Product as part of Product Life Cycle.

Advices	
DV_CCS_TRMN	CCS Termination
DV_CCS_AMND	CCS Amendment
DV_CCS_CONF	CCS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

1.22.8. Messages

Following SWIFT Messages setup done in the CCSB product as part of product life cycle.

SWIFT Messages	Contract Field
MT 361	CCS Contract Confirmation
MT 361	CCS Amendment
MT 362	DV Rate Reset
MT 365	CCS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

1.22.9. Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative CCSB Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

1.22.10. Additional information (ex. UDF and other Special Maintenance)

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the CCSB product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance

- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

2. ANNEXURE

DV_EVENT_AC
ENTRY.xlsx