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Islamic Derivatives User Guide

# Oracle Banking Treasury Management

Release 14.5.1.0.0

**Part No. F44880-01**

June 2021

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# Contents

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# 1. Preface

## 1.1 Introduction

This manual is designed to help you maintain and process Islamic Derivative Instruments in Oracle Banking Treasury Management. It also assists you in handling all the necessary activities in the life-cycle of a derivative once it is booked.

This includes the generation of messages and reports, the accrual and liquidation of profit components, the application of charges and taxes and so on.

## 1.2 Audience

This manual is intended for the Customer Service Representatives (CSRs) and staff in charge of setting up new products in your bank

## 1.3 Documentation Accessibility

For information about Oracle's commitment to accessibility, visit the Oracle Accessibility Program website at:

http://www.oracle.com/pls/topic/lookup?ctx=acc&id=docacc

## 1.4 Acronyms and Abbreviations

The following are some of the acronyms and abbreviations used in the user manual:

**Table 1.1:  Acronyms and Abbreviations**

| Acronym | Abbreviation |
|---------|--------------|
| BOD | Beginning of Day |
| CCS | Cross Currency Swaps |
| EOD | End of Day |
| FRA | Forward Rate Agreements |
| IDV | Islamic Derivatives |
| IRS | Interest Rate Swaps |
| ISDA | International Swaps and Derivatives Association |
| MA | Master Agreement |
| SWIFT | Society for Worldwide Inter-bank Financial Telecommunication |

## 1.5 List of Topics

This manual is organized as follows:

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**Table 1.2: Topics**

| Topics | Description |
|---|---|
| **Preface** | This topic provides general information and lists the topics covered in the Islamic Derivatives user manual. |
| **General Maintenance** | This topic provides details on how you need to maintain certain basic information before you begin any operations in Islamic Derivative module. |
| **Define Attributes specific to Islamic Derivative Products** | This topic provides the procedure to define attributes specific to Islamic derivative products. |
| **Define the Fair Price Revaluation Methods** | This topic provides details about the revaluation methods to revalue all active trade deals based on the revaluation frequency parameters. |
| **Process an Islamic Derivative Contract** | This topic explains the details of a Islamic derivatives and provides details on how to maintain the basic information that is necessary for the successful functioning of the module. |
| **Confirmation of Profit and Principal Schedules** | This topic provides the profit and principal schedules defined for an Islamic derivative contract which is required for confirmation by the counter party involved in the contract. |
| **Batch Processing** | This topic provides information on various BOD and EOD functions that are processed by the system are documented in batch processing. |
| **Reports** | This topic provides the a list of reports that can be generated in this module and also explains their contents. |
| **Annexure A- Accounting Entries and Advices** | This topic provides an event wise list of suggested accounting entries and advices for the Islamic Derivatives module |
| **Annexure B - Error Codes and Messages** | This topic lists the error codes and messages for the function Ids in the Islamic derivative module. |
| **Function ID - Glossary** | This topic provides the alphabetical listing of Function/Screen ID used in the module with page references for quick navigation. |

## 1.6 Related Documents

- Procedures User Manual
- The Messaging System User Manual

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- The Central Liability User manual

# 2. General Maintenance

## 2.1 Introduction

It is important to note that before you begin any operations in the Islamic Derivatives module you have to maintain certain basic information. This information is necessary for the successful functioning of the module. The information that you need to maintain includes:

- Defining Derivative Types

- Bank and Branch Parameter details

- Revaluation details

- Messaging party details

- Counterparty details

- Limits Processing

Although you maintain this information at the outset before beginning any transactions in this module, it is imperative that you periodically review and update this information to reflect the latest changes.

The procedure to maintain these details is documented in the following sections:

1) *Derivative Types Maintenance*

2) *Islamic Derivatives Branch Parameters Maintenance*

3) *Counterparty Master Agreement Maintenance*

4) *Financial Center Maintenance*

5) *Messaging Parties Maintenance*

6) *Limits Processing Maintenance*

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## 2.2 Derivative Types Maintenance

This topic contains the following sub-topic.

1)   *Maintain Derivative Types*

### 2.2.1   Maintain Derivative Types

This topic provides the systematic instruction to maintain derivative types.

CONTEXT:

The difference between this module and the other modules in Oracle Banking Treasury Management is that before you begin to maintain products you are required to define Derivative types. In maintaining derivative types, classify the derivative instrument as a CCS or IRS.

You can also capture relevant information about the instrument. For instance, indicating whether schedules are allowed or whether profit is to be paid in advance or in arrears and so on.

The advantage of defining Islamic derivative types is that at the time of creating a product, specify the code assigned to the derivative type. The basic details you have specified for the derivative type will be automatically inherited by the product and consequently by any contract entered using that product.

PREREQUISITE:

Specify the **User ID** and **Password**, and login to the Homepage.

1.   On the Homepage, type **DVDDTMNT** in the text box, and click next arrow.

     STEP RESULT:  The **Derivative Type Maintenance** screen is displayed.

**Figure 2.1: Derivative Type Maintenance**
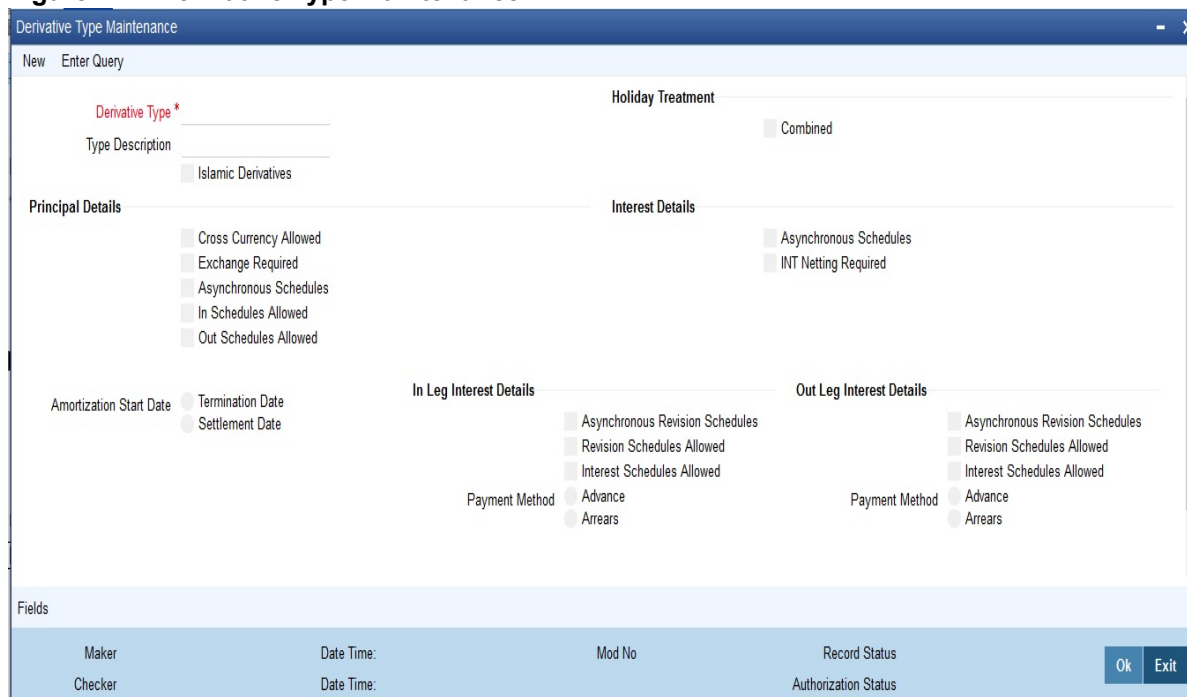


2. On the **Derivative Type Maintenance** screen, click **New** from the Actions menu in the Application tool-bar or click the new icon.

You can maintain details of New Derivative Type.

For more information on the fields, refer the field description table.

The **Derivative Type Maintenance Detailed** screen is displayed.

**Table 2.1: Derivative Type Maintenance**

The fields which are used in the screen are for example only. It varies based on the user preferences.

| Field | Description |
|---|---|
| **Derivative Type** | Specify the **Derivative Type**.<br>A type defines the basic characteristics of the instrument. It indicates whether the:<br>• Deal involves a single currency or two currencies<br>• Deal involves multiple profit schedules<br>• Profit will be liquidated in a single payment.<br>Define the following basic instrument types and their variants:<br>• Cross Currency Swaps (CCS)<br>• Profit Rate Swaps (PRS)<br>This field is mandatory. |

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| Field | Description |
|---|---|
| **Type Description** | Provide a brief description in **Type Description** for the derivative type that you are defining.<br><br>This description is associated with the type only for information purposes. You can create any number of products under each Derivative Type.<br><br>This field is optional. |
| **Islamic Derivative** | Select the **Islamic Derivative** check box.<br><br>**NOTE:** It indicates that the derivative is used for processing Islamic derivatives like currency and profit rate swaps.<br><br>If you check this option, the system will validate for synchronous schedules.<br><br>This field is optional. |
| **Principal Details** | Indicate whether two separate currencies can be maintained for both the inward and outward legs of all the contracts linked to the created derivative type. Select **Cross Currency Allowed** check box. It allows cross currencies for the in and out legs of contracts linked to the derivative type. Indicate whether the contract principal is to be exchanged upon initiation and maturity and also indicate whether multiple schedules are defined for the principal component. If you want to define multiple schedules, specify the frequency of these schedules at the time of specifying the product preferences. Select anyone as the frequency for the principal schedules:<br><ul><li>Daily</li><li>Weekly</li><li>Monthly</li><li>Quarterly</li><li>Half-yearly</li><li>Yearly</li></ul>But if you choose not to define multiple schedules, then the principal liquidation for all the contracts linked to this type will be done on contract maturity.<br><br>Also the In leg and Out leg principal schedules that you define for a contract need not be in sync with each other. Choose to have **Asynchronous Schedules** for both the in and out legs of the contract. Indicate whether cross currency transactions is allowed or not. Also, indicate whether an exchange is required for the transactions under this product. If the **Islamic Profit Rate Swap** option is selected, do not select the **Cross Currency Allowed** and **Exchange Required** options.<br><br>This field is optional. |

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| Field | Description |
|---|---|
| **Amortization Start Date** | Select the **Amortization Start Date.**<br><br>Choose either **Termination Date** or **Settlement Date**.<br><br>In the case of termination of hedge deals, indicate the date from which the amortization of gains and or losses should start. While terminating swaps, amortization should start as of the termination date, and in the case of FRAs, amortization must start as of the settlement date.<br><br>This field is optional. |
| **Holiday Treatment** | Indicate the way in which a particular schedule date needs to be treated if it falls due on a holiday. The holiday movement of the principal, profit and revision schedules for each of the In and Out legs can be based on:<br><br>• Your specification is automatically inherited by the product associated with the derivative type and consequently by any contract entered using the respective product.<br>• The combination of holiday tables of multiple financial centers/currencies.<br><br>Select the **Combined** check box.<br><br>NOTE: The movement of schedules to be based on the combination of holiday tables maintained for multiple financial centers/currencies at both the legs of the contract. This will be applicable if the holiday treatment (specified at the contract level) is based on the holiday calendars of the currencies or financial institutions involved in the contract.<br><br>This field is optional. |
| **Netting Required** | Select the **Netting Required** check box.<br><br>If two or more accounting entries for an interest schedule payment are to be passed in the same currency on the same Value Date, then in Oracle Banking Treasury Mangement you are allowed to net these entries.<br><br>However, netting of entries is allowed only in the case of single currency derivative types. If you are maintaining details of a cross-currency type you will not be allowed to net entries.<br><br>Asynchronous Schedules Netting of interest schedules is allowed for synchronous schedules for In leg and Out leg.<br><br>But for asynchronous schedules of In leg and the Out leg, the netting is applied only for the interest schedules which have the same value dates. Netting is applicable only for Interest Rate Swap.<br><br>This field is optional. |

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| Field | Description |
|---|---|
| **Asynchronous Schedules** | Netting for asynchronous schedules is allowed only for derivative types that do not define a cross currency swap. The in leg and Out leg payment methods needs to be synchronous (both Advance or both Arrears) for selecting the Netting required option for Asynchronous Schedules.<br>This field is optional. |
| **Interest Schedules Allowed for the Leg Type** | While maintaining the derivative type, it is required to indicate whether contracts linked to the derivative type can have multiple schedules, or whether the schedules have to be bulleted.<br>In Oracle Banking Treasury Mangement, you can choose to have multiple schedules for one leg and bullet schedules for the other leg. For instance, you can indicate that the In leg schedules have to be bulleted and the Out leg schedules have to be multiple. Consequently, for all contracts linked to this type, the in leg schedules will be bulleted while the out leg can have multiple schedules.<br>Choose to define multiple schedules for both the inward and outward legs and indicate that the frequency of repayment should differ.<br>This field is optional. |
| **Revision Schedules Allowed for the Leg Type** | As in the case of interest schedules, so also, revision schedules too can either be multiple or bulleted, depending upon your specification.<br>A revision schedule is a period for which a floating interest rate is to be used. Normally, this would be the same as the interest schedule but in Oracle Banking Treasury Management, you are allowed to maintain separate interest and revision schedules. Therefore, you have to specify whether the revision schedules defined for the particular (In or Out) leg of the contract need to be in sync with the interest schedules, or whether they can be asynchronous. For instance, you may like to permit contracts with semi-annual interest payments with quarterly revision in interest rate<br>This field is optional. |

| Field | Description |
|---|---|
| **Payment Method** | Select the **Payment Method** as either **Advance** or **Arrears**. Profit amount repayments for both the inward and outward profit legs can be made either at the start of the profit period or at the end of the profit period. Profit rate swap would require cash-flows to be exchanged at the end of each profit period. Your choice of the payment method at the derivative type definition level will be defaulted to all the contracts linked to the derivative type. If the Islamic **Profit Rate Swap option** is checked, the **Advance** option must not be selected. This field is optional. |
| **Internal Remarks** | When creating the derivative type, you can capture additional information about the type intended for the internal reference of your bank. Your remarks will not be printed on any correspondence with the customer. However, you can choose to include these remarks in the reports that you generate. NOTE: You will not be allowed to change the details of an existing derivative type except change the Description Type and the Internal Remarks. This field is optional. |

NOTE: You can call a derivative type maintenance record from the Summary screen under Derivative Type. From the **Summary** screen, double-click a record of your choice to open it.

3. On the **Derivative Type Maintenance** screen, click **Fields**.

You can associate values to all the User Defined fields created and attached to the Derivative Type Maintenance screen.

You can specify the value for the UDFs listed here in the Value column.

For more details on how to create user Defined fields, refer chapter Creating custom fields in Oracle Banking Treasury Management in the User Defined Fields User Manual under Modularity.

STEP RESULT: The **User Defined Fields** screen is displayed.

**Figure 2.2: User Defined Fields**

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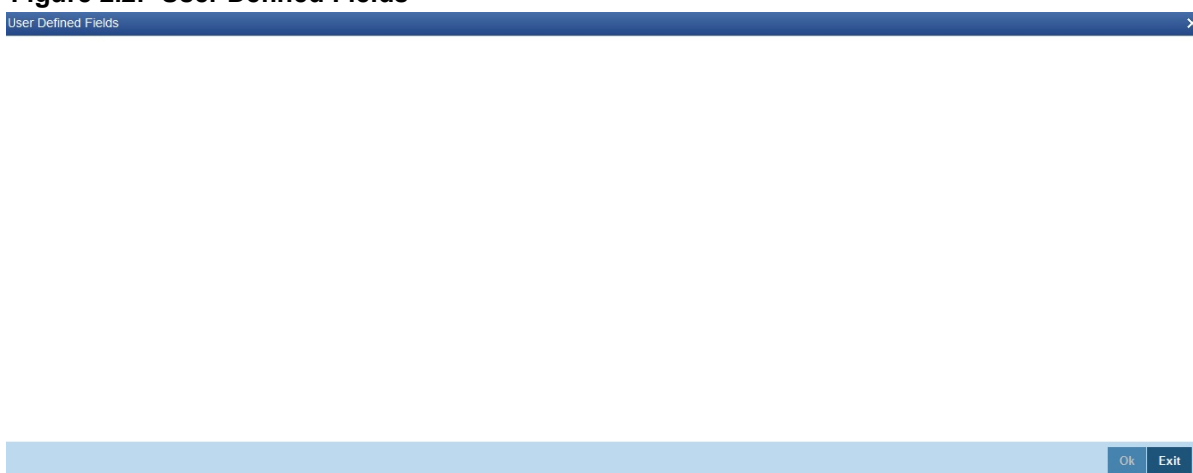
## 2.3 Islamic Derivatives Branch Parameters Maintenance

This section contains the following sub-topic.

1) *Maintain Branch Parameters*

### 2.3.1  Maintain Branch Parameters

This topic provides the systematic instruction to maintain branch parameters.

CONTEXT:

You can maintain branch level parameters that govern the processing of Islamic Derivatives in a particular branch of your bank through the **Islamic Derivative Branch Parameters Maintenance** screen.

PREREQUISITE:

Specify the **User ID** and **Password**, and login to the Homepage.

1.    On the Homepage, type **IDDBRNPM** in the text box, and click the next arrow.

The **Islamic Derivative Branch Parameter Maintenance** screen is displayed.

Figure 2.3:  Islamic Derivative Branch Parameter Maintenance



2.    On the **Islamic Derivative Branch Parameters** screen click **New** and specify the fields.

For more information on the fields, refer the following field description table:

Those events, which have to be triggered automatically, will be processed accordingly during batch process. However, you are required to indicate how automatic events falling due on a holiday needs to be processed.

Table 2.2:   Islamic Derivative Branch Parameter Maintenance

| Field | Description |
|---|---|
| **Branch Code** | Select the **Branch Code** from the option list. This field is mandatory. |

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| Field | Description |
|---|---|
| **Process Till Next Working Day** | Select the **Process Till Next Working Day** check box.<br><br>Specify whether the batch process must process automatic events falling due on a holiday is either<br>• As part of the EOD process on the last working date before the holiday.<br>• As part of the BOD process on the next working day after the holiday.<br>For example,<br>Assume today is 15th November 2000, 16th November 2000 and 17th November 2000 are holidays. If you check this field, during the Automatic Batch Update function run, only the events scheduled for 15th November 2000 will be processed.<br>The events scheduled for the holidays, i.e., 16th November 2000, and 17th November 2000 will be processed during the Automatic Batch, Update function run during the beginning of day operations on 18th November 2000.<br>This field is optional. |

| Field | Description |
|---|---|
| **Revaluation Reversal** | You can indicate the manner in which deal level reversal of Unrealized Revaluation with Previous Year Adjustment must be processed as a branch level parameter. The options available are:<br>Click either of the following options:<br><br>• **Along with Revaluation**- Click **Along with Revaluation** option. The Reversals of entries for a particular revaluation is performed at the time of the next revaluation.<br>• **Next Day in BOD** - Click **Along with Revaluation** option. It indicates revaluation gain/loss that must be reversed the very next day during the BOD process. If the BOD processing date happens to be the first day of the financial year, revaluation reversal will be done from the Previous Year Adjustment GL maintained in the Chart of Accounts.<br><br>For instance, You have entered a deal with the following parameters:<br>• Revaluation method is Fair Value<br>• Revaluation Netting Required option is set to Yes; and<br>• Revaluation Frequency is monthly<br>• Frequency Start Day as 1.<br>Assume that the deal comes into existence on the 15th of July. The fair value of the In Leg is USD 500, and that of the Out Leg is USD 350 as on the 1st of August. This results in a revaluation gain of USD 150 (500 –350)<br>This field is optional. |

## 2.4 Counterparty Master Agreement Maintenance

This topic contains the following sub-topic:

1) *Maintain Counter Party Master Agreement Details*

### 2.4.1  Maintain Counter Party Master Agreement Details

This topic provides the systematic instruction to create a new master agreement with each counterparty.

CONTEXT:

You can create a new master agreement with each counter party through the **Derivatives Counter Party Master Agreement Maintenance** screen. You need to enter the details of the master agreement(s) with each counterparty.

1. On the Homepage, type **DVDCPMNT** in the text box, and then click next arrow.

    STEP RESULT:  The **Counter Party Master Agreement Maintenance** screen is displayed.

    **Figure 2.4:  Counter Party Master Agreement Maintenance**
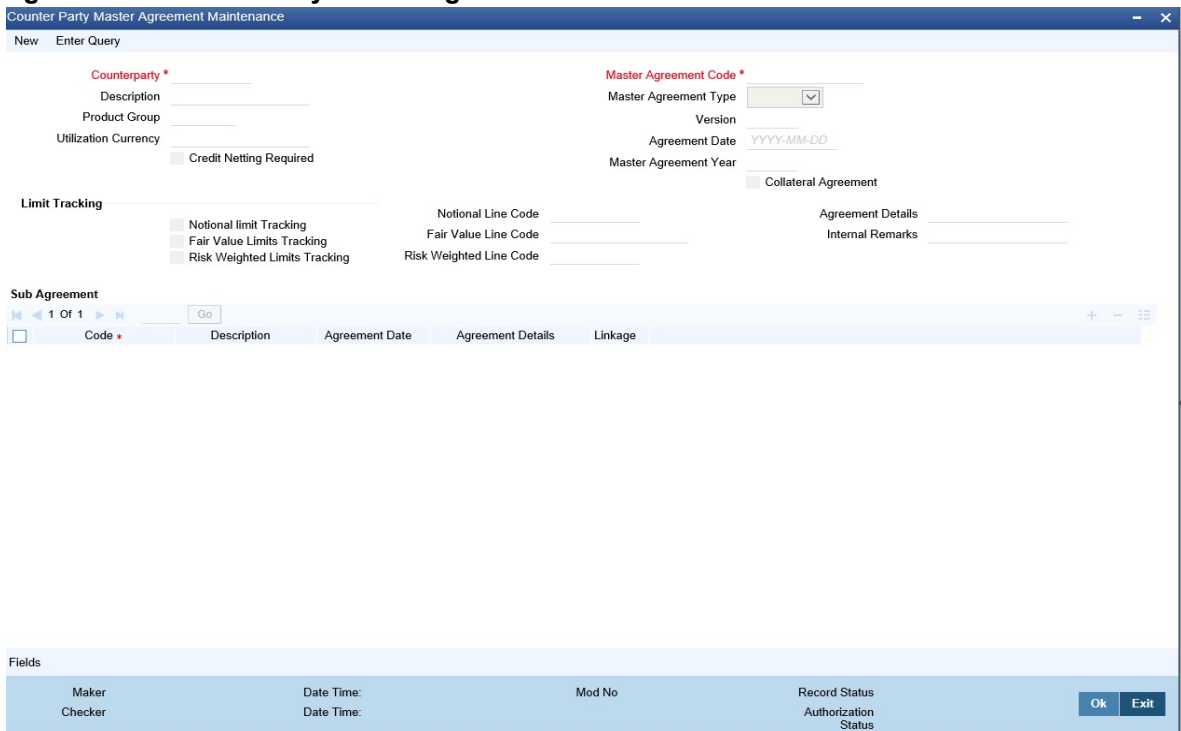
    

2. On the **Actions** menu, click **New**.

    The **Counter Party Master Agreement Maintenance** screen is displayed.

    For more information on the fields, refer the following table given below:

**Table 2.3:  Counter Party Master Agreement Maintenance**

The fields which are selected in the screen are for example only. It varies based on the user preferences.

| Field | Description |
|---|---|
| **Counterparty and Master Agreement Code** | Specify the **Counter Party** and **Master Agreement Code.**<br><br>Each master agreement that you create can be associated with a counter party. Indicate the code assigned to the counterparty for which the master agreement is being maintained.<br><br>Specify the customer for whom the master agreement is being maintained. Enter a code to uniquely identify the master agreement. Follow your own conventions while devising this code.<br><br>This field is mandatory. |
| **Description** | The **Description** is displayed based on the **Counter Party** you select. The customer name is displayed.<br><br>This field is optional. |
| **Master Agreement Type** | Indicate the type of **Master Agreement Type** under which the contract falls. The options available in the option list contain a list of standard master agreement types. They are as follows:<br><br>• **AFB**<br>• **BBAIRS**<br>• **ISDA**<br>• **FRABBA**<br>• **OTHERS**<br><br>This field is optional. |
| **Product Group** | Select the **Product Group** from the option list.<br><br>A product is a specific service that offer your customers. In Oracle Banking Treasury Management, you are required to group together products according to the common attributes that they share. This kind of grouping of products helps you organize information pertaining to the services that you provide. Besides it also simplifies information retrieval.<br><br>The maintenance of product groups is done through the Product Group Definition screen. You can indicate the product group whose contracts can be linked to the master agreement.<br><br>This field is optional. |

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| Field | Description |
|-------|-------------|
| **Version** | Indicate the **version number** of the master agreement for which you are maintaining the details.<br>This field is optional. |
| **Utilization Currency** | Specify the utilization currency if you have indicated that **Limit Tracking** is required. The currency that you specify here will be taken as the credit limit utilization currency for the master agreement.<br>This field is optional. |
| **Agreement Date** | Specify the date as of which the **Master Agreement** was signed.<br>This field is optional. |
| **Credit Netting Required** | One of the main advantages of maintaining a master agreement is the credit netting provision. While defining the master agreement, you can indicate whether the positive and negative contract fair values should be netted for the counterparty.<br>This field is optional. |
| **Master Agreement Year** | Every master agreement that you define will invariably refer to the Book of Definitions (ISDA Definition).<br>Indicate the year of definition, which is applicable for the master agreement in this field. The system checks this box by default. If you do not want the collateral agreements to become a part of the master agreement, leave this box unchecked.<br>This field is optional. |
| **Collateral Agreement** | Indicate whether collateral agreements are applicable for the master agreement.<br><br>NOTE: The system checks this box by default. If you do not want the collateral agreements to become a part of the master agreement, leave this box unchecked. |

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| Field | Description |
|---|---|
| **Limit Tracking Details** | You have to indicate whether exposure against the master agreement needs to be tracked for the counterparty limits. |
| | If you want to track counterparty limits for exposure against the master agreement then you need to specify the default credit line against which the credit limit utilization of contracts under the master agreement will be tracked. |
| | You can specify whether Notional Limits tracking is required for the Customer and also specify the line code against which the notional |
| | limit should be tracked. If you have indicated that Fair Value Limit tracking is required for the master agreement then you are required to specify the default fair value credit line against which the credit limit. The utilization of contracts under the master agreement will be tracked. |
| | Additionally, you can specify whether Risk-Weighted Limits Tracking is required and also select the line code against which the Risk-Weighted Limit should be tracked. |
| | The options Notional Limits Tracking, Fair Value Limits Tracking and Risk Weighted Limits Tracking will be enabled only if the Limits tracking option is selected. |
| | Subsequently, you also have to indicate the utilization currency. This currency will be taken as the credit limit utilization currency for the master agreement. |
| | This field is optional. |
| **Agreement Details and Internal Remarks** | After specifying the main details about the master agreement you can summarize the entire agreement and store details about it. This |
| | information is basically for the internal reference of your bank and will not be reflected on any customer correspondence. Additionally you can also capture your own internal remarks about the master agreement that you have created. These remarks too will not be reflected in your correspondence with the customer. |
| | This field is optional. |

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| Field | Description |
|---|---|
| **Sub Agreements** | With every master agreement that you create, link one or more sub agreements.<br>Subsequent to creating a sub-agreement, choose to link it to the master agreement or choose to link it at a future point in time.<br>This field is optional. |
| **Code** | Specify a code to identify the sub agreement that you are creating. The code that you enter must be a unique code at the counterparty level.<br>This field is mandatory. |
| **Description** | Provide a brief description to identify the sub-agreement code. The description that you specify here is for information purposes only and will not be printed on any customer correspondence.<br>This field is optional. |
| **Date** | Specify the **Date** as of which the sub agreement was signed.<br>This field is optional. |
| **Agreement Details** | You can summarize and capture all the details about the sub-agreement. The details that you enter here will not be printed on any customer correspondence.<br>This field is optional. |
| **Linkage** | Select the **Linkage** check box. It indicates that the sub agreement for which you are maintaining details is associated with the master agreement.<br>This field is optional. |

**NOTE:** From the **Counter Party Master Agreement Summary** screen, double click a record of your choice to open it to call a master agreement record that has already been defined.

## 2.5 Financial Center Maintenance

This topic contains the following sub-topic:

1) *Maintain Financial Center*

### 2.5.1 Maintain Financial Center

This topic provides the systematic instruction to maintain the financial center.

CONTEXT:

The purpose for maintaining clearing houses or financial centers is that at the time of processing the contract you can indicate that holiday treatment for principal and profit schedules and for rate resets must be according to the holiday calendar of the financial center.

PREREQUISITE:

Specify **User ID** and **Password**, and login to the Homepage.

1. On the Homepage, type **TRDFCDMT** in the text box, and click next arrow.

    STEP RESULT:  The **Financial Center Maintenance** screen is displayed.

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**Figure 2.5: Financial Center Maintenance**



You can maintain details of new financial center.

2.   On the **Actions** menu, click **New**.

STEP RESULT:  The **Financial Center Maintenance** screen is displayed.

For more information on the fields, refer the following field description table given below:

**Table 2.4:   Financial Center Maintenance**

| Field | Description |
|---|---|
| **Financial Center** | In Oracle Banking Treasury Management, assign a unique three-character code to the clearing house that you are maintaining. The code that you assign is used to identify the particular clearing house whenever you link it to a particular contract. You can follow your own convention while devising this code.<br>This field is mandatory. |
| **Financial Center Description** | Provide a brief description to the code so that you can identify it easily while retrieving information. The description that you provide is for information purposes only and will not be printed on any customer correspondence.<br>This field is mandatory. |
| **Swift Code** | Specify the **SWIFT Code** that you wish to maintain for the **Financial Center**.<br>This field is mandatory. |

If you are calling a financial center record maintenance record that has already been defined, choose the **Summary** option under **Financial Center**. In the **Summary** screen, double click on a record of your choice.

## 2.6 Messaging Parties Maintenance

This section contains the following sub-topic:

1)   *Maintain Messaging Parties Details*

### 2.6.1   Maintain Messaging Parties Details

This topic provides the systematic instruction about to maintain message parties details.

CONTEXT:

At every stage in the life cycle of a transaction, you will need to send various messages to your customer. You need to send these messages to the recipient of the message whom your customer has identified as the receiver of the message. The Messaging Parties Maintenance screen will enable you to capture details of the recipients of derivative messages that have to be sent to the various counter parties.

PREREQUISITE:

Specify **User ID** and **Password**, and login to Homepage.

1.   On the Homepage, type **DVDMGMNT** in the text box, and click next arrow.

   STEP RESULT:  The **Messaging Parties Maintenance** screen is displayed.

**Figure 2.6: Messaging Parties Maintenance**



2. On the **Action** menu in the Application toolbar, click **New** or click the new icon to maintain details of a new receiver on behalf of the counterparty.

   STEP RESULT: The **Messaging Parties Maintenance** screen is displayed.

   You can identify the person who is to receive the message on behalf of the counterparty and the medium through which the message should be sent. To do this you have to assign a unique code to the receiver and medium combination. Capture the name of the receiver.

3. On the **Messaging Parties Maintenance** screen, specify the fields. For more information on the fields, refer to the table reference given below:

**Table 2.5: Messaging Parties Maintenance**

| Field | Description |
|---|---|
| **Receiver Id** | This is the code assigned to the receiver of the message. Enter a unique code to identify the receiver of the message.<br>This field is mandatory. |

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| Field | Description |
|-------|-------------|
| **Medium** | Select the **Medium** from the option list. Choose the medium through which you want to send the message. This can be any of the following:<br>• **Mail**<br>• **Telex**<br>• **Fax**<br>• **Swift**<br>This field is mandatory. |
| **Receiver Name** | Type the **Receiver Name**.This is the name of the receiver of the message. Enter the name of the party who will receive the message on behalf of the customer.<br>This field is optional. |
| **Address** | While maintaining the messaging party details, it is required to indicate the mailing address of the receiver of the message. All the messages addressed to the counterparty is directed to the receiver address that you specify.<br>During contract input, when you indicate the ID of the receiver, the default address specified for the receiver is displayed.<br><br>NOTE: If you specify that the message should be sent through SWIFT then you have to indicate the SWIFT address of the receiver in the first line of the address box before you specify the mailing address.<br>This field is optional. |
| **Language** | Select the **Language** from the option list.<br>The message can be sent to the receiver in the language of the receiver. You can choose a language code from the pick list available in this field. To send a message to a receiver in a particular language you should have also maintained a message format for the language in the Advice Format Maintenance screen.<br><br>NOTE: Remember that to send a message to a receiver in a particular language, you must have also maintained a message format for the language in the Advice Format Maintenance screen.<br>This field is optional. |

| Field | Description |
|---|---|
| **Message Type** | Select the **Message Type** from the option list. Your customer can identify more than one receiver as the recipient of messages that you need to send as and when required. Your customer can also instruct you to send specific messages to different receivers. This field is mandatory. |
| **Customer Identification File** | After you select the list of messages that have to be sent to your customer, you have to specify the ID assigned to the particular customer for whom you are maintaining recipient details. The option list displays a list of all the CIF ID's, that you have maintained through the Customer Information Maintenance file. Thus every time you send a message to the particular customer, it will reach the recip ient whom the customer has identified as the official receiver of the message. Example CHASEBANK is the customer of your bank. CHASEBANK has identified Peter and Yvonne as the recipients of any mail messages that need to be communicated to them. You have also been instructed by CHASEBANK, that all cancellation messages should be sent to Peter, and all other messages can be sent to Yvonne. While maintaining Messaging Party Maintenance details, you have to enter Peter in the Receiver ID field and Mail as the medium of sending the message. Select DV_CANC_CCS in the Party Type field. Secondly, since CHASEBANK has instructed you to send all cancellation messages to Peter, that you have to select from the list and associate all possible cancellation messages that may have to be sent to CHASEBANK with Peter's ID. This field is mandatory. |
| **Default** | Maintain receiver details. Identify the default receiver of messages that need to be sent to the customer. All those messages must be sent to the default receiver. |

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# 2.7 Limits Processing Maintenance

This topic contains the following sub-topic:

1) *Limits Processing Maintenance*

## 2.7.1  Maintain Limits Processing Details

This topic provides the systematic instruction to maintain limits processing details.

CONTEXT:

You can track the current value and exposure details of a counterparty using the **Islamic Derivatives Other Exposures Maintenance** screen.

1. On the Homepage, type **IDDLMVAL** in the text box, and click next arrow.

   You can track the current value and exposure details of a counter party.

   STEP RESULT:  The **Islamic Derivative Other Exposures Maintenance** screen is displayed.

   **Figure 2.7:  Islamic Derivative Other Exposures Maintenance**



For more information on the fields, refer to the following field description table:

**Table 2.6:   Islamic Derivative Other Exposures Maintenance**

| Field | Description |
|---|---|
| **Reference Number** | The system displays the reference number of the contract. This field is mandatory. |
| **User Reference** | The system displays the user reference number based on the contract reference number. This field is optional. |

| Field | Description |
|---|---|
| Limit Type | The system displays the Limit Type tracked for the contract. This field is optional. |
| Transaction Date | This is the date on which the transaction is processed. This field is optional. |
| Effective Date | Specify the date on which the contract becomes effective for tracking. This field is optional. |
| Current Value | It represents the mark-to-market value of the contract. This value will change as and when the contract is revalued. This field is optional. |
| Interest Exposure | It indicates the exposure to fluctuation in interest rates. This field is optional. |
| FX Exposure | It indicates the exposure to fluctuations in exchange rates only when foreign currency is involved. This field is optional. |

## 2.8 List of Glossary - General Maintenance

**DVDCPMNT**
Counter Party Master Agreement Maintenance - *2.4.1 Maintain Counter Party Master Agreement Details* (p. 14)

**DVDMGMNT**
Messaging Parties Maintenance - *2.6.1 Maintain Messaging Parties Details* (p. 21)

**IDDBRNPM**
Islamic Derivative Branch Parameters Maintenance -*2.3.1 Maintain Branch Parameters* (p. 11)

**IDDLMVAL**
Islamic Derivative Other Exposures Maintenance - *2.7.1 Maintain Limits Processing Details* (p. 25)

**TRDFCDMT**
Financial Center Maintenance- *2.5.1 Maintain Financial Center* (p. 19)

# 3. Define Attributes Specific to Islamic Derivative Products

## 3.1 Introduction

This topic describes the manner in which you can define attributes to create a derivative product in the ID Product Definition screen.

1) *Maintain Derivative Products*

2) *Specify Preferences for the Product*

3) *View Product Summary Details*

### 3.1.1 Maintain Derivative Products

This topic provides the systematic instruction to create and maintain derivative products.

Context:

You can enter basic information relating to a derivative product such as the Product Code, the Description, etc.

For any product you create in Oracle Banking Treasury Management, you can define generic attributes, such as branch, currency, and customer restrictions, profit details, tax details, etc., by clicking on the appropriate buttons in the horizontal array of buttons in this screen.

PREREQUISITE:

Specify the **User ID** and **Password**, and login to the Homepage.

1.  On the Homepage, type **IDDPRMNT** in the text box, and then click the next arrow.

    STEP RESULT:  The **Islamic Derivatives Product Definition** screen is displayed.

**Figure 3.1: Islamic Derivative Product Definition**



2. On the **Actions** menu, click **New**.

   For a derivative product, in addition to these generic attributes, you can specifically define other attributes. You can define the attributes specific to a derivative product in the IV Product Definition screen and the **Product Preferences** screen. In these screens, you can specify the product type and set the product preferences respectively.

   STEP RESULT:  The **Islamic Derivative Product Definition Type Maintenance** screen is displayed.

   For more information on the generic attributes that you can define for a product, refer to the following Oracle Banking Treasury Management User Manuals under Modularity:

   • **Product Definition**

   • **Charges and Fees**

   • **Tax**

   • **User Defined Fields**

   • **Settlements**

   For more information on the fields, refer to the following table:

**Table 3.1: Islamic Derivatives Product Definition - Field Description**

| Field | Description |
|---|---|
| **Product Code** | Create a unique **Product Code** to identify the derivative product. This code must be unique across all the modules of Oracle Banking Treasury Management.<br>This field is mandatory. |
| **Product Description** | Describe about the product that you are creating in the **Product Description** field. It will help you identify the product all through the module.<br>This field is mandatory. |
| **Module** | All the modules (like Loans & Deposits, Letters of Credit, Bills & Collections etc) in Oracle Banking Treasury Management are represented by a code.<br>Assign a product code to a product. Use this code to identify the product throughout this module. This code is displayed in the module field.<br><br>This field is mandatory. |
| **Module Description** | Provide a brief description of the module is displayed in this field.<br>This field is mandatory. |
| **Product Type** | The product type identifies the basic nature of a product. The derivative types for which the option Islamic Derivative is checked in the Derivative Type Maintenance screen are displayed in the option list. A derivatives product that you create can belong to any one of the following types:<br>• **Profit Rate Swaps**<br>• **Cross Currency Swaps**<br>This field is optional. |
| **Description** | A brief description of the product type is displayed here.<br>This field is optional. |
| **Slogan** | Enter a slogan for the product that you are creating that suitably announces the product to your customers.<br>This field is optional. |

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| Field | Description |
|---|---|
| **Product Group** | Select the **Product Group** option list.Grouping products, according to the common features they share, helps you organize information relating to the services you provide. Product Groups also help you retrieve information easily. A list of the product groups that you have maintained in your bank and choose the product group to which the product that you are creating belongs. This field is mandatory. |
| **Product Group Description** | Provide a brief description of the product group. This field is mandatory. |
| **Start Date** | Select a **Start Date** by clicking the calendar icon. This field is mandatory. |
| **End Date** | Select the **End Date** by clicking the calendar icon. Specify the date up to which a product is open. Enter a date that is earlier than the current system date. You cannot offer a product beyond the specified end date. If you do not specify an end date for a product, you can offer it for an indefinite period. This field is optional. |
| **Remarks** | Enter any **Remarks** relating to the product for your reference here. This field is optional. |
| **Exchange Rate Variance** | You can define the exchange rate variance that you would like to allow for a derivatives product. This variance is expressed in terms of a percentage. For a special customer, or in special cases, use an exchange rate (a special rate) that is greater than the exchange rate maintained for a currency pair. The variance is referred to as the Exchange Rate Variance. When creating a product, express an Exchange Rate Variance Limit in terms of a percentage. This variance limit would apply to all contracts associated with the derivatives product. This field is mandatory. |

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| Field | Description |
|---|---|
| **Override Limit** | Type the **Override Limit**.<br>If the variance between the default rate and the rate input varies by a percentage that is between the Override Limit and the Rate Stop Limit, you can save the transaction (involving the product) by providing an override.<br>This field is mandatory. |
| **Stop Limit** | If the variance between the default rate and the rate input varies by a percentage greater than or equal to the **Stop Limit**, you cannot save the transaction involving the product.<br>This field is mandatory. |
| **Rate Code** | For every Currency Pair and Rate Type combination you are required to maintain Buy, Sell, and Mid Rates.<br>You need to specify whether the Mid Rate should be used for all Cross Currency transactions or whether the Buy/Sell Rate should be used depending upon the nature of the transaction by selecting the appropriate rate from the option list available.<br>This field is mandatory. |
| **Rate Type Preferred** | You have to specify the Rate Type that should be used for Cross Currency transactions. Click on the option list for a display of all the Rate Types maintained through the Rate Type Definition screen.. |

## 3.1.2 Specify Preferences for the Product

This topic provides the systematic instruction to specify preferences for the product.

CONTEXT:

Preferences are the options that are available to you for defining the attributes of a product. The preferences that you define for a product will be inherited by all derivative contracts that are associated with the product. Define specific preferences for the product you want to create.

PREREQUISITE:

Specify **User ID** and **Password**, and login to Homepage.

1.  On the **Islamic Derivatives Product Definition** screen, click the **Preferences** button.

    STEP RESULT: The **Derivatives Product Preferences** screen is displayed.

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**Figure 3.2: Derivatives Product Preferences**



NOTE: The **Product Code** and **Product Type** are defaulted from the Product Maintenance screen.

2. On the **Derivatives Product Preferences** screen, click the **Main** tab.

   STEP RESULT: The **Main Details** is displayed.

**Table 3.2: Main Details tab**

| Field | Description |
|---|---|
| **Brokerage Allowed** | Select this option to include brokerage for contracts linked to this product.<br>This field is optional. |
| **Deal Type** | The first preference that you define for a derivative product is the **Deal Type**. Indicate the default nature of deals that will be processed under this product. The choices available for this field are:<br>• **Buy**<br>• **Sell**<br>The deal type that you specify is defaulted to contracts under this product. However, you are allowed to change this while entering the details of the contract.<br>This field is optional. |
| **Contract Type** | You have to indicate whether the product for which you are defining preferences for is meant<br>for Trade contracts or Hedge contracts.<br><br>NOTE: You can amend this preference while entering the details of the contract.<br>This field is optional. |
| **Asset Movement Required** | Select this check box to indicate that movement of the underlying asset done for all contracts linked to this product.<br>*Refer the chapter 'Annexure A - Accounting Entries and Advices' for details on accounting* entries that need to be set up for currency and profit rate swaps if you check the box 'Asset *Movement Required'.*<br>This field is optional. |
| **Principal Settlement Method** | For contracts associated with the product, indicate the way in which the principal amount (if exchanged) has to be settled. This can be **Manual** or **Automatic**.<br>Depending on your choice, all contracts linked to the particular product will be settled either automatically or manually.<br><br>NOTE: You can change this preference at the time of entering the contract details.<br>This field is optional. |

| Field | Description |
|---|---|
| **Profit Settlement Method** | Indicate whether profit settlement for all the contracts associated with the product is to be **Automatic** or **Manual**.<br><br>NOTE: You can change this preference at the time of entering the details of the contract. |
| **Rekey Fields** | Enter the values of rekey fields for all contracts linked to the product. i.e. Indicate the fields whose values you need to enter before a contract is authorized.<br><br>NOTE: When a derivative contract is invoked for authorization, as a cross-checking mechanism, you can specify that the values of certain fields needs to be entered before the contract is authorized. This is called the **Rekey** option.<br><br>You can specify any or all of the following as rekey fields:<br>• **In Currency**<br>• **Out Currency**<br>• **Maturity Date**<br>• **In Prn Amount**<br>• **Out Prn Amount**<br>• **Value Date**<br><br>If no rekey fields have been defined, the details of the contract will be displayed immediately when the authorizer calls the product for authorization.<br>This field is optional. |
| **Revaluation Details** | You can revalue your deal portfolio on a periodic basis to account for the gains and losses due to changes in the market profit rates or the exchange rates. Oracle Banking Treasury Management provides a feature to revalue the worth of derivative contracts linked to the product, based on the Fair Price, the **Contract Rate** or the **Bank Rate**.<br>This field is optional. |

| Field | Description |
|---|---|
| **Revaluation Required** | You can revalue the worth of contracts associated with the product at regular intervals.<br><br>Check this box to indicate whether revaluation is required for the product you are defining. Else leave this box unchecked<br><br>**NOTE:** At the time of processing a contract if you decide that revaluation is not required then you can choose to waive this option (even if at the product level you have specified that revaluation is necessary for contracts involving the product).<br><br>However if at the product level you have specified that revaluation is not required, then while<br><br>processing the contract you will not be allowed to choose the revaluation option.<br>This field is optional. |
| **Revaluation Netting Required** | If you have indicated that revaluation is required for the product then you can also indicate whether accounting entries should be passed at the leg level or at the contract level.<br><br>Check this box to indicate that revaluation entries should be passed at the contract leg level.<br>This field is optional. |
| **Revaluation Level and Method** | In Oracle Banking Treasury Management, revaluation entries is passed either at the product level or at the contract level.<br><br>After you indicate the level for revaluation and method to be used for revaluation. The options available are:<br><br>• **Fair Price**<br><br>• **Contract Rate**<br><br>• **Branch specific Profit Rate**<br><br>The revaluation level and method that you specify will determine the manner in which the product will be revalued.<br><br>**NOTE:** Each of the above methods is explained in detail in the chapter titled Defining Fair Price revaluation methods.<br>This field is optional. |

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| Field | Description |
|---|---|
| **Revaluation Frequency** | The frequency with which a product should be revalued has to be specified as a product preference. Once you have indicated the level and the method for revaluation, you can specify the frequency with which a product should be revalued. The frequency can be one of the following:<br>• **Daily**<br>• **Weekly**<br>• **Monthly**<br>• **Quarterly**<br>• **Half yearly**<br>• **Yearly**<br><br>    **NOTE:** If the revaluation date falls on a holiday, the revaluation is done as per your holiday handling specifications in the **Branch Parameters** screen.<br><br>This field is optional. |
| **Revaluation Start Weekday** | In case of weekly revaluation, you should specify the day of the week on which revaluation should be carried out. For instance if you specify that revaluation should be carried out every Friday, then the contract or product (depending on the level specified) will be revalued every Friday of the week.<br><br>    **NOTE:** The Revaluation Frequency that you specify at the product level cannot be changed while processing the contract.<br><br>This field is optional. |

| Field | Description |
|---|---|
| **Revaluation Start Day** | In the case of monthly, quarterly, half yearly or yearly revaluation, you should specify the date on which the revaluation should be done during the month. For example, if you specify the date as 30, revaluation will be carried out on that day of the month, depending on the frequency. If you want to fix the revaluation date for the last working day of the month, you should specify the date as 31 and indicate the frequency. If you indicate the frequency as monthly, the revaluation will be done at the end of every month - that is, on 31st for months with 31 days, on 30th for months with 30 days and on 28th or 29th, as the case may be, for February. If you specify the frequency as quarterly and fix the revaluation date as 31, the revaluation will be done on the last day of the month at the end of every quarter. It works in a similar fashion for half-yearly and yearly revaluation frequency. This field is optional. |
| **Revaluation Start Month** | If you set the revaluation frequency as quarterly, half yearly or yearly, you have to specify the month in which the first revaluation has to begin, besides the date on which the revaluation should be done. For example you have selected the half-yearly option and specified the start date as 31 and the start month as June. The system will do the first revaluation on the 30th of June for the period from 1st January to June 30th, and the second one on 31st December for the period from 1st July to 31st December. This field is optional. |

3. On the **Islamic Derivatives Product Preferences** screen, click the **Profit** tab
   STEP RESULT: The **Profit Main Details** is displayed.

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**Figure 3.3: Profit**



As part of setting up the product preferences, you have to specify the relevant profit accrual details. The accrual details that you specify will be made applicable to all hedge contracts associated with the product.

You have to indicate whether profit should be accrued at the product or contract level for hedge deals.The profit accrual specifications is done for both the inward and outward legs of the contract.

You can specify the profit accrual details by clicking on the Profit tab in the 'Product Preferences' screen.

For more information on the fields, refer the following field description table.

**Table 3.3: Profit Main Details**

The fields which are used in the screen are for example. It varies based on user preferences

| Field | Description |
|---|---|
| **Profit Accrual Required** | Select **Profit Accrual Required** check box for the contract.<br>As a product preference, you can indicate whether profit accrual is required for the contract by checking the box. You can leave the box unchecked to indicate that accrual is not applicable.<br><br>   **NOTE:** If you indicate that profit accrual is required for the contract then you have to specify the accrual related details individually for the In and Out legs.<br><br>At the product level if you indicate that profit accrual is required and you choose not to accrue profit for a contract linked to the product you will be allowed to do so. However the opposite will not be allowed.<br>This field is optional. |
| **Profit Accrual Level** | Indicate the level at which accrual entries must be passed for the in leg of the contract. The options available are:<br><br> • **Product**<br><br> • **Contract**<br><br>At the product level, accruals is passed for the product and currency combination. Those contracts for which accrual is required is identified by the system and accrual entries is passed based on the accounting entry set-up defined.<br>At the contract level, accruals is passed for individual contracts linked to the particular product.<br>This field is optional. |
| **In Leg Denominator Basis** | Specify the profit accrual rate for the inward leg of the contract as one of the following:<br> • **Per annum**<br> • **Per schedule period**<br>This field is optional. |

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| Field | Description |
|---|---|
| **Out Leg Denominator Basis** | Specify the profit accrual rate for the outward leg of the contract as one of the following:<br>• **Per annum**<br>• **Per schedule period**<br>This field is optional. |
| **Allow External Rate Revision** | Check the **Allow External Rate Revision** to indicate that for the contracts linked to this product, you can allow rate revision based on the rates uploaded from an external system.<br>This field is optional. |
| **In Leg/Out Leg Profit Accrual Details** | The details that you maintain here are specific to the profit calculation methods to be applied during accruals. Any of the following combinations are allowed for calculating profit:<br>*Table 3.4: In Leg/Out Leg Profit Accrual Details*<br>This field is optional. |
| **Include To Date** | Select this **Include To Date** check box if you want to consider the last day in an accrual period, when arriving at the accrual days.<br>This field is optional. |
| **In Leg/Out Leg Profit Liquidation Details** | The profit accrued over a specific schedule period or per annum can be liquidated either automatically or manually. You have to indicate this preference at the time of product definition. Indicate whether the in leg profit accruals due for derivatives within a product should be liquidated automatically or manually.<br>If you select the automatic option, the profit accruals for the in leg will be liquidated automatically on the liquidation date as part of the automatic processes run during beginning of day (BOD) or End of day (EOD).The method and basis for liquidation are as specified for profit accruals.<br>This field is optional. |

**Table 3.4:  In Leg/Out Leg Profit Accrual Details**

The fields which are selected on the screen are for example only. It varies based on user preferences

| Accrual | Description |
|---------|-------------|
| **Actual/Actual** | The Actual number of days in the period/ The Actual number of days in that year.<br>Click on **Actual** in **Numerator Method** field; click on **Actual** in **Denominator Method** field. |
| **Actual/365** | The number of actual calendar days for which calculation is done / 365 days in a year.<br>Click on **Actual** in **Numerator Method** field; click on 365 days in Denominator Method field. |
| **Actual – Japanese/ Actual** | This is similar to the Actual/365 method except that leap days are always ignored in the denominator day count calculation.<br>Click on **Actual** in the **Denominator Method** field; click on Actual Japanese in the **Numerator Method** field. |
| **365 – ISDA/Actual** | Sum of (A) and (B) where:<br>A = (Profit accrual days falling within the leap year) / 366<br>B = (Profit accrual Days not falling within the leap year) / 365<br>The denominator is the actual number of days in a year.<br>Click on 365 ISDA in **Numerator Method** field; click on Actual in Denominator Method field. |
| **Actual/360** | The actual number of calendar days for which calculation is done / 360 days.<br>Click on **Actual** in **Numerator Method** field; click on 360 in Denominator Method field. |

The General Formula used for the day count method is given below:

Day count fraction = Number of Profit Accrual Days (Numerator)

Days in the specified period (Per Annum/Per Period) (Denominator)

**NOTE:** Setting the Profit Frequency is done in the same manner as setting the Revaluation Frequency.

4. On the **Derivatives Product Preferences** screen, click the **Schedules.**

The **Product Schedules** screen is displayed.

After you specify the profit accrual preferences you have to indicate the repayment schedules for the following components:

- Principal (Repayment of principal schedules)

- Profit (Repayment of profit schedules)

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- Revision (Revision of profit rates for a contract with periodic profit rates)

The schedule preferences for each of these components have to be defined separately for both the In and Out legs. Click the **Schedules** tab in the **Product Preferences** screen.

**Figure 3.4: Schedules**



For more information on the fields, refer the following field description table:

**Table 3.5:  Schedules**

| Field | Description |
|---|---|
| **Component** | Specify the component for which you are defining the schedule.<br>This field is mandatory. |
| **Leg Type** | Indicate whether the component that is displayed is an **In leg** component or an **Out leg** component.<br>This field is optional. |
| **Schedule Method** | Indicate the schedule type to which the component belongs. The component can belong to any one of the following types:<br>• **Principal** (Repayment of principal schedules)<br>• **Profit** (Repayment of profit schedules)<br>• **Revision** of profit rates for a contract with periodic profit rates)<br>This field is mandatory. |
| **Start Reference** | The reference date is the date based on which the repayment schedules for the various components (Principal, Profit, Revision) is calculated. You can specify that the schedule start period should either be based on the Value Date of the contract or that it should be based on a Calendar Date.<br>If you specify that the reference should be the Value Date the dates for schedule repayment dates will be determined by the date of initiation of the contract and the frequency that you specify.<br>If the Reference is specified as Calendar Date, the dates for schedule repayments will be based on the Start Day, Month and Frequency combination.<br>This field is optional. |

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| Field | Description |
|---|---|
| **Frequency** | The frequency of schedules that you specify along with the Start Reference and the Frequency Unit will determine the actual repayment schedules for the particular component.<br>By default, the frequency will be Bullet, which means that all the repayments will be made as of the maturity date of the contract.<br>You can change the frequency to any one of the following options:<br>• **Daily**<br>• **Weekly**<br>• **Monthly**<br>• **Quarterly**<br>• **Half-yearly**<br>• **Yearly**<br><br>NOTE: If the Reference is set as the Value Date, the repayment dates will be calculated using the Value Date, the frequency and the Unit of Frequency. If the Reference is set as Calendar Date, the repayment dates will be calculated based on the Frequency, Unit of Frequency, Start Month and Start Day that you specify.<br>This field is optional. |
| **Frequency Unit** | After you specify the frequency you have to indicate the unit of frequency you want to set for the Frequency, the Component (the Principal, Profit or Revision component) and Start Reference combination.<br>This field is optional. |

| Field | Description |
|---|---|
| | **Example Scenario 1**<br>You have indicated that the schedule liquidation should be based on the Calendar Date in the Start Reference field. Subsequently you indicate that liquidations should happen on every 25th of the month.<br>The Effective Date or the Value Date of the contract is 12th March 2000. Regardless of the effective date, the first liquidation will be carried out on the 25th of March.<br>Since you want this process to continue i.e., liquidations should be carried out on the 25th of every month till the contract matures. Therefore you need to specify the frequency as Monthly and enter 1 in Unit field.<br>Schedules will be repaid once in every month on the 25th till the contract matures. |
| | **Scenario 2**<br>You have indicated that liquidation of schedules should be based on the Value Date and<br>specify that the frequency for liquidation as Monthly. Next you specify that the frequency unit<br>should be 2.<br>The schedules will be liquidated once in every two months, since the frequency unit is 2. |
| **Schedule Start Weekday** | When you set the repayment schedule frequency as Weekly you have to indicate the day of<br>the week on which liquidation should be carried out.<br>For instance if you indicate the weekday preference as Wednesday then liquidation will be<br>carried out on a weekly basis on every Wednesday. This field is optional. |

| Field | Description |
|---|---|
| **Schedule Start Day** | When the Start Reference is set as Calendar Date you have to indicate the date on which the schedule is due to start. For instance if the frequency you have specified is daily, set the date on which the first daily schedule should fall due. Similarly when the frequency is monthly indicate the day of the month in which the liquidation should fall due. The schedule repayment dates will be computed using the Frequency, the Unit, (Start) Month and the (Start) Day that you specify. This field is optional. |
| **Schedule Start Month** | If you have set the Reference as Calendar Date, and the frequency as quarterly, half-yearly or annual, you can indicate the month in which the first schedule falls due. Based on your specification, the subsequent schedule dates will be calculated. This field is optional. |

| Field | Description |
|---|---|
| **Adhere to Month End** | If the schedule frequency is in terms of a month, choose to indicate that the schedule days must adhere to Month- Ends. The implication of this option is explained in the following example.<br><br>NOTE: For example you are defining preferences for a derivative product. You would like to maintain several derivatives under this product. Assume the Effective Date of the contract (with floating profit) is 01 January 2000, and the Maturity Date is 31 December 2000.<br><br>You have specified that the principal schedule frequency is quarterly.<br><br>If you choose the **Adhere to Month End** option the schedules for this derivative would be due on the following dates:<br>• 31 March 2000<br>• 30 June 2000<br>• 30 September 2000<br>• 31 December 2000<br><br>If you do not choose the **Adhere to Month End** option the schedules for this derivative would be due on the following dates:<br>• 31 March 2000<br>• 30 June 2000<br>• 30 September 2000<br>• 30 December 2000<br><br>The schedule dates for all derivatives maintained under the product will be calculated in a similar manner.<br>This field is optional. |

5. On the **Derivatives Product Preferences** screen, click the **Amortization Details** tab.

The **Amortization Details** is displayed.

**Figure 3.5: Amortization Details**



By default, the **Product Code** and **Product Type** are displayed in the **Product Maintenance** screen.

For more information on the fields, refer the following field description table:

**Table 3.6: Amortization Details**

The fields which are selected on this screen are for example only. It varies based on the user preferences.

| Field | Description |
|---|---|
| **Amortization of Inception/Termination Gain Required** | Indicate whether inception/termination gain needs to be amortized. Check **Amortization of Inception/Termination Gain Required** check box to indicate that amortization is required for inception/termination gain. Leave it unchecked if amortization is not required. <br><br> NOTE: If you choose these options, then amortization of inception/termination gain is made applicable to all contracts associated with the product. You can change it while entering the details of the contract. But if you indicate that amortization is not required then you cannot change this preference while processing the contract. <br><br> This field is optional. |

| Field | Description |
|---|---|
| **Amortization of Inception/Termination Loss Required** | Indicate whether inception/termination loss needs to be amortized. Check the **Amortization of Inception/Termination Loss Required** check box to indicate that amortization is required for inception/termination loss. Leave it unchecked if amortization is not required.<br><br>    NOTE: If you choose these options, then amortization of inception/termination loss is made applicable to all contracts associated with the product. You can change it while entering the details of the contract.<br>This field is optional. |
| **Amortization Level** | Indicate the level at which the amortization entries for inception/termination gain and/or loss needs to pass. The options available are:<br> • **Product**<br> • **Contract**<br><br>At the product level, pass the amortization entries for the product and currency combination. The system identifies the contracts, which requires amortization for inception gain and/or loss and passes accounting entries based on the set-up defined for accounting entries.<br>At the contract level, pass the inception gain/loss amortization entries for individual contracts linked to the particular product.<br>This field is optional. |
| **Amortization Frequency** | Specify the frequency at which amortization need to take place once you indicate the amortization level for gain and loss of contract inception and termination. Select the appropriate frequency option:<br> • **Daily**<br> • **Weekly**<br> • **Monthly**<br> • **Quarterly**<br> • **Half yearly**<br> • **Yearly**<br>This field is optional. |

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| Field | Description |
|---|---|
| **Amortization Start Weekday** | In the case of weekly accrual, specify the day of the week on which profit accruals must be carried out.<br><br>**NOTE:** For instance if you specify that accruals should be carried out every Friday, then the contract or product (depending on the level specified) will be accrued on every Friday of the week.<br><br>This field is optional. |
| **Amortization Start Day** | Specify the date on which the amortization must be done during the month in the case of monthly, quarterly, half yearly or yearly amortization.<br><br>**NOTE:** For example, if you specify the date as 30, amortization is carried out on that day of the month, depending on the frequency.<br><br>You must specify the date as 31 if the amortization date is the last working day of the month depending on the frequency. Indicate the frequency as monthly if the amortization is done at the end of every month. i.e., on 31st for months with 31 days, on 30th for months with 30 days and 28th or 29th, as the case may be, for February.<br><br>If you specify the frequency as quarterly and fix the amortization date as 31, amortization is done on the last day of the month at the end of every quarter. It works similarly for half-yearly and yearly amortization frequency. If the amortization date falls on a holiday, the amortization is done as per your holiday handling specifications set in the Branch Parameters screen.<br><br>This field is optional. |

| Field | Description |
|---|---|
| **Amortization Start Month** | If you set the amortization frequency as quarterly, half yearly or yearly, you have to specify the month in which the first amortization has to begin, besides the date on which the amortization should be done. For example, if you have selected the half-yearly option and specified the start date as 31 and the start month as June. The system will do the first amortization on the 30 of June for the period from January 1 to 30th June. The second one will be done on the 31st of December for the period from 1st July to 31st December. This field is optional. |

### 3.1.3 View Product Summary Details

This topic provides systematic instruction to view the islamic derivatives products summary details.

CONTEXT:

You can view the details of all Islamic Derivative products maintained in the system.

1. On the Homepage, type **IDSPRMNT** in the text box, and click the next arrow.
   STEP RESULT: The **Islamic Derivatives Product Summary** screen is displayed.

**Figure 3.6: Islamic Derivatives Product Summary**



2.  On the **Islamic Derivatives Product Summary** screen, click the **Search** button.

    STEP RESULT: The system will display the records based on the selected search criteria.

    You can search the records based on the following criteria:

    •  **Authorization Status**

    •  **Record Status**

    •  **Product Code**

    •  **Product Description**

    •  **End Date**

    •  **Product Group**

    •  **Start Date**

    •  **Product Type**

## 3.2 List of Glossary - Define Attributes Specific to Islamic Derivative Products

**IDDPRMNT**

Islamic Derivatives Product Definition -*3.1.1 Maintain Derivative Products* (p. 27)

**IDSPRMNT**

Islamic Derivatives Product Summary -*3.1.3 View Product Summary Details* (p. 51)

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# 4. Define the Fair Price Revaluation Methods

## 4.1 Introduction

Revaluation is used to revalue all active trade deals based on the revaluation frequency parameters that you specify in the Preferences while defining products. Since the market rates are constantly in a state of flux you may wish to revalue the worth of all active trade deals periodically.

In the Oracle Banking Treasury Management, you can revalue the worth of contracts by using either one of the following methods.

- Maintaining Contract Fair Prices whereby you have to indicate the fair price of individual contracts, which will be used for revaluation.

- Maintaining Branch Profit Rates whereby you can maintain branch level forward profit rates, which will determine the fair price to be used for revaluation.

- Maintaining Contract Profit Rates whereby you maintain contract specific forward profit rates which will determine the fair price to be used for revaluation.

Your preference for revaluing contracts linked to the particular product will be defaulted to all the contracts linked to that product. However you can change this preference at the time processing the contract. Each of these revaluation methods have been explained in detail in the following sections. This chapter contains the following sections:

1)  *Fair Values for Revaluing a Contract*
2)  *Branch wise Forward Profit Rates*
3)  *Contract specific Forward Profit Rates for Revaluation*

## 4.2 Fair Values for Revaluing a Contract

This topic describes the fair values for revaluing a contract.

This section contains the following sub-topics:

1)  *Maintain Fair Values for Revaluing a Contract*
2)  *Operations on the Contract Fair Price Maintenance record*

## 4.2.1 Maintain Fair Values for Revaluing a Contract

This topic provides the systematic instruction to maintain fair values for revaluing a contract.

CONTEXT:

If you have indicated that a particular contract should be revalued based on the contract fair price the system automatically inserts a record in the 'Revaluation Contract Fair Price Maintenance' screen for that contract. This is done during the Beginning of Day batch process based on the revaluation requency specified at the product level.

This concept can be explained with the help of an example:

For example You have set the revaluation frequency of the contract bearing the reference number 000DV21992950177 to monthly. The first revaluation was done on 1st January 2000. The next is due on the 1st of February 2000.

On the 1st of February 2000 the system automatically inserts another record in the Contract Fair Price Maintenance screen for the contract 000DV21992950177. You have to unlock the record, enter the in/out leg values and the net fair value of the contract.

PREREQUISITE:

Specify **User ID** and **Password**, and login to Homepage.

1. On the Home Page, type **IDDCNVAL**, in the text box, and click next arrow.

   STEP RESULT: The **Islamic Derivatives Contract Fair Values** screen is displayed.

   **Figure 4.1: Islamic Derivatives Revaluation Contract Fair Values**

   

2. On the **Actions** menu, click **New**.

   You can change the revaluation frequency of a specific contract.

   STEP RESULT: The **Islamic Derivatives Revaluation Contract Fair Value** screen is displayed.

   For more information on the fields, refer to the following field description table:

**Table 4.1: Islamic Derivatives Product Definition**

The fields which are selected in this screen are for example only. It varies based on the user preferences.

| Field | Description |
|---|---|
| **Contract Reference Number** | Select the reference number of contract whose revaluation frequency is to be changed.<br>This field is mandatory. |
| **User Reference** | The system displays the user reference once the reference number is selected.<br>This field is optional. |
| **Revaluation Date** | Enter the **Revaluation Date** using the calendar icon.<br>This field is mandatory. |
| **Transaction Date** | The system displays the transaction date.<br>This field is optional. |
| **In Leg Revaluation Currency** | The system displays In Leg Revaluation Currency.<br>This field is optional. |
| **Out Revaluation Currency** | The system displays Out Revaluation Currency.<br>This field is optional. |
| **In Leg Fair Value** | Specify the in leg fair value.<br>This field is optional. |
| **Out Fair Value** | Specify the out leg fair values.<br>This field is optional. |

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| Field | Description |
|---|---|
| **Net Fair Value** | Indicate the net fair value of the contract as of the revaluation date. The value that you enter includes the effect of the in leg and out leg of the contract. When the currencies of both the in and out leg of the contract are the same you have to calculate the net fair value of the contract by deducting the out leg amount from the in leg amount. Example The Fair Value in the In Leg field amounts to USD 1,000,000.00 The Fair Value in the Out Leg field amounts to USD 500,000.000 Since both the values are in the same currency, USD 500,000.000 deducted from USD 1,000,000.00 amounts to USD 500,000.000. Thus you can enter USD 500,000.000 as the Net Fair Value. Supposing the currencies of both the legs of the contract are different then the Base Currency specified at the time of Contract Input will be the accepted as the default currency for the Net Fair Value. You have to compute the Net Fair value using the existing exchange rates.After indicating the respective values you must indicate your confirmation of the same. Only confirmed records will be picked up and processed for revaluation by the End of Day batch process. This field is optional. |
| **Net Revaluation Currency** | Indicates the currency of net revaluation. |
| **Profit Revision** | Choose either **Auto** or **Manual** option. This field is optional. |
| **Confirmation Date** | Select the **Confirmation Date** in YYYY-MM-DD format. |

3. On the menu, click the **Unlock** icon.

4. Specify the in and out leg values, and compute the new net fair value and save the record.

   During bulk upload of these fair values for multiple contracts, Oracle Banking Treasury Management expects the following information to be present in the upload message:

   • **Contract Reference No.**

   • **Effective Date**

   • **InLeg Value**

   • **OutLeg Value**

   If any of these values is missing for any record, the system will terminate the upload process and raise an error message as, "Net Fair value will be defaulted from Inleg and Outleg fair values." The single record and bulk record uploads requests are handled in bulk requests itself for the following:

   • **DV Fair Value**

   • **DV Rate Revision**

   The system will also raise an error if:

   • Contract Reference Number is not valid

- • Duplicate record exists for the Contract Reference Number and Effective date combination.

- • Revaluation date is greater than the application date

You can run the fair value upload process any time before the IDV batch is processed during the day. During the IDV batch, contract revaluation will be done based on the fair value uploaded.

5. On the **Islamic Derivative Revaluation Contract Rates Summary** screen, double-click a record of your choice to open it.

STEP RESULT: You can view the record details in the **Islamic Derivatives Revaluation Contract Fair Values** screen by opening existing contract price maintenance record.

**Figure 4.2: Islamic Derivatives Revaluation Contract Fair Values Summary**
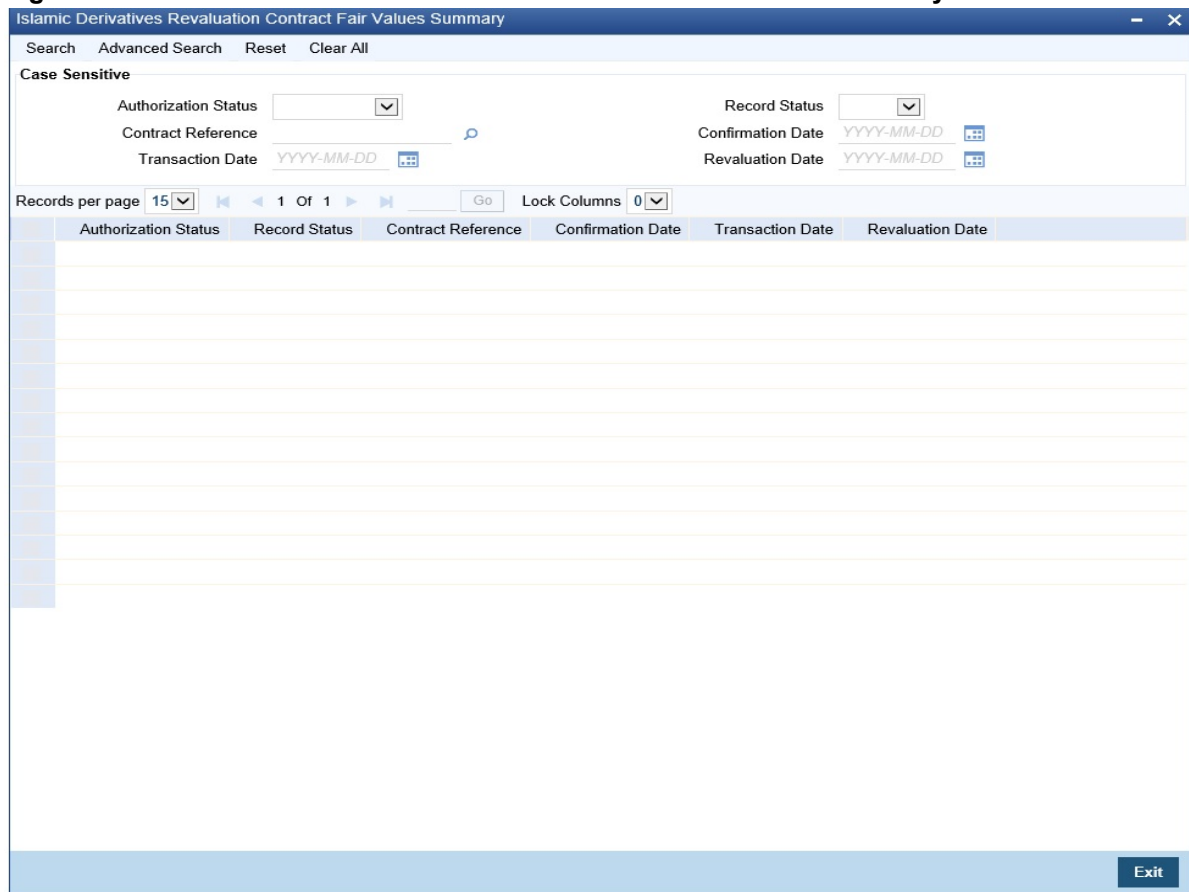


## 4.2.2 Operations on the Contract Fair Price Maintenance record

This topic provides systematic instructions about the operations that you can perform on the contract fair price maintenance record.

Apart from maintaining a new fair price for a particular contract you can perform any of the following operations (if any function under the Actions Menu is disabled, it means that the function is not allowed for the record) on an existing record.

- • Amend the details of a record

• Authorize a record

Refer to the Oracle Banking Treasury Management User Manual on Common Procedures for details of these operations.

# 4.3 Branch wise Forward Profit Rates

This topic contains the following topics:

1) *Maintain Branch wise Forward Profit Rates*

2) *Operations on the Branch wise Forward Profit Rate Maintenance Record*

3) *View Branch Rates Summary Details*

## 4.3.1 Maintain Branch wise Forward Profit Rates

This topic provides systematic instruction to maintain branch wise forward profit rates.

CONTEXT:

Branch level maintenance of forward profit rates is necessary for revaluing the contracts which have indicated that revaluation is according to the Branch Rates.

Oracle Banking Treasury Management identifies those contracts, which are to be revalued according to the forward profit rates maintained at the branch level and creates records in the Revaluation Branch Profit Rates screen based on the revaluation date. You have to unlock each record and indicate appropriate profit rates for specific profit periods.

If you are calling a branch profit rate record that has already been defined, choose the Summary option under Branch Rates. From the 'Summary' screen double click a record of your choice to open it.

To modify or update existing profit rates click the 'Unlock' icon from the tool bar or choose Unlock from the menu. After indicating the new profit rate, the currency of the profit rate and the period for which the new rate is valid, save the record. After indicating the new profit rate, the currency of the profit rate and the period for which the new rate is valid, save the record.

PREREQUISITE:

Specify **User ID** and **Password,** and login to Homepage.

1. On the Homepage, type **DVDBRRAT** in the text box, and click next arrow.

    STEP RESULT:  The **Derivatives Revaluation Branch Interest Rates** screen is displayed.

    **NOTE:** The advantage in maintaining branch-wise profit rates is that when there are multiple contracts which require the same rate(s) for processing revaluation (the tenor and currency combination should be the same) the BOD function identifies all the required rates and inserts a single record into this screen.

**Figure 4.3:   Derivatives Revaluation Branch Interest Rates**



2.    On the **Actions** menu, click **New** icon.

You can maintain details of new profit rate for your branch.

STEP RESULT:  The **Branch Profit Rates Maintenance** screen is displayed without any details.

**Table 4.2:   Derivatives Revaluation Branch Interest Rates**

| Field | Description |
|---|---|
| **Rate Code and Rate Source** | If you are maintaining the details of a new profit rate for your branch you have to indicate the rate code that is to be associated with the profit rate. You can identify a valid code from thelist of rate codes available. Subsequently you also have to indicate the source to which the rate code belongs.<br><br>When you indicate the codes linked to the rate code and source the description assigned to them will be defaulted in the adjacent fields.<br><br>This field is mandatory. |
| **Revaluation Date** | Select the **Revaluation Date** by clicking the calendar icon.<br><br>All those contracts, which should be revalued as per the profit rates maintained at the branch level, will be revalued as of the revaluation date. While maintaining details of a new profit rate you have to indicate the date based on which contracts should be revalued.<br><br>This field is mandatory. |

| Field | Description |
|---|---|
| **Profit Revision** | Click either **Auto** or **Manual**. The system revises profit rates automatically when the daily batch for derivatives is run using the Branch specific Profit rate revaluation method.<br>This field is optional. |
| **Confirmation** | Select the **Confirmation** check box to confirm that the profit rate entered is correct. The current system date is displayed in the Date field once you select the check box.<br><br>**NOTE:** If you leave this box unchecked then this record will not be taken up for revaluation processing.<br>This field is optional. |
| **Rate Details** | The system identifies the currency and tenor of forward rates required for each revaluation date, on the **Revaluation Date** only those contracts with the particular **Rate Code**, **Rate Source** and Currency combination will be considered for revaluation.<br>This field is optional. |
| **Currency Code** | Choose the currency in which you want to maintain the **Profit Rate**.<br><br>**NOTE:** Once you select the Currency Code, the currency description is displayed automatically in the **Currency Description** field.<br>This field is mandatory. |
| **Period Start and End Date** | Specify the start and end dates for the interest rate you are defining.<br>This field is mandatory. |

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| Field | Description |
|-------|-------------|
| **Profit Rate** | Specify the profit rate for the particular rate code. The profit rate that you specify here is meant for your branch and is used to determine the Fair Value of all those contracts for which you have indicated that branch level profit rates are to be used for revaluation.<br><br>Revaluation is done for only those contracts with the particular Rate Code, Rate Source and Currency combination for the particular Revaluation Date.<br><br>To define a new forward profit rate for a specific profit period, click add button from the screen and enter the relevant details. To delete an existing rate, highlight the rate and click on delete button from the screen. |

### 4.3.2 Operations on the Branch wise Forward Profit Rate Maintenance Record

This topic provides systematic instruction about the operations that you can perform on an existing record to maintain a new forward profit rate.

You can perform any of the following operations (if any function under the Actions Menu is disabled, it means that the function is not allowed for the record) on an existing record.

- Amend the details of a record

- Authorize a record

Refer to the Oracle Banking Treasury Management User Manual on Common Procedures for details of these operations.

### 4.3.3 View Branch Rates Summary Details

This topic provides systematic instruction to view details of all Branch Rates maintained in the system.

CONTEXT: You can search on records from the summary screen.

PREREQUISITE:

Specify **User ID** and **Password**, and login to Homepage.

1. On the Homepage, type **DVSBRRAT** in the text box, and click next arrow.

You can search the records based on the following criteria:

- **Authorization Status**

- **Rate Code**

- **Profit Revision**

- **Revaluation Date**

- **Record Status**

- **Rate Source**
- **Transaction Date**
- **Confirmed**

STEP RESULT:  The **Branch Rate Summary** screen is displayed.

2. Click the **Search** button.

STEP RESULT:  The system will display records based on the criteria selected.

# 4.4 Contract specific Forward Profit Rates for Revaluation

This topic describes about the contract specific forward profit rates for revaluation.

This section contains the following sub-topics:

1) *Maintain Contract Specific Forward Profit Rates for Revaluation*

2) *Operations on the Contract Specific Forward Profit Rate Maintenance Record*

## 4.4.1  Maintain Contract Specific Forward Profit Rates for Revaluation

This topic provides the systematic instruction to maintain contract specific forward profit rates for a particular contract. You can revalue those contracts whose fair price needs to be determined based on the forward profit rates.

CONTEXT:

The system creates and stores records in the **Contract Profit Rates Maintenance** screen for those contracts whose fair price is to be determined based on the forward profit rates maintained for the contract.

PREREQUISITE:

Specify **User ID** and **Password**, and login to Homepage.

1. On the Homepage, type **IDDCNRAT** in the text box, and click next arrow.

STEP RESULT:  The **Islamic Derivatives Revaluation Contract Rates** screen is displayed.

**Figure 4.4: Islamic Derivatives Revaluation Contract Rates**



**NOTE:** For more information on the fields, refer to the table reference given below.

**Table 4.3: Islamic Derivative Revaluation Contract Rates**

The fields which are selected in this screen are for example. It varies based on the user preferences.

| Field | Description |
|---|---|
| Contract Reference | Select the **Contract Reference** from the option list.<br>This field is mandatory. |
| Revaluation Date | Select the **Revaluation Date** by clicking the calendar icon.<br>This field is mandatory. |
| Transaction Date | The system displays the **Transaction Date**.<br>This field is optional. |
| User Reference | The system displays the user reference.<br>This field is optional. |
| Rate Code | The system displays the rate code.<br>This field is optional. |
| Rate Source | The system displays the rate source.<br>This field is optional. |
| Profit Revision | Click either **Auto** or **Manual**. The system revises profit rates automatically when the daily batch for derivatives is run using the Branch specific Profit rate revaluation method.<br>This field is optional. |
| Confirmation | Select the **Confirmation** check box to confirm that the profit rate entered is correct. The current system date is displayed in the Date field once you select the check box.<br>This field is optional. |
| Currency Code | Choose the currency for which you want to maintain the **Profit Rate**.<br>This field is mandatory.<br><br>NOTE: Once you select the **Currency Code**, the currency description is displayed automatically in the **Currency Description** field. |
| Profit Period Start and End Date | Specify the profit period start and end dates for the profits rate you are defining.<br>These fields are mandatory. |

| Field | Description |
|---|---|
| **Profit Rate** | Enter the profit rate for the particular rate code. The profit rate that you specify here is meant for your branch and is used to determine the Fair Value of all those contracts for which you have indicated that branch level profit rates are to be used for revaluation. |
| | Revaluation is done for only those contracts with the particular **Rate Code**, **Rate Source** and Currency combination for the particular **Revaluation Date**. |
| | **NOTE:** To define a new contract rate details record, click **add** button from the screen and enter the relevant details. To delete an existing contract rate details, click on delete button from the screen. |

2.  On the **Contract Summary** screen, double-click the record of your choice to open it.

3.  On the **Actions** menu, select **Unlock**.

    Enter the profit rate required for each contract and confirm it.

4.  On the **Actions** menu, click **New**.

    STEP RESULT:  The **Contract Profit Rates Maintenance** screen is displayed.

### 4.4.2  Operations on the Contract Specific Forward Profit Rate Maintenance Record

This topic describes the operations you can perform on the contract specific forward profit rate maintenance record.

• Amend the details of a record

• Authorize a record

Refer to the Oracle Banking Treasury Mangement User Manual on Common Procedures for details of these operations.

## 4.5 List of Glossary - Define the Fair Price Revaluation Methods

**IDDCNVAL**
> Islamic Derivatives Revaluation Contract Fair Values -*4.2.1 Maintain Fair Values for Revaluing a Contract* (p. 55)

**DVDBRRAT**
> Derivatives Revaluation Branch Interest Rates - *4.3.1 Maintain Branch wise Forward Profit Rates* (p. 59)

**IDDCNRAT**
> Islamic Derivative Revaluation Contract Rates - *4.4 Contract specific Forward Profit Rates for Revaluation* (p. 63)

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# 5. Process an Islamic Derivatives Contract

## 5.1 Introduction

This topic describes how you can maintain the basic information that is necessary for the successful functioning of the module. It includes the maintenance of the following:

- Derivative Types

- Bank and Branch Parameter details

- Revaluation details

- Messaging party details

- Counter Party details

- Profit, Tax and Charge class details

The next step in the process is the creation of products for the Islamic Derivatives module. You can group or categorize contracts, which share broad similarities. You have to associate a derivative type with each of the products that you create. Thus the product inherits all the attributes of the type. You can associate the various profit, charge and tax classes with the product. Under each product that you define, enter specific contracts for this module. By default, a contract inherits the attributes of the product to which it is associated. This means that you do not have to define the attributes that default from the product every time you input a contract involving the product. You can change some of the attributes applicable to the product that you are defining. This topic contains the following sections:

It contains the following sections:

1) *Maintain the Islamic Derivative Contract Detailed*
2) *Upload Contracts for Amendment*
3) *Revaluation Contract Rates*
4) *Reassign Contracts*

### 5.1.1 Maintain the Islamic Derivative Contract Detailed

This topic provides the systematic instruction to maintain the Islamic Derivative Contract Detailed.

CONTEXT:

Specify the basic information about the Islamic derivative contract detailed. You can process all types of derivative contracts.

PREREQUISITE:

Specify **User ID** and **Password**, and login to Homepage.

1. On the Homepage, type **IDDTRONL** in the text box, and click the next arrow.
   STEP RESULT:  The **Islamic Derivatives Contract Detailed** screen is displayed.

**Figure 5.1:** **Islamic Derivative Contract Detailed**



2. On **Islamic Derivative Contract Detailed** screen, specify the fields and click **Ok**.

STEP RESULT: You can capture information specific to a contract which is linked to a product.

For more information on fields, refer *Table 5.1: Islamic Derivatives Contract Detailed - Field Description*

**Table 5.1: Islamic Derivatives Contract Detailed - Field Description**

| Field | Description |
|---|---|
| **Product** | Select a **Product** from the option list available in the Product field.<br>You can enter the details of a contract using a derivative product. Based on the type of contract you are entering, you can select a product from the option list available at the Product field.<br>Once you link a product with a contract, the attributes defined for the product and consequently the derivative type associated with the product will be inherited by the contract automatically. You are allowed to change a few of these details such as revaluation details, the in and out leg profit details, before saving the contract.<br>This field is mandatory. |
| **Reference Number** | In Oracle Banking Treasury Management, the system generates the reference numbers sequentially and automatically.<br>This number tag is used to identify the contract you are entering, it is also used in all the accounting entries and transactions related to this contract. Hence the system generates a unique number for each contract.<br>The contract reference number is a combination of a three-digit branch code, a four-character product code, a five-digit Julian Date and a four-digit serial number. The Julian Date has the following format: 'YYDDD'<br>Here, YY stands for the last two digits of the year and DDD for the number of day (s) that has/have elapsed in the year.<br>This field is mandatory. |
| **User Reference** | You can enter a reference number for the contract. A contract will be identified by this number in addition to the Contract Reference No. generated by the system. This number should be unique and cannot be used to identify any other contract. By default, the Contract Reference Number generated by the system will be taken as the User Reference No.<br>The field is optional. |

| Field | Description |
|---|---|
| **External Reference** | If the transaction is being uploaded from an external source, you can specify the identification for the transaction in the external source, as the external reference number.<br>This field is optional. |
| **Reversed Reference** | The reference number of the contract that is being reversed and re-booked is displayed here.<br>This field is optional. |
| **Source Code** | Indicate the source from which contracts have to be uploaded.<br>This field is optional. |
| **Type** | The type of derivative is defaulted once you select the product.<br>This field is optional. |
| **Type Description** | This is the description associated with the derivative type.<br>This field is optional. |

Islamic Derivative Contract Detailed screen contains a header, footer, and a body of fields that capture information specific to the contract that you are maintaining. You need to capture these details in addition to the attributes that the contract acquires as a result of being linked to the product.

The body of fields, in this screen, is divided into two tabs. Firstly, you need to capture the main details of the derivative contract such as the Contract Type, Counterparty and the In and Out Leg profit and principal details. Specify the Contract Principal Schedules for both the in and out legs separately by clicking Principal button. Click Profit button to indicate the profit details for both the legs of the contract. Click **Commodity** button to track the commodity details for both the legs of the contract.

Capture additional information relating to the derivative such as the Revaluation details, Inception and Termination details and so on by moving to the **Detail** tab. Besides the existing fields in the **Islamic Derivatives Contract Detailed** screen, you will also notice a horizontal array of buttons. Clicking on an button launches a screen that captures details specific to an attribute, Settlement Message details. These buttons are briefly described in the following table:*Table 5.2: Islamic Derivative Contract Detailed Buttons*

**Table 5.2: Islamic Derivative Contract Detailed Buttons**

| Field | Description |
|---|---|
| **Event** | View details of the events and accounting entries that the contract involves. The screen also displays the overrides that were encountered for the contract.For more information, refer Events user manual under Modularity. |
| **Brokerage** | Indicates the brokerage details applicable to the contract.For more information, refer Brokerage user manual under Modularity. |
| **Settlements** | The contract will be settled based on the details you enter in the Settlement screens.For more information, refer Settlements user manual under Modularity. |
| **Advice** | Enter the leg advices. You can view suppress and prioritize the advices that are to be generated for each leg of the transaction. |
| **Charges** | You can process the charge service of Oracle Banking Treasury Management. You can specify charge rate, amount, and the waive charge parameters in the **Charge Details** screen.For more information, refer Charges user manual under Modularity. |
| **Tax** | The application of tax on a deal is discussed under the head Levying tax on a contract.For more information, refer Tax user manual under Modularity. |
| **MIS** | Specify the transaction MIS details. For more information, refer MIS user manual under Core. |
| **Fields** | Indicate the user-defined fields for which information needs to be captured.For more information, refer Fields user manual under Modularity. |
| **Principal** | View the principal schedule details for the in and out legs of the contract. This is possible only if you have specified so for the derivative type linked to the contract. |
| **Profit** | Click the Profit. On the Islamic Derivatives Contract Profit Details, enter Main details. |
| **Sub Agreement** | You can either choose to link the sub agreement to the master agreement or choose to link it at a future point in time. |

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| Field | Description |
|---|---|
| **Commodity Tracking** | You can maintain principal and profit schedules for the in and out legs of the contract. |

3. On the **Islamic Derivatives Contract Summary** screen, double-click to open an existing deal. The details of all the contracts that you entered is displayed in a tabular format.

4. On the **Islamic Derivatives Contract Detailed** screen, click the **Main Details** tab.

   STEP RESULT: The **Islamic Derivatives Contract Detailed - Main Details** is displayed.

   **Figure 5.2: Islamic Derivatives Contract Detailed - Main Details**



For more information on the fields, refer *Table 5.3: Islamic Derivatives Contract Detailed Main - Field Description*

**Table 5.3: Islamic Derivatives Contract Detailed Main - Field Description**

| Field | Description |
|---|---|
| **Counter Party** | Select the **Counter Party** from the option list.<br><br>Specify the customer with whom the derivative contract is being entered into while entering the details of a contract. Specify the code of an authorized customer who falls into a category allowed for the product linked to the contract.<br><br>This field is optional. |
| **Settlement Account Branch** | Select the **Branch Code** from the option list.<br><br>You might want to settle these components in an account existing at a branch other than the one where the contract was initiated. Therefore you have to indicate the branch code of the branch where the account resides. Subsequently indicate the account number of the settlement account.<br><br>If Settlement Instructions have been defined for the customer, the settlement accounts will be picked up from those instructions. While entering the details of the contract, you can change the Settlement Instructions for the derivative contract.<br><br>NOTE: If a settlement account has been specified in the settlement instructions for the customer, and a different account has been specified for the derivative contract, the account specified for the contract will take precedence. If you have specified Debit or Credit settlement accounts that use an account class that is restricted for the product, an override is sought.<br><br>This field is optional. |
| **Account** | Select the **Account** from the option list.<br><br>Specify the settlement account if Settlement Instructions have not been defined for the customer. The settlement account that you specify is the account through which the various components linked to the contract get settled.<br><br>This field is optional. |

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| Field | Description |
|---|---|
| **Contract Type** | Select the **Contract Type** either as **Hedge** or as **Trade**. <br><br> NOTE: Indicate whether the product being defined is meant for trade deals or hedge deals. When you associate a contract with a product, the specification you made for the product is defaulted to the contract. You can change this specification. The specification you make for the Contract Type will determine the accounting entries that will be passed for processing the particular contract. The system will identify all trade contracts and revalue them according to the revaluation preferences you have specified. For hedge type of contracts profit accruals will be carried out at periodic intervals. <br><br> This field is optional. |
| **Booking Date** | The date on which the deal details are entered is displayed here. It defaults to the system date (today's date). This date is for information purposes only. The accounting entries are passed as of the Value Date of the deal (initiation date of the deal). <br> This field is mandatory. |

| Field | Description |
|---|---|
| **Value Date** | The system displays the **Value Date**.<br>This field is mandatory.<br>The system defaults to today's date. Enter the Value Date of your choice here, and it can be any one of the following:<br><br>• Today's list<br><br>• A date in the past<br><br>• A date in the future<br><br>The **Value Date** must not be earlier than the Start Date or later than the End Date of the product involved in the deal.<br>If the liquidation date for any of the deal components falls before today's date, pass the liquidation entries (as defined by you for the product) you have specified for the same product.<br><br>NOTE: The accounting entries for the initiation of the deal will be passed as of the value date. The tenor of the deal will begin from this date and all calculations for profit and all the other components based on tenor will be made from this date onwards. |
| **Maturity Date** | Indicate the date on which the swap matures.<br>This field is mandatory. |
| **Buy or Sell** | Indicate whether the contract is a **Buy** type or **Sell** type of contract.<br>This field is optional. |
| **Liquidate Past Schedules** | Liquidate past schedules of back dated contracts. If you want to liquidate the back dated schedules, the system will liquidate these schedules irrespective of the availability of funds.The entries associated with each event (initiation and liquidation in this case) is passed only if they have been defined in the product. Further, the accounts used are the ones defined for each entry.<br>This field is optional. |

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| Field | Description |
|---|---|
| **Broker** | Indicate the ID of the broker through whom the deal was brokered if you are processing a deal that involves brokerage. Click on the option list and select a broker code. The list will contain a list of valid brokers with whom you can enter deals.<br><br>Enter the details of a broker only if brokerage is allowed for the product to which the deal is associated. This field is optional. |
| **Dealer** | Select the name of the dealer involved in the transaction.<br><br>This field is optional. |
| **Exchange Rate** | While maintaining details of Cross Currency Swaps you are required to indicate the Exchange Rate for exchange of principal. The rate that you indicate will be used for determining the Out leg amount for the initial exchange in principal, given the In Leg amount.<br><br>NOTE: The exchange rate that you indicate will be validated against the exchange rate variance limits (Override Limit, Stop Limit) that you have specified at the time of defining the product.If the exchange rate variance exceeds the Override Limit the system will display anappropriate override message. If the rate variance exceeds the Stop Limit then you will not be allowed to save the contract until you change the rate.<br><br>This field is optional. |
| **Remarks** | Provide the **Remarks** in the Free format text window. The information pertaining to the details of the contract is captured in this field. The remarks that you enter here will not be reflected in any of the advices sent to the customer.<br><br>You can capture the relevant information in the window that gets displayed. Once you capture the necessary information click the OK button.<br><br>This field is optional. |

| Field | Description |
|---|---|
| **Default Details** | Click the **Default** button. Specify the currency and amount of the first leg and the currency of the second leg. The system then displays the equivalent amount for the second leg in the currency specified for that leg. In case of contracts with both legs in the same currency, use the **Default** button or manually input the amount and currency for both legs.<br><br>NOTE: If you wish to specify the Principal and Profit details for a contract, you must use 'Default' button irrespective of whether both legs of a contract are in the same currency or in different currencies. The system displays an error if you try to access the 'Principal' and 'Profit' screens without having visited 'Default' button.<br><br>This field is optional. |
| **In/Out leg Details** | As part of maintaining the In and Out leg details of the contract, you are required to indicate the currency, amount. |
| **Currency and Amount** | Indicate the currency in which profit amount needs to be calculated for both the inward as well as the outward legs of the contract. Select the currency code from the option list available.<br><br>Indicate the principal amount (Actual/ Notional) for both the legs of the contract. The amount that you specify will be taken in the currency indicated for the particular leg of the contract.<br><br>This field is optional. |
| **Rate Type** | Select the **Rate Type**.<br><br>The profit paid on both the legs of the contract can either be a fixed amount or an profit rate that changes periodically. For special cases you are also allowed to maintain a flat amount.<br><br>If you specify that the profit rate for either of the legs is Fixed then you have to indicate the rate of profit for the particular leg of the contract. When the rate type is floating you have to indicate the rate code based on which the profit rate should be calculated. Similarly when the rate type is special you have to indicate the flat amount that is to be used to calculate profit.<br><br>This field is optional. |

| Field | Description |
|---|---|
| **Rate Code** | If the contract involves a product defined with floating profit, this is the Rate Code that links the contract to the Floating Rate table. As is the case with the Rate Type so also the Rate Code linked to the product will be displayed in this field. You can choose to change it. This field is optional. |
| **Rate Source** | For all contracts with a floating profit rate leg, apart from specifying the **Rate Code** you are also required to indicate the **Rate Source**. The rate source that you indicate here (such as Telerate, Reuters) will be used to pick up the floating rate for the outward/inward leg of the contract. This field is optional. |
| **Tenor Code** | The tenor code refers to the tenor of the floating rate code and currency combination that is to be associated with this leg of the contract. Once you select the **Rate Code**, the code assigned to the tenor linked to the particular Rate Code will be displayed in this field. Choose to change it by selecting another code from the available option list. This field is optional. |
| **Spread (on a floating profit rate)** | When the **Rate Type** of the particular leg of a contract is floating you can choose to specify a spread that is to be applied over the rate maintained in the **Floating Rate** screen. The Spread that you enter must be greater than or equal to the Minimum Spread and less than or equal to the Maximum Spread defined for the product that the contract involves. If the spread you apply happens to be greater than the Maximum Spread, then the Maximum Spread will be applied on the rate. On the other hand, if it is less than the Minimum Spread defined for the product, the Minimum Spread will be picked up. This field is optional. |
| **Rate** | If you specify that the profit rate for this leg of the contract is Fixed, then enter the actual rate of profit. This field is optional. |
| **Flat Amount** | If you have indicated the **Rate Type** is Special for this leg of the contract then you need to specify the Flat Amount. This field is optional. |

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| Field | Description |
|---|---|
| **Trader Identification** | Specify the trader identification details for both the in leg and out leg of the contracts. This field is optional. |

5. On the **Islamic Derivatives Contract Detailed** screen, click the **Details** tab.

The **Details** is displayed.

**Figure 5.3: Details**



For more information on the fields, refer *Table 5.4: Details - Field Description*

**Table 5.4: Details - Field Description**

| Field | Description |
|---|---|
| **Assuming** | Select the **Assuming** check box if the contract you are processing has been assumed from another counterparty. You have to indicate before you begin to specify the other details. Uncheck this check box if you are processing a fresh contract.<br>This field is optional. |
| **Customer** | If the counterparty from whom you are assuming the contract is a customer of your bank, indicate the name of the customer. When the counterparty is not in any way connected to your bank you need not specify the name.<br>This field is optional. |
| **Base Currency** | Since you can maintain different currencies for both the in and out legs of the contract, you have to identify one single currency as the Base Currency of the contract. The base currency you specify will be used to compute the contract fair value to be used for revaluation purposes.<br><br>This field is optional. |
| **Revaluation Details** | The revaluation preferences that you made at the product level is defaulted to the contract. Revaluation is typically applicable to trade deals. You may change these preferences while processing the contracts. If indeed revaluation is required for the contract being processed, it is done according to revaluation method that you choose.<br>This field is optional.<br>**NOTE:** Each of the revaluation methods have been thoroughly explained in the chapter on **Defining the Fair Price revaluation methods.** |
| **Netting Required** | Specify the MA Code the other details linked to the code such as **Limits Tracking Required**, Netting Required and so on get defaulted to the contract.<br>This field is optional. |
| **Rate Code** | If you indicate that the revaluation is based either on the **Contract Specific Rate** or on the **Branch Specific Rate**, then you have to indicate the **Rate Code** which should be used for the same purpose.<br>This field is optional. |

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| Field | Description |
|---|---|
| **Rate Source** | Select from the option list and indicate the **Rate Source** to which the **Rate Code** is to be linked. This is the Rate Source to which the Rate Code belongs.<br>This field is optional. |
| **Holiday Treatment** | Select the holiday handling treatment if the **Maturity Date** were to fall due on a holiday. You can specify the holiday treatment according to on of the following:<br><br>• **Ignore the holiday**<br><br>• **Branch Holiday**<br><br>• **Currency Holiday**<br><br>• **Financial Center**<br><br>This field is optional. |
| **Holiday Movement** | Choose to move the maturity date falling due on a holiday either forward or backward to the next or the previous working day respectively. If not, the maturity date will be kept in the same month, on the last or first working day of the month, depending on whether the maturity date is over the month-end or the beginning of the month.<br>This field is optional. |
| **Holiday CCY** | If you have specified that the **Holiday Treatment** must be as per your specifications in the Currency Holiday Calendar then you have to indicate the currency for which the holiday table must be selected.<br>This field is optional. |
| **Financial Center** | If you have indicated that the **Holiday Treatment** must be governed by the holiday calendar of the Financial Center then you have to indicate the code assigned to the Financial Center.<br>This field is optional. |
| **Inception Value** | The inception value refers to the value of the contract at inception. This is applicable only in<br>the of trade deals. Click either amortize the gain/loss at inception or ignore the same. Your preference about the amortization of inception gain and/or loss applies to the contract as well at the product level. If you do not want to allow amortization for inception gain/loss for this particular contract, you are allowed to do so.<br>This field is optional. |

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6.  On the **Islamic Derivatives Contract Detailed** screen, click the **Additional** tab.

    STEP RESULT:  The **Additional** tab is displayed.

    **Figure 5.4:  Additional**



For more information on the fields, refer *Table 5.5: Additional tab - Field Description*.

**Table 5.5: Additional tab - Field Description**

| Field | Description |
|---|---|
| **Governed By Master Agreement** | Select the **Governed By Master Agreement** check box. Indicate that the contract for which you are capturing details comes under the purview of a master agreement that exists between your bank and the counterparty.<br>This field is optional. |
| **Master Agreement Code** | Indicate the code assigned to the Master Agreement in the **Master Agreement Maintenance** screen. To enter the **Master Agreement Code**, click the **Master Agreement Details** button. The system displays the related details for the MA code specified.<br>The other details linked to the MA code, such as **Limits Tracking Required, Netting Required** and so on gets defaulted to the contract.<br>This field is optional. |
| **Limits Tracking Required** | Select **Limits Tracking Required** check box. If you do not want to select Limits Tracking Required check box then you are allowed to unselect this check box.<br>This field is optional.<br><br>NOTE: At the Master Agreement level, if you have specified that limit tracking is not required then by default, you cannot change it at the time of entering the contract details. |
| **Fair Value Line Code** | This field is the Line Code for the **Fair Value Limits Tracking.** This is defaulted from the master agreement maintenance once the master agreement is chosen.<br>This field is optional.<br><br>NOTE: This field is mandatory if the **Fair Value Limits Tracking** option is checked. |

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| Field | Description |
|---|---|
| **Current Value** | Enter the **Current Value** of the Contract.<br>This field is optional.<br><br>NOTE: The **Current Value** represents the current Mark-to-Market value of the contract. This value is subject to change as and when the contract is revalued. When you are entering a contract, enter the inception value in this field. This will be taken as the current value of the contract. |
| **FX Exposure** | Specify the **Profit** and **FX Exposure** amounts. The likely increase in value in a contract during the contract tenor may be attributed to two factors:<br>• **Profit Exposure** - Exposure to fluctuation in profit rates.<br>• **FX Exposure** - Exposure to fluctuations in exchange rates only when foreign currency is involved. |
| **Notional & Risk Weighted Limits** | You can specify whether Limit Tracking is required for the particular contract. The fields Fair Value Limit Tracking, Notional Limits Tracking and Risk Weighted Limits Tracking will be enabled only if Limit Tracking option is enabled. If the contract is governed by a Master agreement then if any of the three fields (Fair Value Limit Tracking, Notional Limits Tracking and Risk Weighted Limits Tracking) are checked in the Master Agreement, the Limit Tracking Required option will be checked at contract level.<br>The fields **Notional Limits Tracking, Notional Line Code, Risk Weighted Limits Tracking** and **Risk Weighted Line Code** are defaulted from the Master agreement maintenance if the contract comes under the preview of a Master Agreement.<br>The **Notional Line Code** and **Risk Weighted Line Code** are mandatory if the **Notional Limits Tracking** and **Risk Weighted Limits Tracking** options are enabled, respectively.<br>For the line code, all valid lines for the counterparty and the product is displayed in the option list. |

| Field | Description |
|---|---|
| | On saving the contract, all the three lines selected is validated for any restrictions based on product and currency. Oracle Banking Treasury Management ensures that all line codes selected are distinct from each other. |
| | **Risk% and Risk Weighted amount** is calculated and shown in the screen as soon as the **Risk Weighted Limits Tracking** option is selected. These fields are recalculated if the value date or the maturity date is amended. |
| | **Risk Weighted Amount** is calculated as follows: |
| | Risk percent is computed by comparing the tenor (**Maturity date – Value date**) of the |
| | contract with the tenor slabs in risk percent maintenance. Risk category used for comparison is the risk category defined in customer maintenance for the counterparty of the derivatives and options contract. Product used for comparison is the product for the contract. If there is no risk maintenance for the particular category and product, product will be replaced by ALL and risk percent for contract tenor, customer category and product ALL is arrived at. Module used to find out the risk percent is 'DV' for Islamic Derivatives. |
| | Various combinations possible to find out risk percentage in order of preference are: |
| | DV + Customer Category + Product |
| | DV + Customer Category + ALL |
| | An error message is raised if **Risk Weighted Limit Tracking** is selected and risk percentage cannot be arrived at. |
| | Risk percent, once arrived at, is stored and the contract level is used to compute the risk weighted amount for limit tracking. Any future amendment of risk percentage in risk percentage maintenance will not affect the risk weighted amount of the contract and it will remain the same throughout the life cycle of the contract. |
| | **Limits Utilization** for the Notional Amount and the Risk Weighted amount is done against the in leg currency for IRS and CCS. |

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## Limits Processing

Limit tracking for Notional Contract amount will be carried out on the in leg principal.

For risk weighted limit tracking, notional amount is multiplied with the risk percent for finding out the risk weighted amount and limit tracking will be done on this amount. If credit netting is checked during contract input and the contract is governed by a master agreement, then the limit tracking must be done against a single reference number. This reference number will be the master agreement code of the master agreement for the counterparty of the contract.

7. On the **Islamic Derivatives Contract Detailed** screen, click **Termination** tab.

   The **Termination Details** is displayed.

   **Figure 5.5: Termination**



For more information on fields, refer *Table 5.6: Termination - Field Description*:

**Table 5.6:   Termination - Field Description**

| Field | Description |
|---|---|
| **Termination Type** | Indicate whether it is a normal termination or whether the contract is going to be assigned to another counterparty when you are terminating a specific contract. In the latter case, indicate the counterparty to whom the contract is to be assigned. For a new contract, this is not applicable. This field is optional. |
| **Counterparty** | If the contract is to be assigned to counterparty then indicate the ID of the counterparty to whom the contract is to be assigned. This field is optional. |
| **Termination Value and Currency** | Indicate the gain or loss in value by specifying a positive or negative amount and the currency in which the termination gain or loss is to be settled. Click either amortize the termination gain/loss or ignore the same. This field is optional. |

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| Field | Description |
|---|---|
| **Termination Date** | You must specify the Termination Date. Termination can either be back-valued, current dated or future-valued. The date that you specify should adhere to the following conditions: <br><br> • For IRS/CCS contracts the termination date can be anywhere between the Booking Date (inclusive) and Maturity Date (exclusive). Any deviation from these conditions will result in an error message <br><br> • If you are specifying a back-dated termination for an IRS/CCS contract, ensure that the termination date is not greater than the most recent schedule settlement date that has been executed. <br><br> • The termination date is defaulted as the System date. You can modify this date. Ensure that you do not leave this field blank <br><br> • The termination date is defaulted as the System date. You can modify this date. Ensure that you do not leave this field lank <br><br> • When you save the contract after specifying the Termination Date, DTRB event is triggered. No accounting entries are passed for this event. The contract status remains active after DTRB and a new version is created <br><br> • If the DTRB event has been triggered for a contract, you cannot terminate the contact again |

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| Field | Description |
|---|---|
| | • For a back-valued termination, or termination on application date, the Termination event (DTER) is triggered along with the event DTRB when you save the contract. The SGEN for Termination is fired on authorization.<br><br>• For future-dated termination, the termination event (DTER) is triggered during EOD/ BOD on the respective date.<br><br>**NOTE:** Your specification in the Product Preferences screen about the amortization of termination gain/loss the is defaulted on to the contract. At the product level, if you have set this preference as No then you will not be allowed to change this to Yes at the contract level. However, if you have set the preference as Yes then you can change this to No at the contract level. |

8. On the **Islamic Derivatives Contract Detailed** screen, click the **Event** button.

The **Events** screen is displayed.

> **NOTE:** The details of events that has already taken place for the transaction leg is displayed, along with the date on which the event took place.

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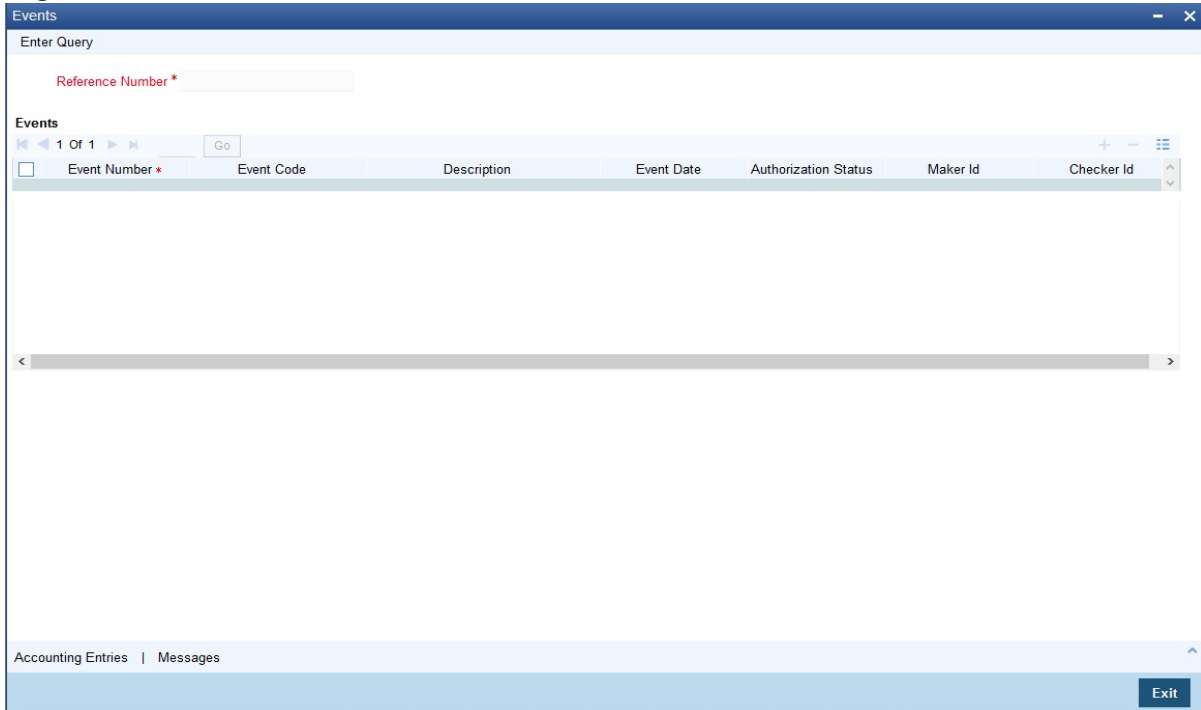
**Figure 5.6: Events**



9. On the **Events** screen, click the **Accounting Entries** button.

   You can view the accounting entries details for a specific event.

**Figure 5.7: Accounting Entries**
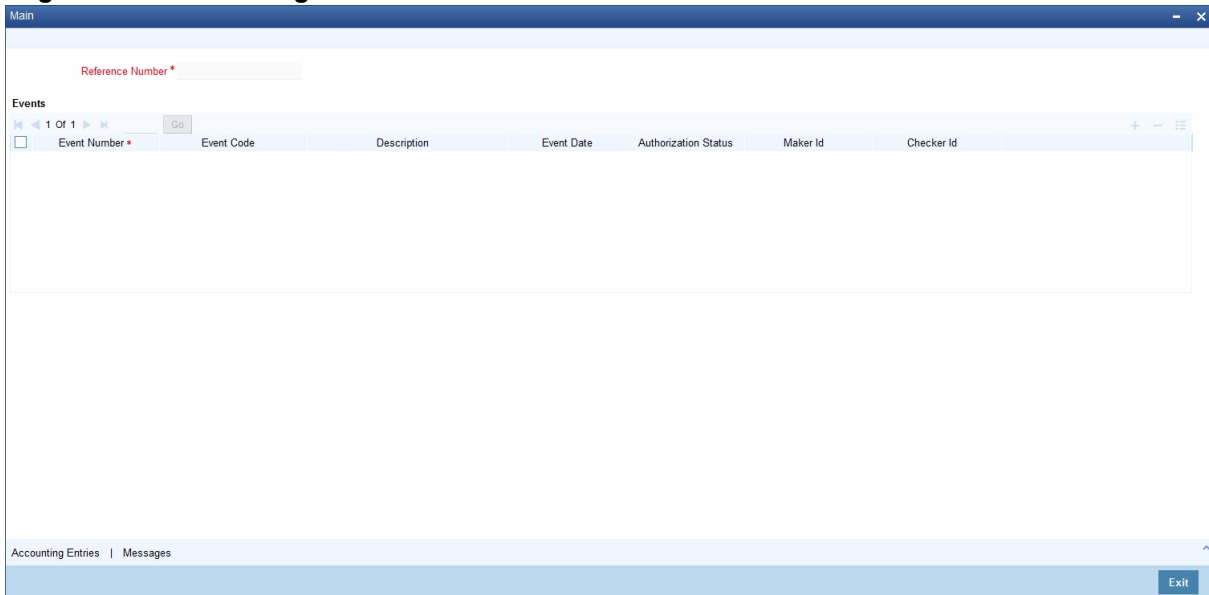


10. On the **Islamic Derivatives Contract Detailed** screen, click **Brokerage** button.

    The **Brokerage Details** is displayed.

    > **NOTE:** You have to specify the brokerage details applicable to the contract while capturing the details of a contract involving brokerage. From the **Islamic Derivatives Contract Detailed** screen, you can view the name of the broker through whom the contract was brokered. The broker details include the brokerage rule linked to the broker defaults. You can change brokerage details like if it can be booked in

advance, in arrears or if it needs to be waived altogether.Enter the details of a broker only if brokerage is allowed for the product to which the contract is associated. For more information, refer Brokerage user manual under Modularity.

**Figure 5.8:  Brokerage**



For more information on the fields, refer *Table 5.7: Brokerage tab - Field Description*

**Table 5.7:   Brokerage tab - Field Description**

| Field | Description |
| --- | --- |
| **Contract Reference** | The system displays the **Contract Reference**. This field is optional. |
| **Broker** | The code assigned to the broker through whom the deal was brokered is displayed along with the broker's name. This field is mandatory. |
| **Broker Name** | View the **Broker Name**. This field is optional. |
| **Rule** | The rule code and description that has been linked to the broker. This field is optional. |

| Field | Description |
|---|---|
| **Payable Currency** | If the brokerage payable currency is the same as the brokerage paid currency, then the same amounts (brokerage paid and brokerage payable) are displayed against the currencies. You have the option to change these currencies.<br>This field is mandatory. |
| **Payable Amount** | While you cannot input the brokerage payable amount, the brokerage paid amount can be changed.<br>The following brokerage details are displayed:<br>• The brokerage liquidation status. If it has been liquidated, the liquidation preference number is displayed.<br>• The rule code and description that has been linked to the broker.<br>This field is optional. |
| **Brokerage Currency** | If the brokerage payable currency is the same as the brokerage paid currency, then the same amounts (brokerage paid and brokerage payable) are displayed against the currencies. You have the option to change these currencies.<br>This field is mandatory. |
| **Brokerage Amount** | You can change the brokerage paid amount but you cannot input the brokerage payable amount.<br>This field is mandatory. |
| **Liquidation Status** | You can view the brokerage liquidation status. If it has been liquidated, the liquidation reference number is also displayed. The rule code and description that is linked to the broker.<br>This field is optional. |
| **Reference Number** | The system displays the **Reference Number**.<br>This field is optional. |

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| Field | Description |
|---|---|
| **Booking** | Indicate preferences as to when the brokerage applicable to the contract needs to be linked. The options available are:<br>• **No Booking**<br>• **Advance**<br>• **Arrears**<br>• **Consider for Discount**<br>View the preference specified for the broker. Change from advance to arrears or vice-versa. The third option is waiving brokerage. If you opt for no booking, no accounting entries will be passed for brokerage for this deal.<br><br>NOTE: The brokerage details for operations like delete, change, authorize, liquidate and detailed view will display brokerage details. Click the **Modify** option from the **Actions** Menu to change brokerage details for a deal. |

11. On the **Islamic Derivatives Contract Detailed** screen, click the **Settlement** button.

STEP RESULT: The **Settlement Details** screen is displayed.

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**Figure 5.9: Settlement Details**



The information that is related to the settlement method and route applicable for a transfer is referred to as Settlement Instructions. For more information, refer Settlements user manual under Modularity.

You have to capture the following details in order to capture the details of a contract successfully.

- The accounts to be debited for charges, if there are any

- The accounts to be debited for profit that the contract involves

- The method in which the contract is to be settled - whether it is an instrument or a Message (as in a SWIFT or TELEX message)

- Details about the route through which the money settlement need to take place.

The Settlement Instructions are captured through four different screens. Through the four screens you can capture the following information:

- Account details (the details about the accounts involved in the contract that have to be either debited or credited in your branch)

- Message details

- Party details (the details about the various parties involved in the contract)

## Accounts Details

For the various components involved in a transaction like charges etc you have to specify the account details in this screen. These details include the component, the currency in which it is paid, the payment account and

its currency, the branch of your bank to which the account belongs, the exchange rate (in the case of the component currency being different from the account currency).

Depending on the component, the system will also display whether the account involves debit or credit entry.

P indicates you credit (Pay to) the account involved

R indicates you debit (Receive from) the account involved

## Message Details tab

A transaction can be settled either in the form of an instrument (a Demand Draft, a Manager's Check or a Check) or a Message (a SWIFT, TELEX or Mail message to be sent to the receiver). The details regarding the instrument or message have to be specified in the Message Details screen. The message details that you specify are applicable only for SWIFT. The type of SWIFT message that is generated depends on the parties involved in the contract.

Depending on the method in which you want to settle the transaction, you must input either Instrument or Message details.

For a transaction that is being settled through an instrument, you should specify the type of instrument being used. It could be Manager's Check, Check or a Demand Draft. You should also specify the number that will identify the instrument. This number will be printed on the instrument. If the settlement is through an instrument, you cannot specify party details for the transaction.

## Specify Instrument Details

**NOTE:** If the settlement is through an instrument, you cannot specify party details for the transaction.

## Specify Message Details

For a SWIFT message, you have to specify:

- Whether a Cover has to be sent to the Reimbursement Bank, along with the payment message to the receiver.

- Bank to bank payment details, (these can be in the form of instructions or additional information to any of the parties involved in the transaction)

- Information from the sender to the receiver

## Party Details

You may have to pass on funds through a series of banks before it actually reaches the ultimate beneficiary to effect the transaction. You can capture details of all the parties that will be involved in settlement of the transaction through the two **Parties** screens. These screens contain fields that explore the possible routes in which the transaction components can be transferred.

For more information on the fields, refer *Table 5.8: Party Details - Field Description* (p. 97).

**Table 5.8: Party Details - Field Description**

| Field | Description |
|---|---|
| **Intermediary Reimbursement Institution** | An Intermediary Reimbursement Institution is the financial institution between the Sender's Correspondent and the Receiver's Correspondent, through which the reimbursement of the transaction will take place. |
| **Intermediary** | The Intermediary in a transaction refers to the financial institution, between the Receiver and the Account With Institution, through which the transaction component must pass. The Intermediary may be a branch or affiliate of the Receiver or the account with Institution, or an entirely different financial institution. This field corresponds to field 56a of SWIFT. You can enter either of the following:<br>• ISO Bank Identifier Code of the bank<br>• Name and address of the Bank |
| **Receiver's** | The Receiver's Correspondent is the branch of the Receiver or another financial institution at which the funds will be made available to the Receiver. This field corresponds to field 54a of SWIFT. You can enter one of the following:<br><br>• ISO Bank Identifier Code<br><br>• The branch of the Receiver's Correspondent<br><br>• Name and address of the Receiver's Correspondent |

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| Field | Description |
|---|---|
| **Account with Institution** | An Account with Institution refers to the financial institution, at which the ordering party requests the Beneficiary to be paid. The Account with Institution may be a branch or affiliate of the Receiver, or of the Intermediary, or of the Beneficiary Institution, or an entirely different financial institution.This field corresponds to field 57a of SWIFT. You can enter one of the following:<br><br>• ISO Bank Identifier Code of the bank<br><br>• The branch of the Receiver's Correspondent<br><br>• Name and address of the Receiver's Correspondent<br><br>• Other identification codes (for example, account number) |
| **Ordering Institution** | The Ordering Institution is the financial institution, which is acting on behalf of itself, or a customer, to initiate the transaction. This field corresponds to 52a of SWIFT.<br>Enter one of the following:<br><br>• The ISO Bank Identifier Code of the Ordering Institution<br><br>• The branch or city of the Ordering Institution<br><br>• The Name and address of the Bank |
| **Ordering Customer** | The Ordering Customer refers to the ordering customer of the transaction. Enter the name and address or the account number of the Customer, ordering the transaction. This field corresponds to field 50 of SWIFT. You will be allowed to enter details in this field only if you have initiated a customer transfer (MT 100 and MT 202). |

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| Field | Description |
|---|---|
| **Beneficiary Institution** | Enter details of the institution in favor of which the payment is made. It is in reality the bank that services the account of the Ultimate Beneficiary. This field corresponds to field 58a of SWIFT. <br> You will be allowed to make entries into this field only for Bank Transfers (when the remitter and beneficiary of the transfer are financial institutions - MT 100 or MT 202). Here you can enter either: <br> • The ISO Bank Identifier Code of the Beneficiary Institution <br> • The Name and Address of the Beneficiary Institution |
| **Ultimate Beneficiary** | The Ultimate Beneficiary refers to the Customer to whom the transaction amount is to be paid. <br> This field refers to field 59 of SWIFT. You can make entries into this field only for a customer transfer (MT 100 and MT 202).The number of banks involved in the transfer would depend on the: <br><br> • Relationships and arrangements between the sending and receiving banks <br><br> • Customer instructions <br><br> • Location of parties <br><br> • The banking regulations of a country <br><br> NOTE: For more details, refer to the Oracle Banking Treasury Management Settlements User Manual. |

12. On the **Islamic Derivatives Contract Detailed** screen, click the **Advices**.

    The **Advices** screen is displayed.

    Enter details of a broker only if brokerage is allowed for the product to which the contract is associated.

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**Figure 5.10: Advices**



For more information on the fields, refer *Table 5.9: Advices tab - Field Description*.

**Table 5.9: Advices tab - Field Description**

| Field | Description |
|---|---|
| Party Type | The party type to whom a specific advice needs to be sent is picked up automatically based on the type of contract you are entering and the parties specified in the contract. The address of the party who is the recipient of the message is picked up by default, based on the media and address maintenance for the party. You can change either of them.<br>For a payment message by SWIFT, you also have the option to change the priority of the message.<br>This field is mandatory. |
| Receiver ID | Specify the Customer to whom the Advice is dispatched.<br>This field is optional. |
| Suppress | By default, all the advices defined for a product is generated for contracts involving it. If any of the advices are not applicable to contract you are processing, you can suppress its generation.<br>This field is optional. |
| Priority | For a payment message by SWIFT, you also have the option to change the priority with which the message needs to be generated. By default, the priority of all advices is marked as **Normal**.<br>You have the option to prioritize a payment message to one of the following options:<br>• **Normal**<br>• **Medium**<br>• **High**<br>This field is optional. |
| Medium | The medium through which an advice is transmitted and the corresponding address is picked up is based on the address and media maintained for the customer who is the recipient of the message.<br>You can, however, change either of these while processing the contract. Typically, if changed, both of them will be changed.<br>This field is optional. |

13. On the **Islamic Derivatives Contract Detailed** screen, click **Charges**.

    The **Charge Details** screen is displayed.

**Figure 5.11: Charge Details**



The reference number of the transaction leg for which you are defining charge details is displayed. The screen will contain a list of all the charge components applicable to the transaction leg.

For each leg of the transaction you can specify the charges that you levy. Charges are applicable only the for customer legs of a transaction.

The characteristic feature of a charge is that it is always booked in advance and is not accrued, as a charge is collected only when it is due.

Each charge component in turn is linked to a product. All the charge components linked to a product are defaulted to the contracts associated with it. Thus each time you enter a contract, you need not specify when and how charges must be collected.

However, while capturing the details of a transaction, you can choose to associate a component to the transaction. Further, you can modify some of the attributes defined for the applicable component.

NOTE: You have defined the attributes of a charge by defining a Charge Rule in the ICCF Rule Definition screen. A rule identifies the basic nature of the charge. You have further defined a Charge class in the **Charge Class Maintenance** screen where you have enriched the attributes of a rule.

For more information on fields, refer *Table 5.10: Charge Details - Field Description*

**Table 5.10: Charge Details - Field Description**

| Field | Description |
|---|---|
| **Charge Association** | All the charge components applicable to the transaction leg you are processing is displayed together with the rule that is linked to the component.<br><br>• **Change the charge rule linked to the component** - The system will display a list of all the charge rules maintained.Select the appropriate rule from the option list. Choose a new rule to link to the component from the option list.The new rule will be made applicable to the charge component.<br><br>• **Disassociate a charge component from the transaction leg** - Disassociate a charge component from the transaction leg. In the **Contract Charge Details** screen, click against the waive option positioned next to the component. In this case, the charge component is attached to the transaction leg but is not calculated. |
| **Charge Application** | Indicate the charge components that needs to be applied to the transaction leg. The list of components that are listed depends on the charge components are associated to the transaction leg. Also, the following details of the component are also displayed:<br>• The basis component on which the charge is levied<br>• The currency of the basis amount<br>• The basis amount<br>• The charge amount<br>• The currency in which the charge amount is defined.<br><br>**NOTE:** You can change the charge amount using the class applicable to the component. |

| Field | Description |
|---|---|
| **Waive a charge on a transaction leg** | You can waive the component for the transaction leg that you are processing. To waive the charge on the transaction you are processing, select the waiver option on the screen. The charge will be calculated but not applied.<br><br>NOTE: You can waive a charge only if it is yet to be liquidated. |

**Table 5.11: Charge Liquidation - Field Description**

| Field | Description |
|---|---|
| **View Charge Liquidation** | When a charge component that is applied to a transaction is liquidated, the relevant accounting entries are passed.The charge liquidation displays the following:<br>• The charge components that have already been liquidated.<br>• Liquidated Amount.<br>• The currency in which it was liquidated. |

14. On the **Islamic Derivatives Contract Detailed** screen, click **Tax**.

The **Tax** screen is displayed.

> NOTE: The tax details specified for the product to which the contract is associated is automatically applied to the contract. However, while processing a contract, you can waive the application of tax on the contract. For more details, refer to the Oracle Banking Treasury Management tax user manual.

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**Figure 5.12: Tax**



15. On the **Islamic Derivative Contract Detailed** screen, click the **Fields.**

The **Fields** screen is displayed**.**

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**Figure 5.13: Fields**



16. On the **Islamic Derivatives Contract Detailed** screen, click **Principal**.

    STEP RESULT: The **Derivatives Contract Principal Details** screen is displayed.

    You have to maintain the principal schedule details for the in and out legs of the contract only if you have specified so for the derivative type linked to the contract. You can define the details of a particular leg (either in leg or out leg).

**Figure 5.14: Derivative Contract Principal Details**



17. Specify the holiday treatment, the holiday movement and the frequency of the principal schedules.

    The **Holiday** screen is displayed.

**Figure 5.15: Holiday**



18. Click **Add** button.

    You can select a currency /financial institution from the option list.

    **NOTE:** You can delete a currency/financial institution if required. Click the **Delete** button.

    For more information on fields, refer the *Holiday Processing- Field Description*

**Table 5.12:   Holiday Processing- Field Description**

| Field | Description |
|---|---|
| **Auto Settlement** | The principal exchange schedules can either be settled automatically or manually.<br><br>Select the Auto Settlement check box to indicate that the principal settlement will be done automatically as of the settlement date. De select the Auto Settlement check box to do it manually. |
| **Move Backward/Forward** | If the preferred holiday treatment, the branch holiday, the currency holiday or the holiday governed by the financial center may, in turn, fall on a holiday. In such a situation, indicate the movement of the schedule date. it can be moved forward to the next working day or it can be moved backward to the previous working day. |
| **Cascade Schedules** | The cascading schedules arises only if:<br>• You have specified that a schedule falling due on a holiday has to be moved forward or backward<br>• The schedule has been defined with a definite frequency |

The schedule date for the next payable schedule will depend on how the schedule date was moved for a holiday based on the schedules cascaded.

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**Table 5.13:   Maintain Holiday Treatment Details - Field Description**

| Field | Description |
|---|---|
| **Holiday Treatment** | In Oracle Banking Treasury Management, a schedule date falling due on a holiday can be treated in any of the following ways: <br><br>**Ignore the holiday** - In which case the holiday will be ignored and the schedule date will be retained on that day. <br><br>**Choose to follow the Local holiday** - The holiday will be treated as per your specifications in the **Branch Holiday Maintenance** screen. <br><br>Choose to follow the Currency holiday - The movement of schedules will be based on the holiday calendars maintained for all the currencies that you have specified for the contract in the **Holiday Currency** screen (explained in detail in the subsequent section) <br><br>Indicate that the holiday treatment should be governed by the Financial Center – In such a case, the movement of schedules will be based on the holidays maintained for the financial institutions involved in the contract (multiple financial institutions are also maintained in the **Holiday Currency** screen) |
| **Holiday Currency and Financial Centre** | If you choose to follow either the currency holiday or the holiday calendar maintained for the financial center, you need to specify the currencies/ financial institutions that are involved in the contract. In the event, a schedule date of a component falls due on a holiday, the system computes the next schedule date based on the combination of holiday calendars maintained for all the currencies/ financial institutions that you have specified for the contract (whether <br><br>principal, profit or revision). Therefore, in effect, the next schedule date for a component will be a working day in all the calendars involved in the contract. |

| Field | Description |
|---|---|
| **Multiple Currencies/ Financial Institutions** | On the **Holiday Currency** screen, click Holiday button to indicate the currencies or the financial institutions (depending on your selection of the holiday treatment) involved in the contract. This option is enabled only if you have selected the Combined option for the Derivative Type involved in the contract. |

19. On the **Derivatives Contract Principal Details** screen, click the **Explode** button.

The **Principal Schedules Explode** screen is displayed.

**Figure 5.16: Principal Schedules Explode**
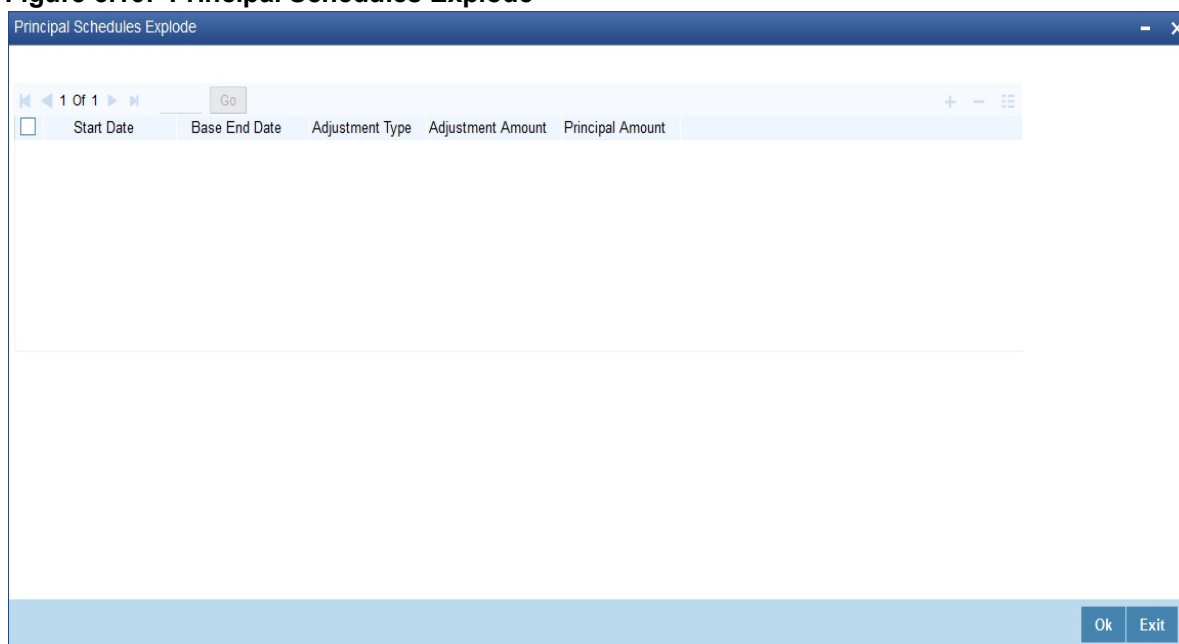


NOTE: You can change the details of existing schedules by clicking the **Amend** button

20. On the **Islamic Derivative Contract Detailed** screen, click the **Profit** button.

The **Islamic Derivatives Contract Profit Details** screen is displayed.

**Figure 5.17: Islamic Derivatives Contract Profit Details**



As a result of linking a product to a contract all the product specific preferences defined at the product level is inherited by the contract. These preferences include the profit accrual preferences, liquidation preferences and the schedules for the various profit and revision profit components. Except for the profit accrual frequency, which you have defined at the product level you are allowed to modify all the other preferences (accrual as well as liquidation) to suit the contract you are processing.You are required to indicate the profit schedule, profit revision schedule and accrual related details for every contract that you process.

21. On the **Islamic Derivatives Contract Profit Details** screen, click the **Main Details** tab.

    The **Main Details** is displayed.

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**Table 5.14:   Main Details - Field Description**

| Field | Description |
|---|---|
| **Accrual Required** | You can choose not to accrue profit for a particular contract although you have indicated this preference at the product level.<br><br>For instance when you are processing a trade deal profit accrual details are not required since trade deals are always revalued. In the 'Profit Details' screen you can indicate that profit accrual is not required for the specific contract by disabling the option.<br><br>However if indeed profit accrual is required for the contract you are processing and you merely want to change the accrual related details such as the profit calculation method, the basis on which profit is to be calculated for the accrual period, you will be allowed to do so.<br><br>The accrual function when run as part of the batch process run at EOD, calculates the accrual amount and passes accrual accounting entries for the accruable profit components of a derivative contract. The function will pick up derivative contracts for processing on the following criterion:<br>Active and authorized contracts which are yet to be liquidated<br>• Contracts whose accrual date falls on the current processing date and next working date.<br><br>The date on which accrual is due for a contract is calculated based on the accrual date and accrual frequency defined for the product associated with the contract.<br>If the accrual date of a bill falls on a holiday, the accruals are done as per your holiday handling specifications for automatic processes.<br>This field is optional. |
| **Denominator Basis** | Indicate the basis on which the denominator has to be computed. The options available are:<br>• Per annum<br>• Per period<br>This field is optional. |

| Field | Description |
|---|---|
| **Auto Settlement** | Specify the whether the mode of liquidation should be automatic or manual for the different components of contracts linked to that product during setting up of a product. By default, all derivatives involving the product will inherit this definition. However, you can change the mode of liquidation, from automatic to manual, or vice versa, while processing a contract.<br>This field is optional. |
| **Include To Date** | Indicate whether you would like to take into account the last day in an accrual period, for arriving at the accrual days both for the in and out legs of the contract.<br>Indicate whether the last day in a liquidation period should be considered for liquidation.<br><br>**NOTE:** Refer the topic 'Define Attributes specific to Derivative Products' for details on Numerator and Denominator Methods<br>This field is optional. |
| **Rate Denominator Basis** | Indicate the basis on which rate denominator has to be computed. The options available are:<br>• Per annum<br>• Per period<br>If you are specifying in leg details then indicate the in leg rate denominator basis. While defining out leg details indicate the out leg rate denominator basis.<br>This field is optional. |
| **Payment Method** | Indicate the method in which profit components for both the in as well as the out legs of the contract must be paid. Indicate one of the following:<br>• **Arrears** - Profit is liquidated at the end of each profit period.<br>• **Advance** - Profit is paid at the start of each profit period.<br>This field is optional. |

| Field | Description |
|---|---|
| **Discount Rate Basis** | Indicate the basis on which the profit rate needs to be picked up to compute the discounted amount. You can select any one of the following options:<br><br>• **Direct Input** -Manually enter the rate at which profit is to be discounted.<br><br>• **Contract Floating Component** -Specify the Floating Component based on which profit is to be discounted.<br>• **Other Floating Component** - Indicate the rate source linked to the rate, the tenor associated with the rate, as well as the spread that is to be applied over the rate maintained in the Floating Rates screen. Based on these parameters the discount rate is calculated.<br><br>If you select the first option then you have to manually enter the rate at which profit is to be discounted. When the discount rate basis is the Floating Component you have to specify the Floating Component based on which profit is to be discounted.<br><br>If your choice to discount the rate basis is the Other Floating Component, you have to indicate the rate source linked to the rate, the tenor associated with the rate, as well as the spread that is to be applied over the rate maintained in the 'Floating Rates' screen. Based on these parameters the discount rate will be calculated.<br>This field is optional. |
| **Discount Rate** | Specify the rate at which profit is to be discounted, if the discount rate basis is Direct Input.<br>• This field is optional. |
| **Floating Component** | Indicate the **Floating Component** based on which profit is to be discounted, if you have indicated that the discount rate basis is Contract Floating Component.<br>• This field is optional. |
| **Discount Auto Pickup** | Specify discount rate source, rate code, tenor code and the rate spread.Select the **Discount Auto Pickup** check box to pick up discount rate automatically from the system, from the **Floating Rates** screen.<br>• This field is optional. |

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| Field | Description |
|---|---|
| **Discount Rate Source** | If your choice for the discount rate basis is the Other Floating Component, then indicate the **Rate Source** linked to the **Rate Code** based on which the discount rate is to be calculated.<br>This field is optional. |
| **Discount Tenor Code** | If your choice for the discount rate basis is the Other Floating Component, then indicate the tenor code associated with the rate Code based on which the discount rate is to be calculated. |
| **Discount Rate Spread** | For the floating component, specify the Spread that you want to apply over the rate maintained in the **Floating Rates** screen.The Spread you apply must always be greater than or equal to the Minimum Spread and less than or equal to the Maximum Spread defined for the product involved in the contract.<br>If the spread happens to be greater than the Maximum Spread, then the Maximum Spread will be applied on the rate. On the other hand, if it is less than the Minimum Spread defined for the product, the Minimum Spread will be picked up.For a floating rate, the spread will be applied over the market rate applicable for the day. |
| **Rate Type** | The profit rate type paid on derivative settlements can be any one of the following types:<br>• Fixed<br>• Floating<br>• Special |
| **Profit Rate** | To maintain a fixed profit rate for a particular component of the profit leg of a contract, specify the rate. |
| **Flat Amount** | Indicate the **Flat Amount** when the profit rate is special. If the derivative you are processing happens to be a commodity type of derivative instrument, indicate whether the flat amount specified is per unit of the derivative. |
| **Waiver** | Select the **Waiver** check box if you want to waive this component. Else leave this box unchecked. |

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| Field | Description |
|-------|-------------|
| **Rate Source** | Indicate the Source from which the **Rate Code** is to be taken. The **Rate Code** pick list is populated depending on your selection of the rate source. |
| **Rate Code** | If the **Rate Type** you have specified is **Floating**, then indicate the **Rate Code** that is to be associated (from the 'Floating Rates' screen) with the profit leg of the contract. |
| **Tenor Code** | Once you specify the **Rate Code**, indicate the **Tenor Code** that is to be linked to the particular **Rate Code**. |
| **Profit Spread** | Choose to apply a spread over and above the rate maintained in the **Floating Rates** screen. This Spread must be greater than or equal to the Minimum Spread and less than or equal to the Maximum Spread defined for the product that the contract involves. If the spread you apply happens to be greater than the Maximum Spread, then the Maximum Spread will be applied on the rate. On the other hand, if it is less than the Minimum Spread defined for the product, the Minimum Spread will be picked up. |
| **Main Component** | Define any number of tenor based profit components for every contract that you process. Therefore it is essential that you identify one profit component as the Main Component. This component will be used for amortization purposes.For the main component the **Rate Type** is defaulted from the Contract Input Maintenance screen. For all the other components the Rate type that you indicate will determine whether the particular in or out leg profit component (depending on which leg details you are specifying) is fixed, floating or special. |

22. On the **Islamic Derivatives Contract Profit Details** screen, click the **Schedule** tab.

The **Schedule Details** is displayed.

Profit liquidation process will pass netted entries for in leg and out leg schedules only if the in leg profit liquidation date matches with the out leg liquidation date. To facilitate netting for asynchronous schedules netting amount tags should be separately maintained at the product level.Netting for Asynchronous schedules is possible only for Profit Rate Swaps (IRAs) and for CCS. Refer to the Annexure A – Accounting Entries and Advices manual for details on maintaining the netting amount tags.

**Figure 5.18: Schedule Details**



For more information on the fields, refer *Table 5.15: Schedule Details- Field Description*.

**Table 5.15:   Schedule Details- Field Description**

| Field | Description |
|-------|-------------|
| **Schedule Holiday Treatment** | Specify the holiday treatment that has to be followed when schedules fall due on a holiday. The holiday treatment method is explained at length in the earlier section **Principal Schedule Details.** |
| **Start Date** | Enter the date on which the particular profit schedule should start using calendar icon. |
| **Frequency** | To define periodic profit schedules, indicate the frequency of the schedules for a particular profit component. From the **Frequency** drop-down list, select one of the following by clicking on the option:<br>• Daily<br>• Weekly<br>• Monthly<br>• Quarterly<br>• Half-yearly<br>• Yearly<br>• Bullet<br>If you choose a bullet schedule for a particular profit component, the liquidation for the component will happen only as of the **Maturity Date**. |
| **Frequency Units** | Specify the number of units of the frequency in this field. The number that you specify here will determine the actual schedule frequency.<br>For instance for a particular schedule you want to have a bi-weekly frequency. The option list available for Frequency does not have this option. In the Frequency field, indicate the option **Weekly** and in the Frequency Unit field if you enter 2, the particular schedule will be due every once in two weeks. |
| **Schedules** | For a particular Frequency and Frequency Unit combination, choose number of schedules depending on how many you want to define for the particular profit component.<br>For instance, If you have indicated for a particular schedule that the **Frequency** must be **Weekly** and the **Frequency** Unit as 2. Subsequently, you indicate that the Number of Schedules as 12. This particular schedule will be run once in two weeks twelve times. |

| Field | Description |
|---|---|
| **Adhere To Month End** | If the profit liquidation schedule is in terms of a month, choose to indicate whether the schedule days adheres to Month-Ends.<br>Select Adhere To Month End check box to indicate that profit schedules adheres to month ends. |
| **Amount** | Indicate the profit amount for the particular special component if the profit schedules you are defining is for a special type of profit component. |
| **Compounding Indicator** | Select the **Compounding Indicator** check box. It indicates that the profit amount is not repaid but is added on to the principal amount at the end of the contract period.<br>If you uncheck the check box, the profit repayment must be liquidated on the schedule end date. |

23. On the **Islamic Derivatives Contract Detailed** screen, and click the **Revision**.

    The **Revision Details** is displayed.

    **Figure 5.19: Revision**



    For more information on the fields, refer the *Table 5.16: Revision Details - Field Description*:

**Table 5.16: Revision Details - Field Description**

| Field | Description |
|---|---|
| **Revision Holiday Treatment** | You have to specify the holiday treatment that has to be followed when schedules fall due on a holiday. The holiday treatment method has been explained at length in the earlier section on Indicating Principal Schedule Details Holiday Treatment. |
| **Reset Date Details** | The floating profit rates are entirely dependent on the market conditions. You can periodically reset the floating rate for each profit component over the tenor of the contract. For this purpose you need to specify the date basis on which profit rates should be reset. The following options are available:<br>• **Start Date** - The rate will be refreshed as of the start date of the schedule depending in the reset movement and the reset days.<br>• **End Date** - The rate will be refreshed as of the start date of the schedule depending in the reset movement and the reset days indicated.<br>• **Other** - You can also specify any other date basis as the reset date basis. |
| **Reset Date Movement** | Specify the basis on which rate should be reset you have to indicate whether the reset movement should be backward or forward from the schedule Start/ End Date or any other date. |
| **Allow External Rate Revision** | Checking this option indicates that for a contract, you can allow rate revision based on the rates uploaded from an external system. If the option is checked but no rate is uploaded for the contract, the rate would be picked up from the maintenance. |
| **Reset Days** | For the reset basis and reset date movement specified, you have to indicate the number of days before or after the start/end or any other date that must be used to determine the rate reset date.<br><br>**NOTE:** If a particular reset date falls on a holiday then you are required to indicate the way in which the holiday must be treated |
| **Revision Schedules Start Date** | Specify the date on which the particular profit revision schedule should start |

| Field | Description |
|---|---|
| **Frequency** | If you want to define periodic profit revision schedules, you must indicate the frequency of the revision schedules for a particular profit component. The options are:<br>• Daily<br>• Weekly<br>• Monthly<br>• Quarterly<br>• Half-yearly<br>• Yearly<br>• Bullet<br><br>NOTE: If you prefer to keep the revision schedules as bullet then the particular profit component is liquidated only as of the Maturity Date. |
| **Frequency Units** | You can specify the number of units of the frequency in this field. The number that you specify here will determine the actual schedule frequency. For instance for a particular schedule you want to have a bi-weekly frequency. The option list available for Frequency does not have this option. In the **Frequency** field indicate the option weekly and in the Frequency Unit field if you enter 2, the particular schedule will be due every once in two weeks. |
| **No. of Schedules** | For a particular Frequency and Frequency Unit combination you can choose to have a number of schedules depending on how many you want to define for the particular revision component.<br>For instance, for a particular schedule you have indicated that the Frequency should be Weekly and the Frequency Unit as 2. Subsequently you indicate that the Number of Schedules as 12. This particular schedule will be run every two weeks twelve times. |
| **Adhere to Month End** | If the profit revision schedule is in terms of a month, you can choose to indicate whether the schedule days should adhere to Month-Ends by checking this option. |

24. On the **Islamic Derivatives Contract Detailed** screen, and click the **Commodity Tracking** or on the home page, type **IDDCOTRK** in the text box, and click the next arrow.

   STEP RESULT: The **Commodity Details** or **Islamic Derivative Commodity Tracking** screen is displayed.

**Figure 5.20: Commodity Tracking**



For more information on the fields, refer *Table 5.17: Commodity Tracking - Field Description*:

**Table 5.17: Commodity Tracking - Field Description**

| Field | Description |
|---|---|
| **Contract Reference** | The system displays the contract for which commodity details are being input. |
| **Event Sequence Number** | The system displays the event sequence number |
| **Leg Type** | The system displays the commodity details for the in and out leg. |
| **Counterparty** | The system displays the counterparty details of the contract. |
| **Operation** | The system displays commodity operation details based on the contract type and the commodity tracking status. |
| **Goods Description** | Specify the description of the goods bought. |
| **Global Agreement Reference** | Specify the agreement reference number associated with the transaction. |
| **Global Agreement Date** | Specify the date of the agreement associated with the contract. |
| **Quantity** | Specify the quantity of commodity to be purchased. |

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| Field | Description |
|---|---|
| **Price** | The system displays the principle amount of the transaction as the purchase price of the commodity, by default. |
| **Unit Price** | The system derives the unit price based on the purchase price and the quantity of the commodity. |
| **Location** | Specify the place where the sales and purchase of the commodity occurs. |
| **Title** | Specify the title for the commodity purchased. |
| **Payment Instrument** | Specify the details of the payment instruments. |
| **Commodity Settled** | Select the Commodity Settled check box. It indicates that the commodity has been sold or purchased. |

## 5.1.2 Contract Rate Revision

During rate revision, the system picks up the floating rate applicable on the contract. If the

Related Component (spread) is not zero, the profit rate of the related component is also picked up as part of rate revision. This floating rate along with the spread is then compared with Cap or Floor rate depending on the Profit Type specified for the contract, to arrive at the final rate.

The manner in which the system determines the final rate for each of the four profit types is given below:

- For Profit Type Cap, if the total floating rate arrived at by the system plus profit rate of related component is greater than Cap Rate, the final rate is taken as the Cap Rate minus profit rate of related component, if the same is specified. If related component is not selected, the final rate will be Cap Rate minus the spread part. Rate of related component cannot be more than the Cap Rate.

- For Profit Type Floor, if the total floating rate is less than the Floor Rate and if Related Component is specified, the final rate will be taken as Floor Rate minus profit rate of the Related Component. If Related Component is not maintained, final rate will be the Floor Rate minus the spread component.

- If Profit Type is Corridor then, final rate will lie between the Floor Rate and Cap Rate. If the final rate is above Cap Rate, then final rate is decided as in the case explained for Cap profit type (where spread is zero). Similarly, if the final rate is below Floor Rate, final rate is decided as explained for the Floor profit type above.

- If the profit type is Normal, both final rate as well as the spread will be taken as it is. Also, Related Component will not be applicable in this case.

### 5.1.2.1 Operations on the Record

The following operations are allowed for the commodity tracking screen.

- **Unlock**

- **Save**

## 5.1.3   Save the Details of a Contract

Enter valid inputs into all the mandatory fields; or you will not be able to save the contract.

After you have made the mandatory entries, save the contract by either clicking 'Save' icon in the tool bar or selecting Save from the Actions menu.

On saving the contract, your User Id will be displayed in the Entry By field at the bottom of the screen. The date and time at which you saved the deal will be displayed in the Date/ Time field.

A contract that you have entered should be authorized by a user bearing a different login ID, before the EOD is run. Once the contract is authorized, the ID of the user who authorized the contract will be displayed in the Auth By field. The date and time at which the deal is authorized will be displayed in the Date/ Time field positioned next to the Auth By field.

The current status of the contract is also displayed in the field Deal Status. The field must display one of the following: active, closed, expired, reversed, cancelled, and on hold.

## 5.1.4   Generate Payment Messages on Authorization

During the authorization of the contract, the External Payment System generates payment messages by applying the floating profit rate at that point of time. The system handles the payment messages in two different ways:

- In case maturity/ liquidation date falls before the settlement days of the currency, the messages are generated

  after authorization.

- In case maturity/ liquidation date is after the settlement days, the messages are generated on the settlement

  day (Maximum of both Legs of the transaction)

The payment messages are generated for the principal exchange and profit liquidation as of the system date. The system will not reset the floating rate of the profit schedules for which settlement messages are already generated. The system will trigger the event DRVN (Rate Reset) once you save the DV contract with profit schedules. Subsequently, SGEN event will be triggered on authorization.

## 5.1.5   View different versions of a Contract

Once you enter a contract in Oracle Banking Treasury Management, it is assigned a version number of 1. Each amendment of the contract results in its next version. When you come to the Islamic Derivatives Contract Detailed screen, the latest version of the contract will be displayed.

- In case maturity/ liquidation date falls before the settlement days of the currency, the messages are generated

  after authorization.

- In case maturity/ liquidation date is after the settlement days, the messages are generated on the settlement

  day (Maximum of both Legs of the transaction)

To navigate between the versions of a deal, use the buttons provided for the same:

- Click back button to view the previous version

- Click forward button to view the next version

# 5.2 Upload Contracts for Amendment

This section contains the following sub-topics:

1) *Upload Contracts for Amendment*
2) *Operations on a Islamic Derivatives Contract Record*
3) *Upload Derivative Rates*
4) *DV Contract Amendment Upload*
5) *View Contract Summary Details*

## 5.2.1 Upload Contracts for Amendment

You can upload contracts that require amendment in Oracle Banking Treasury Management. The system will distinguish between the new and the contracts that require amendment based on the action code of the uploaded record. For a contract requiring amendment, the action code will be 'AMND'. If the action code is 'AMND', Oracle Banking Treasury Management will first check whether the contract exists in the system or not. If the contract does not exist in the system, an error message will be displayed to notify that the contract cannot be amended.

The Reference Number provided by the external system has to same if it is a new contract or if it is an amendment to an existing contract.

When you upload a new contract, the Reference Number will be displayed in the User Reference Number field for that contract. The User Reference Number will be the basis for checking whether the contract exists or not.

The upload for contract amendment will trigger the DAMN event. The same event is triggered even when you make the amendment in the Islamic Derivatives Contract Detailed screen.

The fields that can be amended for the Islamic Derivatives module are as follows:

- **Remarks**
- **Rate Type (IN LEG)**
- **Rate (IN LEG)**
- **Rate Type (OUT LEG)**
- **Rate (OUT LEG)**
- **Reval Required**
- **Reval Netting Required**
- **Reval Method**
- **Holiday Treatment**
- **Holiday Currency**
- **Finance Centre**
- **Holiday Movement**
- **Move Across Months**

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- **Inception Value**

## 5.2.2 Operations on a Islamic Derivatives Contract Record

You can perform the following operations on a derivative contract:

- Copy

- Authorize

- Delete

- Amend

- Reverse

- Liquidate

    **NOTE:** For more information, refer to the Oracle Banking Treasury Management Common Procedures User
    Manual.

## 5.2.3 Upload Derivative Rates

Oracle Banking Treasury Management allows uploading of derivative rates. During the upload, Oracle

Banking Treasury Management expects the following information to be present in the upload message:

- **Rate Code**

- **Rate Source**

- **Tenor Code**

- **Currency**

If any of these values are missing for any record, then the system will raise an error.

**Validations**

- If the effective date is Null, then the current application date is defaulted

- All the validations are performed for the received fields

Based on the data, it identifies whether the request is creation or amendment. For new records, new maintenance
is created else, the details of the existing record are updated. During the upload, even if one record fails to process,
entire upload will get rejected.

## 5.2.4 DV Contract Amendment Upload

Oracle Banking Treasury Management considers the upload as a non financial amendment upload:

- Internal Remarks

- Rate Type (In & Out)

- Rate Code (In & Out)

- Rate Source (In & Out)

- Tenor Code

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- Spread

- Profit Rate

- Remarks

- Profit Details

- Accrual Allowed Flag

- Numerator and Denominator Method

- Denominator Basis

- Liquidation Details

- Auto Settlement flag

- Numerator & Denominator Method

- Denominator Basis

- Payment Details

- Rate Denominator Basis

- Payment Method

- Discount Rate basis

- Discount Rate

- Floating Component

- Discount Rate Source

- Discount Rate Code

- Discount Tenor Code

- Discount Rate Spread

- Schedules

- Holiday Treatment

- Currency/Financial Centre

- Holiday Movement

- Cascade Schedules flag

- Move across month flag

- Schedule Details

- Revision

- Reset Date Basis

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- Revision Details

A financial amendment is allowed only through External system (Gateway). If any one of the fields sent by the external system is not the mentioned in the list above, it is considered as a financial amendment upload.

The following points are noteworthy:

- The original contract is reversed and a new contract is booked.

- financial amendment upload is not allowed if SGEN message is already generated for the underlying contract.

    In case of a financial amendment, the system doesn't generate any confirmation message for the reversed deal.

    It generates an amendment confirmation message as part of the DBOK event of the new deal. This applies to

    only mail messages and not for SWIFT messages

- In case of a SWIFT message, the system sends a cancellation message and a booking message.

- Any amendment of a contract is not allowed if the contract is cancelled / liquidated /reversed (for a contract

    status L, V or D)

## 5.2.5  View Contract Summary Details

This topic provides the systematic instruction to view contract summary details.

PREREQUISITE:

Specify **User ID** and **Password**, and login to Homepage.

1.  On the Homepage, type **IDSTRONL** in the text box, and click next arrow.
    STEP RESULT:  The **Islamic Derivative Contract Summary** screen is displayed.

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**Figure 5.21: Islamic Derivative Contract Summary**



You can query on records based on the following criteria:

- **Product**

- **User Reference**

- **Authorization Status**

- **Customer**

- **In Principal Amount**

- **Out Principal Amount**

- **Reference Number**

- **Contract Status**

- **Contract Type**

- **In Leg Currency**

- **Out Leg Currency**

2. Click **Search** button.

   The system will display all the records based on the search criteria.

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# 5.3 Revaluation Contract Rates

It contains the following topics:

1) *Maintain Revaluation Contract Rates*
2) *View Revaluation Contract Rates Summary Details*

## 5.3.1 Maintain Revaluation Contract Rates

This topic provides the systematic instruction to maintain revaluation contract rates.

CONTEXT:

The details specified for the product to which the contract is associated will be automatically applied to the contract.

PREREQUISITE:

Specify the **User ID** and **Password**, and login to the Homepage.

1. On the Homepage, type **IDDCNRAT** in the text box, and click next arrow.

   The **Islamic Derivative Revaluation Contract Rates** screen is displayed.

   **Figure 5.22:  Islamic Derivative Revaluation Contract Rates**



   For more information on the fields, refer *Table 5.18: Islamic Derivative Revaluation Contract Rates - Field Description* (p. 129)

   **Table 5.18:   Islamic Derivative Revaluation Contract Rates - Field Description**

| Field | Description |
|---|---|
| **Contract Reference Number** | Specify the contract reference number of the contract that has to be revalued. |
| **Revaluation Date** | Specify the revaluation date of the contract. |

| Field | Description |
|---|---|
| **Transaction Date** | Specify the date of transaction for the contract. |
| **User Reference Number** | The system displays the user reference number for the contract that has to be revalued. |
| **Rate Code** | The system displays the rate code of the contract that has to be revalued. |
| **Rate Source** | The system displays the rate source of the contract that has to be revalued. |
| **Profit Revision** | • **Auto** – The profit revision for the contracts will be automatically updated.<br>• **Manually** – The profit revision for the contracts will be manually updated. |
| **Date** | The current system date will be displayed in the date field once the confirmation check box is selected. |
| **Confirmed** | Select the **Confirmed** check box to confirm that the transactions are performed.<br>However, you can get more details about contracts and you can also update these fields.<br>**Currency Code**<br>• **Currency Code Description**<br>• **Profit Period Start Date**<br>• **Profit Period End Date**<br>• **Profit Rates** |

## 5.3.2  View Revaluation Contract Rates Summary Details

This topic provides the systematic instruction to view revaluation contract rates summary details.

CONTEXT:

You can view details of all contracts maintained in the system

PREREQUISITE:

Specify the **User ID** and **Password**, and login to Homepage.

1.  On the Homepage, type **IDSCNRAT** in the text box, and click next arrow.

    The **Islamic Derivative Revaluation Contract Rates Summary** screen is displayed.

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**Figure 5.23: Islamic Derivative Revaluation Contract Rates Summary**



You can query on records based on the following criteria:

- **Authorization Status**

- **Contract Reference Number**

- **Profit Revision**

- **Transaction Date**

- **Record Status**

- **Revaluation Date**

- **Confirmed**

2.   Click **Search** button.

The system will display all the records based on the search criteria.

## 5.4 Reassign Contracts

You can refer the following topics:

### 5.4.1 Reassign Contracts

This topic provides the systematic instruction todescribes how you can reassign contracts.

CONTEXT:

You can reassign an existing contract to another customer using the **Reassign Derivatives Contract** screen.

PREREQUISITE:

Specify **User ID** and **Password**, and login to Homepage.

1. On the Homepage, type **IDDTREAS** in the text box, and click next arrow.

   FOR EXAMPLE: The **Islamic Derivatives Reassign** screen is displayed.

   **Figure 5.24:   Islamic Derivatives Contract Reassign**

   

   For more information on the fields, refer *Table 5.19: Islamic Derivatives Contract Reassign - Field Description*:

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**Table 5.19: Islamic Derivatives Contract Reassign - Field Description**

| Field | Description |
|---|---|
| **Product Code** | Specify the product code of the contract. You can select the appropriate code from the option list. This field is mandatory. |
| **Contract Reference Number** | Specify the contract reference number that has to be reassigned. The option list displays all contracts linked to the specified product. You can choose the appropriate one. This field is mandatory. |
| **Current User Identification** | The customer id linked to the chosen contract is displayed here. This field is optional. |
| **New User Identification** | Specify the identification code of the customer to whom the contract has to be reassigned. The list displays all customers linked to the specified product. This field is mandatory. |

AFTER COMPLETING THIS TASK:

Close **Islamic Derivatives Contract Reassign** screen, and then log off from the Homepage.

## 5.4.2 Process Profit Rate Swaps

Oracle Banking Treasury Management allows you to process profit rate swaps contracts using the Islamic

Derivatives module. When you book a contract, the system triggers the 'DBOK' event and updates the contract status as 'Yet to be Initiated'. If the option 'Commodity Settled' has been selected in the screen 'Islamic Derivatives Commodity Tracking', the system will trigger the event 'SCON' thereby confirming sale of commodity in one leg. Similarly, it will trigger 'PCON' thereby confirming purchase of commodity in the other leg.

Once these events are triggered, the contract status will be updated as 'Active'. Once the contract status is updated as 'Active' the system triggers the DINT event on the contract. After contract initiation, the system triggers the event 'UIDB' to book the upfront profit computed on the contract. In order to calculate the upfront profit, the system fetches the floating rate type schedules for which the rate revision is being done. Using the floating rate schedule, the

system also gets the fixed rate schedule and calculates the profit for the fixed rate leg. Once the profit for the fixed rate leg is calculated, the system recalculates the upfront profit booked on amendment. and also the termination to pass the differential amount.

NOTE: The profit calculation will be applied only for main profit component using the following formula:

Profit Amount = (Principal Amount * Rate / 100) * Days Count.

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## 5.5 ISDA Confirmation

This topic provides the details to capture the confirmation check for ID deal events. Using this ISDA check at deal product level, the trigger of an authorized event at contract level would trigger creation of a record in this screen with details used from the contract.

CONTEXT:

ISDA confirmations are designed to confirm the terms of a trade and will not have any processing impact for the contract.

ISDA confirmation status is marked as unconfirmed by default and would be manually updated by a user action to confirm once the ISDA confirmation is counter-signed and agreed by both the parties of the trade.

During the processing of the ID contract, a record is available for ISDA confirmation based on the event, if the product has the ISDA confirmation check applicable for that particular event.

PREREQUISITE:

Specify the **User ID** and **Password**, and login to Homepage.

1.  On the Homepage, type **IDDISDCO** in the text box, and click the next arrow.

    STEP RESULT:  **ISDA Confirmation** screen is displayed.

    **Figure 5.25:  ISDA Confirmation**



2.  On the **ISDA Confirmation** screen, click **Enter Query**.

3.  Specify the details as per requirement.

    You will have three options:

    *   Unlock: This allows you to make changes to the record if the record is not authorized. After Unlock user you will have a option to save the changes.

    *   Authorize: This option allows authorization of a record by a user different from the maker of the record.The Authorize sub screen displays same options as the Authorize screens. If a record is unconfirmed and another user is trying to authorize the record then he will get a message **Record is not confirmed**.

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• Print: This option allows the user to print a record.

The list of the events below are applicable to ISDA confirmation in ID:

**Table 5.20:  ISDA confirmation - Events**

| Events | Description |
|---|---|
| DAMN | Contract Amendment |
| DBOK | Contract Booking |
| DTER | Contract Termination |

For information on fields, refer to: *Table 5.21: ISDA Confirmation - Field Description*

**Table 5.21:  ISDA Confirmation - Field Description**

| Field | Description |
|---|---|
| **Contract reference** | This is the number assigned in the contract online screen of the respective instrument. This field as non-amendable for a record and mandatory for any query |
| **Event** | This displays the list of events allowed for ISDA confirmation for the product code used in the contract which is non amendable for a record and mandatory for a query. |
| **Event Sequence** | This displays the event seq no. as generated in contract online screen. To be useful for cases where an event is triggered more than once which is non amendable for a record and mandatory for a query. |
| **Event Description** | This displays the description of the non amendable event. |
| **ISDA Confirmation Date** | This field allows you to select the date of the event.<br>**NOTE:** By default this is same as system date. This date cannot be more than system date and can be back dated till the Booking date of the contract. |
| **ISDA confirmation Status** | This field allows you to allow the user to select:<br>• Confirmed<br>• Unconfirmed<br>**NOTE:** By default all the records created in this screen are unauthorized and require manual action to confirm the same. |

## 5.5.1  ISDA Confirm Summary

This topic provides the details to capture the ISDA confirmation summary.

PREREQUISITE:

Specify the **User ID** and **Password**, and login to Homepage.

1.  On the Homepage, type **IDSISDCO** in the text box, and click the next arrow.

    STEP RESULT:  **ISDA Confirmation Summary Screen** is displayed.

**Figure 5.26:  ISDA Confirmation Summary Screen**



2. Choose the entry from the list displayed and authorize the entry in the **ISDA Confirmation** screen based on the confirmation.

# 5.6 List of Glossary - Processing an Islamic Derivatives Contract

**IDDISDCO**

ISDA Confirmation - *5.5 ISDA Confirmation* (p. 134)

**IDSISDCO**

ISDA Confirmation Summary - *5.5.1 ISDA Confirm Summary* (p. 135)

**IDDTRONL**

Islamic Derivatives Contract Detailed - *5.1.1 Maintain the Islamic Derivative Contract Detailed* (p. 67)

**IDDCOTRK**

Islamic Derivative Commodity Tracking - *5.1.1 Maintain the Islamic Derivative Contract Detailed* (p. 67)

**IDDTREAS**

Islamic Derivatives Reassign - *5.4.1 Reassign Contracts* (p. 132)

**IDSCNRAT**

Islamic Derivatives Revaluation Contract Rates Summary - *5.3.2 View Revaluation Contract Rates Summary Details* (p. 130)

**IDDCNRAT**

Islamic Derivative Revaluation Contract Rates - *5.3.1 Maintain Revaluation Contract Rates* (p. 129)

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# 6. Confirmation of Profit and Principal Schedules

## 6.1 Introduction

The profit and principal schedules (for Single / Cross currency swaps) defined for an Islamic derivative contract would typically be confirmed by the counterparty involved in the contract.

In Oracle Banking Treasury Management, you can capture the details of each such confirmation received.

The topic contains the following sections:

1) *Confirm Schedule Details*

2) *Reassign a contract to another User*

## 6.2 Confirm Schedule Details

This topic describes the procedure to confirm the schedule details.

CONTEXT:

You can provide details in the Islamic Confirmation screen and confirm the provided details.The schedule details pertaining to the contract are automatically populated in the Islamic Confirmation screen upon authorization of the contract button.

PREREQUISITE:

Specify **User ID** and **Password**, and login to Homepage.

1. On the Homepage, type **IDDTRCNF** in the text box, and click next arrow.

   STEP RESULT:  The **Islamic Confirmation** screen is displayed.

   **Figure 6.1:  Islamic Confirmation**

   

   For more information on the fields, refer the following table :

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**Table 6.1: Islamic Confirmation**

| Field | Description |
|---|---|
| **Schedule Date** | The date on which a particular component due. This field is optional. |
| **Component** | All the components for which the rate type is fixed are displayed. The various principal and profit components for which the confirmation is being processed. The components displayed depend on the rate type associated with them. In the case of a floating rate type, only those components that have undergone a rate revision is displayed. This field is optional. |
| **Amount** | The amount due towards each schedule. If you have opted for netting at the contract level, the amount displayed is netted provided the components due for settlement are in the same currency and have the same schedule date. The components are always netted against the main component specified for the In Leg of the contract. The netted amount will be displayed against the main component. This field is optional. |
| **Currency** | The amount due towards each schedule is settled in the currency displayed here. This field is optional. |
| **Pay/Receive** | Indicates whether the components are payables or receivables. The value displayed may be:<br><br>• O (Outgoing/Payable)<br><br>• I (Incoming/Receivable)<br><br>This field is optional. |

You are allowed to enter the following details in the screen. You need to unlock the record before proceeding to enter these details.

For each schedule you can indicate the media (MAIL, SWIFT, etc) through which the confirmation was received. You can select the appropriate media from the option list provided.

You are also allowed to enter a media type that is not available in the option list.

You can specify the name of the receiver (for instance the name of the Derivatives back-office user in your bank) who received the confirmation. No validation is done for this field.

If required, you can enter additional information for each schedule in the Remarks column. The system does not validate the contents of this field.

## Confirm a Schedule

You can mark the schedules for which a confirmation is required from the counterparty. Select the Confirmation option (by checking the 'C' option) for each schedule.

At the time of saving the record, the system triggers the Derivative Schedule Confirmation (DCON) event for the selected schedules on the relevant Derivatives contract. You can view this event at the contract level by invoking the Contract Input screen and clicking on the events button.

After the confirmation is saved, the contract status becomes unauthorized. On authorization of the confirmation, through the Confirmation screen, the contract status is also updated to Authorized.

> **NOTE:** After you authorize the record (the 'A' option appears checked), you are not allowed to make any modifications in the Schedule Confirmation screen pertaining to a confirmed schedule. If the counter-party confirms another schedule, later on, the above process must be repeated for the relevant schedule.

# 6.3 Reassign a contract to another User

This topic provides the systematic instruction to reassign a contract to another user.

CONTEXT:

A contract can be deleted only by the user who entered it. If a contract has to be deleted and the user who input the same is not available to do it, you can reassign the contract to another user so that the other user can delete it. Typically, this situation may arise during EOD operations, when a contract that is not authorized has to be deleted and the user who input it has left office for the day.

PREREQUISITE:

Specify **User ID** and **Password**, and login to Homepage.

1.   On the Homepage, type **IDDTREAS** in the text box, and click next arrow.

   STEP RESULT:  The **Islamic Derivatives Contract Reassign** screen is displayed.

   **NOTE:** You can reassign a contract to another user, the following steps are required:

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**Figure 6.2: Islamic Derivatives Contract Reassign**



For more information on the fields, refer the following table :

**Table 6.2: Islamic Derivatives Contract Reassign**

| Field | Description |
|---|---|
| **Product Code** | Indicate the product associated with the contract. Select a product code from the option list, which contains a list of the authorized products that you have created. This field is mandatory. |
| **Contract Reference** | Indicate the contract reference number of the derivative you wish to reassign, to another user. You can select a reference number from the derivative contracts list. This field is mandatory. |
| **Current User Identity** | Specify the user id of the current user. This field is optional. |

| Field | Description |
|---|---|
| **New User Identity** | Select the **User ID** of the user to whom you are assigning the contract. Your User ID is defaulted from the login screen. Click **Save** from the **Actions** menu in the Application tool bar to save the specifications you have made. Click **Exit** or **Cancel** button if you do not want to save the details that you entered.<br><br>NOTE: This user to whom you reassign a contract must have access rights to enter derivative contracts.<br>This field is mandatory. |

# 6.4 List of Glossary - Confirmation of Profit and Principal Schedules

**IDDTRCNF**

Islamic Confirmation -*6.2 Confirm Schedule Details* (p. 135)

**IDDTREAS**

Islamic Derivatives Contract Reassign -*6.3 Reassign a contract to another User* (p. 137)

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# 7. Batch Processing

## 7.1 Introduction

The End of Cycle process constitutes a set of programs that mark the logical beginning or end of a cycle of events. You are required to execute many routine functions everyday as part of the End of Cycle process. These functions can be classified as:

- Beginning of Day (BOD) programs

- End of Day programs (EOD)

The various BOD and EOD functions that are processed by the system are documented.

This topic contains the following sections:

1) *Process Daily Events*

2) *Trigger the Year-end Batch process for collecting Contract-wise Data*

## 7.2 Process Daily Events

As part of the batch processes the following are the events that will be selected and processed:

- Settlements

- Accruals/Amortization

- Revaluation population

- Revaluation processing

The batch function identifies the previous process till date (the date till which the previous batch was run) and the current process till date (the date till which the current batch is being run) for the current batch run. It then considers the type of batch being run. This can be either Beginning of Day (BOD) batch run or End of Day (EOD) batch run.

Based on the parameters you have specified at the time of maintenance, the function selects the various events in the following order:

- Events that have to be processed only once in a batch run and are applicable for the type of batch being run whether BOD or EOD

- Events that have to be run for all holidays falling between the previous process till date and the current process till date.

- Events that have to be run on every processing date and are applicable for the current type of batch being run for all the working days of the batch.

### 7.2.1 Process the Automatic Daily Program

This topic describes the procedure to run the Islamic derivatives daily events program.You have to maintain it as a mandatory program.

CONTEXT: For example, you need to maintain the function **IVBAUDLY** to execute the End of Day batch. Select Start under the End of Day Batch in the Batch Operations menu and specify the activity and the stage till which the system

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needs to run, for a particular Branch. You can check the progress of the activity in the Monitor option available under End of Day Batch.

PREREQUISITE:

Specify **User ID** and **Password**, and login to the Homepage.

1. On the Homepage, type **BADEODFE** in the text box, and then click next arrow.

    STEP RESULT: The **Batch EOD Function Inputs** screen is displayed.

    **Figure 7.1:  Batch EOD Function Inputs**



Refer the Automated End of Day User Manual for further details about running an EOD batch.

# 7.3 Trigger the Year-end Batch process for collecting Contract-wise Data

This topic describes about the year-end batch process that can be triggered to collect data pertaining to the unrealized income booked for each contract during the year.

You will be allowed to trigger this process only if you enable the Track PY PnL Adjustment option for your branch through the Preferences section of the Branch Parameters screen.

During liquidation the information that is collected using the batch process is used to post adjustment entries to the previous year adjustment GL.

You must ensure that you execute this batch process prior to executing the Year-end P and L balance transfer batch. The balances pertaining to the unrealized income booked for each contract during the year will be stored at the Contract, Component and Currency level.

For unrealized accruals the batch process stores data for the in leg and out leg interest components and for the unrealized accrual of termination gain/loss. For advance contracts, unrealized accrual signifies accruals for those schedules which have liquidated but for which accruals have not been completed. For arrears contracts, unrealized accrual is indicative of the amount accrued until date for those profit schedules which are yet to be liquidated. For

termination gain or loss, unrealized accrual is the amount accrued for a terminated contract, which has not yet reached maturity.

## 7.3.1  Upload of DV Contracts

Oracle Banking Treasury Management provides the facility of holiday treatment for principal schedules, profit and profit revision schedules of a DV online contract based on Multiple-currency and Multiple-financial center if the following conditions are satisfied:

- The derivative type for the product allows combined holiday treatment.

- To specify the details of currencies or financial centers for combined holiday treatment for uploaded DV

  contracts in the table shown below:

**Table 7.1: Currency Details or Financial Centers**

| Column Name | Data Type | Length | Description |
|---|---|---|---|
| BRANCH_CODE | Character | 3 | Branch Code |
| SOURCE_CODE | Character | 20 | Source Code of the external system |
| EXTERNAL_REF_NO | Character | 16 | Unique Reference Number of the contract being uploaded |
| COMPONENT | Character | 10 | INLEG_PRN => Principal of the in leg<br>OUTLEG_PRN => Principal of the out leg<br>DV_IN_INT => => Interest of the in leg<br>DV_OUT_INT => Interest of the out leg |
| CCY_FIN_CENTER | Character | 3 | Currency code or Clearing house |
| CCY_OR_FINCENTER | Character | 1 | C => Currency<br>F => Financial Center |
| SCHEDULE_TYPE | Character | 1 | P => Principal<br>I => Interest<br>R => Revision |

If the value of CCY_OR_FINCENTER is C, then the value provided in CCY_FIN_CENTER must be an authorized and open currency.

If the value of CCY_OR_FINCENTER is F, then the value provided in CCY_FIN_CENTER must be an authorized and open clearing house.

You need to provide details of the list of currencies or financial centers from the above table, if the derivatives type for the uploaded product supports combined holiday treatment. The holiday treatment for a specific component and schedule type is set as currency or financial center.

When holiday treatment has been set as combined but schedule holiday treatment has been set as ignore or Local at the specific component level then the data provided in the combined holiday treatment table will not be considered by Uploaded schedules.

In case of synchronous schedules, for principal or interest supported by the derivative type, the OUT leg holiday preference will be defaulted from the IN leg and the already provided OUT leg will be ignored. In case of synchronous revision for IN or OUT legs, for interest revision supported by derivative type, IN/ OUT revision holiday preference will be defaulted from IN/ OUT interest holiday preference.

In case of asynchronous schedules, if you have to specify the holiday treatment in the existing upload tables as Currency/ Financial center for IN and OUT legs and the holiday treatment in type maintenance defined as combined, then you must provide for combined holiday treatment details for IN and OUT leg separately else an error is

displayed. If the holiday treatment has been specified as Ignore/ Local for the component in the existing table, then the new upload table for combined holiday treatment will be ignored for that component and schedule type.

## 7.4 List of Glossary - Batch Processing

**BADEODFE**

Batch EOD Function Inputs - *7.2.1 Process the Automatic Daily Program* (p. 140)

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# 8. Reports

## 8.1 Introduction

The following are the reports that you can generate for the Islamic Derivatives module:

- Profit Accrual Report

- Back Dated Deals Report

- Contract Activity Report

- Customer wise Details Report

- Customer wise Summary Report

- Process Exception Report

- Revaluation Log Report

- Settled Deals Report

Reports include the following sections:

1)  *Profit Accrual Report*

2)  *Back Dated Deals Report*

3)  *Contract Activity Report*

4)  *Customer-wise Details Report*

5)  *Customer-wise Summary Report*

6)  *Process Exception Report*

7)  *Revaluation Log Report*

8)  *Settled Deals Report*

## 8.2 Profit Accrual Report

This topic provides systematic instruction about profit accrual report.

PREREQUISITE:

Specify the **User ID** and **Password**, and login to Homepage.

1.  On the Homepage, type **IDRPACCR** in the text box, and click the next arrow.
    STEP RESULT:  The **Profit Accrual** screen is displayed.

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**Figure 8.1: Profit Accrual**
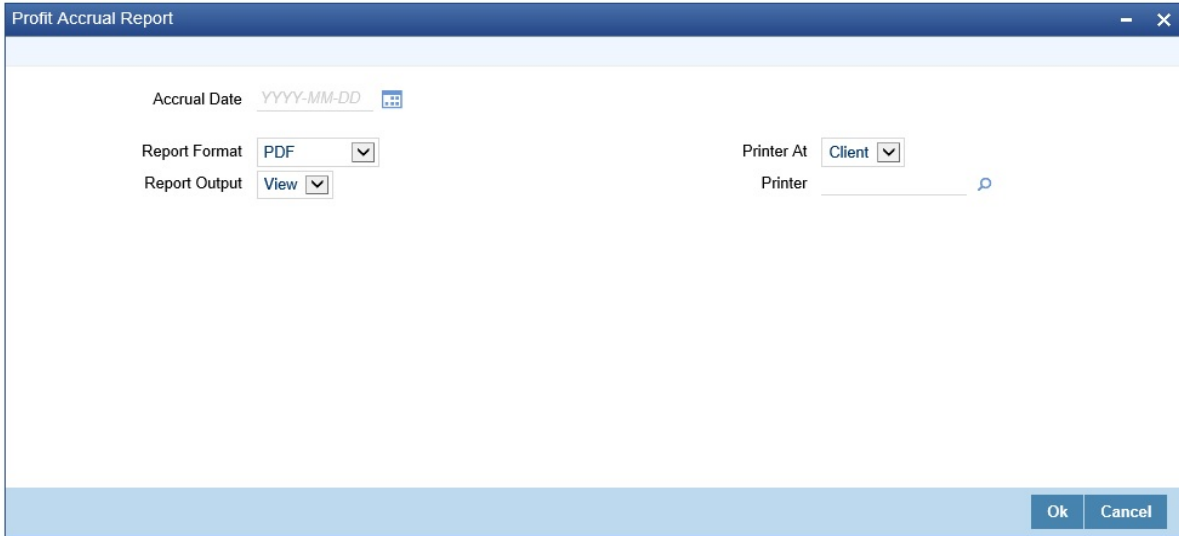


2. On the **Profit Accrual** screen, specify the fields, and click **Ok.**

STEP RESULT: You can generate the Profit Accrual report.

For more information on the fields, refer *Table 8.1: Profit Accrual Report*.

**Table 8.1: Profit Accrual Report**

| Field | Description |
|---|---|
| **Accrual Date** | Select the accrual date using the calendar icon. |
| **Report Format** | Default field PDF is selected from the drop-down list. |
| **Report Output** | Default field View is selected from the drop-down list. |
| **Printer At** | Default field Client is selected from the drop-down list. |
| **Printer** | Select the printer from the option list. |

## 8.2.1  Contents of the Report

The reports are sorted and printed based on the parameters specified. The contents of the report are divided into header and body of the report.

**Table 8.2: Header**

| Field | Description |
|---|---|
| **Branch** | Indicates Branch name. |
| **Branch Date** | Indicates Branch code. |
| **User ID** | Indicates User ID. |

| Field | Description |
|---|---|
| **Module** | Indicates Module name. |
| **Run Date** | Indicates Date on which report is generated. |

**Table 8.3: Body of the Report**

| Field | Description |
|---|---|
| **Contract Reference** | Indicates the contract reference number. |
| **Component** | Indicates the component. |
| **Period Start Date** | Indicates the periodic start date. |
| **Period End Date** | Indicates the periodic end date. |
| **Leg Type** | Indicates the leg type. |
| **Payment Method** | Indicates the method of payment. |
| **Previous Accrual Date** | Indicates the previous accrual date. |
| **Current Accrual To Date** | Indicates the current accrual to date. |
| **Current Run Accrual** | Indicates the current run accrual. |
| **Accrual Till Date** | Indicates the accrual till date. |
| **Currency Code** | Indicates the code of the currency. |

## 8.3 Back Dated Deals Report

This topic provides systematic instruction to generate back dated deals report.

PREREQUISITE:

Specify the **User ID** and **Password**, and login to homepage.

1.  On the homepage, type **IDRPBKDT** in the text box, and click the next arrow.

    STEP RESULT: The **Back Dated Deals Report** screen is displayed.

**Figure 8.2: Back Dated Deals Report**



2. On **Back Dated Deals Report** screen, specify the fields and click **Ok**.

STEP RESULT: You can generate the report.

For more information on the fields, refer to *Table 8.4: Back Dated Deals Report - Field Description*.

**Table 8.4: Back Dated Deals Report - Field Description**

| Field | Description |
|---|---|
| **From Date** | Select the date using the calendar icon. |
| **To Date** | Select the date using the calendar icon. |

## 8.3.1 Contents of the Report

The following details are displayed in the header section:

**Table 8.5: Header**

| Field | Description |
|---|---|
| **Branch** | Indicates Branch name |
| **Branch Date** | Indicates Branch code |
| **User ID** | Indicates User ID |
| **Module** | Indicates Module name |
| **Run Date** | Indicates Date on which report is generated |

**Table 8.6: Body of the Report**

| Title | Description |
|---|---|
| **CIF Id Customer** | Indicates the CIF Id and customer name. |
| **Contract Ref No Contract Type** | Indicates the contract reference number and type of the contract. |
| **Booking Date Value Date** | Indicates the date of booking and value date. |
| **Maturity Date** | Indicates the maturity date. |
| **Maker Id** <br> **Maker Date** | Indicates the maker id and maker date. |
| **Checker Id** <br> **Checker Date** | Indicates the checker id and checker date. |
| **In Leg Profit Component Details** | |
| **Component** | Indicates the component |
| **Value Date** <br> **Rate Type** | Indicates the value date and rate type |
| **Currency Rate** <br> **Code** | Indicates the currency rate code. |
| **Rate Spread** | Indicates the rate speed. |
| **In Leg Profit Component Details** | |
| **Component** | Indicates the component. |
| **Value Date** <br> **Rate Type** | Indicates the value date and rate type |
| **Currency Rate** <br> **Code** | Indicates the currency rate code. |
| **Rate Spread** | Indicates the rate speed. |

# 8.4 Contract Activity Report

This topic provides systematic instruction to generate contract activity report.

CONTEXT:

The Contract Activity Report provides details about contract activities.

PREREQUISITE:

Specify **User ID** and **Password**, and login to homepage.

1. On the Homepage, type **IDRPCACT** in the text box, and click next arrow.

   STEP RESULT: The **Contract Activity Report** screen is displayed.

**Figure 8.3: Contract Activity Report**
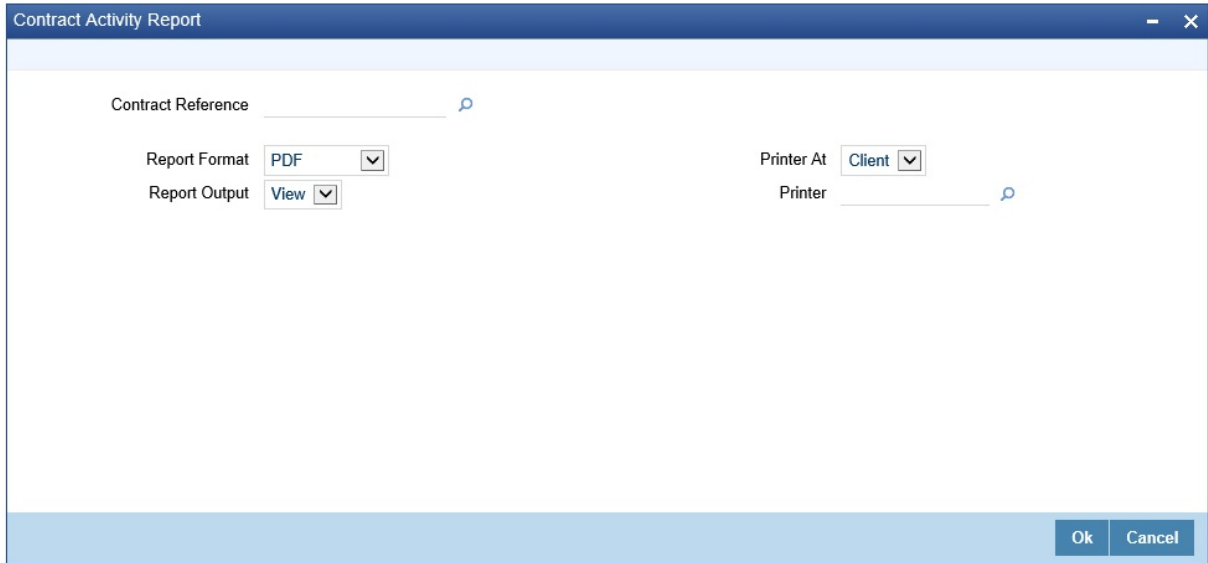


2.    On **Contract Activity Report** screen, specify the fields and click **Ok**.

STEP RESULT:  You can generate the report.

For more information on the fields, refer *Table 8.7: Contract Activity Report - Field Description*.

**Table 8.7:   Contract Activity Report - Field Description**

| Field | Description |
| --- | --- |
| **Contract Reference** | Select the contract reference number from the list. |
| **Report Format** | Default field PDF is selected from the drop-down list. |
| **Report Output** | Default field View is selected from the drop-down list. |
| **Printer At** | Default field Client is selected from the drop-down list. |
| **Printer** | Select the printer from the option list. |

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## 8.4.1  Contents of the Report

The parameters specified while generating the report are printed at the beginning of the report.The following details are displayed in the header section:

**Table 8.8:  Header**

| Field | Description |
|---|---|
| **Branch** | Indicates Branch name |
| **Branch Date** | Indicates Branch code |
| **User ID** | Indicates User ID |
| **Module** | Indicates Module name |
| **Run Date** | Indicates Date on which report is generated |
| **Module Id** | Indicates Module Id |

The following details are displayed as body of the generated report.

**Table 8.9:  Body of the report**

| Field | Description |
|---|---|
| **Contract Reference** | Indicates the Contract Reference |
| **Version Number** | Indicates the Version Number |
| **Event Sequence Number** | Indicates the Event Sequence Number |
| **Event Code** | Indicates the Event Code |
| **Event Description** | Indicates the Event Description |
| **Event Date** | Indicates the Event Date |
| **Counter Party** | Indicates the Counter Party |
| **Customer Name** | Indicates the Customer Name |
| **Maker Id** | Indicates the Maker Id |
| **Maker Date Stamp** | Indicates the Maker Date Stamp |
| **Checker Id** | Indicates the Checker Id |
| **Checker Date Stamp** | Indicates the Checker Date Stamp |

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# 8.5 Customer-wise Details Report

This topic provides systematic instruction about the customer-wise reports.

PREREQUISITE:

Specify the **User ID** and **Password**, and login to homepage.

1. On the homepage, type **IDRPCSDT** in the text box, and click next arrow.

   STEP RESULT:  The **Customer wise Details** screen is displayed.

   **Figure 8.4:   Customer wise Details**

   

2. On **Customer wise Details** screen, specify the fields and click **Ok**.

   STEP RESULT:  You can generate the report.

   For more information on the fields, refer *Table 8.10: Customer-wise Details Report - Field Description*

   **Table 8.10:   Customer-wise Details Report - Field Description**

   | Field | Description |
   | --- | --- |
   | **Customer** | Select the customer no. from the option list. |
   | **Booking Date** | Provide the Booking Date using From Date and To Date. |
   | **From Date** | Select a date using the calendar icon. |
   | **To Date** | Select a date using the calendar icon. |
   | **Value Date** | Provide the value date using From Date and To Date. |
   | **From Date** | Select a date using the calendar icon. |
   | **To Date** | Select a date using the calendar icon. |

| Field | Description |
|---|---|
| **Report Format** | Default field PDF is selected from the drop-down list. |
| **Report Output** | Default field View is selected from the drop-down list. |
| **Printer At** | Default field Client is selected from the drop-down list. |
| **Printer** | Select the printer from the option list. |

## 8.5.1  Contents of the Report

The parameters specified while generating the report are printed at the beginning of the report.The following details are displayed in the header section:

**Table 8.11:  Header**

| Field | Description |
|---|---|
| **Branch** | Indicates Branch name |
| **Branch Date** | Indicates Branch code |
| **User ID** | Indicates User ID |
| **Module** | Indicates Module name |
| **Run Date** | Indicates Date on which report is generated |
| **Module Id** | Indicates Module Id |

The following details are displayed as body of the generated report.

**Table 8.12:  Body of the Report**

| Field | Description |
|---|---|
| **Counter party** | Indicates the counter party. |
| **Contract Reference** | Indicates the contract reference number. |
| **Booking Date** | Indicates the date of booking. |
| **Effective Date** | Indicates the effective date. |
| **Maturity Date** | Indicates the maturity date. |
| **Derivative Type** | Indicates the derivative type. |
| **Buy Or Sell** | Indicates buy or sell. |
| **Product Code** | Indicates product type. |
| **Customer Name** | Indicates the Customer Name |
| **In Leg Notional Principal** | Indicates In Leg Notional Principal. |

| Field | Description |
|---|---|
| **Out Leg Notional Principal** | Indicates Out Leg Notional Principal. |
| **Type Description** | Indicates the type of description. |
| **Contract Type** | Indicates the contract type. |
| **Product Description** | Indicates the product description. |
| **In Leg Profit Component Details** | |
| **Component** | Indicates the component. |
| **Value Date** | Indicates the value date. |
| **Rate Type** | Indicates the rate type. |
| **Rate Code** | Indicates the rate code. |
| **Rate** | Indicates the rate. |
| **Currency** | Indicates the currency. |

## 8.6 Customer-wise Summary Report

This topic provides systematic instruction to generate customer wise summary report.

CONTEXT:

The Customer-wise Summary Report provides summary of Customer-wise details.

PREREQUISITE:

Specify **User ID** and **Password**, and login to homepage.

1.  On the homepage, type **IDRPCSSM** in the text box, and click next arrow.

    STEP RESULT:  The **Customer wise Summary** screen is displayed.

    **Figure 8.5:  Customer wise Summary**

2.  On **Customer-wise Summary** screen, specify the fields and click **Ok**.

    For more information on the fields, refer to *Table 8.13: Customer-wise Summary Report - Field Description*.

**Table 8.13:   Customer-wise Summary Report - Field Description**

| Field | Description |
|---|---|
| **Customer** | Select the customer name. |
| **Report Format** | Default field PDF is selected from the drop-down list. |
| **Report Output** | Default field View is selected from the drop-down list. |
| **Printer At** | Default field Client is selected from the drop-down list. |
| **Printer** | Select the printer from the option list. |

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### 8.6.1 Contents of the Report

The parameters specified while generating the report are printed at the beginning of the report.The following details are displayed in the header section:

**Table 8.14:   Header**

| Field | Description |
|---|---|
| **Branch** | Indicates Branch name |
| **Branch Date** | Indicates Branch code |
| **User ID** | Indicates User ID |
| **Module** | Indicates Module name |
| **Run Date** | Indicates Date on which report is generated |
| **Module Id** | Indicates Module Id |

The following details are displayed as body of the generated report.

**Body of the Report**

| Field | Description |
|---|---|
| **Counter party** | Indicates the counter party. |
| **Counter Party Name** | Indicates the name of the counter party. |
| **Contract Reference** | Indicates the contract reference number. |
| **Type Description** | Indicates the type of description. |
| **Value Date** | Indicates the value date. |
| **Settlement Date** | Indicates the settlement date. |

## 8.7 Process Exception Report

CONTEXT:

The Process Exception Report provides process exception details.

PREREQUISITE:

Specify **User ID** and **Password**, and login to homepage.

1.    On the Homepage, type **IDRPEXCP** in the text box, and click the next arrow.
      STEP RESULT:  The **Process Exception Report** screen is displayed.

**Figure 8.6: Process Exception Report**



2.    On **Process Exception Report** screen, specify the fields and click **Ok**.

For more information on the fields, refer *Table 8.15: Process Exception Report - Field Description*.

**Table 8.15:  Process Exception Report - Field Description**

| Field | Description |
|---|---|
| **Branch** | Select a valid branch code from the list. |
| **From Date** | Select a date using the calendar icon. |
| **To Date** | Select a date using the calendar icon. |
| **Report Format** | Default field PDF is selected from the drop-down list. |
| **Report Output** | Default field View is selected from the drop-down list. |
| **Printer At** | Default field Client is selected from the drop-down list. |
| **Printer** | Select the printer from the option list. |

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## 8.7.1  Contents of the Report

The selection options that you have specified while generating the report are printed at the beginning of the report.The following details are displayed in the header section of Process Exception Report:

Table 8.16:  Header

| Field Name | Field Description |
|---|---|
| **Branch** | Indicates Branch name |
| **Branch Date** | Indicates Branch code |
| **User ID** | Indicates User ID |
| **Module** | Indicates Module name |
| **Run Date** | Indicates Date on which report is generated |
| **Module Id** | Indicates Module Id |

The following details are displayed as body of the generated report.

Table 8.17:  Body of the Report

| Field | Description |
|---|---|
| **Transaction Date** | Indicates the transaction date. |
| **Branch** | Indicates the name of branch. |
| **Process Name** | Indicates the process name. |
| **Contract Reference** | Indicates the contract reference number. |
| **Error Code** | Indicates the error code. |
| **Error Parameter** | Indicates the error parameter. |

# 8.8 Revaluation Log Report

CONTEXT:

The Revaluation Log Report provides revaluation log details.

PREREQUISITE:

Specify **User ID** and **Password**, and login to homepage.

1. On the homepage, type **IDRPRVAL** in the text box, and click next arrow.

   STEP RESULT:  The **Revaluation log** screen is displayed.

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**Figure 8.7: Revaluation Log**



2.  On **Revaluation Log** screen, specify the fields and click **Ok**.

    For more information on the fields, refer *Table 8.18: Revaluation Log Report - Field Description*.

**Table 8.18: Revaluation Log Report - Field Description**

| Field | Description |
|---|---|
| **Product Code** | Select a valid product code from the list. |
| **From Date** | Select a date using the calendar icon. |
| **To Date** | Select a date using the calendar icon. |
| **Report Format** | Default field PDF is selected from the drop-down list. |
| **Report Output** | Default field View is selected from the drop-down list. |
| **Printer At** | Default field Client is selected from the drop-down list. |
| **Printer** | Select the printer from the option list. |

## 8.8.1 Contents of the Report

The parameters specified while generating the report are printed at the beginning of the report. The following details are displayed in the header section of Revaluation Log Report:

**Table 8.19: Header**

| Field | Description |
|---|---|
| Branch | Indicates Branch name |
| Branch Date | Indicates Branch code |
| User ID | Indicates User ID |
| Module | Indicates Module name |
| Run Date | Indicates Date on which report is generated |

The following details are displayed as body of the generated report.

**Table 8.20: Body of the Report**

| Field | Description |
|---|---|
| Branch Code | Indicates the branch code. |
| Revaluation Sequence Number | Indicates the Revaluation Sequence Number. |
| Revaluation Date | Indicates the Revaluation Date. |
| Transaction Date | Indicates the Transaction Date. |
| Contract Reference Number | Indicates the Contract Reference Number |
| Product Code | Indicates the Product Code |
| In Revaluation Currency | Indicates the In Revaluation Currency |
| Previous In Receivable | Indicates the Previous In Receivable |
| Previous In Payable | Indicates the Previous In Payable |
| Current In Receivable | Indicates the Current In Receivable |
| Current In Payable | Indicates the Current In Payable |
| Out Revaluation Currency | Indicates the Out Revaluation Currency |
| Previous Out Receivable | Indicates the Previous Out Receivable |
| Previous Out Payable | Indicates the Previous Out Payable |
| Current Out Receivable | Indicates the Current Out Receivable |
| Current Out Payable | Indicates the Current Out Payable |
| Net Revaluation Currency | Indicates the Net Revaluation Currency |
| Previous Net Revaluation Income | Indicates the Previous Net Revaluation Income |
| Previous Net Revaluation Expense | Indicates the Previous Net Revaluation Expense |

| Field | Description |
|---|---|
| **Current Net Revaluation Income** | Indicates the Current Net Revaluation Income |
| **Current Net Revaluation Expense** | Indicates the Current Net Revaluation Expense |

# 8.9 Settled Deals Report

CONTEXT:

The Settled Deals Report provides settled deals details.

PREREQUISITE:

Specify **User ID** and **Password**, and login to homepage.

1. On the Homepage, type **IDRPSTLD** in the text box, and click the next arrow.

    STEP RESULT: The **Settled Deals Report** is displayed.

    **Figure 8.8: Settled Deals Report**



2. On **Settled Deals Report** screen, specify the fields and click **Ok**.

    For more information on the fields, refer *Table 8.21: Settled Deals Report - Field Description*.

    **Table 8.21: Settled Deals Report - Field Description**

| Field | Description |
|---|---|
| **Selection Criteria** | Select the appropriate check boxes as per your requirement. |
| **From Date** | Select a date using the calendar icon. |
| **To Date** | Select a date using the calendar icon. |

| Field | Description |
|---|---|
| Report Format | Default field PDF is selected from the drop-down list. |
| Report Output | Default field View is selected from the drop-down list. |
| Printer At | Default field Client is selected from the drop-down list. |
| Printer | Select the printer from the option list. |

## 8.9.1  Contents of the Report

The selection options that you have specified while generating the report are printed at the beginning of the report.The following details are displayed in the header section of Settled Deals Report:

**Table 8.22:  Header**

| Field | Description |
|---|---|
| Branch | Indicates Branch name |
| Branch Date | Indicates Branch code |
| User ID | Indicates User ID |
| Module | Indicates Module name |
| Run Date | Indicates Date on which report is generated |

The following details are displayed as body of the generated report.

**Table 8.23:  Body of the Report**

| Field | Description |
|---|---|
| Counter Party Customer Name | Indicates the Counter party and customer name. |
| Contract Reference | Indicates the contract reference number. |
| Booking Date | Indicates the date of booking. |
| Effective Date | Indicates the effective date. |
| Maturity Date | Indicates the maturity date. |
| Contract Status | Indicates the contract status. |
| Termination Type | Indicates Termination type. |
| Termination Date | Indicates termination date. |
| In Leg Principal | Indicates In Leg Principal |
| Out Leg Principal | Indicates Out Leg Principal |
| Type Description | Indicates the type of description |

| Field | Description |
|---|---|
| **Contract Type** | Indicates the contract type |
| **Termination To** | Indicates the Termination To |
| **In Leg** | Indicates In Leg |
| **Out Leg** | Indicates Out Leg |
| **In Leg Profit Details** | |
| **Component** | Indicates the component |
| **Value Date** | Indicates the value date |
| **Rate Type** | Indicates the rate type |
| **Rate Code** | Indicates the rate code |
| **Rate** | Indicates the rate |
| **Currency** | Indicates the currency |
| **Out Leg Profit Details** | |
| **Component** | Indicates the component |
| **Value Date** | Indicates the value date |
| **Rate Type** | Indicates the rate type |
| **Rate Code** | Indicates the rate code |
| **Rate** | Indicates the rate |
| **Currency** | Indicates the currency |

## 8.10 List of Glossary - Reports

**IDRPACCR**

Profit Accrual Report - *8.2 Profit Accrual Report* (p. 145)

**IDRPBKDT**

Back Dated Deals Report - *8.3 Back Dated Deals Report* (p. 147)

**IDRPCACT**

Contract Activity Report - *8.4 Contract Activity Report* (p. 149)

**IDRPCSSM**

Customer wise Summary - *8.6 Customer-wise Summary Report* (p. 154)

**IDRPCSDT**

Customer wise Details- *8.5 Customer-wise Details Report* (p. 152)

**IDRPEXCP**

Process Exception Report - *8.7 Process Exception Report* (p. 156)

**IDRPRVAL**

Revaluation Log -*8.8 Revaluation Log Report* (p. 158)

**IDRPSTLD**

Settled Deals Report -*8.9 Settled Deals Report* (p. 161)

# 9. Annexure A - Accounting Entries and Advices

## 9.1 Introduction

This topic contains the details of the suggested accounting entries that can be set up, for the islamic derivatives module of Oracle Banking Treasury Management.The details of the suggested Accounting Entries and Advices are listed event-wise.

This topic contains the following sections:

1) *IDV Events*

2) *Amount Tags*

3) *Accounting Roles*

4) *Event-wise Accounting Entries and Advices*

### IDV Events

The following is an exhaustive list of events that can take place during the life cycle of a Derivatives contract.

**Table 9.1:   IDV Events**

| Event Code | Event Description |
|---|---|
| DAMN | Contract Amendment |
| DASG | Contract Assignment |
| DASS | Contract Assumption |
| DBOK | Contract Booking |
| DIAC | Contract Profit Accrual |
| DIAM | Contract Inception Amortization |
| DILQ | Contract Profit Liquidation |
| DINT | Contract Initiation |
| DPLQ | Contract Principal Liquidation |
| DRVL | Contract Revaluation |
| DRVN | Contract Rate Revision |
| DRVS | Contract Reversal |
| DTAM | Contract Termination Amortization |
| DTRB | Booking of Termination Date |
| DTER | Contract Termination |
| DRRL | Contract Revaluation Reversal |
| DOPT | Event for Swaption Contract |
| SGEN | SETT MESSAGES |

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| Event Code | Event Description |
|---|---|
| UIDB | Upfront Profit Booking |
| PCON | Purchase Confirmation |
| SCON | Sale Confirmation |

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## 9.2 Amount Tags

The amount tags listed below are hard-coded in Oracle Banking Treasury Management.

**Table 9.2:   Amount Tags**

| Amount Tag | Description |
| --- | --- |
| AMNDDV_DISC | charge for DV amnd |
| AMNDDV_LIQD | charge for DV amnd |
| AMNDDV_PREM | charge for DV amnd |
| BROKAMT | Brokerage Amount |
| CUR_INRVL_PAY | Current In Leg Payable |
| CUR_INRVL_REC | Current In Leg Receivable |
| CUR_NETRVL_EXP | Current Net Revaluation Expense |
| CUR_NETRVL_INC | Current Net Revaluation Income |
| CUR_OUTRVL_PAY | Current Out Leg Payable |
| CUR_OUTRVL_REC | Current Out Leg Receivable |
| DV-IN-INTO_DLIQ | Profit in Advance |
| DV-IN-INTO_DLIQ_CY | Current Year Unrealized Income |
| DV-IN-INTO_DLIQ_PY | Previous Year Unrealized Income |
| DV-IN-INTO_IAC | Income Accrual |
| DV-IN-INTO_IAC_NLSS | Expense Accrual on Net Loss Deal |
| DV-IN-INTO_IAC_NPRF | Income Accrual on Net Profit Deal |
| DV-IN-INTO_ILIQ | Profit Income |
| DV-IN-INTO_JEAC | Adjustment Expense Accrual |
| DV-IN-INTO_JELQ | Adjustment Profit Expense |
| DV-IN-INTO_JIAC | Adjustment Income Accrual |
| DV-IN-INTO_JILQ | Adjustment Profit Income |
| DV-IN-INTO_RAC | Receivable Accrual |
| DV-IN-INTO_RLIQ | Profit in Arrears |
| DV-IN-INTO_RLIQ_CY | Current Year Unrealized Income |
| DV-IN-INTO_RLIQ_PY | Previous Year Unrealized Income |
| DV-IN-INT_DLIQ | Profit in Advance |
| DV-IN-INT_DLIQ_CY | Current Year Unrealized Income |
| DV-IN-INT_DLIQ_PY | Previous Year Unrealized Income |

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| Amount Tag | Description |
|---|---|
| DV-IN-INT_IAC | Income Accrual |
| DV-IN-INT_IAC_NLSS | Expense Accrual on Net Loss Deal |
| DV-IN-INT_IAC_NPRF | Income Accrual on Net Profit Deal |
| DV-IN-INT_ILIQ | Profit Income |
| DV-IN-INT_JEAC | Adjustment Expense Accrual |
| DV-IN-INT_JELQ | Adjustment Profit Expense |
| DV-IN-INT_JIAC | Adjustment Income Accrual |
| DV-IN-INT_JILQ | Adjustment Profit Income |
| DV-IN-INT_RAC | Payable Accrual |
| DV-IN-INT_RLIQ | Profit in Arrears |
| DV-IN-INT_RLIQ_CY | Current Year Unrealized Expense |
| DV-IN-INT_RLIQ_PY | Previous Year Unrealized Expense |
| DV-OUT-INO_DLIQ | Profit in Advance |
| DV-OUT-INO_DLIQ_CY | Current Year Unrealized Expense |
| DV-OUT-INO_DLIQ_PY | Previous Year Unrealized Expense |
| DV-OUT-INO_EAC | Expense Accrual |
| DV-OUTINO_ EAC_NLSS | Expense Accrual on Net Loss Deal |
| DV-OUT-INO_EAC_NPRF | Income Accrual on Net Profit Deal |
| DV-OUT-INO_ELIQ | Profit Expense |
| DV-OUT-INO_JEAC | Adjustment Expense Accrual |
| DV-OUT-INO_JELQ | Adjustment Profit Expense |
| DV-OUT-INO_JIAC | Adjustment Income Accrual |
| DV-OUT-INO_JILQ | Adjustment Profit Income |
| DV-OUT-INO_PAC | Payable Accrual |
| DV-OUT-INO_RLIQ | Profit in Arrears |
| DV-OUT-INO_RLIQ_CY | Current Year Unrealized Expense |
| DV-OUT-INO_RLIQ_PY | Previous Year Unrealized Expense |
| DV-OUT-INT_DLIQ | Profit in Advance |
| DV-OUT-INT_DLIQ | Current Year Unrealized Expense |
| DV-OUT-INT_DLIQ_PY | Previous Year Unrealized Expense |
| DV-OUT-INT_DLIQ_PY | Expense Accrual |

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| Amount Tag | Description |
|---|---|
| DV-OUTINT_ EAC_NLSS | Expense Accrual on Net Loss Deal |
| DV-OUT-INT_EAC_NPRF | Income Accrual on Net Profit Deal |
| DV-OUT-INT_ELIQ | Profit Expense |
| DV-OUT-INT_JEAC | Adjustment Expense Accrual |
| DV-OUT-INT_JELQ | Adjustment Profit Expense |
| DV-OUT-INT_JIAC | Adjustment Income Accrual |
| DV-OUT-INT_JILQ | Adjustment Profit Income |
| DV-OUT-INT_PAC | Payable Accrual |
| DV-OUT-INT_RLIQ | Profit in Arrears |
| DV-OUT-INT_RLIQ_CY | Current Year Unrealized Expense |
| DV-OUT-INT_RLIQ_PY | Previous Year Unrealized Expense |
| DVR_CHG_DISC | Derivatives Charge class |
| DVR_CHG_LIQD | Derivatives Charge class |
| DVR_CHG_PREM | Derivatives Charge class |
| DVTAX_LIQD | Liquidation Amount |
| DVTOUT_LIQD | Liquidation Amount |
| INCP_INC_AMORT | Inception Expense Amortization Amount |
| INCP_GAIN | Inception Gain |
| INCP_GAIN_DEF | Inception Gain Deferred |
| INCP_INC_AMORT | Inception Income Amortization Amount |
| INCP_LOSS | Inception Loss |
| INCP_LOSS_DEF | Inception Loss Deferred |
| INLEG_PRN | In Leg Principal |
| INLEG_PRN_CONT | In Leg Contingent Principal Amount |
| INLEG_PRN_DECR | In Leg Principal Decrement |
| INLEG_PRN_INCR | In Leg Principal Increment |
| INLEG_PRN_LIQD | In Leg Principal Liquidation |
| IV_CHRG_DISC | Derivatives Charge class |
| IV_CHRG_LIQD | Derivatives Charge class |
| IV_CHRG_PREM | Derivatives Charge class |
| NET_INT_EXP | Net Profit Expense |

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| Amount Tag | Description |
|---|---|
| NET_INT_EXPA | Net profit expense on Accrual Basis |
| NET_INT_EXPA_RNL | Rounding loss for loss deals |
| NET_INT_EXPA_RNP | Rounding profit for loss deals |
| NET_INT_EXPA_URN | Net Expense on accrual basis |
| NET_INT_EXPC | Net profit expense on Cash Basis |
| NET_INT_EXPC_URN | Net Expense on cash basis |
| NET_INT_INC | Net Profit Income |
| NET_INT_INCA | Net Income on Accrual basis |
| NET_INT_INCA_RNL | Rounding loss for profit deals |
| NET_INT_INCA_RNP | Rounding profit for profit deals |
| NET_INT_INCA | Net income on accrual basis |
| NET_INT_INCC | Net Profit Income on Cash basis |
| NET_INT_INCC_URN | Net income on cash basis |
| OUTLEG_PRN | Out Leg Principal |
| OUTLEG_PRN_CONT | Out Leg Contingent Principal Amount |
| OUTLEG_PRN_DECR | Out Leg Principal Decrement |
| OUTLEG_PRN_INCR | Out Leg Principal Increment |
| OUTLEG_PRN_LIQD | Out Leg Principal Liquidation |
| PRV_INRVL_PAY | Previous In Leg Revaluation Payable |
| PRV_INRVL_PAY_PY | Previous INRVL Payable for Previous Year |
| PRV_INRVL_REC | Previous In Leg Revaluation Receivable |
| PRV_INRVL_REC_PY | Previous INRVL Receivable for Previous Year |
| PRV_NETRVL_EXP | Previous Net Revaluation Expense |
| PRV_NETRVL_EXP_PY | Previous Net Revalued Expense for Previous Year |
| PRV_NETRVL_INC | Previous Net Revaluation Income |
| PRV_NETRVL_INC_PY | Previous Net Revalued Income for Previous Year |
| PRV_OUTRVL_PAY | Previous Out Leg Revaluation Payable |
| PRV_OUTRVL_PAY_PY | Previous OUTRVL Payable for Previous Year |

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| Amount Tag | Description |
|---|---|
| PRV_OUTRVL_REC | Previous Out Leg Revaluation Receivable |
| PRV_OUTRVL_REC_PY | Previous OUTRVL Receivable for Previous Year |
| TRMN_EXP_AMORT | Termination Expense Amortization Amount |
| TRMN_GAIN | Termination Gain |
| TRMN_GAIN_CY | Current year Unrealized termination gain |
| TRMN_GAIN_DEF | Termination Gain Deferred |
| TRMN_GAIN_PY | Previous year Unrealized termination gain |
| TRMN_INC_AMORT | Termination Income Amortization Amount |
| TRMN_LOSS | Termination Loss |
| TRMN_LOSS_CY | Current year Unrealized termination loss |
| TRMN_LOSS_DEF | Termination Loss Deferred |
| TRMN_LOSS_PY | Previous year Unrealized termination loss |
| UDEFCHGBASIS | Charge Basis for UDEF Charges |
| Component_LIQD_CY | Current year Unrealized accrual amount for a component |
| Component_LIQD_PY | Previous year Unrealized accrual amount for a component |
| Component_IAC/EAC_NPRF | _NPRF tag would be created for each component.<br>This tag would represent accruals for net profit deals.<br>For example, DV_IN_INT_IAC_NPRF |
| Component_IAC/ EAC_NLSS | Accruals for Net loss deals |
| Component_DLIQ_PY | Previous year Unrealized outstanding |
| Component_DLIQ_CY | Current year Unrealized outstanding |
| INLEG_PRN_PURC | Inleg Principal Purchase |
| INLEG_PRN_SALE | Inleg Principal Sale |
| OUTLEG_PRN_PURC | Outleg Principal Purchase |
| OUTLEG_PRN_SALE | Inleg Principal Sale |

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In addition to these you can define amount tags as per your requirement for the ICCF and tax components that are attached to the product.

* The component is the ICCF component that you have created.

### 9.2.1 Accounting Roles

The following list contains the Accounting Roles that are applicable to the Derivative contracts that you can process at your bank.

**Table 9.3: Accounting Roles**

| Accounting Role | Description |
|---|---|
| BROK_PAID | Brokerage Paid |
| BROK_PAYABLE | Brokerage Payable |
| CONT_ASSET | Contingent Asset |
| CONT_ASSET_OFS | Contingent Asset Offset |
| CONT_FAIR_VAL | Contract Fair Value Account |
| CONT_LIAB | Contingent Liability |
| CONT_LIAB_OFS | Contingent Liability Offset |
| DV_IN_INT_INC | Income |
| DV_IN_INT_REC | Receivable |
| DV_IN_INT_RIA | Received in Advance |
| DV_OUT_INT_EXP | Expense |
| DV_OUT_INT_PAY | Payable |
| DV_OUT_INT_PIA | Paid in Advance |
| INCP_EXP | Inception Expense |
| INCP_GAIN_DEF | Inception Gain Deferral Account |
| INCP_INC | Inception Income |
| INCP_LOSS_DEF | Inception Loss Deferral Account |
| INLEG_ASSET | In Leg Asset |
| INLEG_RVL_EXP | In Leg Revaluation Expense |
| INLEG_RVL_INC | In Leg Revaluation Income |
| NET_RVL_EXP | Net Revaluation Expense |
| NET_RVL_INC | Net Revaluation Income |
| OUTLEG_LIAB | Out Leg Liability |
| OUTLEG_RVL_EXP | Out Leg Revaluation Expense |
| OUTLEG_RVL_INC | Out Leg Revaluation Income |

| Accounting Role | Description |
|---|---|
| TRMN_EXP | Termination Expense |
| TRMN_INC | Termination Income |
| TRMN_GAIN_DEF | Termination Gain Deferral Account |
| TRMN_LOSS_DEF | Termination Loss Deferral Account |
| Component_REC | Receivable |
| Component_PAY | Payable |
| Component_INC | Realized Income |
| Component_EXP | Realized Expense |
| Component_INC_UNRLZ | Unrealized Income |
| Component_EXP_UNRLZ | Unrealized Expense |
| TRMN_INC_UNRLZ | Unrealized termination income |
| TRMN_EXP_UNRLZ | Unrealized termination expense |
| NET_INT_INC | Net profit income |
| NET_INT_EXP | Net profit expense |
| NET_INT_RIA | Netted profit Received in advance |
| NET_INT_PIA | Netted profit paid in advance |
| NET_INT_INC_UNRLZ | Unrealized Net profit Income |
| NET_INT_EXP_UNRLZ | Unrealized Net profit Expense |
| DV_BRIDGE_GL | Derivatives Bridge GL |
| IV_TAX_COD | Tax Collected |
| IV_CHARGE_INC | Islamic Charges |

## 9.3 Event-wise Accounting Entries and Advices

This section discusses the suggested accounting entries and advices that needs to be generated for each event in the life cycle of Derivative contracts.

> **NOTE:** Some of the Amount Tags linked to the Accounting Roles are user defined.

This topic contains the following sections:

1) *DBOK: Contract Booking*

2) *DINT: Contract Initiation*

3) *DILQ: Contract Profit Liquidation*

4) *DPLQ: Contract Principal Liquidation*

5) *DRVL: Contract Revaluation*

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6) *DIAM: Contract Inception Amortization*

7) *DTER: Contract Termination*

8) *DAMN: Contract Amendment*

9) *DIAC: Contract Profit Accrual*

10) *DTAM: Contract Termination Amortization*

11) *DRRL: Contract Revaluation Reversal*

12) *UIDB:Upfront Profit Booking*

13) *DTER: Contract Termination*

14) *PCON:Purchase Confirmation*

15) *SCON: Sale Confirmation*

16) *DASS: Contract AssumptionConfirmation*

17) *DASG: Contract Assignment*

18) *DRVN:Contract Rate Revision*

## 9.3.1 DBOK: Contract Booking

### Accounting Entries

For currency and profit rate swap products wherein the 'Asset Movement Required' box is checked, you need to set up the following accounting entries:

Table 9.4: Accounting Entries

| Accounting Role | Amount Tag | Dr/Cr Indicator |
| --- | --- | --- |
| BROK_PAID | BROKAMT | DEBIT |
| BROK_PAYABLE | BROKAMT | CREDIT |
| CONT_ASSET | INLEG_PRN | DEBIT |
| CONT_ASSET_OFS | INLEG_PRN | CREDIT |
| CONT_LIAB | OUTLEG_PRN | CREDIT |
| CONT_LIAB_OFS | OUTLEG_PRN | DEBIT |

For products wherein the 'Asset Movement Required' box is not checked, you may additionally set up the following entries:.

Table 9.5: Accounting Entries

| Accounting Role | Amount Tag | Dr/Cr Indicator |
| --- | --- | --- |
| CONT_FAIR_VAL | INCP_GAIN | DEBIT |
| CONT_FAIR_VAL | INCP_GAIN_DEF | DEBIT |

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| Accounting Role | Amount Tag | Dr/Cr Indicator |
|---|---|---|
| CONT_FAIR_VAL | INCP_LOSS | CREDIT |
| CONT_FAIR_VAL | INCP_LOSS_DEF | CREDIT |
| INCP_EXP | INCP_LOSS | DEBIT |
| INCP_GAIN_DEF | INCP_GAIN_DEF | CREDIT |
| INCP_INC | INCP_GAIN | CREDIT |
| INCP_LOSS_DEF | INCP_LOSS_DEF | DEBIT |
| IV_TAX_COD | IV_TAX_LIQD | CREDIT |
| CUSTOMER | IV_TAX_LIQD | DEBIT |
| IV_CHARGE_INC | IV_CHARGE_LIQD | CREDIT |
| CUSTOMER | IV_CHARGE_LIQD | DEBIT |

**Table 9.6: Advices**

| Advice Name | Description | SWIFT Message |
|---|---|---|
| IV_OFFER | IV Contract Offer | DEBIT |
| DV_CCS_CONF | CCS Contract Confirmation | |
| DV_CCS_TKT | CCS Deal Ticket | MT361 |
| DV_IRS_CONF | IRS Contract Confirmation | |
| DV_IRS_TKT | IRS Deal Ticket | |

## 9.3.2 DINT: Contract Initiation

**Accounting Entries**

For profit rate swap products wherein the 'Asset Movement Required' box is checked, you need to set up the following accounting entries:

**Table 9.7: Accounting Entries**

| Accounting Role | Amount Tag | Dr/Cr Indicator |
|---|---|---|
| CONT_ASSET | INLEG_PRN | CREDIT |
| CONT_ASSET_OFS | INLEG_PRN | DEBIT |
| CONT_LIAB | OUTLEG_PRN | DEBIT |
| CONT_LIAB_OFS | OUTLEG_PRN | CREDIT |
| INLEG_ASSET | INLEG_PRN_PURC | DEBIT |
| DV_BRIDGE_GL | INLEG_PRN_PURC | CREDIT |
| DV_BRIDGE_GL | OUTLEG_PRN_SALE | CREDIT |

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| Accounting Role | Amount Tag | Dr/Cr Indicator |
|---|---|---|
| OUTLEG_LIAB | OUTLEG_PRN_SALE | DEBIT |
| OUTLEG_LIAB | OUTLEG_PRN_SALE | CREDIT |

For currency swap products wherein the 'Asset Movement Required' box is checked, you need to set up the following accounting entries:

**Table 9.8: Accounting Entries**

| Accounting Role | Amount Tag | Dr/Cr Indicator |
|---|---|---|
| CONT_ASSET | INLEG_PRN | CREDIT |
| CONT_ASSET_OFS | INLEG_PRN | DEBIT |
| CONT_LIAB | OUTLEG_PRN | DEBIT |
| CONT_LIAB_OFS | OUTLEG_PRN | CREDIT |
| INLEG_ASSET | INLEG_PRN_PURC | DEBIT |
| CUSTOMER | INLEG_PRN_PURC | CREDIT |
| CUSTOMER | OUTLEG_PRN_SALE | DEBIT |
| OUTLEG_LIAB | OUTLEG_PRN_SALE | CREDIT |

For products wherein the 'Asset Movement Required' box is not checked, you may additionally set up the following entries:

**Table 9.9: Accounting Entries**

| Accounting Role | Amount Tag | Dr/Cr Indicator |
|---|---|---|
| CUSTOMER | INLEG_PRN | CREDIT |
| CUSTOMER | OUTLEG_PRN | DEBIT |
| INLEG_ASSET | INLEG_PRN | DEBIT |
| OUTLEG_LIAB | OUTLEG_PRN | CREDIT |

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## 9.3.3 DILQ: Contract Profit Liquidation

**Accounting Entries**

For currency and profit rate swap products wherein the 'Asset Movement Required' box is checked, you need to set up the following accounting entries:

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**Table 9.10:  Accounting Entries**

| Accounting Role | Amount Tag | Dr/Cr Indicator |
|---|---|---|
| CUSTOMER | DV_IN_INT_RLIQ | DEBIT |
| DV_IN_INT_REC | DV_IN_INT_RLIQ | CREDIT |
| DV_OUT_INT_PAY | DV_OUT_INT_RLI Q | DEBIT |
| CUSTOMER | DV_OUT_INT_RLI Q | CREDIT |

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For products wherein the 'Asset Movement Required' box is not checked, you may set up the following entries:

**Table 9.11: Accounting Entries**

| Accounting Role | Amount Tag | Dr/Cr Indicator |
|---|---|---|
| CUSTOMER | DV-IN-INT_DLIQ | DEBIT |
| CUSTOMER | DV-IN-INT_ILIQ | DEBIT |
| CUSTOMER | DV-IN-INT_RLIQ | DEBIT |
| CUSTOMER | DV-OUT-INT_DLIQ | CREDIT |
| CUSTOMER | DV-OUT-INT_ELIQ | CREDIT |
| CUSTOMER | DV-OUT-INT_RLIQ | CREDIT |
| CUSTOMER | NET_INT_EXPC | CREDIT |
| CUSTOMER | NET_INT_INCC | DEBIT |
| DV-IN-INT_REC | NET_INT_INCC | CREDIT |
| DV-IN-INT_REC | DV-IN-INT_ILIQ | CREDIT |
| DV-IN-INT_REC | DV-IN-INT_RLIQ | CREDIT |
| DV-OUT-INT_PAY | NET_INT_EXPC | DEBIT |
| DV-OUT-INT_PAY | DV-OUT-INT_ELIQ | DEBIT |
| DV-OUT-INT_PAY | DV-OUT-INT_RLIQ | DEBIT |
| DV-OUT-INT_PIA | DV-OUT-INT_DLIQ | DEBIT |

You need to maintain the following accounting entry set-up when an arrears contract is liquidated with previous year adjustment option.

**Table 9.12: Accounting Entries**

| In/Out leg | Dr/Cr Indicator | Accounting Role | Amount Tag |
|---|---|---|---|
| In | Debit | Customer | Component_RLIQ |
| | Credit | Component_REC | Component_RLIQ |
| Out | Debit | Component_PAY | Component_RLIQ |
| | Credit | Customer | Component_RLIQ |
| In | Debit | Component_INC_UNRLZ | Component_RLIQ_PY |
| | Credit | Component_INC | Component_RLIQ_PY |
| | Debit | Component_INC_UNRLZ | Component_RLIQ_CY |
| | Credit | Component_INC | Component_RLIQ_CY |

| In/Out leg | Dr/Cr Indicator | Accounting Role | Amount Tag |
|---|---|---|---|
| Out | Debit | Component_EXP | Component_RLIQ_PY |
| | Credit | Component_EXP_UNRLZ | Component_RLIQ_PY |
| | Debit | Component_EXP | Component_RLIQ_PY |
| | Credit | Component_EXP_UNRLZ | Component_RLIQ_PY |

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**Table 9.13:  Accounting Entry Setup (Settlement on Cash basis - Advance and Arrears)**

| DR/CR | Accounting Role | | Amount Tag | |
|---|---|---|---|---|
| | Role | Description | Tag | Description |
| DR | CUSTOMER | Customer | DV_IN_INT_DLIQ | Profit amount (Inleg) |
| CR | DV_IN_INT_RIA | In leg profit Received in advance | DV_IN_INT_DLIQ | Profit Amount (Inleg) |
| DR | DV_OUT_INT_PIA | Out leg Expense Paid in Advance | DV_OUT_INT_DLIQ | Profit amount (Outleg) |
| CR | CUSTOMER | Customer | DV_OUT_INT_DLIQ | Profit amount (Outleg) |
| DR | CUSTOMER | Customer | NET_INT_INC | Net Income on Accrual basis. |
| CR | DV_IN_INT_RIA | Net Profit received in advance | NET_INT_INC | |
| DR | DV_OUT_INT_PIA | Net expense paid in advance | NET_INT_EXP | Net Expense on Accrual basis. |
| CR | CUSTOMER | Net Expense paid in advance | NET_INT_EXP | |

**Table 9.14:  Accounting Entry Setup (Settlement on Non Cash basis - Arrears Contracts)**

| DR/CR | Accounting Role | | Amount Tag | |
|---|---|---|---|---|
| | Role | Description | Tag | Description |

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| DR/CR | Accounting Role | | Amount Tag | |
|---|---|---|---|---|
| DR | CUSTOMER | Customer | DV_IN_INT_RLIQ | Profit amount (Inleg) |
| CR | DV_IN_INT_REC | In leg receivable GL | DV_IN_INT_RLIQs | Profit Amount (Inleg) |
| DR | DV_OUT_INT_PAY | Out leg payable GL | DV_OUT_INT_RLIQ | Profit amount (Outleg) |
| CR | CUSTOMER | Customer | DV_OUT_INT_RLIQ | Profit amount (Outleg) |
| DR | CUSTOMER | Customer | NET_INT_INC | Net Income on Accrual basis. |
| CR | DV_IN_INT_REC | Net Profit Receivable | NET_INT_INC | |
| DR | DV_OUT_INT_PAY | Net expense Payable | NET_INT_EXP | Net Expense on Accrual basis. |
| CR | CUSTOMER | Net Expense | NET_INT_EXP | |

**NOTE:** In all the above scenarios (Settlement on cash and non cash basis), netting tags (NET_INT_INC and NET_INT_EXP) will be updated only if the in leg and out leg schedules coincide. Other amount tags will not be applicable in this case.

## 9.3.4  DPLQ: Contract Principal Liquidation

**Accounting Entries**

For profit rate swap products, wherein the **Asset Movement Required** check box is selected, you need to set up the following accounting entries.

**Table 9.15:   Accounting Entries**

| Accounting Role | Amount Tag | Dr/Cr Indicator |
|---|---|---|
| DV_BRIDGE_GL | INLEG_PRN_SALE | DEBIT |
| INLEG_ASSET | INLEG_PRN_SALE | CREDIT |
| OUTLEG_LIAB | OUTLEG_PRN_PURC | DEBIT |
| DV_BRIDGE_GL | OUTLEG_PRN_PURC | CREDIT |
| INLEG_ASSET | INLEG_PRN_PURC | DEBIT |
| DV_BRIDGE_GL | INLEG_PRN_PURC | CREDIT |
| DV_BRIDGE_GL | OUTLEG_PRN_SALE | DEBIT |
| OUTLEG_LIAB | OUTLEG_PRN_SALE | CREDIT |

For currency swap products wherein the 'Asset Movement Required' box is checked, you need to set up the following accounting entries:

**Table 9.16:   Accounting Entries**

| Accounting Role | Amount Tag | Dr/Cr Indicator |
|---|---|---|
| CUSTOMER | INLEG_PRN_SALE | DEBIT |
| INLEG_ASSET | INLEG_PRN_SALE | CREDIT |
| OUTLEG_LIAB | OUTLEG_PRN_PURC | DEBIT |
| CUSTOMER | OUTLEG_PRN_PURC | CREDIT |
| INLEG_ASSET | INLEG_PRN_PURC | DEBIT |
| CUSTOMER | INLEG_PRN_PURC | CREDIT |
| CUSTOMER | OUTLEG_PRN_SALE | DEBIT |
| OUTLEG_LIAB | OUTLEG_PRN_SALE | CREDIT |

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For products wherein the 'Asset Movement Required' box is not checked, you may set up the
following entries:

**Table 9.17:   Accounting Entries**

| Accounting Role | Amount Tag | Dr/Cr Indicator |
|---|---|---|
| CONT_ASSET | NLEG_PRN_DECR | CREDIT |
| CONT_ASSET | INLEG_PRN_INCR | DEBIT |
| CONT_ASSET | INLEG_PRN_LIQD | CREDIT |
| CONT_ASSET_OFS | INLEG_PRN_DECR | DEBIT |
| CONT_ASSET_OFS | INLEG_PRN_INCR | DEBIT |
| CONT_ASSET_OFS | INLEG_PRN_LIQD | DEBIT |
| CONT_ASSET_OFS | OUTLEG_PRN_DECR | CREDIT |
| CONT_ASSET_OFS | OUTLEG_PRN_INCR | DEBIT |
| CONT_LIAB | OUTLEG_PRN_DECR | DEBIT |
| CONT_LIAB | OUTLEG_PRN_INCR | CREDIT |
| CONT_LIAB | OUTLEG_PRN_LIQD | DEBIT |
| CONT_LIAB_OFS | OUTLEG_PRN_LIQD | CREDIT |
| CUSTOMER | INLEG_PRN_DECR | DEBIT |
| CUSTOMER | INLEG_PRN_INCR | CREDIT |
| CUSTOMER | INLEG_PRN_LIQD | DEBIT |
| CUSTOMER | OUTLEG_PRN_DECR | CREDIT |
| CUSTOMER | OUTLEG_PRN_INCR | DEBIT |
| CUSTOMER | OUTLEG_PRN_LIQD | CREDIT |
| INLEG_ASSET | INLEG_PRN_DECR | CREDIT |
| INLEG_ASSET | INLEG_PRN_INCR | CREDIT |
| INLEG_ASSET | INLEG_PRN_LIQD | CREDIT |
| OUTLEG_LIAB | OUTLEG_PRN_DECR | DEBIT |
| OUTLEG_LIAB | OUTLEG_PRN_INCR | CREDIT |
| OUTLEG_LIAB | OUTLEG_PRN_LIQD | DEBIT |

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## 9.3.5  DRVL: Contract Revaluation

**Accounting Entries**

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**Table 9.18:   Accounting Entries**

| Accounting Role | Amount Tag | Dr/Cr Indicator |
|---|---|---|
| CONT_FAIR_VAL | CUR_INRVL_PAY | CREDIT |
| CONT_FAIR_VAL | CUR_INRVL_REC | DEBIT |
| CONT_FAIR_VAL | CUR_NETRVL_EXP | CREDIT |
| CONT_FAIR_VAL | CUR_NETRVL_INC | DEBIT |
| CONT_FAIR_VAL | CUR_OUTRVL_PAY | CREDIT |
| CONT_FAIR_VAL | CUR_OUTRVL_REC | DEBIT |
| CONT_FAIR_VAL | PRV_INRVL_PAY | DEBIT |
| CONT_FAIR_VAL | PRV_INRVL_REC | CREDIT |
| CONT_FAIR_VAL | PRV_OUTRVL_PAY | DEBIT |
| CONT_FAIR_VAL | PRV_OUTRVL_REC | CREDIT |
| CONT_FAIR_VAL | PRV_OUTRVL_PAY | CREDIT |
| CONT_FAIR_VAL | PRV_OUTRVL_REC | DEBIT |
| NLEG_RVL_EXP | CUR_INRVL_PAY | DEBIT |
| NLEG_RVL_EXP | PRV_INRVL_PAY | CREDIT |
| INLEG_RVL_INC | CUR_INRVL_REC | CREDIT |
| INLEG_RVL_INC | PRV_INRVL_REC | DEBIT |
| NET_RVL_EXP | CUR_NETRVL_EXP | DEBIT |
| NET_RVL_EXP | PRV_NETRVL_EXP | CREDIT |
| NET_RVL_INC | CUR_NETRVL_INC | CREDIT |
| NET_RVL_INC | PRV_NETRVL_INC | DEBIT |
| OUTLEG_RVL_EXP | CUR_OUTRVL_PAY | DEBIT |
| OUTLEG_RVL_EXP | PRV_OUTRVL_PAY | CREDIT |
| OUTLEG_RVL_INC | CUR_OUTRVL_REC | CREDIT |
| OUTLEG_RVL_INC | PRV_OUTRVL_REC | DEBIT |

**Advices**

No advices allowed for this Event.

## 9.3.6   DIAM: Contract Inception Amortization

**Accounting Entries**

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**Table 9.19: Accounting Entries**

| Accounting Role | Amount Tag | Dr/Cr Indicator |
|---|---|---|
| INCP_EXP | INCP_EXP_AMORT | DEBIT |
| INCP_GAIN_DEF | INCP_INC_AMORT | DEBIT |
| INCP_INC | INCP_INC_AMORT | CREDIT |
| INCP_LOSS_DEF | INCP_EXP_AMORT | CREDIT |

**Advices**

No advices allowed for this Event.

## 9.3.7 DTER: Contract Termination

**Accounting Entries for NPV/Rebate.**

**Table 9.20: Accounting Entries for NPV/Rebate**

| Accounting Role | Amount Tag | Dr/Cr Indicator |
|---|---|---|
| DV_IN_INT_INC | DV_IN_INT_IAC | CREDIT |
| DV_IN_INT_RIA | DV_IN_INT_IAC | DEBIT |
| DV_IN_INT_INC | DV_IN_INT_JEAC | DEBIT |
| DV_IN_INT_REC | DV_IN_INT_JEAC | CREDIT |
| DV_OUT_INT_EXP | DV_OUT_INT_EAC | DEBIT |
| DV_OUT_INT_PIA | DV_OUT_INT_EAC | CREDIT |
| DV_OUT_INT_EXP | DV_OUT_INT_JIAC | CREDIT |
| DV_OUT_INT_PAY | DV_OUT_INT_JIAC | DEBIT |
| CONT_ASSET | INLEG_PRN_CONT | CREDIT |
| CONT_ASSET_OFS | INLEG_PRN_CONT | DEBIT |
| CONT_ASSET | INLEG_PRN_LIQD | CREDIT |
| CUSTOMER | INLEG_PRN_LIQD | DEBIT |
| CONT_ASSET_OFS | INLEG_PRN_LIQD | DEBIT |
| INLEG_ASSET | INLEG_PRN_LIQD | CREDIT |
| CONT_LIAB | OUTLEG_PRN_CONT | DEBIT |
| CONT_LIAB_OFS | OUTLEG_PRN_CONT | CREDIT |
| CONT_LIAB | OUTLEG_PRN_LIQD | DEBIT |
| OUTLEG_LIAB | OUTLEG_PRN_LIQD | DEBIT |
| CUSTOMER | OUTLEG_PRN_LIQD | CREDIT |
| CONT_LIAB_OFS | OUTLEG_PRN_LIQD | CREDIT |

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| Accounting Role | Amount Tag | Dr/Cr Indicator |
|---|---|---|
| CUSTOMER | TRMN_GAIN | DEBIT |
| TRMN_INC | TRMN_GAIN | CREDIT |
| CUSTOMER | TRMN_LOSS | CREDIT |
| TRMN_EXP | TRMN_LOSS | DEBIT |

**Table 9.21:   Advices**

| Advice Name | Description | SWIFT Message |
|---|---|---|
| DV_CCS_TRMN | CCS Termination | MT365 |
| DV_IRS_TRMN | IRS Termination | |

## 9.3.8   DAMN: Contract Amendment

**Accounting Entries**

Nil

**Table 9.22:   Advices**

| Advice Name | Description | SWIFT Message |
|---|---|---|
| DV_IRS_AMND | IRS Amendment | |
| DV_CCS_AMND | CCS Amendment | MT365 |

## 9.3.9   DIAC: Contract Profit Accrual

**Accounting Entries**

For currency swap products wherein the 'Asset Movement Required' box is checked, you need to set up the following accounting entries:

**Table 9.23:   Accounting Entries**

| Accounting Role | Amount Tag | Dr/Cr Indicator |
|---|---|---|
| DV_IN_INT_UID | DV_IN_INT_RAC | DEBIT |
| DV_IN_INT_INC | DV_IN_INT_RAC | CREDIT |
| DV_OUT_INT_EXP | DV_OUT_INT_PAC | DEBIT |
| DV_OUT_INT_UID | DV_OUT_INT_PAC | CREDIT |

For products wherein the 'Asset Movement Required' box is not checked, you may additionally set up the following entries:

**Table 9.24: Accounting Entries**

| Accounting Role | Amount Tag | Dr/Cr Indicator |
|---|---|---|
| DV-IN-INT_INC | DV-IN-INT_IAC | CREDIT |
| DV-IN-INT_UID | DV-IN-INT_IAC | DEBIT |
| DV-OUT-INT_EXP | DV-OUT-INT_EAC | DEBIT |
| DV-OUT-INT_UID | DV-OUT-INT_EAC | CREDIT |
| DV-IN-INT_INC | DV-IN-INT_IAC | CREDIT |
| DV-IN-INT_RIA | DV-IN-INT_IAC | DEBIT |
| DV-OUT-INT_EXP | DV-OUT-INT_EAC | DEBIT |
| DV-OUT-INT_PIA | DV-OUT-INT_EAC | CREDIT |

Entries that are passed for the DIAC event (Arrears Contracts) for transfer of unrealized to realized income are as follows:

**Table 9.25: Accounting Entries**

| In/Out leg | Dr/Cr Indicator | Accounting Role | Amount Tag |
|---|---|---|---|
| In | Debit | Component_REC | Component_RAC |
| | Credit | Component_INC_UNRLZ | Component_RAC |
| Out | Debit | Component_EXP_UNRLZ | Component_PAC |
| | Credit | Component_PAY | Component_PAC |

Entries that are passed for the DIAC event (Advance Contracts) for transfer of unrealized to realized income are as follows:

**Table 9.26: Accounting Entries**

| In/Out leg | Dr/Cr Indicator | Accounting Role | Amount Tag |
|---|---|---|---|
| In | Debit | Component_RIA | Component_IAC |
| | Credit | Component_INC_UNRLZ | Component_IAC |
| Out | Debit | Component_EXP_UNRLZ | Component_EAC |
| | Credit | Component_PIA | Component_EAC |
| Final Accruals (In addition to above) | | | |

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| In/Out leg | Dr/Cr Indicator | Accounting Role | Amount Tag |
|---|---|---|---|
| In | Debit | Component_INC_UNRLZ | Component_DLIQ_PY |
| | Credit | Component_INC | Component_DLIQ_PY |
| | Debit | Component_INC_UNRLZ | Component_DLIQ_CY |
| | Credit | Component_INC | Component_DLIQ_CY |
| Out | Debit | Component_EXP | Component_DLIQ_PY |
| | Credit | Component_EXP_UNRLZ | Component_DLIQ_PY |
| | Debit | Component_EXP | Component_DLIQ_PY |
| | Credit | Component_EXP_UNRLZ | Component_DLIQ_PY |

**Advices**

No advices allowed for this Event.

## 9.3.10 DTAM: Contract Termination Amortization

**Accounting Entries**

**Table 9.27: Accounting Entries**

| Accounting Role | Amount Tag | Dr/Cr Indicator |
|---|---|---|
| TRMN_EXP | TRMN_EXP_AMORT | CREDIT |
| TRMN_GAIN_DEF | TRMN_INC_AMORT | DEBIT |
| TRMN_INC | TRMN_INC_AMORT | CREDIT |
| TRMN_LOSS_DEF | TRMN_EXP_AMORT | DEBIT |

Entries that are passed during the for transfer of unrealized to realized income are as follows:

**Table 9.28: Accounting Entries**

| Gain/Loss | Dr/Cr Indicator | Accounting Role | Amount Tag |
|---|---|---|---|
| Gain | Debit | TRMN_GAIN_DEF | TRMN_INC_AMORT |
|  | Credit | TRMN_INC_UNRLZ | TRMN_INC_AMORT |
| Loss | Debit | TRMN_EXP_UNRLZ | TRMN_EXP_AMORT |
|  | Credit | TRMN_LOSS_DEF | TRMN_EXP_AMORT |
| On Contract Maturity (In addition to above) | | | |
| Gain | Debit | TRMN_INC_UNRLZ | TRMN_GAIN_PY |
|  | Credit | TRMN_INC TR | TRMN_GAIN_PY |
|  | Debit | TRMN_INC_UNRLZ TRMN | TRMN_GAIN_CY |
|  | Credit | TRMN_INC | TRMN_GAIN_CY |
| On Contract Maturity (In addition to above) | | | |
| Gain | Debit | TRMN_INC_UNRLZ | TRMN_GAIN_PY |
|  | Credit | TRMN_INC | TRMN_GAIN_PY |
|  | Debit | TRMN_INC_UNRLZ TRMN | TRMN_GAIN_CY |
|  | Credit | TRMN_INC | TRMN_GAIN_CY |
| Loss | Debit | TRMN_EXP | TRMN_LOSS_PY |
|  | Credit | TRMN_EXP_UNRLZ | TRMN_LOSS_PY |
|  | Debit | TRMN_EXP | TRMN_LOSS_CY |

| Gain/Loss | Dr/Cr Indicator | Accounting Role | Amount Tag |
|---|---|---|---|
| | Credit | TRMN_EXP_UNRLZ | TRMN_LOSS_CY |

If the amount tag is of type Component_RLIQ/DLIQ_PY and if the accounting role pertains to unrealized income/expense, the head for the accounting role will be replaced by the previous year adjustment GL, while passing accounting entries.

**NOTE:** The transfer of income/expense from the previous year adjustment GL to the realized income/ expense GL happens only if the Track PY P&L Adjustment option has been set as a branch preference through the Branch Parameter screen.

**NOTE:** When an arrears contract is liquidated (DILQ event) or an advance contract completes accruals (DIAC event), the income transfer to the realized income GL from the unrealized GL is performed first using the Previous Year Adjustment GL maintained in Chart of Accounts. This is because the previous year unrealized income would have already moved to the year ends P and L (EYPL) GL after financial closure. The remaining amount if any is debited from the current year unrealized income GL.

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## 9.3.11  DRRL: Contract Revaluation Reversal

**Case I – Next Day in BOD (when next day is not the beginning of a new financial year) or at the time of the next revaluation.**

Table 9.29:  Accounting Entries

| Accounting Role | Amount Tag | Debit/Credit |
|---|---|---|
| In Leg entries | | |
| INLEG_RVL_INC | PRV_INRVL_REC | Debit |
| CONT_FAIR_VAL | PRV_INRVL_REC | Credit |
| CONT_FAIR_VAL | PRV_INRVL_PAY | Debit |
| INLEG_RVL_EXP | PRV_INRVL_PAY | Credit |
| Out Leg entries | | |
| OUTLEG_RVL_INC | PRV_OUTRVL_REC | Debit |
| CONT_FAIR_VAL | PRV_OUTRVL_REC | Credit |
| CONT_FAIR_VAL | PRV_OUTRVL_PAY | Debit |
| OUTLEG_RVL_-EXP | PRV_OUTRVL_PAY | Credit |
| In case of Revaluation Netting | | |
| NET_RVL_INC | PRV_NETRVL_INC | Debit |
| CONT_FAIR_VAL | PRV_NETRVL_INC | Credit |
| CONT_FAIR_VAL | PRV_NETRVL_EXP | Debit |
| NET_RVL_EXP | PRV_NETRVL_EXP | Credit |

**Case II – Next Day during BOD (if the next day is the beginning of a new financial year).**

Table 9.30:  Accounting Entries

| Accounting Role | Amount Tag | Debit/Credit |
|---|---|---|
| In Leg entries | | |
| INLEG_RVL_INC | PRV_INRVL_REC_PY | Debit |
| CONT_FAIR_VAL | PRV_INRVL_REC_PY | Credit |
| CONT_FAIR_VAL | PRV_INRVL_PAY_PY | Debit |
| INLEG_RVL_EXP | PRV_INRVL_PAY_PY | Credit |
| Out Leg Entries | | |
| OUTLEG_RVL_INC | PRV_OUTRVL_REC_PY | Debit |
| CONT_FAIR_VAL | PRV_OUTRVL_REC_PY | Credit |

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| Accounting Role | Amount Tag | Debit/Credit |
|---|---|---|
| CONT_FAIR_VAL | PRV_OUTRVL_PAY_PY | Debit |
| OUTLEG_RVL_-EXP | PRV_OUTRVL_PAY_PY | Credit |
| In case of Revaluation Netting | | |
| NET_RVL_INC | PRV_NETRVL_INC_PY | Debit |
| CONT_FAIR_VAL | PRV_NETRVL_INC_PY | Credit |
| CONT_FAIR_VAL | PRV_NETRVL_EXP_PY | Debit |
| NET_RVL_EXP | PRV_NETRVL_EXP_PY | Credit |

For FRA contracts satisfying the following conditions the accounting entries for the Profit Settlement (Cash and Accrual) and Profit Accrual events are given below with the help of an example.

**Conditions**

- The Netting Required option has to be enabled at the derivatives type level and Accrual Required has to be either enabled or disabled for both the legs. An error message will be shown if this is not the case.

- This applies only to FRA contracts having the following definition of the derivative type attached in the product:

    - Netting Required needs to be checked

    - Payment method for both the in leg and out leg is Advance.

    - Principal Exchange required is No.

    - Asynchronous Profit schedules are not allowed.

    - Asynchronous Revision schedules are not allowed

        **NOTE:** Component_IAC/EAC_NLSS/NPRF tags for each of the profit components are created automatically on creation of a new profit class.

## 9.3.12   UIDB:Upfront Profit Booking

**Accounting Entries**

For currency and profit rate swap products wherein the 'Asset Movement Required' box is

checked, you need to set up the following accounting entries:

**Advices**

**Table 9.31:   Accounting Entries**

| Accounting Role | Amount Tag | Dr/Cr Indicator |
|---|---|---|
| DV-IN-INT_REC | DV-IN-INT_UINT | DEBIT |
| DV-IN-INT_UID | DV-IN-INT_UINT | CREDIT |
| DV-OUT-INT_UID | DV-OUT-INT_UINT | DEBIT |
| DV-OUT-INT_PAY | DV-OUT-INT_UINT | CREDIT |

Nil

Following are the UIDB accounting entries that are passed along with other related events:

## 9.3.13   DTER: Contract Termination

**Accounting Entries.**

**Table 9.32:   Accounting Entries**

| Accounting Role | Amount Tag | Dr/Cr Indicator |
|---|---|---|
| CONT_ASSET | INLEG_PRN_CONT | CREDIT |
| CONT_ASSET | INLEG_PRN_LIQD | CREDIT |
| CONT_ASSET_OFS | INLEG_PRN_CONT | DEBIT |
| CONT_ASSET_OFS | INLEG_PRN_LIQD | DEBIT |
| CONT_LIAB | OUTLEG_PRN_CONT | DEBIT |
| CONT_LIAB | OUTLEG_PRN_LIQD | DEBIT |
| CONT_LIAB_OFS | OUTLEG_PRN_CONT | CREDIT |
| CONT_LIAB_OFS | OUTLEG_PRN_LIQD | CREDIT |
| CUSTOMER | INLEG_PRN_LIQD | DEBIT |
| CUSTOMER | OUTLEG_PRN_LIQD | CREDIT |
| CUSTOMER | TRMN_GAIN | DEBIT |
| CUSTOMER | TRMN_LOSS | CREDIT |
| DV-IN-INT_INC | DV-IN-INT_IAC | CREDIT |
| DV-IN-INT_INC | DV-IN-INT_JEAC | DEBIT |
| DV-IN-INT_REC | DV-IN-INT_JEAC | CREDIT |

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| Accounting Role | Amount Tag | Dr/Cr Indicator |
|---|---|---|
| DV-IN-INT_RIA | DV-IN-INT_IAC | DEBIT |
| DV-OUT-INT_EXP | DV-OUT-INT_EAC | DEBIT |
| DV-OUT-INT_EXP | DV-OUT-INT_JIAC | CREDIT |
| DV-OUT-INT_PAY | DV-OUT-INT_JIAC | DEBIT |
| DV-OUT-INT_PIA | DV-OUT-INT_EAC | CREDIT |
| INLEG_ASSET | INLEG_PRN_LIQD | CREDIT |
| OUTLEG_LIAB | OUTLEG_PRN_LIQD | DEBIT |
| TRMN_EXP | TRMN_LOSS | DEBIT |
| TRMN_INC | TRMN_GAIN | CREDIT |

**Advices**

**Table 9.33: Accounting Entries**

| Advice Name | Description |
|---|---|
| DV_CCS_TRMN | Cross Currency Swap Termination |

## 9.3.14 PCON:Purchase Confirmation

**Accounting Entries**

Nil

**Table 9.34: Advices**

| Advice Name | Description |
|---|---|
| IV_ACPT_OFFER | Generate Acceptance of offer for IV Contracts |

## 9.3.15 SCON: Sale Confirmation

**Accounting Entries**

Nil

**Advices**

Nil

## 9.3.16 DASS: Contract AssumptionConfirmation

**Accounting Entries**

Nil

**Table 9.35: Advices**

| Advice Name | Description |
|---|---|
| DV_ASSIGN_1 | Assignment Adv to Deal Party |

| Advice Name | Description |
|---|---|
| DV_ASSIGN_2 | Assignment Adv to Assigning Party |

## 9.3.17  DASG: Contract Assignment

**Accounting Entries**

Nil

**Table 9.36:  Advices**

| Advice Name | Description |
|---|---|
| DV_ASSIGN_1 | Assignment Adv to Deal Party |
| DV_ASSIGN_2 | Assignment Adv to Assigning Party |

## 9.3.18  DRVN:Contract Rate Revision

**Accounting Entries**

Nil

**Table 9.37:  Advices**

| Advice Name | Description |
|---|---|
| DV_RATE_RESET | Floating Rate Reset |

# Annexure B - Error Codes and Messages

## Error Codes and Messages

| Function ID | Error Code | Message |
|---|---|---|
| DV-RVN-001 | DVRESET0 | Unhandled Exception while processing rate revision |
| DV-ADV-001 | DVADVSRV | Unhandled exception while processing messages to be generated |
| DV-AML-001 | DVAMLSRV | Unhandled exception during message generation for FRA confirmation |
| DV-AML-002 | DVAMLSRV | This message cannot be sent for this contract |
| DV-AML-003 | DVAMLSRV | This message cannot be sent for this contract |
| DV-AML-004 | DVAMLSRV | Unhandled exception while generating message for Rate Swap confirmation |
| DV-AML-005 | DVAMLSRV | Unhandled exception while generating message for contract assignment |
| DV-AML-006 | DVAMLSRV | Unhandled exception while getting in leg details |
| DV-AML-007 | DVAMLSRV | Unhandled exception while getting out leg details |
| DV-AML-008 | DVAMLSRV | Unhandled exception while getting in leg details |
| DV-AML-009 | DVAMLSRV | Unhandled exception while getting out leg details |
| DV-AML-010 | DVAMLSRV | Unhandled exception while getting the general terms of the contract |
| DV-AML-011 | DVAMLSRV | Unhandled exception while getting sender and receiver addresses |

| Function ID | Error Code | Message |
|---|---|---|
| DV-AML-012 | DVAMLSRV | Unhandled exception while getting broker details |
| DV-AML-013 | DVAMLSRV | Unhandled exception while getting agreement details |
| DV-AML-014 | DVAMLSRV | Unhandled exception while getting payment dates |
| DV-AML-015 | DVAMLSRV | Unhandled exception while getting payment dates |
| DV-AML-016 | DVAMLSRV | Unhandled exception while getting reset dates |
| DV-AML-017 | DVAMLSRV | Unhandled exception while getting compounding dates |
| DV-AML-018 | DVAMLSRV | Unhandled exception while getting settlement details |
| DV-AML-019 | DVAMLSRV | Unhandled exception while getting account details |
| DV-AML-020 | DVAMLSRV | Unhandled exception while processing a tag |
| DV-AMR-002 | DVAMORT0 | Product is not Open |
| DV-AMR-003 | DVAMORT0 | Product is not Authorized |
| DV-AMR-004 | DVAMORT0 | Product is not Open |
| DV-AMR-005 | DVAMORT0 | Product is not Authorized |
| DV-AMR-011 | DVAMORT0 | Unhandled exception while obtaining the periodic amort date |
| DV-AMR-021 | DVAMORT0 | Unhandled exception while processing periodic inception amort |
| DV-AMR-031 | DVAMORT0 | Unhandled exception while processing periodic termination amort |
| DV-AMR-101 | DVAMORT1 | Unhandled exception while processing for a contract |
| DV-AMR-102 | DVAMORT1 | Failed to round the amount |
| DV-AMR-103 | DVAMORT1 | Failed to round the amount |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-AMR-121 | DVAMORT1 | Unhandled exception while populating product amort |
| DV-AMR-131 | DVAMORT1 | Unhandled exception while populating period amort |
| DV-AMR-132 | DVAMORT1 | No data found for periodic amortization details |
| DV-AMR-141 | DVAMORT1 | Unhandled exception while populating amort master |
| DV-AMR-151 | DVAMORT1 | Unhandled exception while populating product entry |
| DV-AMR-161 | DVAMORT1 | Unhandled exception while building accounting entry |
| DV-AMR-171 | DVAMORT1 | Unhandled exception while processing for amount tag |
| DV-AUT-001 | DVCCOATH | Unhandled exception while authorizing the Contract |
| DV-AUT-002 | DVCCOATH | Maker Cannot Authorize the Contract |
| DV-AUT-003 | DVCCOATH | Rekey Field In Leg Currency is incorrect |
| DV-AUT-004 | DVCCOATH | Rekey Field Out Leg Currency is incorrect |
| DV-AUT-005 | DVCCOATH | Rekey Field In Leg Principal Amount is incorrect |
| DV-AUT-006 | DVCCOATH | Rekey Field Out Leg Principal Amount is incorrect |
| DV-AUT-007 | DVCCOATH | Rekey Field Value Date is Incorrect |
| DV-AUT-008 | DVCCOATH | Rekey Field Maturity Date is Incorrect |
| DV-AUT-009 | DVCCOATH | Override(s) are not confirmed |
| DV-AUT-010 | DVCCOATH | Do You Want to Continue Authorization |
| DV-AUT-012 | DVCCOATH | Failed to authorize the contract |
| DV-BCH-001 | DVBCHSRV | Unhandled exception while preparing for batch |

| Function ID | Error Code | Message |
|---|---|---|
| DV-AMR-002 | DVAMORT0 | Product is not Open |
| DV-AMR-003 | DVAMORT0 | Product is not Authorized |
| DV-AMR-004 | DVAMORT0 | Product is not Open |
| DV-AMR-005 | DVAMORT0 | Product is not Authorized |
| DV-AML-006 | DVAMLSRV | Unhandled exception while getting in leg details |
| DV-AML-007 | DVAMLSRV | Unhandled exception while getting out leg details |
| DV-AML-008 | DVAMLSRV | Unhandled exception while getting in leg details |
| DV-AML-009 | DVAMLSRV | Unhandled exception while getting out leg details |
| DV-AML-010 | DVAMLSRV | Unhandled exception while getting the general terms of the contract |
| DV-AML-011 | DVAMLSRV | Unhandled exception while getting sender and receiver addresses |
| DV-AML-012 | DVAMLSRV | Unhandled exception while getting broker details |
| DV-AML-013 | DVAMLSRV | Unhandled exception while getting agreement details |
| DV-AML-014 | DVAMLSRV | Unhandled exception while getting payment dates |
| DV-AML-015 | DVAMLSRV | Unhandled exception while getting payment dates |
| DV-AML-016 | DVAMLSRV | Unhandled exception while getting reset dates |
| DV-AML-017 | DVAMLSRV | Unhandled exception while getting compounding dates |
| DV-AML-018 | DVAMLSRV | Unhandled exception while getting settlement details |
| DV-AML-019 | DVAMLSRV | Unhandled exception while getting account details |
| DV-AML-020 | DVAMLSRV | Unhandled exception while processing a tag |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-AMR-002 | DVAMORT0 | Product is not Open |
| DV-AMR-003 | DVAMORT0 | Product is not Authorized |
| DV-AMR-004 | DVAMORT0 | Product is not Open |
| DV-AMR-005 | DVAMORT0 | Product is not Authorized |
| DV-AMR-011 | DVAMORT0 | Unhandled exception while obtaining the periodic amort date |
| DV-AMR-021 | DVAMORT0 | Unhandled exception while processing periodic inception amort |
| DV-AMR-031 | DVAMORT0 | Unhandled exception while processing periodic termination amort |
| DV-AMR-101 | DVAMORT1 | Unhandled exception while processing for a contract |
| DV-AMR-102 | DVAMORT1 | Failed to round the amount |
| DV-AMR-103 | DVAMORT1 | Failed to round the amount |
| DV-AMR-121 | DVAMORT1 | Unhandled exception while populating product amort |
| DV-AMR-131 | DVAMORT1 | Unhandled exception while populating period amort |
| DV-AMR-132 | DVAMORT1 | No data found for periodic amortization details |
| DV-AMR-141 | DVAMORT1 | Unhandled exception while populating amort master |
| DV-AMR-151 | DVAMORT1 | Unhandled exception while populating product entry |
| DV-AMR-161 | DVAMORT1 | Unhandled exception while building accounting entry |
| DV-AMR-171 | DVAMORT1 | Unhandled exception while processing for amount tag |
| DV-AUT-001 | DVCCOATH | Unhandled exception while authorizing the Contract |
| DV-AUT-002 | DVCCOATH | Maker Cannot Authorize the Contract |

| Function ID | Error Code | Message |
|---|---|---|
| DV-AUT-003 | DVCCOATH | Rekey Field In Leg Currency is incorrect |
| DV-AUT-004 | DVCCOATH | Rekey Field Out Leg Currency is incorrect |
| DV-AUT-005 | DVCCOATH | Rekey Field In Leg Principal Amount is incorrect |
| DV-AUT-006 | DVCCOATH | Rekey Field Out Leg Principal Amount is incorrect |
| DV-AUT-007 | DVCCOATH | Rekey Field Value Date is Incorrect |
| DV-AUT-008 | DVCCOATH | Rekey Field Maturity Date is Incorrect |
| DV-AUT-009 | DVCCOATH | Override(s) are not confirmed |
| DV-AUT-010 | DVCCOATH | Do You Want to Continue Authorization |
| DV-AUT-012 | DVCCOATH | Failed to authorize the contract |
| DV-BCH-001 | DVBCHSRV | Unhandled exception while preparing for batch |
| DV-BCH-002 | DVBCHSRV | Batch is configured as Mandatory Function in invalid End of Cycle Group |
| DV-BCH-005 | DVBCHSRV | Unhandled exception while obtaining the process till date |
| DV-BCH-011 | DVBCHSRV | Unhandled exception while checking program status |
| DV-BCH-012 | DVBCHSRV | Batch already processed |
| DV-BCH-013 | DVBCHSRV | Predecessor Functions to Batch are pending |
| DV-BCH-021 | DVBATCH | Unhandled Exception while calculating the process till date |
| DV-BCH-022 | DVBCHSRV | Branch Parameters not maintained for Derivatives |
| DV-BCH-031 | DVBCHSRV | Unhandled exception while obtaining the Period End Date |
| DV-BCH-032 | DVBCHSRV | Failed to obtain the Period End date for the Branch |

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| Function ID | Error Code | Message |
|-------------|-----------|---------|
| DV-BCH-041 | DVBCHSRV | Unhandled exception while preparing for batch |
| DV-BCH-051 | DVBCHSRV | Unhandled exception while preparing for batch |
| DV-BCH-061 | DVBCHSRV | Unhandled exception while preparing for batch |
| DV-BCH-071 | DVBCHSRV | Unhandled exception while processing batch |
| DV-BCH-081 | DVBCHSRV | Unhandled exception while processing batch |
| DV-BCH-091 | DVBCHSRV | Unhandled exception while processing batch |
| DV-BCH-101 | DVBCHSRV | Unhandled exception while unmarking End of Transaction Input |
| DV-BCH-111 | DVBATCH | Unhandled Exception while processing Batch |
| DV-CEV-001 | DVCNTEV0 | Unhandled Exception While Processing The Booking Event |
| DV-CEV-011 | DVCNTEV0 | Unhandled Exception While Processing the revision Event |
| DV-CEV-021 | DVCNTEV0 | Unhandled Exception While Processing the Initiation Event |
| DV-CEV-031 | DVCNTEV0 | Unhandled Exception While Amortizing Inception Value |
| DV-CEV-041 | DVCNTEV0 | Unhandled Exception While Processing the Liquidation Event |
| DV-CEV-051 | DVCNTEV0 | Unhandled Exception While Accruing Profit |
| DV-CEV-061 | DVCNTEV0 | Unhandled Exception While Processing Termination Event |
| DV-CEV-071 | DVCNTEV0 | Unhandled Exception While building tags for Booking Event |
| DV-CEV-081 | DVCNTEV0 | Unhandled Exception While building tags for Initiation Event |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-CEV-091 | DVCNTEV0 | Unhandled Exception While building tags for Termination Event |
| DV-CSR-001 | DVCNSRV0 | Unhandled Exception While registering a event |
| DV-CSR-002 | DVCNSRV0 | Inconsistent Database No record found for the contract in contract table |
| DV-CSR-011 | DVCNSRV0 | Unhandled Exception While Locking the Record |
| DV-CSR-021 | DVCNSRV0 | Unhandled Exception While authorizing the Contract |
| DV-CSR-022 | DVCNSRV0 | Unable to obtain Contract Lock |
| DV-CSR-101 | DVCNSRV1 | Unhandled Exception While Saving the contract |
| DV-CSR-102 | DVCNSRV1 | The Value Date $1 should be within the Product Start Date $2 and the Product End Date $3 |
| DV-CSR-103 | DVCNSRV1 | The Maturity Date $1 should be within the Product Start Date $2 and the Product End Date $3 |
| DV-CSR-104 | DVCNSRV1 | The Exchange Rate exceeds the allowed Maximum Variance $1 % |
| DV-CSR-105 | DVCNSRV1 | The Exchange Rate exceeds the allowed Normal Variance $1 % |
| DV-CSR-106 | DVCNSRV1 | In Leg Principal Details are Defaulted |
| DV-CSR-107 | DVCNSRV1 | Out Leg Principal Details are Defaulted |
| DV-CSR-108 | DVCNSRV1 | In Leg Interest Details are Defaulted |
| DV-CSR-109 | DVCNSRV1 | Out Leg Interest Details are Defaulted |
| DV-CSR-110 | DVCNSRV1 | Brokerage Details Defaulted |
| DV-CSR-112 | DVCNSRV1 | Advice Details Defaulted |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-CSR-113 | DVCNSRV1 | User Defined Fields Defaulted |
| DV-CEV-091 | DVCNTEV0 | Unhandled Exception While building tags for Termination Event |
| DV-CSR-001 | DVCNSRV0 | Unhandled Exception While registering a event |
| DV-CSR-002 | DVCNSRV0 | Inconsistent Database No record found for the contract in contract table |
| DV-CSR-011 | DVCNSRV0 | Unhandled Exception While Locking the Record |
| DV-CSR-021 | DVCNSRV0 | Unhandled Exception While authorizing the Contract |
| DV-CSR-022 | DVCNSRV0 | Unable to obtain Contract Lock |
| DV-CSR-101 | DVCNSRV1 | Unhandled Exception While Saving the contract |
| DV-CSR-102 | DVCNSRV1 | The Value Date $1 should be within the Product Start Date $2 and the Product End Date $3 |
| DV-CSR-103 | DVCNSRV1 | The Maturity Date $1 should be within the Product Start Date $2 and the Product End Date $3 |
| DV-CSR-104 | DVCNSRV1 | The Exchange Rate exceeds the allowed Maximum Variance $1 % |
| DV-CSR-105 | DVCNSRV1 | The Exchange Rate exceeds the allowed Normal Variance $1 % |
| DV-CSR-106 | DVCNSRV1 | In Leg Principal Details are Defaulted |
| DV-CSR-107 | DVCNSRV1 | Out Leg Principal Details are Defaulted |
| DV-CSR-108 | DVCNSRV1 | In Leg Interest Details are Defaulted |
| DV-CSR-109 | DVCNSRV1 | Out Leg Interest Details are Defaulted |
| DV-CSR-110 | DVCNSRV1 | Brokerage Details Defaulted |

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| Function ID | Error Code | Message |
|-------------|------------|---------|
| DV-CSR-112 | DVCNSRV1 | Advice Details Defaulted |
| DV-CSR-113 | DVCNSRV1 | User Defined Fields Defaulted |
| DV-CSR-114 | DVCNSRV1 | Charges Defaulted |
| DV-CSR-115 | DVCNSRV1 | MIS Details Defaulted |
| DV-CSR-116 | DVCNSRV1 | Settlement Details Defaulted |
| DV-CSR-117 | DVCNSRV1 | Tax Details Defaulted |
| DV-CSR-118 | DVDMGMNT | For event $1 no receiver id given for message type $2 |
| DV-CSR-121 | DVCNSRV1 | Unhandled Exception while defaulting interest details |
| DV-CSR-122 | DVCNSRV1 | For the component $1 the spread $2 is less than the allowed minimum spread $3 |
| DV-CSR-123 | DVCNSRV1 | For the Component $1 the spread $2 is more than the allowed spread $3 |
| DV-CSR-124 | DVCNSRV1 | For the component $1 the Interest rate Cannot be NULL |
| DV-CSR-125 | DVCNSRV1 | For the component $1 the Interest rate $2 is less than the allowed minimum rate $3 |
| DV-CSR-126 | DVCNSRV1 | For the component $1 the Interest Rate $2 is more than the allowed maximum rate $3 |
| DV-CSR-127 | DVCNSRV1 | For this Counterparty $1 the Line Code $2 is not allowed |
| DV-CSR-128 | DVCNSRV1 | For this Product $1 the Line Code $2 is not allowed |
| DV-CSR-129 | DVCNSRV1 | For this Branch $1 the Line Code $2 is not allowed |
| DV-CSR-130 | DVCNSRV1 | For this Base Currency $1 the Line Code $2 is not allowed |
| DV-CSR-201 | DVCNSRV2 | Unhandled Exception while deleting the contract |
| DV-CSR-202 | DVCNSRV2 | Error While Deleting the MIS details |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-CSR-211 | DVCNSRV2 | Unhandled Exception while amending the contract |
| DV-CSR-221 | DVCNSRV2 | Unhandled Exception while copying the Contract |
| DV-CSR-222 | DVCNSRV2 | Product is not Valid |
| DV-CSR-223 | DVCNSRV2 | No Primary Interest component defined for the In Leg |
| DV-CSR-224 | DVCNSRV2 | No Primary Interest component defined for the Out leg |
| DV-CSR-225 | DVCNSRV2 | Error While copying the MIS details |
| DV-CSR-231 | DVCNSRV2 | Unhandled Exception while reversing the contract |
| DV-CSR-232 | DVCNSRV2 | Unable to obtain Contract Lock |
| DV-CSR-241 | DVCNSRV2 | Unhandled Exception while reversing the Accounting Entries |
| DV-CSR-251 | DVCNSRV2 | Unhandled Exception while populating the handoff table |
| DV-CSR-261 | DVCNSRV2 | Unhandled Exception on handoff of accounting Entries |
| DV-IAC-001 | DVACCR | Unhandled Exception while building the queue array |
| DV-IAC-011 | DVACCR | Unhandled Exception while calculating the periodic accrual date |
| DV-IAC-021 | DVACCR | Unhandled Exception while processing periodic profit accrual |
| DV-IAC-101 | DVACCR | Unhandled Exception while accruing for a contract |
| DV-IAC-121 | DVACCR | Unhandled Exception while calculating the accrual amount |
| DV-IAC-122 | DVACCR | Reset not done for interest rates |

ORACLE®

| Function ID | Error Code | Message |
|---|---|---|
| DV-IAC-123 | DVACCR | No discount rate obtained for the interest component |
| DV-IAC-124 | DVACCR | For Component $1 liquidation for the past period is pending |
| DV-IAC-131 | DVACCR | Unhandled exception while processing product level accrual |
| DV-IAC-141 | DVACCR | Unhandled Exception when processing interest accrual |
| DV-IAC-142 | DVACCR | No data found for the current product code |
| DV-IAC-151 | DVACCR | Unhandled exception while processing interest accrual |
| DV-IAC-161 | DVACCR | Unhandled exception while processing interest accrual |
| DV-IAC-171 | DVACCR | Unhandled exception while processing interest accrual |
| DV-IAC-172 | DVACCR | No data found for the current contract ref no |
| DV-IAC-191 | DVACCR | Unhandled exception while processing the amount tags |
| DV-ICA-001 | DVINTCAL | Unhandled exception while computing Interest Amount |
| DV-ICA-002 | DVINTCAL | Failed to round the Interest Amount |
| DV-ICA-011 | DVINTCAL | Unhandled exception while computing Discount Amount |
| DV-ICA-012 | DVINTCAL | Failed to round the Discount Amount |
| DV-ICA-021 | DVINTCAL | Unhandled exception while computing Discount Amount |
| DV-ICA-022 | DVINTCAL | Failed to round the Discount Amount |
| DV-ICA-031 | DVINTCAL | Unhandled Exception while calculating the interest amount |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-ICA-041 | DVINTCAL | Unhandled Exception while calculating the interest amount |
| DV-ICA-051 | DVINTCAL | Unhandled Exception while calculating the interest amount |
| DV-ICA-061 | DVINTCAL | Unhandled Exception while calculating the interest amount |
| DV-INT-001 | DVDINDET | Unhandled exception while validating the Start Date |
| DV-INT-002 | DVDINDET | Start Date Cannot be before the application Date |
| DV-INT-003 | DVDINDET | Start Date Cannot be before the Value Date |
| DV-INT-004 | DVDINDET | Start Date Cannot be after the Maturity Date |
| DV-INT-005 | DVDINDET | Schedule Date is not Unique |
| DV-INT-011 | DVDINDET | Unhandled exception while validating the Schedule |
| DV-INT-012 | DVDINDET | Mandatory field Start Date is NULL |
| DV-INT-013 | DVDINDET | Mandatory field Frequency is NULL |
| DV-INT-014 | DVDINDET | Mandatory field Frequency Unit is NULL |
| DV-INT-015 | DVDINDET | Mandatory field No of Schedules is NULL |
| DV-INT-016 | DVDINDET | Mandatory field Amount is NULL |
| DV-INT-021 | DVDINDET | Unhandled exception while amending the Schedules |
| DV-INT-031 | DVDINDET | Unhandled exception while defaulting the Schedules |
| DV-INT-041 | DVDINDET | Unhandled exception while Canceling the changes |
| DV-INT-051 | DVDINDET | Unhandled exception while exploding the Schedules |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-INT-061 | DVDINDET | Unhandled exception while exploding the Schedules |
| DV-INT-071 | DVDINDET | Unhandled exception while validating the Schedules |
| DV-INT-072 | DVDINDET | Mandatory field Discount Rate is NULL |
| DV-INT-073 | DVDINDET | Mandatory field Discount Floating Component is NULL |
| DV-INT-074 | DVDINDET | Mandatory field Discount Rate Code is NULL |
| DV-INT-075 | DVDINDET | Mandatory field Discount Rate Source is NULL |
| DV-INT-076 | DVDINDET | Mandatory field Discount Tenor Code is NULL |
| DV-INT-077 | DVDINDET | Mandatory field Discount Rate Spread is NULL |
| DV-INT-078 | DVDINDET | Mandatory field Interest Rate is NULL |
| DV-INT-079 | DVDINDET | Mandatory field Interest Rate Code is NULL |
| DV-INT-080 | DVDINDET | Mandatory field Interest Rate Source is NULL |
| DV-INT-082 | DVDINDET | Mandatory field Interest Tenor Code is NULL |
| DV-INT-083 | DVDINDET | Mandatory field Interest Rate Spread is NULL |
| DV-INT-084 | DVDINDET | Mandatory field Flat Amount is NULL |
| DV-INT-091 | DVDINDET | Unhandled exception while validating the Schedules |
| DV-INT-092 | DVDINDET | Mandatory field Schedule Holiday Currency is NULL |
| DV-CSR-225 | DVCNSRV2 | Error While copying the MIS details |
| DV-CSR-231 | DVCNSRV2 | Unhandled Exception while reversing the contract |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-CSR-232 | DVCNSRV2 | Unable to obtain Contract Lock |
| DV-CSR-241 | DVCNSRV2 | Unhandled Exception while reversing the Accounting Entries |
| DV-CSR-251 | DVCNSRV2 | Unhandled Exception while populating the handoff table |
| DV-CSR-261 | DVCNSRV2 | Unhandled Exception on handoff of accounting Entries |
| DV-IAC-001 | DVACCR | Unhandled Exception while building the queue array |
| DV-IAC-011 | DVACCR | Unhandled Exception while calculating the periodic accrual date |
| DV-IAC-021 | DVACCR | Unhandled Exception while processing periodic profit accrual |
| DV-IAC-101 | DVACCR | Unhandled Exception while accruing for a contract |
| DV-IAC-121 | DVACCR | Unhandled Exception while calculating the accrual amount |
| DV-IAC-122 | DVACCR | Reset not done for interest rates |
| DV-IAC-123 | DVACCR | No discount rate obtained for the interest component |
| DV-IAC-124 | DVACCR | For Component $1 liquidation for the past period is pending |
| DV-IAC-131 | DVACCR | Unhandled exception while processing product level accrual |
| DV-IAC-141 | DVACCR | Unhandled Exception when processing interest accrual |
| DV-IAC-142 | DVACCR | No data found for the current product code |
| DV-IAC-151 | DVACCR | Unhandled exception while processing interest accrual |
| DV-IAC-161 | DVACCR | Unhandled exception while processing interest accrual |

ORACLE®

| Function ID | Error Code | Message |
|---|---|---|
| DV-IAC-171 | DVACCR | Unhandled exception while processing interest accrual |
| DV-IAC-172 | DVACCR | No data found for the current contract ref no |
| DV-IAC-191 | DVACCR | Unhandled exception while processing the amount tags |
| DV-ICA-001 | DVINTCAL | Unhandled exception while computing Interest Amount |
| DV-ICA-002 | DVINTCAL | Failed to round the Interest Amount |
| DV-ICA-011 | DVINTCAL | Unhandled exception while computing Discount Amount |
| DV-ICA-012 | DVINTCAL | Failed to round the Discount Amount |
| DV-ICA-021 | DVINTCAL | Unhandled exception while computing Discount Amount |
| DV-ICA-022 | DVINTCAL | Failed to round the Discount Amount |
| DV-ICA-031 | DVINTCAL | Unhandled Exception while calculating the interest amount |
| DV-ICA-041 | DVINTCAL | Unhandled Exception while calculating the interest amount |
| DV-ICA-051 | DVINTCAL | Unhandled Exception while calculating the interest amount |
| DV-ICA-061 | DVINTCAL | Unhandled Exception while calculating the interest amount |
| DV-INT-001 | DVDINDET | Unhandled exception while validating the Start Date |
| DV-INT-002 | DVDINDET | Start Date Cannot be before the application Date |
| DV-INT-003 | DVDINDET | Start Date Cannot be before the Value Date |
| DV-INT-004 | DVDINDET | Start Date Cannot be after the Maturity Date |
| DV-INT-005 | DVDINDET | Schedule Date is not Unique |

ORACLE®

| Function ID | Error Code | Message |
|---|---|---|
| DV-INT-011 | DVDINDET | Unhandled exception while validating the Schedule |
| DV-INT-012 | DVDINDET | Mandatory field Start Date is NULL |
| DV-INT-013 | DVDINDET | Mandatory field Frequency is NULL |
| DV-INT-014 | DVDINDET | Mandatory field Frequency Unit is NULL |
| DV-INT-015 | DVDINDET | Mandatory field No of Schedules is NULL |
| DV-INT-016 | DVDINDET | Mandatory field Amount is NULL |
| DV-INT-021 | DVDINDET | Unhandled exception while amending the Schedules |
| DV-INT-031 | DVDINDET | Unhandled exception while defaulting the Schedules |
| DV-INT-041 | DVDINDET | Unhandled exception while Canceling the changes |
| DV-INT-051 | DVDINDET | Unhandled exception while exploding the Schedules |
| DV-INT-061 | DVDINDET | Unhandled exception while exploding the Schedules |
| DV-INT-071 | DVDINDET | Unhandled exception while validating the Schedules |
| DV-INT-072 | DVDINDET | Mandatory field Discount Rate is NULL |
| DV-INT-073 | DVDINDET | Mandatory field Discount Floating Component is NULL |
| DV-INT-074 | DVDINDET | Mandatory field Discount Rate Code is NULL |
| DV-INT-075 | DVDINDET | Mandatory field Discount Rate Source is NULL |
| DV-INT-076 | DVDINDET | Mandatory field Discount Tenor Code is NULL |
| DV-INT-077 | DVDINDET | Mandatory field Discount Rate Spread is NULL |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-INT-078 | DVDINDET | Mandatory field Interest Rate is NULL |
| DV-INT-079 | DVDINDET | Mandatory field Interest Rate Code is NULL |
| DV-INT-080 | DVDINDET | Mandatory field Interest Rate Source is NULL |
| DV-INT-082 | DVDINDET | Mandatory field Interest Tenor Code is NULL |
| DV-INT-083 | DVDINDET | Mandatory field Interest Rate Spread is NULL |
| DV-INT-084 | DVDINDET | Mandatory field Flat Amount is NULL |
| DV-INT-091 | DVDINDET | Unhandled exception while validating the Schedules |
| DV-INT-092 | DVDINDET | Mandatory field Schedule Holiday Currency is NULL |
| DV-INT-093 | DVDINDET | Mandatory field Schedule Financial Center is NULL |
| DV-INT-101 | DVDINDET | Unhandled exception while validating revision schedules |
| DV-INT-102 | DVDINDET | Mandatory field Revision Holiday Currency is NULL |
| DV-INT-103 | DVDINDET | Mandatory field Revision Financial Center is NULL |
| DV-INT-104 | DVDINDET | Mandatory field Reset Date movement Days is NULL |
| DV-INT-105 | DVDINDET | Mandatory field Reset Date Holiday Currency is NULL |
| DV-INT-106 | DVDINDET | Mandatory field Reset Date Financial Center is NULL |
| DV-INT-111 | DVDINDET | Unhandled exception while defaulting the schedules |
| DV-INT-121 | DVDINDET | Unhandled exception while defaulting the schedules |
| DV-ISR-001 | DVINTSRV | Unhandled Exception while defaulting for a event |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-ISR-011 | DVINTSRV | Unhandled Exception While picking up currency rates |
| DV-ISR-021 | DVINTSRV | Unhandled Exception While referring Contract Associations |
| DV-ISR-031 | DVINTSRV | Unhandled Exception While fetching floating Rates |
| DV-ISR-032 | DVINTSRV | Rate Code Selection is not Valid |
| DV-ISR-033 | DVINTSRV | Rate Code maintenance is Unauthorized |
| DV-ISR-034 | DVINTSRV | The Selected Rate Code is Closed |
| DV-ISR-035 | DVINTSRV | No Rate Details are found Inconsistent Database |
| DV-LM-00001 | DVLIMITS | The Issuer Limits details are incomplete Complete/Delete the Issuer Limits details |
| DV-LM-00002 | DVLIMITS | The Line Code is not a Limits Template |
| DV-LM-00003 | DVLIMITS | The Line Code is not entered |
| DV-LM-00004 | DVLIMITS | The Liability is not entered |
| DV-LM-00005 | DVLIMITS | The Line Start Date cannot be later than the Line Expiry Date |
| DV-LM-00006 | DVLIMITS | The Last Available Date cannot be later than the Line Expiry Date |
| DV-LM-00007 | DVLIMITS | The Line Currency is not entered |
| DV-LM-00008 | DVLIMITS | This Tenor has been maintained for the Limit |
| DV-LM-00009 | DVLIMITS | The Tenor details are incomplete Complete/Delete the Tenor details |
| DV-LM-00010 | DVLIMITS | The Products Allowed details are incomplete Complete/Delete the Products Allowed details |

| Function ID | Error Code | Message |
|---|---|---|
| DV-LM-00011 | DVLIMITS | The Branches Allowed details are incomplete Complete/Delete the Branches Allowed details |
| DV-LM-00012 | DVLIMITS | The Last Available Date cannot be less than the Line Start Date |
| DV-LM-00013 | DVLIMITS | The Customers Allowed details are incomplete Complete/Delete the Customers Allowed details |
| DV-LM-00014 | DVLIMITS | The Tenor Limit Amount exceeds the Line Limit Amount |
| DV-LM-00015 | DVLIMITS | The Sub Line Tenor Limit Amount cannot be greater than the next higher Main Line Tenor Limit Amount $1 - $2 |
| DV-LM-00016 | DVLIMITS | The Sub Line Tenor cannot be greater than Maximum Main Line Tenor $1 Days |
| DV-LM-00017 | DVLIMITS | There are no Tenors specified for the Main Line |
| DV-LM-00018 | DVLIMITS | The Line Code is Limits Template Details will be copied from template Continue? |
| DV-LM-00019 | DVLIMITS | The Sub Line Limit cannot exceed the Main Line Limit $1-$2 |
| DV-LM-00020 | DVLIMITS | The Main Line Limit cannot be less than any of its Sub Line Limit $1 -$2 |
| DV-LM-00021 | DVLIMITS | The Main Line Tenor cannot be Less than the Minimum Tenor of any Sub Lines reporting to it - $1 Days |
| DV-LM-00022 | DVLIMITS | The Main Line Tenor Limit Amount cannot be less than the next lower Sub Line Tenor Limit Amount $1 - $2 |

| Function ID | Error Code | Message |
|---|---|---|
| DV-LM-00023 | DVLIMITS | The Limits Copy could not be completed |
| DV-LM-00024 | DVLIMITS | Blank spaces cannot be a part of this field |
| DV-LM-00025 | DVLIMITS | The Line Code should have nine characters |
| DV-LM-00026 | DVLIMITS | The Tenor Mnemonic is not entered |
| DV-LM-00027 | DVLIMITS | The Limit is not entered |
| DV-LM-00028 | DVLIMITS | The Collateral Start Date cannot be later than the Collateral Expiry Date |
| DV-LM-00029 | DVLIMITS | The Margin computed is not between 0 and 100 |
| DV-LM-00030 | DVLIMITS | The Collateral Currency is not entered |
| DV-LM-00031 | DVLIMITS | The Collateral Type is not entered |
| DV-LM-00032 | DVLIMITS | The Collateral Review Date cannot be later than the Collateral Expiry Date |
| DV-LM-00033 | DVLIMITS | The Collateral Review Date cannot be earlier than Collateral Start Date |
| DV-LM-00034 | DVLIMITS | The Expiry Date cannot be earlier than Start Date |
| DV-LM-00035 | DVLIMITS | The Security Code is not entered |
| DV-LM-00036 | DVLIMITS | The Security Type is not entered |
| DV-LM-00037 | DVLIMITS | The Currency is not entered |
| DV-LM-00038 | DVLIMITS | The Market Price Details are incomplete Complete / Delete the Market Price Details |
| DV-ISR-001 | DVINTSRV | Unhandled Exception while defaulting for a event |

| Function ID | Error Code | Message |
|---|---|---|
| DV-ISR-011 | DVINTSRV | Unhandled Exception While picking up currency rates |
| DV-ISR-021 | DVINTSRV | Unhandled Exception While referring Contract Associations |
| DV-ISR-031 | DVINTSRV | Unhandled Exception While fetching floating Rates |
| DV-ISR-032 | DVINTSRV | Rate Code Selection is not Valid |
| DV-ISR-033 | DVINTSRV | Rate Code maintenance is Unauthorized |
| DV-ISR-034 | DVINTSRV | The Selected Rate Code is Closed |
| DV-ISR-035 | DVINTSRV | No Rate Details are found Inconsistent Database |
| DV-LM-00001 | DVLIMITS | The Issuer Limits details are incomplete Complete/Delete the Issuer Limits details |
| DV-LM-00002 | DVLIMITS | The Line Code is not a Limits Template |
| DV-LM-00003 | DVLIMITS | The Line Code is not entered |
| DV-LM-00004 | DVLIMITS | The Liability is not entered |
| DV-LM-00005 | DVLIMITS | The Line Start Date cannot be later than the Line Expiry Date |
| DV-LM-00006 | DVLIMITS | The Last Available Date cannot be later than the Line Expiry Date |
| DV-LM-00007 | DVLIMITS | The Line Currency is not entered |
| DV-LM-00008 | DVLIMITS | This Tenor has been maintained for the Limit |
| DV-LM-00009 | DVLIMITS | The Tenor details are incomplete Complete/Delete the Tenor details |
| DV-LM-00010 | DVLIMITS | The Products Allowed details are incomplete Complete/Delete the Products Allowed details |

| Function ID | Error Code | Message |
|---|---|---|
| DV-LM-00011 | DVLIMITS | The Branches Allowed details are incomplete Complete/Delete the Branches Allowed details |
| DV-LM-00012 | DVLIMITS | The Last Available Date cannot be less than the Line Start Date |
| DV-LM-00013 | DVLIMITS | The Customers Allowed details are incomplete Complete/Delete the Customers Allowed details |
| DV-LM-00014 | DVLIMITS | The Tenor Limit Amount exceeds the Line Limit Amount |
| DV-LM-00015 | DVLIMITS | The Sub Line Tenor Limit Amount cannot be greater than the next higher Main Line Tenor Limit Amount $1 - $2 |
| DV-LM-00016 | DVLIMITS | The Sub Line Tenor cannot be greater than Maximum Main Line Tenor $1 Days |
| DV-LM-00017 | DVLIMITS | There are no Tenors specified for the Main Line |
| DV-LM-00018 | DVLIMITS | The Line Code is Limits Template Details will be copied from template Continue? |
| DV-LM-00019 | DVLIMITS | The Sub Line Limit cannot exceed the Main Line Limit $1-$2 |
| DV-LM-00020 | DVLIMITS | The Main Line Limit cannot be less than any of its Sub Line Limit $1 -$2 |
| DV-LM-00021 | DVLIMITS | The Main Line Tenor cannot be Less than the Minimum Tenor of any Sub Lines reporting to it - $1 Days |
| DV-LM-00022 | DVLIMITS | The Main Line Tenor Limit Amount cannot be less than the next lower Sub Line Tenor Limit Amount $1 - $2 |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-LM-00023 | DVLIMITS | The Limits Copy could not be completed |
| DV-LM-00024 | DVLIMITS | Blank spaces cannot be a part of this field |
| DV-LM-00025 | DVLIMITS | The Line Code should have nine characters |
| DV-LM-00026 | DVLIMITS | The Tenor Mnemonic is not entered |
| DV-LM-00027 | DVLIMITS | The Limit is not entered |
| DV-LM-00028 | DVLIMITS | The Collateral Start Date cannot be later than the Collateral Expiry Date |
| DV-LM-00029 | DVLIMITS | The Margin computed is not between 0 and 100 |
| DV-LM-00030 | DVLIMITS | The Collateral Currency is not entered |
| DV-LM-00031 | DVLIMITS | The Collateral Type is not entered |
| DV-LM-00032 | DVLIMITS | The Collateral Review Date cannot be later than the Collateral Expiry Date |
| DV-LM-00033 | DVLIMITS | The Collateral Review Date cannot be earlier than Collateral Start Date |
| DV-LM-00034 | DVLIMITS | The Expiry Date cannot be earlier than Start Date |
| DV-LM-00035 | DVLIMITS | The Security Code is not entered |
| DV-LM-00036 | DVLIMITS | The Security Type is not entered |
| DV-LM-00037 | DVLIMITS | The Currency is not entered |
| DV-LM-00038 | DVLIMITS | The Market Price Details are incomplete Complete / Delete the Market Price Details |

| Function ID | Error Code | Message |
|---|---|---|
| DV-LM-00039 | DVLIMITS | The Line Code is not entered |
| DV-LM-00040 | DVLIMITS | The computed exposure is not between 1 and 100 |
| DV-LM-00041 | DVLIMITS | There are Active Sub Lines reporting to this Main Line Main Line cannot be closed |
| DV-LM-00042 | DVLIMITS | The Last Price Change Date cannot be greater than Branch Date |
| DV-LM-00043 | DVLIMITS | The Security Code is not entered for the MVBC |
| DV-LM-00044 | DVLIMITS | The Price Code is not entered for the MVBC |
| DV-LM-00045 | DVLIMITS | The Number Of Units is not entered for the MVBC |
| DV-LM-00046 | DVLIMITS | The Collateral Ccy is not entered for the Collateral |
| DV-LM-00047 | DVLIMITS | Security Code has not been entered |
| DV-LM-00048 | DVLIMITS | The Issuer Exposure Details are incomplete Complete/ Delete the Issuer Exposure Details |
| DV-LM-00049 | DVLIMITS | The Start Date cannot be greater than the Branch Date |
| DV-LM-00050 | DVLIMITS | The Last Price Change Date cannot be earlier than Start Date |
| DV-LM-00051 | DVLIMITS | The Expiry Date cannot be earlier than Branch Date |
| DV-LM-00052 | DVLIMITS | The Last Price Change Date cannot later than Expiry Date |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-LM-00053 | DVLIMITS | The Description is not entered |
| DV-LM-00054 | DVLIMITS | The Face Value is not entered |
| DV-LM-00055 | DVLIMITS | The Limit Contribution cannot be greater than the Cap Amount |
| DV-LM-00056 | DVLIMITS | Report date should be greater than the date today |
| DV-LM-00057 | DVLIMITS | The Total Issuer Exposure should be greater than 100 % |
| DV-LM-00058 | DVLIMITS | Collaterals exist with the Issuer Code Record cannot be closed |
| DV-LM-00059 | DVLIMITS | Securities exist with the Issuer Code Record cannot be closed |
| DV-LM-00060 | DVLIMITS | There are Collaterals linked to this Limit Record cannot be closed |
| DV-LM-00061 | DVLIMITS | There are Collaterals linked to this Security Record cannot be closed |
| DV-LM-00062 | DVLIMITS | There are Collaterals linked to this Price Code Record cannot be closed |
| DV-LM-00063 | DVLIMITS | There are Collaterals linked to this Collateral Type Record cannot be deleted |
| DV-LM-00064 | DVLIMITS | This Facility is not available at this Branch |
| DV-LM-00065 | DVLIMITS | No Details exist for the Reference Number |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-LM-00066 | DVLIMITS | Customer Clean Risk Limit cannot be greater than Liability Clean Risk Limit |
| DV-LM-00067 | DVLIMITS | Customer Clean Risk Limit cannot be greater than Overall Limit |
| DV-LM-00068 | DVLIMITS | Liability Clean Risk Limit cannot be greater than Overall Limit |
| DV-LM-00069 | DVLIMITS | Limit Currency is not Entered |
| DV-LM-00070 | DVLIMITS | Overall Limit is not Entered |
| DV-LM-00071 | DVLIMITS | Liability Clean Risk Limit is not Entered |
| DV-LM-00100 | DVLIMITS | Line Not Authorized |
| DV-LM-00101 | DVLIMITS | Line Closed |
| DV-LM-00102 | DVLIMITS | Line Not Found |
| DV-LM-00103 | DVLIMITS | Invalid Customer ID |
| DV-LM-00104 | DVLIMITS | Liability ID Not Specified |
| DV-LM-00105 | DVLIMITS | Account ID Not specified |
| DV-LM-00106 | DVLIMITS | Reference Id not specified |
| DV-LM-00107 | DVLIMITS | Amount tag not specified |
| DV-LM-00108 | DVLIMITS | Amount not specified |
| DV-LM-00109 | DVLIMITS | Currency not specified |
| DV-LM-00110 | DVLIMITS | Branch not specified |
| DV-LM-00111 | DVLIMITS | Line $1 - Amount exceeds Limit for specified tenor by $2 |
| DV-LM-00112 | DVLIMITS | Line $1 - Amount exceeds all available tenor limits by $2 $3 $3 |
| DV-LM-00113 | DVLIMITS | Line $1 - Amount exceeds line limit Limit = $3 $2  Utilization = $4 $2  Overdraft = $5 $2 %Overdraft = $6 |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-LM-00114 | DVLIMITS | Main Line $1 - Amount exceeds Main line limit amount Limit = $3 $2 Utilization = $4 $2 Overdraft = $5 $2 %Overdraft = $6 |
| DV-LM-00115 | DVLIMITS | Line has matured |
| DV-LM-00116 | DVLIMITS | Line not available |
| DV-LM-00117 | DVLIMITS | Amount exceeds limit for liability $1 Limit = $3 $2 Utilization = $4 $2 Overdraft = $5 $2 %Overdraft = $6 |
| DV-LM-00200 | DVLIMITS | Clean risk limit exceeded for Customer $1 On $2 Limit = $4 $3 |
| DV-LM-00201 | DVLIMITS | Clean risk limit exceeded for Liability $1 On $2 Limit = $4 $3 |
| DV-LM-00202 | DVLIMITS | Date input is a holiday Do you want to continue? |
| DV-LM-99998 | DVLIMITS | Limits: Node $1 Unavailable Utilization's will be updated later |
| DV-LM-99999 | DVLIMITS | Limits Service - Unexpected Error - $1 |
| DV-MNT-001 | DVMNT | Failed to create a new record |
| DV-MNT-002 | DVMNT | Failed to create a new record |
| DV-MNT-003 | DVMNT | Do you want to delete the record? |
| DV-MNT-004 | DVMNT | Record successfully deleted |
| DV-MNT-005 | DVMNT | Failed to delete the record |
| DV-MNT-006 | DVMNT | Failed to delete the record |
| DV-MNT-007 | DVMNT | Do you want to close the record? |
| DV-MNT-008 | DVMNT | Unauthorized records can not be closed |

ORACLE®

| Function ID | Error Code | Message |
| --- | --- | --- |
| DV-MNT-009 | DVMNT | Record successfully closed |
| DV-MNT-010 | DVMNT | Failed to close the record |
| DV-MNT-011 | DVMNT | Failed to close the record |
| DV-MNT-012 | DVMNT | Failed to unlock the record |
| DV-MNT-013 | DVMNT | Failed to unlock the record |
| DV-MNT-014 | DVMNT | Do you want to reopen the record? |
| DV-MNT-015 | DVMNT | Record successfully reopened |
| DV-MNT-016 | DVMNT | Failed to reopen the record |
| DV-MNT-017 | DVMNT | Failed to reopen the record |
| DV-MNT-018 | DVMNT | Failed to save the record |
| DV-MNT-019 | DVMNT | Failed to save the record |
| DV-MNT-020 | DVMNT | Unhandled exception while saving the record |
| DV-MNT-021 | DVMNT | Record successfully saved |
| DV-MNT-022 | DVMNT | Failed to authorize the record |
| DV-MNT-023 | DVMNT | Failed to authorize the record |
| DV-MNT-024 | DVMNT | Failed to copy the record |
| DV-MNT-025 | DVMNT | Failed to copy the record |
| DV-MNT-026 | DVMNT | Do you want undo changes made to the record? |
| DV-MNT-101 | DVDDTMNT | Mandatory Field Derivative Type is NULL |
| DV-MNT-102 | DVDDTMNT | Mandatory Field Type Description is NULL |
| DV-MNT-103 | DVDTMNT | Derivative Type is not Unique |
| DV-MNT-104 | CFDRTSRC | Mandatory Field Rate Source is NULL |
| DV-MNT-105 | CFDRTSRC | Rate Source is not Unique |
| DV-MNT-106 | CFDRTSRC | Mandatory field Description is NULL |
| DV-MNT-107 | STDCLMNT | Mandatory Field Clearing House is NULL |

**ORACLE**®

| Function ID | Error Code | Message |
|---|---|---|
| DV-MNT-108 | STDCLMNT | Clearing house is not Unique |
| DV-MNT-109 | STDCLMNT | Mandatory Field Description is NULL |
| DV-MNT-116 | DVDLMVAL | Mandatory fields cannot be null |
| DV-MNT-201 | DVDCNVAL | Mandatory field Contract Ref No is NULL |
| DV-MNT-202 | DVDCNVAL | Mandatory field Reval Date is NULL |
| DV-MNT-203 | DVDCNVAL | Mandatory field In Fair Value is NULL |
| DV-MNT-204 | DVDCNVAL | Mandatory field Out Fair Value is NULL |
| DV-MNT-205 | DVDCNVAL | Mandatory field Net Fair Value is NULL |
| DV-MNT-206 | DVDCNVAL | In and Out fair values are not synchronous with Net Fair Value |
| DV-MNT-207 | DVDCNVAL | No Data found for the Contract Ref No |
| DV-MNT-208 | DVDCNVAL | Reval Date should be before Next Working Date $1 |
| DV-MNT-209 | DVDCNVAL | Reval Date should be after the previous reval date $1 |
| DV-MNT-210 | DVDCNVAL | Reval Date already exists |
| DV-MNT-215 | DVDCNRAT | Mandatory field Contract ref no is NULL |
| DV-MNT-216 | DVDCNRAT | Mandatory field Reval Date is NULL |
| DV-MNT-217 | DVDCNRAT | Mandatory field Interest rate is NULL |
| DV-MNT-218 | DVDCNRAT | Reval Date cannot be greater than the next working day |
| DV-MNT-219 | DVDCNRAT | Reval date cannot be less than the previous reval date |
| DV-MNT-220 | DVDCNRAT | Reval Date already exists for this contract |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-MNT-230 | DVDBRRAT | Mandatory field Rate Code is NULL |
| DV-MNT-231 | DVDBRRAT | Mandatory field Rate Source is NULL |
| DV-MNT-232 | DVDBRRAT | Mandatory field Reval Date is NULL |
| DV-MNT-233 | DVDBRRAT | Reval Date already exists |
| DV-MNT-234 | DVDBRRAT | Reval Date should be before Next Working Date $1 |
| DV-MNT-235 | DVDBRRAT | Mandatory field Currency code is NULL |
| DV-MNT-236 | DVDBRRAT | Mandatory field Period start date is NULL |
| DV-MNT-237 | DVDBRRAT | Mandatory field Period end date is NULL |
| DV-MNT-238 | DVDBRRAT | Mandatory field Interest Rate is NULL |
| DV-MNT-239 | DVDBRRAT | Record for this period already exists |
| DV-MNT-240 | DVDBRRAT | Period Start Date can not be before Reval Date $1 |
| DV-MNT-241 | DVDBRRAT | Period End Date should be after Period Start Date |
| DV-MNT-252 | DVDCPMNT | Master Agreement Code is not Unique |
| DV-MNT-253 | DVDCPMNT | Mandatory Field Master Agreement Code is NULL |
| DV-MNT-254 | DVDCPMNT | Mandatory Fields are NULL |
| DV-MNT-255 | DVDCPMNT | Active Contracts are existing for current Record |
| DV-MNT-256 | DVDMGMNT | Mandatory Field Receiver ID / Medium is NULL |
| DV-MNT-257 | DVDMGMNT | Receiver ID and Medium is not Unique |
| DV-MNT-258 | DVDMGMNT | Message Type and CIF Id combination is not Unique |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-MNT-259 | DVDMGMNT | Message Type-CIF Id Combination is already defaulted |
| DV-MNT-260 | DVDMGMNT | ALL-CIF Id Combination is already defaulted |
| DV-MNT-301 | DVDPRMNT | Interest Not yet defined for product Schedules will be incomplete Continue? |
| DV-MNT-302 | DVDPRMNT | Mandatory field Frequency Unit is NULL |
| DV-MNT-303 | DVDPRMNT | Mandatory field Weekday is NULL |
| DV-MNT-304 | DVDPRMNT | Mandatory field Start day is NULL |
| DV-MNT-305 | DVDPRMNT | Mandatory field Start Month is NULL |
| DV-MNT-306 | DVMNT | Revaluation method cannot be NULL |
| DV-MNT-307 | DVMNT | Mandatory field Denomination basis is NULL |
| DV-MNT-308 | DVDPRMNT | Mandatory field Numerator method is NULL |
| DV-MNT-309 | DVDPRMNT | Mandatory field Denominator method is NULL |
| DV-MNT-310 | DVDPRMNT | For this derivative type only one IN interest component is allowed |
| DV-MNT-311 | DVDPRMNT | For this derivative type only one OUT interest component is allowed |
| DV-MNT-312 | DVDPRMNT | There should be one primary component for this derivative type |
| DV-MNT-313 | DVDPRMNT | Stop association not allowed for primary component |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-MNT-315 | DVDPRMNT | Not more than one component can be defined as primary component for IN leg |
| DV-MNT-316 | DVDPRMNT | Mandatory field Leg type is NULL |
| DV-MNT-317 | DVDPRMNT | Not more than one component can be defined as primary component for OUT leg |
| DV-MNT-318 | DVDPRMNT | Interest components not defined |
| DV-MNT-319 | DVDPRMNT | Schedules for some components not defined |
| DV-MNT-320 | DVDPRMNT | No primary In leg interest components defined |
| DV-MNT-321 | DVDPRMNT | No primary out leg interest components defined |
| DV-MNT-322 | DVDPRMNT | Asynchronous Principal schedules not allowed for this derivative type |
| DV-MNT-323 | DVDPRMNT | Asynchronous IN interest schedules not allowed for this derivative type |
| DV-MNT-324 | DVDPRMNT | Asynchronous OUT interest schedules not allowed for this derivative type |
| DV-MNT-325 | DVDPRMNT | Asynchronous IN revision schedules not allowed for this derivative type |
| DV-MNT-326 | DVDPRMNT | Asynchronous OUT revision schedules not allowed for this derivative type |
| DV-MNT-328 | DVDPRMNT | Mandatory field Rate Source is NULL |
| DV-MNT-330 | DVDPRMNT | Mandatory field Frequency is NULL |
| DV-MNT-331 | DVDPRMNT | Mandatory field Start reference is NULL |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-MNT-403 | DVBAUDLY | Batch Processing completed successfully |
| DV-MNT-411 | DVBAUDLY | Unhandled exception while processing the batch |
| DV-ONL-001 | DVDCNONL | Unhandled exception while creating a new contract |
| DV-ONL-011 | DVDCNONL | Unhandled exception while copying the contract |
| DV-ONL-012 | DVDCNONL | Failed to the copy the Contract |
| DV-ONL-021 | DVDCNONL | Unhandled exception while deleting the contract |
|  |  |  |
| DV-ONL-023 | DVDCNONL | Only the maker of the contract can delete the contract |
| DV-ONL-024 | DVDCNONL | Do you want to delete the contract completely? |
| DV-ONL-025 | DVDCNONL | Do you want to undo all the changes made? |
| DV-ONL-026 | DVDCNONL | Contract Deleted Successfully |
| DV-ONL-027 | DVDCNONL | Failed to delete the contract |
| DV-ONL-031 | DVDCNONL | Unhandled exception while unlocking the contract |
| DV-ONL-033 | DVDCNONL | The Version of the contract is not the latest version Cannot be amended |
| DV-ONL-034 | DVDCNONL | Contract is pending Authorization Cannot be amended |
| DV-ONL-035 | DVDCNONL | Contract is matured, Cannot be amended |
| DV-ONL-036 | DVDCNONL | Only the maker of the contract can amend the contract |
| DV-ONL-037 | DVDCNONL | Contract is Reversed or Terminated, Cannot Amend |
| DV-ONL-038 | DVDCNONL | Failed to Amend the contract |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-ONL-041 | DVDCNONL | Unhandled exception while saving the contract |
| DV-ONL-042 | DVDCNONL | Unhandled exception |
| DV-ONL-043 | DVDCNONL | Unhandled exception |
| DV-ONL-044 | DVDCNONL | Failed to obtain contract amounts |
| DV-ONL-045 | DVDCNONL | Contract Saved Successfully |
| DV-ONL-046 | DVDCNONL | Failed to save the contract |
| DV-ONL-051 | DVDCNONL | Unhandled exception while authorizing the contract |
| DV-ONL-052 | DVDCNONL | Cannot Create the Parameter List |
| DV-ONL-061 | DVDCNONL | Unhandled exception while keeping the contract on Hold |
| DV-ONL-062 | DVDCNONL | Contract Ref No Is Null |
| DV-ONL-063 | DVDCNONL | Unhandled exception |
| DV-ONL-082 | DVDCNONL | Product Code is NULL |
| DV-ONL-092 | DVDCNONL | Maturity Date Cannot be Less than Value Date |
| DV-ONL-093 | DVDCNONL | Maturity Date Cannot be less than the application Date |
| DV-ONL-094 | DVDCNONL | Maturity Date $1 is a Holiday Will be Changed to $2 |
| DV-ONL-111 | DVDCNONL | Unhandled exception while defaulting Principal Schedules |
| DV-ONL-121 | DVDCNONL | Unhandled exception while retrieving the contract amounts |
| DV-ONL-132 | DVDCNONL | Not a valid product |
| DV-ONL-141 | DVDCNONL | Unhandled exception while validating the Contract |
| DV-ONL-142 | DVDCNONL | Mandatory field Counterparty is NULL |
| DV-ONL-143 | DVDCNONL | Mandatory field Valued Date is NULL |

ORACLE®

| Function ID | Error Code | Message |
|---|---|---|
| DV-ONL-144 | DVDCNONL | Mandatory field Maturity Date is NULL |
| DV-ONL-145 | DVDCNONL | Mandatory field In Leg Currency is NULL |
| DV-ONL-146 | DVDCNONL | Mandatory field In Leg Principal Amount is NULL |
| DV-ONL-147 | DVDCNONL | Mandatory field In Leg interest Rate Type is NULL |
| DV-ONL-148 | DVDCNONL | Mandatory field In Leg interest Rate Code is NULL |
| DV-ONL-149 | DVDCNONL | Mandatory field In Leg interest Rate Source is NULL |
| DV-ONL-150 | DVDCNONL | Mandatory field In Leg interest Tenor Code is NULL |
| DV-ONL-152 | DVDCNONL | Mandatory field In Leg interest Rate Spread is NULL |
| DV-ONL-153 | DVDCNONL | Mandatory field In Leg interest rate is NULL |
| DV-ONL-154 | DVDCNONL | Mandatory field In Leg interest Flat amount is NULL |
| DV-ONL-155 | DVDCNONL | Mandatory field Out Leg Currency Cannot is NULL |
| DV-ONL-156 | DVDCNONL | Mandatory field Out Leg principal Amount is NULL |
| DV-ONL-157 | DVDCNONL | Mandatory field Out Leg interest Rate Type is NULL |
| DV-ONL-158 | DVDCNONL | Mandatory field Out Leg interest Rate Code is NULL |
| DV-ONL-159 | DVDCNONL | Mandatory field Out Leg interest Rate Source is NULL |
| DV-ONL-160 | DVDCNONL | Mandatory field Out Leg interest Tenor Code is NULL |
| DV-ONL-162 | DVDCNONL | Mandatory field Out Leg interest Rate Spread is NULL |
| DV-ONL-163 | DVDCNONL | Mandatory field Out Leg interest rate is NULL |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-ONL-164 | DVDCNONL | Mandatory field Out Leg interest Flat amount is NULL |
| DV-ONL-165 | DVDCNONL | Mandatory field Settlement Account is NULL |
| DV-ONL-171 | DVDCNONL | Unhandled exception while validating the Contract |
| DV-ONL-172 | DVDCNONL | Mandatory field Base Currency is NULL |
| DV-ONL-173 | DVDCNONL | Mandatory field Reval Method is NULL |
| DV-ONL-174 | DVDCNONL | Mandatory field Reval Rate Code is NULL |
| DV-ONL-175 | DVDCNONL | Mandatory field Reval Rate Source is NULL |
| DV-ONL-176 | DVDCNONL | Mandatory field Master Agreement Code is NULL |
| DV-ONL-177 | DVDCNONL | Mandatory field Line Code is NULL |
| DV-ONL-178 | DVDCNONL | Mandatory field Maturity Holiday Treatment is NULL |
| DV-ONL-179 | DVDCNONL | Mandatory field Maturity Holiday Currency is NULL |
| DV-ONL-180 | DVDCNONL | Mandatory field Maturity Financial Center is NULL |
| DV-ONL-191 | DVDCNONL | Unhandled Exception While Terminating the contract |
| DV-ONL-192 | DVDCNONL | The Contract is already terminated cannot terminate again |
| DV-ONL-193 | DVDCNONL | Contract is pending Authorization Cannot be terminated |
| DV-ONL-194 | DVDCNONL | Do You want to terminate the contract? |
| DV-ONL-195 | DVDCNONL | Mandatory Field Termination type is NULL |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-ONL-196 | DVDCNONL | Mandatory Field Termination Currency is NULL |
| DV-ONL-197 | DVDCNONL | Mandatory Field Termination Value is NULL |
| DV-ONL-198 | DVDCNONL | Failed to terminate the contract |
| DV-ONL-201 | DVDCNONL | Unhandled Exception while reversing the contract |
| DV-ONL-202 | DVDCNONL | Contract pending Authorization Cannot Reverse |
| DV-ONL-203 | DVDCNONL | Do you want to reverse the contract completely? |
| DV-ONL-204 | DVDCNONL | Contract Reversed Successfully |
| DV-ONL-205 | DVDCNONL | Failed to reverse the contract |
| DV-ONL-206 | DVDCNONL | User Reference no should be Unique |
| DV-PRN-001 | DVCPRDET | Unhandled exception while validating the schedules |
| DV-PRN-002 | DVCPRDET | Mandatory field Start Date is NULL |
| DV-PRN-003 | DVCPRDET | Mandatory field Frequency is NULL |
| DV-PRN-004 | DVCPRDET | Mandatory field Frequency Unit is NULL |
| DV-PRN-005 | DVCPRDET | Mandatory field No Of Schedules is NULL |
| DV-PRN-006 | DVCPRDET | Mandatory field Adjustment Type is NULL |
| DV-PRN-007 | DVCPRDET | Mandatory field Amount is NULL |
| DV-PRN-011 | DVCPRDET | Unhandled exception while validating the Start Date |
| DV-PRN-012 | DVCPRDET | Start Date Cannot be before the application Date |
| DV-PRN-013 | DVCPRDET | Start Date Cannot be before the Value Date |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-PRN-014 | DVCPRDET | Start Date Cannot be after the Maturity Date |
| DV-PRN-015 | DVCPRDET | Schedule Date is not Unique |
| DV-PRN-021 | DVCPRDET | Unhandled exception while validating the Holiday Treatment Details |
| DV-PRN-022 | DVCPRDET | Mandatory field Schedule Holiday Currency is NULL |
| DV-PRN-023 | DVCPRDET | Mandatory field Schedule Financial Center is NULL |
| DV-RET001 | LDRPCSSM | To Date Should be greater than From Date |
| DV-RVL-001 | DVREVAL | Unhandled exception while building the queue array |
| DV-RVL-002 | DVREVAL | Failed to obtain the next working day |
| DV-RVL-003 | DVREVAL | Product is closed |
| DV-RVL-004 | DVREVAL | Product is not authorized |
| DV-RVL-005 | DVREVAL | Failed to obtain the next working day |
| DV-RVL-006 | DVREVAL | Product is closed |
| DV-RVL-007 | DVREVAL | Product is not authorized |
| DV-RVL-011 | DVREVAL | Unhandled exception while calculating the periodic reval date |
| DV-RVL-021 | DVREVAL | Unhandled exception while processing periodic revaluation |
| DV-RVL-031 | DVREVAL | Unhandled exception while populating reval records |
| DV-RVL-101 | DVREVAL | Unhandled exception while revaluing a contract |
| DV-RVL-111 | DVREVAL | Unhandled exception while processing product level revaluation |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-RVL-121 | DVREVAL | Unhandled exception while processing revaluation |
| DV-RVL-122 | DVREVAL | No data found for the current product code |
| DV-RVL-131 | DVREVAL | Unhandled exception while processing revaluation |
| DV-RVL-132 | DVREVAL | No data found for the current contract ref no |
| DV-RVL-141 | DVREVAL | Unhandled exception while processing revaluation |
| DV-RVL-151 | DVREVAL | Unhandled exception while processing revaluation |
| DV-RVL-161 | DVREVAL | Unhandled exception while building the accounting entry lists |
| DV-RVL-171 | DVREVAL | Unhandled exception while processing the amount tags |
| DV-RVL-301 | DVREVAL | Unhandled exception while calculating the fair value of contract |
| DV-RVL-302 | DVREVAL | No confirmed records for the fair values of the contract |
| DV-RVL-303 | DVREVAL | No rates are maintained for the contract for carrying out revaluation |
| DV-RVL-311 | DVREVAL | Unhandled exception while calculating the leg fair value |
| DV-RVL-313 | DVREVAL | No rates are maintained for the contract for carrying out revaluation |
| DV-RVL-314 | DVREVAL | No rates are maintained for the branch to carry out revaluation |
| DV-RVL-315 | DVREVAL | Failed to round the fair value amount |
| DV-RVL-321 | DVREVAL | Unhandled exception while revaluation processing |

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| Function ID | Error Code | Message |
| --- | --- | --- |
| DV-RVL-331 | DVREVAL | Unhandled exception while revaluation processing |
| DV-RVL_312 | DVREVAL | No rates are maintained for the branch to carry out revaluation |
| DV-RVN-001 | DVRESET | Unhandled Exception while processing rate revision |
| DV-SCH-001 | DVSCHED0 | Unhandled Exception while getting next schedule Date |
| DV-SCH-011 | DVSCHED0 | Unhandled Exception while getting next schedule Date |
| DV-SCH-021 | DVSCHED0 | Unhandled Exception while getting next periodic Date |
| DV-SCH-031 | DVSCHED0 | Unhandled Exception while getting schedule Date |
| DV-SCH-032 | DVSCHED0 | Error while checking whether the scheduled date is a holiday |
| DV-SCH-033 | DVSCHED0 | Improper Holiday maintenance |
| DV-SCH-041 | DVSCHED0 | Unhandled Exception while Computing Reset Date |
| DV-SCH-042 | DVSCHED0 | Error while checking whether the scheduled date is a holiday |
| DV-SCH-043 | DVSCHED0 | Improper Holiday maintenance |
| DV-SCH-051 | DVSCHED0 | Unhandled Exception while Adding months |
| DV-SCH-101 | DVSCHED1 | Unhandled Exception while defaulting Principal Schedules |
| DV-SCH-102 | DVSCHED1 | Error While rounding the amount |
| DV-SCH-111 | DVSCHED1 | Unhandled Exception while Exploding Principal Schedules |
| DV-SCH-112 | DVSCHED1 | Principal amount Cannot be Negative |
| DV-SCH-113 | DVSCHED1 | The Frequency and Frequency Units are Invalid |
| DV-SCH-121 | DVSCHED1 | Unhandled Exception while defaulting Interest Schedules |

| Function ID | Error Code | Message |
|---|---|---|
| DV-SCH-131 | DVSCHED1 | Unhandled Exception while Exploding Interest Schedules |
| DV-SCH-132 | DVSCHED1 | The Frequency and Frequency Units is Invalid |
| DV-SCH-133 | DVSCHED1 | Interest amount is Negative |
| DV-SCH-141 | DVSCHED1 | Unhandled Exception while Defaulting Revision Schedules |
| DV-SCH-151 | DVSCHED1 | Unhandled Exception while Exploding Revision Schedules |
| DV-SCH-152 | DVSCHED1 | The Frequency and Frequency Units are Invalid |
| DV-SCH-201 | DVSCHED2 | Unhandled Exception while Replicating Principal Schedules |
| DV-SCH-211 | DVSCHED2 | Unhandled Exception while Replicating Principal Schedule Periods |
| DV-SCH-221 | DVSCHED2 | Unhandled Exception while Replicating Interest Schedules |
| DV-SCH-231 | DVSCHED2 | Unhandled Exception while Replicating Interest Schedule Periods |
| DV-SCH-241 | DVSCHED2 | Unhandled Exception while Replicating Revision schedules |
| DV-SCH-251 | DVSCHED2 | Unhandled Exception while Replicating Revision Schedule |
| DV-SCH-301 | DVSCHED3 | Unhandled Exception while splitting the Contract Schedules |
| DV-SCH-311 | DVSCHED3 | Unhandled Exception while re-defaulting Principal Schedules |
| DV-SCH-321 | DVSCHED3 | Unhandled Exception while re-defaulting Non Principal Schedules |

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| Function ID | Error Code | Message |
|---|---|---|
| DV-SCH-331 | DVSCHED3 | Unhandled Exception while re-defaulting Interest Schedules |
| DV-SCH-341 | DVSCHED3 | Unhandled Exception while re-defaulting Revision schedules |
| DV-SCH-401 | DVSCHED4 | Unhandled Exception while Replicating Principal Schedules |
| DV-SCH-411 | DVSCHED4 | Unhandled Exception while replicating Interest Schedules |
| DV-SCH-421 | DVSCHED4 | Unhandled Exception while replicating Revision Schedules |
| DV-SET-001 | DVAUSET0 | Unhandled exception while processing for branch |
| DV-SET-011 | DVAUSET0 | Unhandled exception while processing for contract |
| DV-SET-021 | DVAUSET0 | Unhandled exception while processing principal components |
| DV-SET-031 | DVAUSET0 | Unhandled exception while processing interest components |
| DV-SET-041 | DVAUSET0 | Unhandled exception while populating interest liquidation amount |
| DV-SET-051 | DVAUSET0 | Unhandled exception while populating interest accrual amounts |
| DV-SET-063 | DVAUSET0 | Unhandled exception while populating interest accrual |
| DV-SET-101 | DVAUSET1 | Unhandled exception while processing interest components |
| DV-SET-102 | DVAUSET1 | Reset not done for component $1for the period starting $2 |
| DV-SET-103 | DVAUSET1 | Reset not done for component $1for the period starting $2 |

| Function ID | Error Code | Message |
|---|---|---|
| DV-SET-104 | DVAUSET1 | No data found for component $1for the period starting $2 |
| DV-SET-105 | DVAUSET1 | Reset not done for component $1for the period starting $2 |
| DV-SET-106 | DVAUSET1 | No data found for component $1for the period starting $2 |
| DV-SET-107 | DVAUSET1 | Reset not done for component $1for the period starting $2 |
| DV-SET-108 | DVAUSET1 | No data found for component $1for the period starting $2 |
| DV-SUB-001 | DVSUBSYS | Unhandled Exception while Processing Brokerage |
| DV-SUB-011 | DVSUBSYS | Unhandled Exception while processing Advices |
| DV-SUB-021 | DVSUBSYS | Unhandled Exception while Processing User Defined Fields |
| DV-SUB-031 | DVSUBSYS | Unhandled Exception while processing Charge |
| DV-SUB-041 | DVSUBSYS | Unhandled Exception while Processing MIS |
| DV-SUB-042 | DVSUBSYS | Error While defaulting MIS details from contract |
| DV-SUB-051 | DVSUBSYS | Unhandled Exception while picking settlement details |
| DV-SUB-061 | DVSUBSYS | Unhandled Exception while processing tax |
| DV-SUB-071 | DVSUBSYS | Unhandled Exception while processing module tags |
| DV-SUB-081 | DVSUBSYS | Unhandled Exception while processing interest tags |
| DV-SUB-082 | DVSUBSYS | No Settlement Details are maintained for the tag $1 |
| DV-SUB-091 | DVSUBSYS | Unhandled Exception while processing charge tags |
| DV-SUB-101 | DVSUBSYS | Unhandled Exception while processing tax tags |

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| Function ID | Error Code | Message |
|---|---|---|
| DV_AMR-001 | DVAMORT0 | Unhandled exception while building queue array |

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# 11. Function ID - Glossary

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**IDRPEXCP**

**IDRPRVAL**

**IDRPSTLD**

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