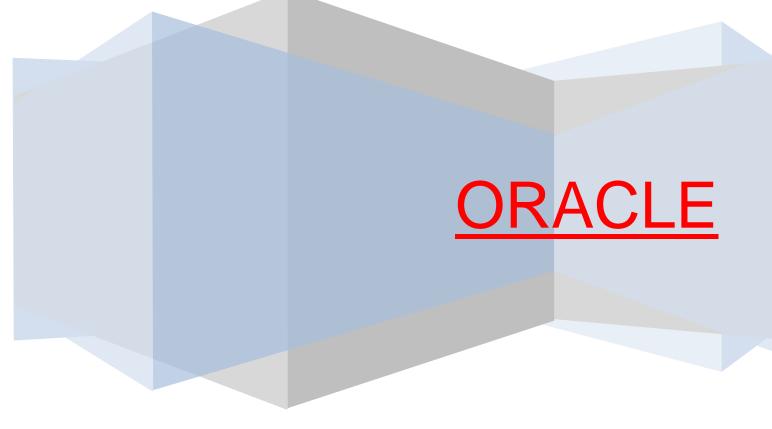**Product Catalogue – Money Market Module**

Oracle Banking Treasury Management

Accelerator Pack 14.4.0.3.0

Part No. F43221-01

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Product Catalogue – MM Module

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1. Product Catalogue - Domain Area - Treasury – MM Options

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

1.1. Product Code

MBD1 - (Commercial Papers) Discounted Payment of Interest - Borrowing - Fixed Rate-Corporate

1.1.1.1.   Business Scenario

Money Market Instrument MBD1 is parameterized with following features.

1.1.1.2.   Synopsis

- Short Term Debt instrument
- The Maturity ranges 1-270 days
- It is not backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a discount
- This instrument can be traded

1.1.1.3.   Detailed Coverage

MBD1 Money Market Instrument covers the following features,

Type of the Product

- Money Market Borrowing

Payment Method Covered

- Discounted Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.1.1.4. Events Covered

Product **MDB1** has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.1.1.5. Advices Supported

Following Advices setup done in the MBD1 Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.1.1.6. Messages

Following SWIFT Messages setup done in the MBD1 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.1.1.7. Interest / Charges / Commission & Fees

Interest

In MBD1 product is parameterized with following Interest component.

MMINTCLS – Security repo interest class

1.1.1.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

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1.1.1.9. Reports Covered

MM Options module covers the following BIP reports:

- MM Brokerage Details
- MM Broker confirmation pending Journal
- MM Contract Maturity Report
- MM Counterparty Confirmation pending journal
- Overdue Schedules Report

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

UDF Maintenance

As part of MBD1 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 MBD1 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

1.2. Product Code

MBD2 - (Commercial Papers) Discounted Payment of Interest - Borrowing - Fixed Rate-Inter Bank

1.2.1.1. Business Scenario

Money Market Instrument MBD2 is parameterized with following features.

1.2.1.2. Synopsis

- Short Term Debt instrument
- The Maturity ranges 1-270 days
- It is not backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a discount
- This instrument can be traded

1.2.1.3. Detailed Coverage

MBD2 Money Market Instrument covers the following features,

Type of the Product

- Money Market Borrowing

Payment Method Covered

- Discounted Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

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Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.2.1.4. Events Covered

Product **MDB2** has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

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1.2.1.5. Advices Supported

Following Advices setup done in the MBD2 Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.2.1.6. Messages

Following SWIFT Messages setup done in the MBD2 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.2.1.7. Interest / Charges / Commission & Fees

Interest

In MBD2 product is parameterized with following Interest component.

MMINTCLS – Security repo interest class

1.2.1.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

1.2.1.9. Reports Covered

MM Options module covers the following BIP reports:

- MM Brokerage Details

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- MM Broker confirmation pending Journal
- MM Contract Maturity Report
- MM Counterparty Confirmation pending journal
- Overdue Schedules Report

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

UDF Maintenance

As part of MBD1 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 MBD1 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

1.3. Product Code

MBT2 - (Certificate of Deposit) Bearing Payment of Interest - Borrowing - Fixed Rate- Corporate

1.3.1.1. Business Scenario

Money Market Instrument MBT2 is parameterized with following features.

1.3.1.2. Synopsis

- Short Term Debt instrument
- The Maturity ranges 1month – 24 Months
- It is not backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a discount
- This instrument can be traded

1.3.1.3. Detailed Coverage

MBT2 Money Market Instrument covers the following features,

Type of the Product

- Money Market Borrowing

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

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Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.3.1.4. Events Covered

Product **MBT2** has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.3.1.5. Advices Supported

Following Advices setup done in the MBT2 Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.3.1.6. Messages

Following SWIFT Messages setup done in the MBT2 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.3.1.7. Interest / Charges / Commission & Fees

Interest

In MBT2 product is parameterized with following Interest component.

MMINTCLS – Security repo interest class

1.3.1.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

1.3.1.9. Reports Covered

MM Options module covers the following BIP reports:

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- MM Brokerage Details

- MM Broker confirmation pending Journal

- MM Contract Maturity Report

- MM Counterparty Confirmation pending journal

- Overdue Schedules Report

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

UDF Maintenance

As part of MBT2 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 MBT2 product for Money Market Deals.

- MM Branch Parameter

- Treasury Branch Parameter

- Treasury Messaging Parameter

- Local Holidays

- MM Batch Maintenance

- Floating Rate Maintenance

- Treasury Interest Class Maintenance

- Treasury Charge Class

- Treasury Tax Rule Maintenance

- Treasury Tax Scheme Class

1.4. Product Code

MBT3 - (Euro Dollar Deposits) Bearing Payment of Interest - Borrowing - Floating Rate-Corporate

1.4.1.1. Business Scenario

Money Market Instrument MBT3 is parameterized with following features.

1.4.1.2. Synopsis

- Long Term Debt instrument
- The Maturity ranges 10 – 30 Years
- It is backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a floating Interest Rate
- This instrument can be traded

1.4.1.3. Detailed Coverage

MBT3 Money Market Instrument covers the following features,

Type of the Contract Covered

- Money Market Borrowing

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

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Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.4.1.4. Events Covered

Product MBT3 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.4.1.5. Advices Supported

Following Advices setup done in the MBT3 Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.4.1.6. Messages

Following SWIFT Messages setup done in the MBT3 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.4.1.7. Interest / Charges / Commission & Fees

Interest

In MBT3 product is parameterized with following Interest component.

MMINTCLS1

1.4.1.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

1.4.1.9. Reports Covered

MM Options module covers the following BIP reports:

- MM Brokerage Details

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- MM Broker confirmation pending Journal
- MM Contract Maturity Report
- MM Counterparty Confirmation pending journal
- Overdue Schedules Report

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

UDF Maintenance

As part of MBT3 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 MBT3 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

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1.5. Product Code

MBT4 - (Overnight Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Corporate

1.5.1.1. Business Scenario

Money Market Instrument MBT4 is parameterized with following features.

1.5.1.2. Synopsis

- Short term Debt instrument on every day basis
- Maturity of one day
- It is backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at Interest Rate which is lesser than Reverse Repo Rate
- This instrument cannot be traded.

1.5.1.3. Detailed Coverage

MBT4 Money Market Instrument covers the following features,

Type of the Contract Covered

- Money Market Borrowing

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.5.1.4. Events Covered

Product MBT4 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.5.1.5. Advices Supported

Following Advices setup done in the MBT4 Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.5.1.6. Messages

Following SWIFT Messages setup done in the MBT4 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.5.1.7. Interest / Charges / Commission & Fees

Interest

In MBT4 product is parameterized with following Interest component.

MMINTCLS – Security Repo Interest Class

1.5.1.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

1.5.1.9. Reports Covered

MM Options module covers the following BIP reports:

- MM Brokerage Details

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- MM Broker confirmation pending Journal
- MM Contract Maturity Report
- MM Counterparty Confirmation pending journal
- Overdue Schedules Report

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

UDF Maintenance

As part of MBT4 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 MBT4 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

1.6. Product Code

MBT5 - (Call Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Corporate

1.6.1.1. Business Scenario

Money Market Instrument MBT5 is parameterized with following features.

1.6.1.2. Synopsis

- Short term Borrow instrument with call Option
- Terminated on demand
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument cannot be traded.

1.6.1.3. Detailed Coverage

MBT5 Money Market Instrument covers the following features,

Type of the Contract Covered

- Money Market Borrowing

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Interest Rate details

- Fixed Rate Interest

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Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.6.1.4. Events Covered

Product MBT5 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.6.1.5. Interest / Charges / Commission & Fees

Interest

In MBT5 product is parameterized with following Interest component.

MMINTCLS – Security Repo Interest Class

1.6.1.6. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

1.6.1.7. Advices Supported

Following Advices setup done in the MBT5 Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.6.1.8. Messages

Following SWIFT Messages setup done in the MBT5 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.6.1.9. Reports Covered

MM Options module covers the following BIP reports:

- MM Brokerage Details
- MM Broker confirmation pending Journal
- MM Contract Maturity Report
- MM Counterparty Confirmation pending journal
- Overdue Schedules Report

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

UDF Maintenance

As part of MBT5 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 MBT5 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

1.7. Product Code

MBT6 - (Notice Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Corporate

1.7.1.1. Business Scenario

Money Market Instrument MBT6 is parameterized with following features.

1.7.1.2. Synopsis

- Short term Borrow instrument with Notice Call Option
- Terminated on certain Notice Period
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument cannot be traded

1.7.1.3. Detailed Coverage

MBT6 Money Market Instrument covers the following features,

Type of the Contract Covered

- Money Market Borrowing

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.7.1.4. Events Covered

Product MBT6 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.7.1.5. Interest / Charges / Commission & Fees

Interest

In MBT6 product is parameterized with following Interest component.

MMINTCLS – Security Repo Interest Class

1.7.1.6. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

1.7.1.7. Advices Supported

Following Advices setup done in the MBT6 Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.7.1.8. Messages

Following SWIFT Messages setup done in the MBT6 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.7.1.9. Reports Covered

MM Options module covers the following BIP reports:

- MM Brokerage Details
- MM Broker confirmation pending Journal
- MM Contract Maturity Report
- MM Counterparty Confirmation pending journal
- Overdue Schedules Report

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

UDF Maintenance

As part of MBT6 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 MBT6 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

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1.8. Product Code

MBT1 - (Variable Rate Demand Notes (VRDNs)) Bearing Payment of Interest - Borrowing - Floating Rate-Corporate

1.8.1.1. Business Scenario

Money Market Instrument MBT1 is parameterized with following features.

1.8.1.2. Synopsis

- Short Term Debt instrument
- The Maturity ranges 1-12 Months
- It is backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a floating Interest Rate
- This instrument can be traded.

1.8.1.3. Detailed Coverage

MBT1 Money Market Instrument covers the following features,

Type of the Contract Covered

- Money Market Borrowing

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

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Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.8.1.4. Events Covered

Product MBT1 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.8.1.5. Interest / Charges / Commission & Fees

Interest

In MBT1 product is parameterized with following Interest component.

MMINTCLS2 – MM Interest Class 2

Charges

- Charge type - counter party
- Charge Component - MMBKCHG

1.8.1.6. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

1.8.1.7. Advices Supported

Following Advices setup done in the MBT1 Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.8.1.8. Messages

Following SWIFT Messages setup done in the MBT1 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.8.1.9. Reports Covered

MM Options module covers the following BIP reports:

- MM Brokerage Details
- MM Broker confirmation pending Journal
- MM Contract Maturity Report
- MM Counterparty Confirmation pending journal
- Overdue Schedules Report

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

UDF Maintenance

As part of MBT1 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 MBT1 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

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1.9. Product Code

MBI2 - (Certificate of Deposit) Bearing Payment of Interest - Borrowing - Fixed Rate-Inter Bank

1.9.1.1. Business Scenario

Money Market Instrument MBT2 is parameterized with following features.

1.9.1.2. Synopsis

- Short Term Debt instrument
- The Maturity ranges 1month-24 Months
- It is backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a floating Interest Rate
- This instrument can be traded.

1.9.1.3. Detailed Coverage

MBT1 Money Market Instrument covers the following features,

Type of the Contract Covered

- Money Market Borrowing

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

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Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.9.1.4. Events Covered

Product MBI2 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.9.1.5. Advices Supported

Following Advices setup done in the MBI2 Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.9.1.6. Messages

Following SWIFT Messages setup done in the MBI2 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.9.1.7. Interest / Charges / Commission & Fees

Interest

In MBI2 product is parameterized with following Interest component.

MMINTCLS – Security Repo Interest Class

1.9.1.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

1.9.1.9. Reports Covered

MM Options module covers the following BIP reports:

ORACLE®

- MM Brokerage Details

- MM Broker confirmation pending Journal

- MM Contract Maturity Report

- MM Counterparty Confirmation pending journal

- Overdue Schedules Report

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

UDF Maintenance

As part of MBI2 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 MBI2 product for Money Market Deals.

- MM Branch Parameter

- Treasury Branch Parameter

- Treasury Messaging Parameter

- Local Holidays

- MM Batch Maintenance

- Floating Rate Maintenance

- Treasury Interest Class Maintenance

- Treasury Charge Class

- Treasury Tax Rule Maintenance

- Treasury Tax Scheme Class

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1.10. Product Code

MBI3 - (Euro Dollar Deposits) Bearing Payment of Interest - Borrowing - Floating Rate-Inter Bank

1.10.1.1. Business Scenario

Money Market Instrument MBI3 is parameterized with following features.

1.10.1.2. Synopsis

- Long Term Debt instrument
- The Maturity ranges 10-30 Years
- It is backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a floating Interest Rate
- This instrument can be traded

1.10.1.3. Detailed Coverage

MBI3 Money Market Instrument covers the following features,

Type of the Contract Covered

- Money Market Borrowing

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

ORACLE®

Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.10.1.4. Events Covered

Product MBI3 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
NOTC	Billing Notice Generation
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

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1.10.1.5. Advices Supported

Following Advices setup done in the MBI3 Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.10.1.6. Messages

Following SWIFT Messages setup done in the MBI3 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.10.1.7. Interest / Charges / Commission & Fees

Interest

In MBI3 product is parameterized with following Interest component.

MMINTCLS1 – Security Repo Interest Class

1.10.1.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

1.10.1.9. Reports Covered

MM Options module covers the following BIP reports:

ORACLE®

- MM Brokerage Details

- MM Broker confirmation pending Journal

- MM Contract Maturity Report

- MM Counterparty Confirmation pending journal

- Overdue Schedules Report

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

UDF Maintenance

As part of MBI3 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 MBI3 product for Money Market Deals.

- MM Branch Parameter

- Treasury Branch Parameter

- Treasury Messaging Parameter

- Local Holidays

- MM Batch Maintenance

- Floating Rate Maintenance

- Treasury Interest Class Maintenance

- Treasury Charge Class

- Treasury Tax Rule Maintenance

- Treasury Tax Scheme Class

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1.11. Product Code

MBI4 - (Overnight Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Inter Bank

1.11.1.1. Business Scenario

Money Market Instrument MBI4 is parameterized with following features.

1.11.1.2. Synopsis

- Short term Debt instrument on every day basis
- Maturity of one day
- It is backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at Interest Rate which is lesser than Reverse Repo Rate
- This instrument cannot be traded

1.11.1.3. Detailed Coverage

MBI3 Money Market Instrument covers the following features,

Type of the Contract Covered

- Money Market Borrowing

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.11.1.4. Events Covered

Product MBI4 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
NOTC	Billing Notice Generation
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.11.1.5. Advices Supported

Following Advices setup done in the MBI4 Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.11.1.6. Messages

Following SWIFT Messages setup done in the MBI4 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.11.1.7. Interest / Charges / Commission & Fees

Interest

In MBI4 product is parameterized with following Interest component.

MMINTCLS – Security Repo Interest Class

1.11.1.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

1.11.1.9. Reports Covered

MM Options module covers the following BIP reports:

ORACLE®

- MM Brokerage Details

- MM Broker confirmation pending Journal

- MM Contract Maturity Report

- MM Counterparty Confirmation pending journal

- Overdue Schedules Report

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

UDF Maintenance

As part of MBI4 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 MBI3 product for Money Market Deals.

- MM Branch Parameter

- Treasury Branch Parameter

- Treasury Messaging Parameter

- Local Holidays

- MM Batch Maintenance

- Floating Rate Maintenance

- Treasury Interest Class Maintenance

- Treasury Charge Class

- Treasury Tax Rule Maintenance

- Treasury Tax Scheme Class

1.12. Product Code

MBI5 - (Call Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Inter Bank

1.12.1.1. Business Scenario

Money Market Instrument MBI5 is parameterized with following features.

1.12.1.2. Synopsis

- Short term Borrow instrument with call Option
- Terminated on demand
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument cannot be traded.

1.12.1.3. Detailed Coverage

MBI5 Money Market Instrument covers the following features,

Type of the Contract Covered

- Money Market Borrowing

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.12.1.4. Events Covered

Product MBI5 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
NOTC	Billing Notice Generation
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.12.1.5. Advices Supported

Following Advices setup done in the MBI5 Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.12.1.6. Messages

Following SWIFT Messages setup done in the MBI5 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.12.1.7. Interest / Charges / Commission & Fees

Interest

In MBI5 product is parameterized with following Interest component.

MMINTCLS – Security Repo Interest Class

1.12.1.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

1.12.1.9. Reports Covered

MM Options module covers the following BIP reports:

- MM Brokerage Details

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- MM Broker confirmation pending Journal
- MM Contract Maturity Report
- MM Counterparty Confirmation pending journal
- Overdue Schedules Report

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

UDF Maintenance

As part of MBI5 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 MBI5 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

1.13. Product Code

MBI6 - (Call Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Inter Bank

1.13.1.1. Business Scenario

Money Market Instrument MBI6 is parameterized with following features.

1.13.1.2. Synopsis

- Short term Borrow instrument with Notice Call Option
- Terminated on certain Notice Period
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument cannot be traded.

1.13.1.3. Detailed Coverage

MBI6 Money Market Instrument covers the following features,

Type of the Contract Covered

- Money Market Borrowing

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

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Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.13.1.4. Events Covered

Product MBI6 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
NOTC	Billing Notice Generation
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.13.1.5. Interest / Charges / Commission & Fees

Interest

In MBI6 product is parameterized with following Interest component.

MMINTCLS – Security Repo Interest Class

1.13.1.6. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

1.13.1.7. Advices Supported

Following Advices setup done in the MBI6 Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.13.1.8. Messages

Following SWIFT Messages setup done in the MBI6 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.13.1.9. Reports Covered

MM Options module covers the following BIP reports:

- MM Brokerage Details

- MM Broker confirmation pending Journal
- MM Contract Maturity Report
- MM Counterparty Confirmation pending journal
- Overdue Schedules Report

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

UDF Maintenance

As part of MBI6 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 MBI6 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

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1.14. Product Code

MBI1 - (Call Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Inter Bank

1.14.1.1. Business Scenario

Money Market Instrument MBI1 is parameterized with following features.

1.14.1.2. Synopsis

- Short Term Debt instrument
- The Maturity ranges 1-12 Months
- It is backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a floating Interest Rate
- This instrument can be traded

1.14.1.3. Detailed Coverage

MBI1 Money Market Instrument covers the following features,

Type of the Contract Covered

- Money Market Borrowing

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

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Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.14.1.4. Events Covered

Product MBI1 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
NOTC	Billing Notice Generation
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.14.1.5. Advices Supported

Following Advices setup done in the MBI1 Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.14.1.6. Messages

Following SWIFT Messages setup done in the MBI1 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.14.1.7. Interest / Charges / Commission & Fees

Interest

In MBI1 product is parameterized with following Interest component.

MMINTCLS – Security Repo Interest Class

1.14.1.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

1.14.1.9. Reports Covered

MM Options module covers the following BIP reports:

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- MM Brokerage Details
- MM Broker confirmation pending Journal
- MM Contract Maturity Report
- MM Counterparty Confirmation pending journal
- Overdue Schedules Report

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

UDF Maintenance

As part of MBI1 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 MBI1 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

1.15. Product Code

MBFA (Certificate of Deposit) Bearing Payment of Interest - Fixed - Borrowing –FATCA

1.15.1.1. Business Scenario

Money Market Instrument MBFA is parameterized to cater to the FATCA TAX with the following features.

1.15.1.2. Synopsis

- Short Term Debt instrument
- The Maturity ranges 1-12 Months
- It is backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a floating Interest Rate
- This instrument can be traded.

1.15.1.3. Detailed Coverage

MBI1 Money Market Instrument covers the following features,

Type of the Contract Covered

- Money Market Borrowing

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.15.1.4. Events Covered

Product MBFA has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
NOTC	Billing Notice Generation
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.15.1.5. Advices Supported

Following Advices setup done in the MBFA Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.15.1.6. Messages

Following SWIFT Messages setup done in the MBFA product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.15.1.7. Interest / Charges / Commission & Fees

Interest

In MBFA product is parameterized with following Interest component.

MMINTCLS – Security Repo Interest Class

1.15.1.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

Tax Details

In MBFA product is parameterized with below mentioned Tax Class

- MM_FAT_AMT– Money Market Tax Component

1.15.1.9. Reports Covered

MM Options module covers the following BIP reports:

- MM Brokerage Details
- MM Broker confirmation pending Journal
- MM Contract Maturity Report
- MM Counterparty Confirmation pending journal
- Overdue Schedules Report

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

UDF Maintenance

As part of MBFA 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 MBFA product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class
- Treasury FATCA Rule Maintenance
- Treasury FATCA-Product Account Classes and Instruments Maintenance

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1.16. Product Code

MBFL (Certificate of Deposit) Bearing Payment of Interest - Borrowing – Floating –FATCA

1.16.1.1. Business Scenario

Money Market Instrument MBFL is parameterized to cater to the FATCA TAX with the following features.

1.16.1.2. Synopsis

- Short Term Debt instrument
- The Maturity ranges 1-12 Months
- It is backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a floating Interest Rate
- This instrument can be traded.
- Negative Interest Allowed

1.16.1.3. Detailed Coverage

MBFL Money Market Instrument covers the following features,

Type of the Contract Covered

- Money Market Borrowing

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

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Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.16.1.4. Events Covered

Product MBFL has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
NOTC	Billing Notice Generation
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.16.1.5. Advices Supported

Following Advices setup done in the MBFL Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.16.1.6. Messages

Following SWIFT Messages setup done in the MBFL product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.16.1.7. Interest / Charges / Commission & Fees

Interest

In MBFL product is parameterized with following Interest component.

MMINTCLS1- MM Interest Class

MMINTCLS_N- Negative Class Code

1.16.1.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

Tax Details

In MBFL product is parameterized with below mentioned Tax Class

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- MM_FLT_AMT– Money Market Tax Component

1.16.1.9. Reports Covered

MM Options module covers the following BIP reports:

- MM Brokerage Details
- MM Broker confirmation pending Journal
- MM Contract Maturity Report
- MM Counterparty Confirmation pending journal
- Overdue Schedules Report

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

UDF Maintenance

As part of MBFL 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 MBFL product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

1.17. Product Code

MPT2 (Certificate of Deposit) Bearing Payment of Interest - Borrowing – Floating –FATCA

1.17.1.1. Business Scenario

Money Market Instrument MPT2 is parameterized with the following features.

1.17.1.2. Synopsis

- Short term Investment instrument on every day basis
- Maturity of one day
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument cannot be traded.

1.17.1.3. Detailed Coverage

MBFL Money Market Instrument covers the following features,

Type of the Contract Covered

- Money Market Borrowing

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

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Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.17.1.4. Events Covered

Product MPT2 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
NOTC	Billing Notice Generation
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.17.1.5. Interest / Charges / Commission & Fees

Interest

In MPT2 product is parameterized with following Interest component.

MMINTCLS - Security Repo Interest Class

1.17.1.6. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

Tax Details

In MPT2 product is parameterized with below mentioned Tax Class

- MMTAX_AMT– Money Market Tax Component

1.17.1.7. Advices Supported

Following Advices setup done in the MPT2 Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.17.1.8. Messages

Following SWIFT Messages setup done in the MPT2 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.17.1.9. Reports Covered

MM Options module covers the following BIP reports:

- MM Brokerage Details
- MM Broker confirmation pending Journal
- MM Contract Maturity Report
- MM Counterparty Confirmation pending journal
- Overdue Schedules Report

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

UDF Maintenance

As part of MPT2 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 MPT2 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Maintenance
- Treasury Tax Scheme Class

1.18. Product Code

MPT3 - (Call Placement) Bearing Payment of Interest - Placement - Fixed Rate-Corporate

1.18.1.1. Business Scenario

Money Market Instrument MPT3 is parameterized with the following features.

1.18.1.2. Synopsis

- Short term Investment instrument with call Option
- Terminated on demand
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument cannot be traded.

1.18.1.3. Detailed Coverage

MPT3 Money Market Instrument covers the following features,

Type of the Contract Covered

- Money Market Placement

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Interest Rate details

- Fixed Rate Interest

Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.18.1.4. Events Covered

Product MPT3 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

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1.18.1.5. Interest / Charges / Commission & Fees

Interest

In MPT3 product is parameterized with following Interest component.

MMINTCLS - Security Repo Interest Class

1.18.1.6. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

Tax Details

In MPT3 product is parameterized with below mentioned Tax Class

- MMTAX_AMT– Money Market Tax Component

1.18.1.7. Advices Supported

Following Advices setup done in the MPT3 Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.18.1.8. Messages

Following SWIFT Messages setup done in the MPT3 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.18.1.9. Reports Covered

MM Options module covers the following BIP reports:

- MM Brokerage Details
- MM Broker confirmation pending Journal
- MM Contract Maturity Report
- MM Counterparty Confirmation pending journal
- Overdue Schedules Report

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

UDF Maintenance

As part of MPT3 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 MPT3 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class
- Treasury FATCA Rule Maintenance
- Treasury FATCA-Product Account Classes and Instruments Maintenance

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1.19. Product Code

MPT4 - (Notice Placement) Bearing Payment of Interest - Placement - Fixed Rate-Corporate

1.19.1.1. Business Scenario

Money Market Instrument MPT4 is parameterized with the following features.

1.19.1.2. Synopsis

- Short term Investment instrument with Notice Call Option
- Terminated on certain Notice Period
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument cannot be traded

1.19.1.3. Detailed Coverage

MPT4 Money Market Instrument covers the following features,

Type of the Contract Covered

- Money Market Placement

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.19.1.4. Events Covered

Product MPT4 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.19.1.5. Interest / Charges / Commission & Fees

Interest

In MPT4 product is parameterized with following Interest component.

MMINTCLS - Security Repo Interest Class

1.19.1.6. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

Tax Details

In MPT4 product is parameterized with below mentioned Tax Class

- MMTAX_AMT– Money Market Tax Component

1.19.1.7. Advices Supported

Following Advices setup done in the MPT4 Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.19.1.8. Messages

Following SWIFT Messages setup done in the MPT4 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.19.1.9. Reports Covered

MM Options module covers the following BIP reports:

- MM Brokerage Details
- MM Broker confirmation pending Journal
- MM Contract Maturity Report
- MM Counterparty Confirmation pending journal
- Overdue Schedules Report

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

UDF Maintenance

As part of MPT4 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 MPT4 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class
- Treasury FATCA Rule Maintenance
- Treasury FATCA-Product Account Classes and Instruments Maintenance

1.20. Product Code

MPT1 - (Corporate Placement) Bearing Payment of Interest - Placement - Floating Rate- Corporate

1.20.1.1. Business Scenario

Money Market Instrument MPT1 is parameterized with the following features.

1.20.1.2. Synopsis

- Short term Investment instrument
- Corporates are the main participants.
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument cannot be traded.

1.20.1.3. Detailed Coverage

MPT1 Money Market Instrument covers the following features,

Type of the Contract Covered

- Money Market Placement

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

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Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.20.1.4. Events Covered

Product MPT1 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.20.1.5. Interest / Charges / Commission & Fees

Interest

In MPT1 product is parameterized with following Interest component.

MMINTCLS2 - Security Repo Interest Class

1.20.1.6. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

Tax Details

In MPT1 product is parameterized with below mentioned Tax Class

- MMTAX_AMT– Money Market Tax Component

1.20.1.7. Advices Supported

Following Advices setup done in the MPT1 Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.20.1.8. Messages

Following SWIFT Messages setup done in the MPT1 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.20.1.9. Reports Covered

MM Options module covers the following BIP reports:

- MM Brokerage Details
- MM Broker confirmation pending Journal
- MM Contract Maturity Report
- MM Counterparty Confirmation pending journal
- Overdue Schedules Report

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

UDF Maintenance

As part of MPT1 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 MPT1 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class
- Treasury FATCA Rule Maintenance
- Treasury FATCA-Product Account Classes and Instruments Maintenance

1.21. Product Code

MPI2 - (Corporate Placement) Bearing Payment of Interest - Placement - Floating Rate-Corporate

1.21.1.1. Business Scenario

Money Market Instrument MPI2 is parameterized with the following features.

1.21.1.2. Synopsis

- Short term Investment instrument on every day basis
- Maturity of one day
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument cannot be traded

1.21.1.3. Detailed Coverage

MPI2 Money Market Instrument covers the following features,

Type of the Contract Covered

- Money Market Placement

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

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Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.21.1.4. Events Covered

Product MPI2 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

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1.21.1.5. Interest / Charges / Commission & Fees

Interest

In MPI2 product is parameterized with following Interest component.

MMINTCLS - Security Repo Interest Class

1.21.1.6. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

1.21.1.7. Advices Supported

Following Advices setup done in the MPI2 Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.21.1.8. Messages

Following SWIFT Messages setup done in the MPI2 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.21.1.9. Reports Covered

MM Options module covers the following BIP reports:

- MM Brokerage Details

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- MM Broker confirmation pending Journal
- MM Contract Maturity Report
- MM Counterparty Confirmation pending journal
- Overdue Schedules Report

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

UDF Maintenance

As part of MPI2 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 MPI2 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class
- Treasury FATCA Rule Maintenance
- Treasury FATCA-Product Account Classes and Instruments Maintenance

1.22. Product Code

MPI3 - (Call Placement) Bearing Payment of Interest - Placement – Fixed Rate- Inter Bank

1.22.1.1. Business Scenario

Money Market Instrument MPI3 is parameterized with the following features.

1.22.1.2. Synopsis

- Short term Investment instrument with call Option
- Terminated on demand
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument cannot be traded

1.22.1.3. Detailed Coverage

MPI3 Money Market Instrument covers the following features,

Type of the Contract Covered

- Money Market Placement

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Interest Rate details

- Fixed Rate Interest

Schedule

- Interest Schedule
- Principal Schedule

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Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.22.1.4. Events Covered

Product MPI3 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

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1.22.1.5. Interest / Charges / Commission & Fees

Interest

In MPI3 product is parameterized with following Interest component.

MMINTCLS - Security Repo Interest Class

1.22.1.6. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

1.22.1.7. Advices Supported

Following Advices setup done in the MPI3 Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.22.1.8. Messages

Following SWIFT Messages setup done in the MPI3 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

1.22.1.9. Reports Covered

MM Options module covers the following BIP reports:

- MM Brokerage Details

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- MM Broker confirmation pending Journal
- MM Contract Maturity Report
- MM Counterparty Confirmation pending journal
- Overdue Schedules Report

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

UDF Maintenance

As part of MPI3 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 MPI3 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class
- Treasury FATCA Rule Maintenance
- Treasury FATCA-Product Account Classes and Instruments Maintenance

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1.23. Product Code

MPI4 - (Notice Placement) Bearing Payment of Interest - Placement - Fixed Rate-Inter Bank

1.23.1.1. Business Scenario

Money Market Instrument MPI4 is parameterized with the following features.

1.23.1.2. Synopsis

- Short term Investment instrument with Notice Call Option
- Terminated on certain Notice Period
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument cannot be traded

1.23.1.3. Detailed Coverage

MPI4 Money Market Instrument covers the following features,

Type of the Contract Covered

- Money Market Placement

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Interest Rate details

- Fixed Rate Interest

Rollover of Deal

- New Version Rollover

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Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Notice Maturity

Forward Date Deal

- Forward Date Deal allowed

1.23.1.4. Events Covered

Product MPI4 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.23.1.5. Interest / Charges / Commission & Fees

Interest

In MPI4 product is parameterized with following Interest component.

MMINTCLS - Security Repo Interest Class

1.23.1.6. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

Tax Details

In MPI4 product is parameterized with below mentioned Tax Class

- MMTAX_AMT– Money Market Tax Component

1.23.1.7. Advices Supported

Following Advices setup done in the MPI4 Product as part of Product Life Cycle:

MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYMENT_MESSAGE	Payment Message
PAYADV	Payment Advice

1.23.1.8. Messages

Following SWIFT Messages setup done in the MPI4 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

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1.23.1.9. Reports Covered

MM Options module covers the following BIP reports:

- MM Brokerage Details
- MM Broker confirmation pending Journal
- MM Contract Maturity Report
- MM Counterparty Confirmation pending journal
- Overdue Schedules Report

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

UDF Maintenance

As part of MPI4 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 MPI4 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class
- Treasury FATCA Rule Maintenance
- Treasury FATCA-Product Account Classes and Instruments Maintenance

1.24. Annexure

1.24.1.1. Annexure – 1

Event Accounting Entries of all the above products are available in embedded file.

Events_Account_Ent
ries_Advice.xlsb

1.24.1.2. Annexure – 2

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

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

Gateway service for Money Market is OBTRMMService and following are the operations under Money Market Service.

Serivce Name	Service Description	Operations	Operation Description
OBTRMMService	Money Market Service	RolloverMMContract	Rollover of Money Market Contract
OBTRMMService	Money Market Service	ReverseMMPayment	Reversal of Money Market Payment
OBTRMMService	Money Market Service	ReverseMMContract	Reversal of Money Market Contract
OBTRMMService	Money Market Service	QueryProduct	Query of Money Market Product
OBTRMMService	Money Market Service	QueryMMPayment	Query of Money Market Payment
OBTRMMService	Money Market Service	QueryMMContract	Query of Money Market Contract
OBTRMMService	Money Market Service	ModifyProduct	Modification of Money Market Product
OBTRMMService	Money Market Service	ModifyMMContract	Modification of Money Market Contract
OBTRMMService	Money Market Service	MMVamiContract	Money Market Value Dated Changes

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OBTRMMService	Money Market Service	MMVamiAuthorize	Authorization of Money Market Value Dated Changes
OBTRMMService	Money Market Service	DeleteProduct	Deletion of Money Market Product
OBTRMMService	Money Market Service	DeleteMMPayment	Deletion of Money Market Payment
OBTRMMService	Money Market Service	DeleteMMContract	Deletion of Money Market Contract
OBTRMMService	Money Market Service	CreateProduct	Creation of Money Market Product
OBTRMMService	Money Market Service	CreateMMPayment	Creation of Money Market Payment
OBTRMMService	Money Market Service	CreateMMContract	Creation of Money Market Contract
OBTRMMService	Money Market Service	ConfirmMMContract	Confirmation of Money Market Contract
OBTRMMService	Money Market Service	BulkUploadLDMMRate	Bulk Upload of LD MM Floating Rate
OBTRMMService	Money Market Service	AuthorizeProduct	Authorization of Money Market Product
OBTRMMService	Money Market Service	AuthorizeMMPayment	Authorization of Money Market Payment
OBTRMMService	Money Market Service	AuthorizeMMContract	Authorization of Money Market Contract

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