

Product Catalogue – Foreign Exchange Module

# Oracle Banking Treasury Management

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**ORACLE**

## Product Catalogue – FX Module

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# Contents

- 1. Product Catalogue - Domain Area - Treasury – FX Options ..... 1
  - 1.1. Product Code - FSB1 ..... 1
    - 1.1.1. Business Scenario..... 1
    - 1.1.2. Introduction..... 1
    - 1.1.3. Synopsis ..... 1
    - 1.1.4. Detailed Coverage..... 1
    - 1.1.5. Events Covered ..... 1
    - 1.1.6. Advices Supported ..... 2
    - 1.1.7. Messages ..... 2
    - 1.1.8. Generic Features..... 2
    - 1.1.9. Special/Other Features ..... 3
    - 1.1.10. Reports Covered ..... 3
  - 1.2. Product Code - FSB2 ..... 4
    - 1.2.1. Business Scenario..... 4
    - 1.2.2. Introduction..... 4
    - 1.2.3. Synopsis ..... 4
    - 1.2.4. Detailed Coverage..... 4
    - 1.2.5. Events Covered ..... 4
    - 1.2.6. Generic Features..... 5
    - 1.2.7. Special/Other Features ..... 5
    - 1.2.8. Advices Supported ..... 6
    - 1.2.9. Messages ..... 6
    - 1.2.10. Reports Covered ..... 6
  - 1.3. Product Code - FSB3 ..... 7
    - 1.3.1. Business Scenario..... 7
    - 1.3.2. Introduction..... 7
    - 1.3.3. Synopsis ..... 7
    - 1.3.4. Detailed Coverage..... 7

1.3.5.	Events Covered.....	7
1.3.6.	Generic Features.....	8
1.3.7.	Special/Other Features .....	8
1.3.8.	Advices Supported .....	9
1.3.9.	Messages .....	9
1.3.10.	Reports Covered .....	9
1.4.	Product Code - FFB1 .....	10
1.4.1.	Business Scenario.....	10
1.4.2.	Introduction.....	10
1.4.3.	Synopsis.....	10
1.4.4.	Detailed Coverage.....	10
1.4.5.	Events Covered.....	11
1.4.6.	Generic Features.....	11
1.4.7.	Special/Other Features .....	12
1.4.8.	Advices Supported .....	12
1.4.9.	Messages .....	12
1.4.10.	Reports Covered .....	13
1.5.	Product Code - FXNF.....	14
1.5.1.	Business Scenario.....	14
1.5.2.	Introduction.....	14
1.5.3.	Synopsis.....	14
1.5.4.	Detailed Coverage.....	14
1.5.5.	Events Covered.....	14
1.5.6.	Generic Features.....	15
1.5.7.	Special/Other Features .....	15
1.5.8.	Advices Supported .....	16
1.5.9.	Messages .....	16
1.5.10.	Reports Covered .....	16
1.6.	Product Code - FXNS .....	17

1.6.1.	Business Scenario.....	17
1.6.2.	Introduction.....	17
1.6.3.	Synopsis.....	17
1.6.4.	Detailed Coverage.....	17
1.6.5.	Events Covered.....	17
1.6.6.	Generic Features.....	18
1.6.7.	Special/Other Features .....	18
1.6.8.	Advices Supported .....	18
1.6.9.	Messages .....	19
1.6.10.	Reports Covered .....	19
1.7.	Product Code - FSW1 .....	20
1.7.1.	Business Scenario.....	20
1.7.2.	Introduction.....	20
1.7.3.	Synopsis.....	20
1.7.4.	Detailed Coverage.....	20
1.8.	Product Code - FSW2 .....	21
1.8.1.	Business Scenario.....	21
1.8.2.	Introduction.....	21
1.8.3.	Synopsis.....	21
1.8.4.	Detailed Coverage.....	21
1.9.	Product Code - INS1 .....	22
1.9.1.	Business Scenario.....	22
1.9.2.	Introduction.....	22
1.9.3.	Synopsis.....	22
1.10.	Product Code - FSC2 .....	23
1.10.1.	Business Scenario.....	23
1.10.2.	Introduction.....	23
1.10.3.	Synopsis.....	23
1.10.4.	Detailed Coverage.....	23

1.10.5.	Events Covered.....	23
1.10.6.	Generic Features.....	24
1.10.7.	Special/Other Features .....	24
1.10.8.	Advices Supported .....	25
1.10.9.	Messages .....	25
1.10.10.	Reports Covered .....	25
1.11.	Product Code - FSC3.....	26
1.11.1.	Business Scenario.....	26
1.11.2.	Introduction.....	26
1.11.3.	Synopsis.....	26
1.11.4.	Detailed Coverage.....	26
1.11.5.	Events Covered.....	26
1.11.6.	Generic Features.....	27
1.11.7.	Special/Other Features .....	27
1.11.8.	Advices Supported .....	28
1.11.9.	Messages .....	28
1.11.10.	Reports Covered .....	28
1.12.	Product Code - FFC1 .....	29
1.12.1.	Business Scenario.....	29
1.12.2.	Introduction.....	29
1.12.3.	Synopsis.....	29
1.12.4.	Detailed Coverage.....	29
1.12.5.	Events Covered.....	29
1.12.6.	Generic Features.....	30
1.12.7.	Special/Other Features .....	30
1.12.8.	Advices Supported .....	31
1.12.9.	Messages .....	31
1.12.10.	Reports Covered .....	31
1.13.	Product Code - FXN1 .....	32

1.13.1.	Business Scenario.....	32
1.13.2.	Introduction.....	32
1.13.3.	Synopsis.....	32
1.13.4.	Detailed Coverage.....	32
1.13.5.	Events Covered.....	33
1.13.6.	Generic Features.....	33
1.13.7.	Special/Other Features .....	33
1.13.8.	Advices Supported .....	34
1.13.9.	Messages .....	34
1.13.10.	Reports Covered .....	34
1.14.	Product Code - FXN2.....	35
1.14.1.	Business Scenario.....	35
1.14.2.	Introduction.....	35
1.14.3.	Synopsis.....	35
1.14.4.	Detailed Coverage.....	35
1.14.5.	Events Covered.....	35
1.14.6.	Generic Features.....	36
1.14.7.	Special/Other Features .....	36
1.14.8.	Advices Supported .....	37
1.14.9.	Messages .....	37
1.14.10.	Reports Covered .....	37
1.15.	Product Code - FSR1 .....	38
1.15.1.	Business Scenario.....	38
1.15.2.	Introduction.....	38
1.15.3.	Synopsis.....	38
1.15.4.	Detailed Coverage.....	38
1.15.5.	Events Covered.....	38
1.15.6.	Generic Features.....	39
1.15.7.	Special/Other Features .....	39

1.15.8.	Advices Supported .....	39
1.15.9.	Messages .....	40
1.15.10.	Reports Covered .....	40
1.16.	Product Code - FSR2 .....	41
1.16.1.	Business Scenario.....	41
1.16.2.	Introduction.....	41
1.16.3.	Synopsis .....	41
1.16.4.	Detailed Coverage.....	41
1.16.5.	Events Covered.....	41
1.16.6.	Generic Features.....	42
1.16.7.	Special/Other Features .....	42
1.16.8.	Advices Supported .....	43
1.16.9.	Messages .....	43
1.16.10.	Reports Covered .....	43
1.17.	Product Code - FSR3 .....	44
1.17.1.	Business Scenario.....	44
1.17.2.	Introduction.....	44
1.17.3.	Synopsis .....	44
1.17.4.	Detailed Coverage.....	44
1.17.5.	Events Covered.....	44
1.17.6.	Generic Features.....	45
1.17.7.	Special/Other Features .....	45
1.17.8.	Brokerages/Charges .....	46
1.17.9.	Advices Supported .....	46
1.17.10.	Messages .....	46
1.17.11.	Reports Covered .....	46
1.18.	Product Code - FFR1 .....	47
1.18.1.	Business Scenario.....	47
1.18.2.	Introduction.....	47

1.18.3.	Synopsis .....	47
1.18.4.	Detailed Coverage.....	47
1.18.5.	Events Covered.....	48
1.18.6.	Generic Features.....	48
1.18.7.	Special/Other Features .....	48
1.18.8.	Advices Supported .....	49
1.18.9.	Messages .....	49
1.18.10.	Reports Covered .....	49
1.19.	Product Code - FFB2 .....	50
1.19.1.	Business Scenario.....	50
1.19.2.	Introduction.....	50
1.19.3.	Synopsis .....	50
1.19.4.	Detailed Coverage.....	50
1.19.5.	Events Covered.....	51
1.19.6.	Generic Features.....	51
1.19.7.	Special/Other Features .....	52
1.19.8.	Advices Supported .....	52
1.19.9.	Messages .....	52
1.19.10.	Reports Covered .....	53
1.20.	Product Code - FXFW .....	53
1.20.1.	Business Scenario.....	53
1.20.2.	Introduction.....	53
1.20.3.	Synopsis .....	53
1.20.4.	Detailed Coverage.....	53
1.20.5.	Events Covered.....	54
1.20.6.	Generic Features.....	54
1.20.7.	Special/Other Features .....	55
1.20.8.	Advices Supported .....	55
1.20.9.	Messages .....	55

1.20.10.	Reports Covered .....	56
1.21.	Product Code - FRR1 .....	56
1.21.1.	Business Scenario .....	56
1.21.2.	Introduction .....	56
1.21.3.	Synopsis .....	56
1.21.4.	Detailed Coverage .....	57
1.21.5.	Events Covered .....	57
1.21.6.	Generic Features .....	57
1.21.7.	Special/Other Features .....	58
1.21.8.	Advices Supported .....	58
1.21.9.	Messages .....	58
1.21.10.	Reports Covered .....	59
1.22.	Other Special Maintenance .....	59
1.23.	Annexure .....	60
1.23.1.	Annexure – 1 .....	60
1.23.2.	Annexure – 2 .....	60



# 1. Product Catalogue - Domain Area - Treasury – FX Options

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

## 1.1. Product Code - FSB1

**FSB1 – Cash (FX Cash Deal)**

### 1.1.1. Business Scenario

This financial product that is, Cash helps customers/Corporate to Purchase/Sale the Foreign Exchange Currencies at Cash Market.

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

### 1.1.2. Introduction

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

### 1.1.3. Synopsis

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

### 1.1.4. Detailed Coverage

Product FSB1 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

### 1.1.5. Events Covered

Product **FSB1** has the Life Cycle as listed below:

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.

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

### 1.1.6. Advices Supported

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

- Confirmation Advice Confirmation
- Contract Reversal
- Deal Slip

### 1.1.7. Messages

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

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 103/MT 202/MT 205	Payment Message
MT 192/ MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

### 1.1.8. Generic Features

Cash Product FSB1 features include:

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

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

### **1.1.9. Special/Other Features**

Other Features of the Cash Product FSB1 are as below:

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

### **1.1.10. Reports Covered**

FX Options module covers the following reports:

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

## 1.2. Product Code - FSB2

FSB2 – Tom (FX Tom Deal)

### 1.2.1. Business Scenario

This financial product that is, **Tom** helps customers/corporate to Purchase/Sale the Foreign Exchange Currencies at Cash Market.

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

### 1.2.2. Introduction

Cash product FSB2 is used to Buy/Sell the Foreign Exchange Currency at Cash Market. The settlement of the deal is done immediately.

### 1.2.3. Synopsis

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

### 1.2.4. Detailed Coverage

Product FSB2 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

### 1.2.5. Events Covered

Product FSB2 has the Life Cycle as listed below:

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.
AMND	Contract Amendment event triggers on modifying a deal.

REAS	Reassign User event will get triggered on new User Assign.
SGEN	Settlement Message Generation
CANC	Deal Cancellation event will get triggered on cancellation of the deal.
LIQD	Liquidation Event will get triggered on Manual/Auto Payment of the Deal
REVP	Payment Reversal is processed under this event
REVR	Contract Reversal is processed under this event

### 1.2.6. Generic Features

Tom Product FSB2 features include:

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

### 1.2.7. Special/Other Features

Other Features of the Cash Product FSB2 are as below:

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

## 1.2.8. Advices Supported

Following Below are the advices supported for the Cash Deal Product FSB2:

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

## 1.2.9. Messages

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

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 103/MT 202/MT 205	Payment Message
MT 192/ MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

## 1.2.10. Reports Covered

FX Options module covers the following reports:

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

### 1.3. Product Code - FSB3

#### FSB3 – Spot (FX Spot Deal)

#### 1.3.1. Business Scenario

This financial product that is, **Spot** helps customers/corporate to Purchase/Sale the Foreign Exchange Currencies at Cash Market.

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

#### 1.3.2. Introduction

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

#### 1.3.3. Synopsis

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

#### 1.3.4. Detailed Coverage

Product FSB3 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

#### 1.3.5. Events Covered

Product FSB3 has the Life Cycle as listed below:

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.

AMND	Contract Amendment event triggers on modifying a deal.
REAS	Reassign User event will get triggered on new User Assign.
SGEN	Settlement Message Generation
CANC	Deal Cancellation event will get triggered on cancellation of the deal.
LIQD	Liquidation Event will get triggered on Manual/Auto Payment of the Deal
REVP	Payment Reversal is processed under this event
REVR	Contract Reversal is processed under this event

### 1.3.6. Generic Features

Spot Product FSB3 features include:

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

### 1.3.7. Special/Other Features

Other Features of the Spot Product FSB3 are as below:

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

### 1.3.8. Advices Supported

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

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

### 1.3.9. Messages

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

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 103/MT 202/MT 205	Payment Message
MT 192/ MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

### 1.3.10. Reports Covered

FX Options module covers the following reports:

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

## 1.4. Product Code - FFB1

### FFB1 – Forward (FX Forward Deal)

#### 1.4.1. Business Scenario

This financial product that is, **Forward** helps customers/corporate to Purchase/Sale the Foreign Exchange Currencies at Cash Market. This product will cater to the FATCA TAX requirements of the Bank.

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

#### 1.4.2. Introduction

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

#### 1.4.3. Synopsis

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

#### 1.4.4. Detailed Coverage

Product FSB3 covers the following features:

- Forward Date Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement
- Revaluation
  - Batch Revaluation – Discounted Straight line

### 1.4.5. Events Covered

Product FFB1 has the Life Cycle as listed below:

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

### 1.4.6. Generic Features

Spot Product FFB1 features include:

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

### 1.4.7. Special/Other Features

Other Features of the Spot Product FFB1 are as below:

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

### 1.4.8. Advices Supported

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

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

### 1.4.9. Messages

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

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 103/MT 202/MT 205	Payment Message
MT 192/ MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

## 1.4.10. Reports Covered

FX Options module covers the following reports:

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

## 1.5. Product Code - FXNF

### FXNF – NDF (FX NDF Deal)

#### 1.5.1. Business Scenario

This financial product that is, **NDF** helps customers/corporate to Purchase/Sale the Banned Foreign Exchange Currencies at Forward (Future) Market.

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

#### 1.5.2. Introduction

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

- Fixing Date- This is the day and time whereby the comparison between the NDF rate and the prevailing spot rate is made.
- NDF Currency- Currency in this settlement not done.

#### 1.5.3. Synopsis

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

#### 1.5.4. Detailed Coverage

Product NDF covers the following features:

- Forward Date Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

#### 1.5.5. Events Covered

Product NDF has the Life Cycle as listed below:

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.
AMND	Contract Amendment event triggers on modifying a deal.
REAS	Reassign User event will get triggered on new User Assign.
FIXG	NDF Contract Fixing
UFIX	NDF Contract Unfixing
SGEN	Settlement Message Generation.
LIQD	Liquidation Event will get triggered on Manual/Auto Payment of the Deal.
REVP	Payment Reversal is processed under this event.
REVR	Contract Reversal is processed under this event.
CANC	Deal Cancellation event will get triggered on cancellation of the deal.

### 1.5.6. Generic Features

Spot Product FXNF features include:

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

### 1.5.7. Special/Other Features

Other Features of the Spot Product FFB1 are as below:

- Limit Tracking
- Extension
- CLS Status Change
- CLS Alleged Deal Status Change

- CLS Net Position Check
- CLS Status Change Alert

### 1.5.8. Advices Supported

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

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

### 1.5.9. Messages

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

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 103/MT 202/MT 205	Payment Message
MT 192/ MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

### 1.5.10. Reports Covered

FX Options module covers the following reports:

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

## 1.6. Product Code - FXNS

### FXNS – NDF (FX NDF Deal)

#### 1.6.1. Business Scenario

This financial product that is, **NDF** helps customers/corporate to Purchase/Sale the Banned Foreign Exchange Currencies at Forward (Future) Market.

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

#### 1.6.2. Introduction

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

- Fixing Date- Date at which Fixing Deal is booked.
- NDF Currency- Currency in this settlement not done.

#### 1.6.3. Synopsis

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

#### 1.6.4. Detailed Coverage

Product NDF covers the following features:

- Booking of Deal
- Reversal of Deal

#### 1.6.5. Events Covered

Product NDF has the Life Cycle as listed below:

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.
REAS	Reassign User event will get triggered on new User Assign.

LIQD	Liquidation Event will get triggered on Manual/Auto Payment of the Deal.
REVP	Payment Reversal is processed under this event.
REVR	Contract Reversal is processed under this event.
CANC	Deal Cancellation event will get triggered on cancellation of the deal.
AMND	Contract Amendment event will get triggered on deal modification.
SGEN	Settlement Message Generation

### 1.6.6. Generic Features

Spot Product FXNS features include:

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

### 1.6.7. Special/Other Features

Other Features of the Spot Product FFB1 are as below:

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

### 1.6.8. Advices Supported

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

- Confirmation Advice Confirmation

- Contract Reversal
- Deal Slip

### 1.6.9. Messages

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

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 940/ MT 950	Account Statement

### 1.6.10. Reports Covered

FX Options module covers the following reports:

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

## 1.7. Product Code - FWSP

### FWSP – Swap (Spot –Forward Combination Deal)

#### 1.7.1. Business Scenario

This financial product that is, **SWAP** helps customers/corporate to Purchase/Sale the Foreign Exchange Currencies with different value date.

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

#### 1.7.2. Introduction

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

#### 1.7.3. Synopsis

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

#### 1.7.4. Detailed Coverage

Product NDF covers the following features:

- Booking of Deal
- Reversal of Deal

## 1.8. Product Code - FFWW

**FFWW – Swap (Forward – Forward Combination Deal)**

### 1.8.1. Business Scenario

This financial product that is, **Swap** helps customers/corporate to Purchase/Sale the Banned Foreign Exchange Currencies at Forward (Future) Market.

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

### 1.8.2. Introduction

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

### 1.8.3. Synopsis

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

### 1.8.4. Detailed Coverage

Product NDF covers the following features:

- Booking of Deal
- Reversal of Deal

## 1.9. Product Code - INS1

### INS1 – Internal Swap (FX Internal Swap Deal)

#### 1.9.1. Business Scenario

This financial product that is, **Internal Swap** helps Bank to take the advantage of arbitrage/hedge in the prevailing Foreign Exchange Market Condition.

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

#### 1.9.2. Introduction

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

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

Internal Swap Product INS1 is the Combination of below Products

- FSB1- FX Spot Product
- FXFW- FX Forward Product
- FFC1 – FX Forward Deal
- MMBR - MM Borrow Deal
- MMP1 - MM Placement Deal

#### 1.9.3. Synopsis

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

## 1.10. Product Code - FSC2

FSC2 – Tom (FX TOM Deal)

### 1.10.1. Business Scenario

This financial product that is, **Tom** helps customers/Corporate to Purchase/Sale the Foreign Exchange Currencies at Spot Market.

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

### 1.10.2. Introduction

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

### 1.10.3. Synopsis

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

### 1.10.4. Detailed Coverage

Product FSC2 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

### 1.10.5. Events Covered

Product FSC1 has the Life Cycle as listed below:

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.

AMND	Contract Amendment event will get triggered on deal modification.
REAS	Reassign User event will get triggered on new User Assign.
SGEN	Settlement Message Generation.
REVP	Payment Reversal is processed under this event
REVR	Contract Reversal is processed under this event
LIQD	Liquidation Event will get triggered on Manual/Auto Payment of the Deal.
CANC	Deal Cancellation event will get triggered on cancellation of the deal.

### 1.10.6. Generic Features

Spot Product FSC2 features include:

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

### 1.10.7. Special/Other Features

Other Features of the Spot Product FSC2 are as below:

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

### 1.10.8. Advices Supported

Following Below are the advices supported for the Spot Deal Product FSC2:

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

### 1.10.9. Messages

Following below are the messages supported for the Cash deal Product FSC2:

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 103/MT 202/MT 205	Payment Message
MT 192/MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

### 1.10.10. Reports Covered

FX Options module covers the following reports:

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

## 1.11. Product Code - FSC3

### FSC3 – Spot (FX Spot Deal)

#### 1.11.1. Business Scenario

This financial product that is, **Spot** helps customers/corporate to Purchase/Sale the Foreign Exchange Currencies at Spot Market.

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

#### 1.11.2. Introduction

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

#### 1.11.3. Synopsis

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

#### 1.11.4. Detailed Coverage

Product FSC3 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

#### 1.11.5. Events Covered

Product FSC3 has the Life Cycle as listed below:

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.

AMND	Contract Amendment event triggers on modifying a deal.
REAS	Reassign User event will get triggered on new User Assign.
SGEN	Settlement Message Generation.
LIQD	Liquidation Event will get triggered on Manual/Auto Payment of the Deal.
REVP	Payment Reversal is processed under this event.
REVR	Contract Reversal is processed under this event.
CANC	Deal Cancellation event will get triggered on cancellation of the deal.

### 1.11.6. Generic Features

Spot Product FSC3 features include:

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

### 1.11.7. Special/Other Features

Other Features of the Spot Product FSC3 are as below:

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

### 1.11.8. Advices Supported

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

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

### 1.11.9. Messages

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

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 103/MT 202/MT 205	Payment Message
MT 192/ MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

### 1.11.10. Reports Covered

FX Options module covers the following reports:

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

## 1.12. Product Code - FFC1

FFC1 – Forward (FX Forward Deal)

### 1.12.1. Business Scenario

This financial product that is, **Forward** helps customers/corporate to Purchase/Sale the Foreign Exchange Currencies at Forward (Future) Market.

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

### 1.12.2. Introduction

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

### 1.12.3. Synopsis

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

### 1.12.4. Detailed Coverage

Product FSC3 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

### 1.12.5. Events Covered

Product FSC3 has the Life Cycle as listed below:

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.

AMND	Contract Amendment event triggers on modifying a deal.
REAS	Reassign User event will get triggered on new User Assign.
SGEN	Settlement Message Generation.
LIQD	Liquidation Event will get triggered on Manual/Auto Payment of the Deal.
REVP	Payment Reversal is processed under this event.
REVR	Contract Reversal is processed under this event.
CANC	Deal Cancellation event will get triggered on cancellation of the deal.
REVL	Deal Revaluation for the period is accounted under this event.
RRVL	Deal Revaluation Reversal for the previous period is done under this event.

### 1.12.6. Generic Features

Spot Product FFC1 features include:

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

### 1.12.7. Special/Other Features

Other Features of the Spot Product FFC1 are as below:

- Capturing of Charge details
- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Currency/Pair Wise Netting - Auto / Manual
- Limit Tracking
- Deal Revaluation
- Option Date
- Multiple Options
- Extension

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

### 1.12.8. Advices Supported

Following Below are the advices supported for the Spot Deal Product FFC1:

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

### 1.12.9. Messages

Following below are the messages supported for the Cash deal Product FFC1:

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 103/MT 202/MT 205	Payment Message
MT 192/ MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

### 1.12.10. Reports Covered

FX Options module covers the following reports:

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

- FX to FT Netting Report

## 1.13. Product Code - FXN1

**FXN1– NDF (FX NDF Deal)**

### 1.13.1. Business Scenario

This financial product that is, **NDF** helps customers/corporate to Purchase/Sale the Banned Foreign Exchange Currencies at Forward (Future) Market.

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

### 1.13.2. Introduction

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

- Fixing Date - This is the day and time where the comparison between the NDF rate and the prevailing spot rate is made.
- NDF Currency- Currency in this settlement not done.

### 1.13.3. Synopsis

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

### 1.13.4. Detailed Coverage

Product FSC3 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

### 1.13.5. Events Covered

Product FXN1 has the Life Cycle as listed below:

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.
AMND	Contract Amendment event triggers on modifying a deal.
REAS	Reassign User event will get triggered on new User Assign.
FIXG	NDF Contract Fixing
UFIX	NDF Contract Unfixing
SGEN	Settlement Message Generation.
LIQD	Liquidation Event will get triggered on Manual/Auto Payment of the Deal.
REVP	Payment Reversal is processed under this event.
REVR	Contract Reversal is processed under this event.
CANC	Deal Cancellation event will get triggered on cancellation of the deal.

### 1.13.6. Generic Features

Spot Product FXN1 features include:

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

### 1.13.7. Special/Other Features

Other Features of the Spot Product FXN1 are as below:

- Capturing of Charge details
- Limit Tracking
- Extension
- CLS Status Change

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

### 1.13.8. Advices Supported

Following Below are the advices supported for the Spot Deal Product FFC1:

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

### 1.13.9. Messages

Following below are the messages supported for the Cash deal Product FFC1:

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 103/MT 202/MT 205	Payment Message
MT 192/ MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

### 1.13.10. Reports Covered

FX Options module covers the following reports:

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

## 1.14. Product Code - FXN2

### FXN2 – NDF (NDF Fixing Deal)

#### 1.14.1. Business Scenario

This financial product that is, **NDF** helps customers/corporate to Purchase/Sale the Banned Foreign Exchange Currencies at Forward (Future) Market.

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

#### 1.14.2. Introduction

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

- Fixing Date - Date at which Fixing Deal is booked.
- NDF Currency- Currency in this settlement not done.

#### 1.14.3. Synopsis

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

#### 1.14.4. Detailed Coverage

Product FXN2 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

#### 1.14.5. Events Covered

Product FXN2 has the Life Cycle as listed below:

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.
AMND	Contract Amendment event triggers on modifying a deal.
SGEN	Settlement Message Generation.
LIQD	Liquidation Event will get triggered on Manual/Auto Payment of the Deal.
REVP	Payment Reversal is processed under this event.
REVR	Contract Reversal is processed under this event.
CANC	Deal Cancellation event will get triggered on cancellation of the deal.

### 1.14.6. Generic Features

NDF Fixing Product FXN2 features include:

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

### 1.14.7. Special/Other Features

Other Features of the Spot Product FXN2 are as below:

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

### 1.14.8. Advices Supported

Following Below are the advices supported for the Spot Deal Product FFC1:

- Confirmation Advice Confirmation
- Contract Reversal
- Deal Slip

### 1.14.9. Messages

Following below are the messages supported for the Cash deal Product FFC1:

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 940/ MT 950	Account Statement

### 1.14.10. Reports Covered

FX Options module covers the following reports:

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

## 1.15. Product Code - FSR1

FSR1 – Cash (FX Cash Deal)

### 1.15.1. Business Scenario

This financial product that is, **Cash** helps customers/corporate to Purchase/Sale the Foreign Exchange Currencies at Cash Market.

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

### 1.15.2. Introduction

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

### 1.15.3. Synopsis

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

### 1.15.4. Detailed Coverage

Product FXN2 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

### 1.15.5. Events Covered

Product FSR1 has the Life Cycle as listed below:

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.

REAS	Reassign user event will get triggered on new User Assign.
SGEN	Settlement Message Generation.
LIQD	Liquidation Event will get triggered on Manual/Auto Payment of the Deal.
CANC	Deal Cancellation event will get triggered on cancellation of the deal.

### 1.15.6. Generic Features

Cash Product FSR1 Features include:

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

### 1.15.7. Special/Other Features

Other Features of the Spot Product FSR1 are as below:

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

### 1.15.8. Advices Supported

Following Below are the advices supported for the Spot Deal Product FFC1:

- Confirmation Advice Confirmation
- Deal Slip

### 1.15.9. Messages

Following below are the messages supported for the Cash deal Product FFC1:

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 940/ MT 950	Account Statement
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

### 1.15.10. Reports Covered

FX Options module covers the following reports:

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

## 1.16. Product Code - FSR2

FSR2 – Tom (FX Tom Deal)

### 1.16.1. Business Scenario

This financial product that is, **TOM** helps customers/corporate to Purchase/Sale the Foreign Exchange Currencies at Spot Market.

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

### 1.16.2. Introduction

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

### 1.16.3. Synopsis

- Tom Product is used for Purchase/Sale of Foreign Exchange from Spot Market.
- The maximum period is 2 Days (T+1 Day).
- Customers of both type types that is2 retail customers and corporate could be covered under this product.
- It may/may not involve insistence of Limit.

### 1.16.4. Detailed Coverage

Product FXN2 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

### 1.16.5. Events Covered

Product FSR2 has the Life Cycle as listed below:

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.
AMND	Contract Amendment event will get triggered on User Assign

REAS	Reassign user event will get triggered on new User Assign.
SGEN	Settlement Message Generation.
LIQD	Liquidation Event will get triggered on Manual/Auto Payment of the Deal.
CANC	Deal Cancellation event will get triggered on cancellation of the deal.
REVP	Payment Reversal is processed under this event
REVR	Contract Reversal is processed under this event

### 1.16.6. Generic Features

Tom Product FSR2 Features include:

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

### 1.16.7. Special/Other Features

Other Features of the Tom Product FSR1 are as below:

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

### 1.16.8. Advices Supported

Following Below are the advices supported for the Tom Deal Product FSR2:

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

### 1.16.9. Messages

Following below are the messages supported for the Cash deal Product FFC1:

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 192/MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

### 1.16.10. Reports Covered

FX Options module covers the following reports:

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

## 1.17. Product Code - FSR3

### FSR3 – Spot (FX Spot Deal)

#### 1.17.1. Business Scenario

This financial product that is, **Spot** helps customers/corporate to Purchase/Sale the Foreign Exchange Currencies at Spot Market.

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

#### 1.17.2. Introduction

Spot product FSR3 is used to Buy/Sell the Foreign Exchange Currency at Spot Market. The settlement of the deal is done on T+ Spot Days. We can use the Spot Product FSR3 for Booking Cash and Tom Deal also.

#### 1.17.3. Synopsis

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

#### 1.17.4. Detailed Coverage

Product FXN2 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

#### 1.17.5. Events Covered

Product FSR2 has the Life Cycle as listed below:

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.

AMND	Contract Amendment event will get triggered on User Assign
REAS	Reassign user event will get triggered on new User Assign.
SGEN	Settlement Message Generation.
LIQD	Liquidation Event will get triggered on Manual/Auto Payment of the Deal.
CANC	Deal Cancellation event will get triggered on cancellation of the deal.
REVP	Payment Reversal is processed under this event
REVR	Contract Reversal is processed under this event

### 1.17.6. Generic Features

Spot Product FSR3 Features include:

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

### 1.17.7. Special/Other Features

Other Features of the Tom Product FSR1 are as below:

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

## 1.17.8. Brokerages/Charges

### Charges

In FSR3 product following Charge components are parameterized

FXCHARGE-FX Booking Charge

## 1.17.9. Advices Supported

Following Below are the advices supported for the Tom Deal Product FSR2:

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

## 1.17.10. Messages

Following below are the messages supported for the Cash deal Product FFC1:

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 192/MT 292	Payment Reversal
MT 103/ MT 202/ MT 205	Payment Message
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

## 1.17.11. Reports Covered

FX Options module covers the following reports:

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

- Contract Maturity Due Report
- FX to FT Netting Report

## 1.18. Product Code - FFR1

FFR1 – Forward (FX Forward Deal)

### 1.18.1. Business Scenario

This financial product that is, **Forward** helps customers/corporate to Purchase/Sale the Foreign Exchange Currencies at Forward (Future) Market.

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

### 1.18.2. Introduction

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

### 1.18.3. Synopsis

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

### 1.18.4. Detailed Coverage

Product FFR1 covers the following features:

- Forward Date Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement
- Revaluation
  - Batch Revaluation – Straight Line

### 1.18.5. Events Covered

Product FFR1 has the Life Cycle as listed below:

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

### 1.18.6. Generic Features

Forward Product FFR1 Features include:

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

### 1.18.7. Special/Other Features

Other Features of the Tom Product FFR1 are as below:

- Capturing of Charge details
- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract

- Currency/Pair Wise Netting - Auto / Manual
- Limit Tracking
- Deal Revaluation
- Option Date
- Multiple Options
- Extension
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

### 1.18.8. Advices Supported

Following Below are the advices supported for the Tom Deal Product FSR2:

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

### 1.18.9. Messages

Following below are the messages supported for the Cash deal Product FFC1:

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 192/MT 292	Payment Reversal
MT 103/ MT 202/ MT 205	Payment Message
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

### 1.18.10. Reports Covered

FX Options module covers the following reports:

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

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

## 1.19. Product Code - FFB2

**FFB2 – Forward (FX Forward Deal)**

### 1.19.1. Business Scenario

This financial product that is, **Forward** helps customers/corporate to Purchase/Sale the Foreign Exchange Currencies at Forward (Future) Market.

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

### 1.19.2. Introduction

Forward product FFB2 is used to Buy/Sell the Foreign Exchange Currency at Forward Market. This product is setup for Straight Line Revaluation

### 1.19.3. Synopsis

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

### 1.19.4. Detailed Coverage

Product FFR1 covers the following features:

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

- Continuous Linked Settlement
- Revaluation
  - Batch Revaluation – NPV

### 1.19.5. Events Covered

Product FFB2 has the Life Cycle as listed below:

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

### 1.19.6. Generic Features

Forward Product FFB2 Features include:

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

### 1.19.7. Special/Other Features

Other Features of the Tom Product FFB2 are as below:

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

### 1.19.8. Advices Supported

Following Below are the advices supported for the Tom Deal Product FSR2:

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

### 1.19.9. Messages

Following below are the messages supported for the Cash deal Product FFC1:

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 192/MT 292	Payment Reversal
MT 103/ MT 202/ MT 205	Payment Message
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

## 1.19.10. Reports Covered

FX Options module covers the following reports:

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

## 1.20. Product Code - FFW

**FFW – Forward (FX Forward Deal)**

### 1.20.1. Business Scenario

This financial product that is, **Forward** helps customers/corporate to Purchase/Sale the Foreign Exchange Currencies at Forward (Future) Market.

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

### 1.20.2. Introduction

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

### 1.20.3. Synopsis

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

### 1.20.4. Detailed Coverage

Product FFR1 covers the following features:

- Forward Date Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

### 1.20.5. Events Covered

Product FXFW has the Life Cycle as listed below:

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

### 1.20.6. Generic Features

Forward Product FXFW Features include:

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

### 1.20.7. Special/Other Features

Other Features of the Tom Product FXFW are as below:

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

### 1.20.8. Advices Supported

Following Below are the advices supported for the Tom Deal Product FXFW:

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

### 1.20.9. Messages

Following below are the messages supported for the Cash deal Product FXFW:

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 192/MT 292	Payment Reversal
MT 103/ MT 202/ MT 205	Payment Message
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

## 1.20.10. Reports Covered

FX Options module covers the following reports:

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

## 1.21. Product Code - FRR1

**FRR1 – Forward (FX Forward Deal) - Rollover**

### 1.21.1. Business Scenario

This financial product that is, **Forward** helps customers/corporate to Purchase/Sale the Foreign Exchange Currencies at Forward (Future) Market.

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

### 1.21.2. Introduction

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

### 1.21.3. Synopsis

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

## 1.21.4. Detailed Coverage

Product FRR1 covers the following features:

- Forward Date Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

## 1.21.5. Events Covered

Product FRR1 has the Life Cycle as listed below:

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

## 1.21.6. Generic Features

Forward Product FRR1 Features include:

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

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

### 1.21.7. Special/Other Features

Other Features of the Tom Product FRR1 are as below:

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

### 1.21.8. Advices Supported

Following Below are the advices supported for the Forward Deal Product FRR1:

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

### 1.21.9. Messages

Following below are the messages supported for the Cash deal Product FRR1:

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 192/MT 292	Payment Reversal

MT 103/ MT 202/ MT 205	Payment Message
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

### 1.21.10. Reports Covered

FX Options module covers the following reports:

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

### 1.22. Other Special Maintenance

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

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

## 1.23. Annexure

### 1.23.1. Annexure – 1

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



Events\_Accounting\_Entries\_FX.xlsx

### 1.23.2. Annexure – 2

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

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

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

Service Name	Service Description	Operations	Operation Description
OBTRFXService	Foreign Exchange Service	CreateFXIntSwap	Creation of Foreign Exchange Internal Swap
OBTRFXService	Foreign Exchange Service	CreateFXContract	Creation of Foreign Exchange Contract
OBTRFXService	Foreign Exchange Service	CreateBrnPm	Creation of ForeignExchange Branch Parameters
OBTRFXService	Foreign Exchange Service	ConfirmFXContract	Confirmation of Foreign Exchange Contract
OBTRFXService	Foreign Exchange Service	AuthorizeProduct	Authorization of Foreign Exchange Product
OBTRFXService	Foreign Exchange Service	AuthorizeFXPayment	Authorization of Foreign Exchange Payment
OBTRFXService	Foreign Exchange Service	AuthorizeFXIntSwap	Authorization of Foreign Exchange Internal Swap
OBTRFXService	Foreign Exchange Service	AuthorizeFXContract	Authorization of Foreign Exchange Contract
OBTRFXService	Foreign Exchange Service	AuthorizeBrnPm	Authorization of ForeignExchange Branch Parameters
OBTRFXService	Foreign Exchange Service	AuthDiscRates	Authorization of Foreign Exchange Discount Rates
OBTRFXService	Foreign Exchange Service	RolloverFXContract	Rollover of Foreign Exchange Contract
OBTRFXService	Foreign Exchange Service	ReverseFXPayment	Reversal of Foreign Exchange Payment
OBTRFXService	Foreign Exchange Service	ReverseFXContract	Reversal of Foreign Exchange Contract

OBTRFXService	Foreign Exchange Service	ReopenFXIntSwap	Reopen of Foreign Exchange Internal Swap
OBTRFXService	Foreign Exchange Service	ReassignFXContract	Reassignment of Foreign Exchange Contract
OBTRFXService	Foreign Exchange Service	QueryProduct	Query of Foreign Exchange Product
OBTRFXService	Foreign Exchange Service	QueryFXPayment	Query of Foreign Exchange Payment
OBTRFXService	Foreign Exchange Service	QueryFXIntSwap	Query of Foreign Exchange Interest Swap
OBTRFXService	Foreign Exchange Service	QueryFXContract	Query of Foreign Exchange Contract
OBTRFXService	Foreign Exchange Service	QueryDiscRates	Query of Foreign Exchange Discount Rates
OBTRFXService	Foreign Exchange Service	QueryCLSBankDirectory	Query of Foreign Exchange CLS-Bank Directory
OBTRFXService	Foreign Exchange Service	QueryBrnPrm	Query of Foreign Exchange Branch Parameters
OBTRFXService	Foreign Exchange Service	NewDiscRates	Creation of Foreign Exchange Discount Rates
OBTRFXService	Foreign Exchange Service	ModifyProduct	Modification of Foreign Exchange Product
OBTRFXService	Foreign Exchange Service	ModifyFXIntSwap	Modification of Foreign Exchange Internal Swap
OBTRFXService	Foreign Exchange Service	ModifyFXContract	Modification of Foreign Exchange Contract
OBTRFXService	Foreign Exchange Service	ModifyDiscRates	Modification of Foreign Exchange Discount Rates
OBTRFXService	Foreign Exchange Service	ModifyBrnPrm	Modification of ForeignExchange Branch Parameters
OBTRFXService	Foreign Exchange Service	LiquidateFXContract	Liquidation of Foreign Exchange Contract
OBTRFXService	Foreign Exchange Service	DeleteProduct	Deletion of Foreign Exchange Product
OBTRFXService	Foreign Exchange Service	DeleteFXPayment	Deletion of Foreign Exchange Payment
OBTRFXService	Foreign Exchange Service	DeleteFXIntSwap	Deletion of Foreign Exchange Internal Swap
OBTRFXService	Foreign Exchange Service	DeleteFXContract	Deletion of Foreign Exchange Contract
OBTRFXService	Foreign Exchange Service	DeleteDiscRates	Deletion of Foreign Exchange Discount Rates
OBTRFXService	Foreign Exchange Service	DeleteBrnPrm	Deletion of ForeignExchange Branch Parameters
OBTRFXService	Foreign Exchange Service	CreateProduct	Creation of Foreign Exchange Product
OBTRFXService	Foreign Exchange Service	CreateFXPayment	Creation of Foreign Exchange Payment