



Islamic Derivatives User Guide

Oracle Banking Treasury Management

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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:

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

-
- 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*](#)

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.

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. A type defines the basic characteristics of the instrument. It indicates whether the: • Deal involves a single currency or two currencies • Deal involves multiple profit schedules • Profit will be liquidated in a single payment. Define the following basic instrument types and their variants: • Cross Currency Swaps (CCS) • Profit Rate Swaps (PRS) This field is mandatory.
Type Description	Provide a brief description in Type Description for the derivative type that you are defining. This description is associated with the type only for information purposes. You can create any number of products under each Derivative Type. This field is optional.
Islamic Derivative	Select the Islamic Derivative check box. NOTE: It indicates that the derivative is used for processing Islamic derivatives like currency and profit rate swaps. If you check this option, the system will validate for synchronous schedules. This field is optional.

Field	Description
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: • Daily • Weekly • Monthly • Quarterly • Half-yearly • Yearly 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. 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. This field is optional.
Amortization Start Date	Select the Amortization Start Date. Choose either Termination Date or Settlement Date. 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. This field is optional.

Field	Description
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: • Your specification is automatically inherited by the product associated with the derivative type and consequently by any contract entered using the respective product. • The combination of holiday tables of multiple financial centers/currencies. Select the Combined check box. 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. This field is optional.
Netting Required	Select the Netting Required check box. 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 Management you are allowed to net these entries. 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. Asynchronous Schedules Netting of interest schedules is allowed for synchronous schedules for In leg and Out leg. 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. This field is optional.
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. This field is optional.

Field	Description
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. In Oracle Banking Treasury Management, 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. Choose to define multiple schedules for both the inward and outward legs and indicate that the frequency of repayment should differ. 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. 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 This field is optional.
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.

Field	Description
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**.

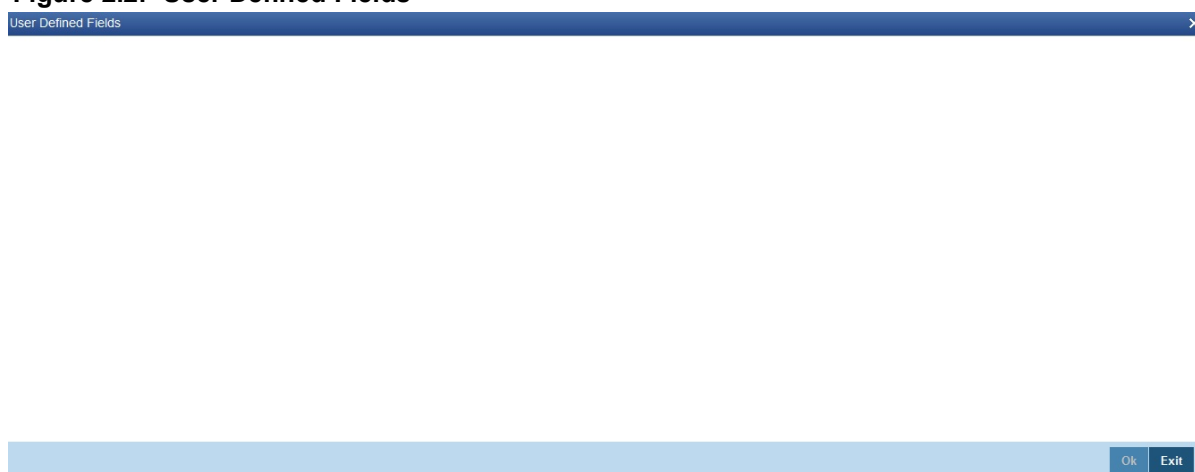
You can associate values to all the User Defined fields created and attached to the Derivative Type Maintenance screen.

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



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.

- 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

- 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.

Field	Description
Process Till Next Working Day	Select the Process Till Next Working Day check box. Specify whether the batch process must process automatic events falling due on a holiday is either • As part of the EOD process on the last working date before the holiday. • As part of the BOD process on the next working day after the holiday. For example, 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. 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. This field is optional.
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: Click either of the following options: • 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. • 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. For instance, You have entered a deal with the following parameters: • Revaluation method is Fair Value • Revaluation Netting Required option is set to Yes; and • Revaluation Frequency is monthly • Frequency Start Day as 1. 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) This field is optional.

Field	Description
External Revaluation Required	Select the check box next to the External Revaluation Required, for the revaluation to be done externally. If this field is checked, ensure to set the external revaluation level to either branch level or product level in Derivative Branch Parameter Maintenance screen.
External Revaluation Level	Choose the external revaluation level as required. There are two options for external revaluations, one at the branch level and the other product level. NOTE: If External revaluation is enabled, external revaluation level is mandatory.

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 . 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. 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. This field is mandatory.
Description	The Description is displayed based on the Counter Party you select. The customer name is displayed. This field is optional.

Field	Description
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: • AFB • BBAIRS • ISDA • FRABBA • OTHERS This field is optional.
Product Group	Select the Product Group from the option list. 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. 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. This field is optional.
Version	Indicate the version number of the master agreement for which you are maintaining the details. 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. This field is optional.
Agreement Date	Specify the date as of which the Master Agreement was signed. This field is optional.

Field	Description
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. This field is optional.
Master Agreement Year	Every master agreement that you define will invariably refer to the Book of Definitions (ISDA Definition). 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. This field is optional.
Collateral Agreement	Indicate whether collateral agreements are applicable for the master agreement. 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.

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.

Field	Description
Sub Agreements	With every master agreement that you create, link one or more sub agreements. 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. 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. 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. This field is optional.
Date	Specify the Date as of which the sub agreement was signed. 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. 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. 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.

Figure 2.5: Financial Center Maintenance

Financial Center Maintenance

New Enter Query

Financial Center *

Financial Center Description *

Swift Code *

Maker Date Time: Mod No Record Status

Checker Date Time: Authorization Status

Exit

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. 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. This field is mandatory.
Swift Code	Specify the SWIFT Code that you wish to maintain for the Financial Center . 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. This field is mandatory.

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: • Mail • Telex • Fax • Swift 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. 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. During contract input, when you indicate the ID of the receiver, the default address specified for the receiver is displayed. 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. This field is optional.
Language	Select the Language from the option list. 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. 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. 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 recipient 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.

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.

- 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. 13)

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.

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. 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. 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. 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. This field is mandatory.
Module Description	Provide a brief description of the module is displayed in this field. 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: • Profit Rate Swaps • Cross Currency Swaps This field is optional.
Description	A brief description of the product type is displayed here. This field is optional.
Slogan	Enter a slogan for the product that you are creating that suitably announces the product to your customers. This field is optional.

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.

Field	Description
Override Limit	Type the Override Limit . 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. 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. This field is mandatory.
Rate Code	For every Currency Pair and Rate Type combination you are required to maintain Buy, Sell, and Mid Rates. 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. 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.

Figure 3.2: Derivatives Product Preferences

Derivatives Product Preferences

Product Code Product Description
 Product Type Product Type Description

Main Profit Schedules Amortization Details

Contract Type ☒ Trade ☐ Hedge
 Deal Type ☒ Buy ☐ Sell ☐ Asset Movement

Rekey Fields

☐ Rekey Required
☐ In Currency
☐ In Principal Amount
☐ Out Currency
☐ Out Principal Amount
☐ Maturity Date
☐ Value Date

External Pricing

☐ External Charge

Product Restriction

Revaluation Details

☐ Assuming ☒ Automatic ☐ Manual
☐ Principal Settlement Method ☒ Automatic ☐ Manual ☐ Brokerage Allowed
☐ Profit Settlement Method
☐ Revaluation Required
☐ External Revaluation Required
☐ Revaluation Netting Required
 Revaluation Method
 Revaluation Frequency
 Revaluation Start Weekday
 Revaluation Start Day
 Revaluation Start Month
 Revaluation Level ☒ Contract ☐ Product

Product Restriction

Branch Restrictions ☒ Disallowed ☐ Allowed
 Categories List ☒ Disallowed ☐ Allowed
 Currency Restrictions ☒ Disallowed ☐ Allowed

OK Exit

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. 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: • Buy • Sell 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. This field is optional.
Contract Type	You have to indicate whether the product for which you are defining preferences for is meant for Trade contracts or Hedge contracts. NOTE: You can amend this preference while entering the details of the contract. 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. <i>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'.</i> 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 . Depending on your choice, all contracts linked to the particular product will be settled either automatically or manually. NOTE: You can change this preference at the time of entering the contract details. This field is optional.
Profit Settlement Method	Indicate whether profit settlement for all the contracts associated with the product is to be Automatic or Manual . NOTE: You can change this preference at the time of entering the details of the contract.

Field	Description
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. 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. You can specify any or all of the following as rekey fields: • In Currency • Out Currency • Maturity Date • In Prn Amount • Out Prn Amount • Value Date If no rekey fields have been defined, the details of the contract will be displayed immediately when the authorizer calls the product for authorization. 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. This field is optional.
Revaluation Required	You can revalue the worth of contracts associated with the product at regular intervals. Check this box to indicate whether revaluation is required for the product you are defining. Else leave this box unchecked 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). However if at the product level you have specified that revaluation is not required, then while processing the contract you will not be allowed to choose the revaluation option. This field is optional.
External Revaluation Required	Select the check box next to the External Revaluation Required, for the revaluation to be done externally.

Field	Description
Note: You can choose either the option Revaluation Required or External Revaluation Required at a time. Both these options cannot be chosen at the same time.	
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. Check this box to indicate that revaluation entries should be passed at the contract leg level. 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. After you indicate the level for revaluation and method to be used for revaluation. The options available are: • Fair Price • Contract Rate • Branch specific Profit Rate The revaluation level and method that you specify will determine the manner in which the product will be revalued. NOTE: Each of the above methods is explained in detail in the chapter titled Defining Fair Price revaluation methods. This field is optional.
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: • Daily • Weekly • Monthly • Quarterly • Half yearly • Yearly NOTE: If the revaluation date falls on a holiday, the revaluation is done as per your holiday handling specifications in the Branch Parameters screen. This field is optional.

Field	Description
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. NOTE: The Revaluation Frequency that you specify at the product level cannot be changed while processing the contract. This field is optional.
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.

Field	Description
Revaluation Level	Choose the external revaluation level as required There are two options for external revaluations, one at the branch level and the other product level. NOTE: If External revaluation is enabled, external revaluation level is mandatory.

3. On the **Islamic Derivatives Product Preferences** screen, click the **Profit** tab

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

Figure 3.3: Profit

The screenshot shows the 'Derivatives Product Preferences' window with the 'Profit' tab selected. The window is divided into several sections:

- Product Code** and **Product Type** fields.
- Product Description** and **Product Type Description** fields.
- Profit Main Details** section:
 - Profit Accrual Level**: Radio buttons for **Contract** (selected) and **Product**.
 - In Leg Denominator Basis**: **Per Annum** (selected).
 - Out Leg Denominator Basis**: **Per Annum** (selected).
 - Allow External Rate Revision**: Unchecked checkbox.
- In Leg Profit Accrual Details** section:
 - Accrual Frequency**: Dropdown menu.
 - Accrual Start Weekday**: Dropdown menu.
 - Accrual Start Day**: Dropdown menu.
 - Accrual Start Month**: Dropdown menu.
 - Numerator Method**: Dropdown menu.
 - Denominator Method**: Dropdown menu.
 - Denominator Basis**: Dropdown menu.
 - Include To Date**: Unchecked checkbox.
- Out Leg Profit Accrual Details** section:
 - Accrual Frequency**: Dropdown menu.
 - Amortization Start Month**: Dropdown menu.
 - Amortization Start Day**: Dropdown menu.
 - Amortization Start Weekday**: Dropdown menu.
 - Numerator Method**: Dropdown menu.
 - Denominator Method**: Dropdown menu.
 - Denominator Basis**: Dropdown menu.
 - Include To Date**: Unchecked checkbox.
- In Leg Profit Liquidation Details** section:
 - Liquidation Method**: Radio buttons for **Manual** (selected) and **Auto**.
 - Numerator Method ***: **Actual** (selected).
 - Denominator Method ***: **Actual** (selected).
 - Denominator Basis ***: **Per Annum** (selected).
 - Include To Date**: Unchecked checkbox.
- Out Leg Profit Liquidation Details** section:
 - Liquidation Method**: Radio buttons for **Manual** (selected) and **Auto**.
 - Numerator Method ***: **Actual** (selected).
 - Denominator Method ***: **Actual** (selected).
 - Denominator Basis ***: **Per Annum** (selected).
 - Include To Date**: Unchecked checkbox.

At the bottom right, there are **Ok** and **Exit** buttons.

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. 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. 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. 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. 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: • Product • Contract 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. At the contract level, accruals is passed for individual contracts linked to the particular product. 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: • Per annum • Per schedule period This field is optional.
Out Leg Denominator Basis	Specify the profit accrual rate for the outward leg of the contract as one of the following: • Per annum • Per schedule period 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. This field is optional.

Field	Description
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: Table 3.4: In Leg/Out Leg Profit Accrual Details 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. 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. 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. 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. 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. 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. 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: A = (Profit accrual days falling within the leap year) / 366 B = (Profit accrual Days not falling within the leap year) / 365 The denominator is the actual number of days in a year. 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. 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)
- 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

Derivatives Product Preferences

Product Code

Product Description

Product Type

Product Type Description

Main

Profit

Schedules

Amortization Details

Product Schedules

1 Of 1

Go

+ -

☐	Component *	Leg Type	Schedule Method *	Start Reference	Frequency	Unit
--------------------------	-------------	----------	-------------------	-----------------	-----------	------

Default

Ok

Exit

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. This field is mandatory.
Leg Type	Indicate whether the component that is displayed is an In leg component or an Out leg component. 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: • Principal (Repayment of principal schedules) • Profit (Repayment of profit schedules) • Revision of profit rates for a contract with periodic profit rates) 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. 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. If the Reference is specified as Calendar Date, the dates for schedule repayments will be based on the Start Day, Month and Frequency combination. This field is optional.
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. By default, the frequency will be Bullet, which means that all the repayments will be made as of the maturity date of the contract. You can change the frequency to any one of the following options: • Daily • Weekly • Monthly • Quarterly • Half-yearly • Yearly 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. This field is optional.

Field	Description
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. This field is optional.
	Example Scenario 1 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. 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. 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. Schedules will be repaid once in every month on the 25th till the contract matures.
	Scenario 2 You have indicated that liquidation of schedules should be based on the Value Date and specify that the frequency for liquidation as Monthly. Next you specify that the frequency unit should be 2. 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 the week on which liquidation should be carried out. For instance if you indicate the weekday preference as Wednesday then liquidation will be carried out on a weekly basis on every Wednesday. This field is optional.
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.

Field	Description
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.
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. 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. You have specified that the principal schedule frequency is quarterly. If you choose the Adhere to Month End option the schedules for this derivative would be due on the following dates: • 31 March 2000 • 30 June 2000 • 30 September 2000 • 31 December 2000 If you do not choose the Adhere to Month End option the schedules for this derivative would be due on the following dates: • 31 March 2000 • 30 June 2000 • 30 September 2000 • 30 December 2000 The schedule dates for all derivatives maintained under the product will be calculated in a similar manner. This field is optional.

- 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. 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. 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. 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. 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: • Product • Contract 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. At the contract level, pass the inception gain/loss amortization entries for individual contracts linked to the particular product. 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: • Daily • Weekly • Monthly • Quarterly • Half yearly • Yearly This field is optional.

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. 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. 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. NOTE: For example, if you specify the date as 30, amortization is carried out on that day of the month, depending on the frequency. 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. 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. 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. 48)

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

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.

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

The screenshot shows the 'Islamic Money Market Contract Summary' window. It features a search bar at the top with the text 'Contract Reference Number(3)' and '000%'. Below the search bar, there are 'Optional Fields' including 'Authorization Status', 'Status', 'User Reference', 'Product', 'Customer', and 'Currency'. A table with columns 'Authorization Status', 'Status', 'Contract Reference Number', 'User Reference', 'Product', 'Customer', 'Currency', 'Amount', 'Booking Date', and 'Value Date' is displayed. The table is currently empty. At the bottom right is an 'Exit' button.

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 the list of rate codes available. Subsequently you also have to indicate the source to which the rate code belongs. When you indicate the codes linked to the rate code and source the description assigned to them will be defaulted in the adjacent fields. This field is mandatory.
Revaluation Date	Select the Revaluation Date by clicking the calendar icon. 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. 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. 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. NOTE: If you leave this box unchecked then this record will not be taken up for revaluation processing. 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. This field is optional.
Currency Code	Choose the currency in which you want to maintain the Profit Rate . NOTE: Once you select the Currency Code, the currency description is displayed automatically in the Currency Description field. This field is mandatory.
Period Start and End Date	Specify the start and end dates for the interest rate you are defining. This field is mandatory.

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. Revaluation is done for only those contracts with the particular Rate Code, Rate Source and Currency combination for the particular Revaluation Date. 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

Islamic Derivative Revaluation Contract Rates

New Enter Query

Contract Reference *

Revaluation Date * YYYY-MM-DD

Transaction Date YYYY-MM-DD

User Reference

Rate Code

Rate Source

Profit Revision

Interest Revision ☐ Auto ☐ Manual

Confirmation

Confirmed ☐

Confirmation Date YYYY-MM-DD

Contract Rate Details

1 Of 1 Go

☐	Currency Code *	Currency Code Description	Profit Period Start Date *	Profit Period End Date *	Profit Rate

Fields

Exit

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. This field is mandatory.
Revaluation Date	Select the Revaluation Date by clicking the calendar icon. This field is mandatory.
Transaction Date	The system displays the Transaction Date . This field is optional.
User Reference	The system displays the user reference. This field is optional.
Rate Code	The system displays the rate code. This field is optional.
Rate Source	The system displays the rate source. 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. 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. This field is optional.
Currency Code	Choose the currency for which you want to maintain the Profit Rate . This field is mandatory. 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. 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.

- On the **Contract Summary** screen, double-click the record of your choice to open it.
- On the **Actions** menu, select **Unlock**.
Enter the profit rate required for each contract and confirm it.
- 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 Management 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)

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. 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. 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. This field is mandatory.
Reference Number	In Oracle Banking Treasury Management, the system generates the reference numbers sequentially and automatically. 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. 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' 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. 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. 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. This field is optional.
Reversed Reference	The reference number of the contract that is being reversed and re-booked is displayed here. This field is optional.
Source Code	Indicate the source from which contracts have to be uploaded. This field is optional.
Type	The type of derivative is defaulted once you select the product. This field is optional.
Type Description	This is the description associated with the derivative type. 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.

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

- 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.
- 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

The screenshot displays the 'Islamic Derivatives Contract Detailed' window with the 'Main' tab active. The interface is organized into several sections:

- Top Section:** Includes fields for Product, Reference Number, Version Number, Product Description, User Reference, External Reference, Reversed Reference, Source Code (FLEXCUBE), Type, and Type Description.
- Counterparty Section:** Fields for Counterparty, Description, Settlement Account Branch, and Account.
- Contract Type Section:** Radio buttons for Hedge and Trade.
- Dates Section:** Fields for Trade Date, Booking Date, Value Date, and Maturity Date, each with a YYYYMMDD format.
- Buy or Sell Section:** Radio buttons for Buy and Sell.
- Rate Section:** Fields for Rate Type, Rate Source, and Rate.
- Rate Code Section:** Fields for Rate Code, Tenor Code, Spread, and Flat Amount.
- In Leg Section:** Fields for In Leg Currency, Account Description, In Principal Amount, and In Traded Id.
- Out Leg Section:** Fields for Out Leg Currency, Description, Out Principal Amount, and Out Traded Id.
- Bottom Section:** Includes a navigation bar with tabs like Event, Brokerage, Settlements, Advice, Charges, Tax, MIS, Fields, Principal, Profit, Sub Agreement, and Commodity Tracking. Below this is a table with columns for Input By, Authorized By, and Status, each with a Date Time field. An Exit button is located at the bottom right.

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. 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. This field is optional.
Settlement Account Branch	Select the Branch Code from the option list. 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. 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. 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. This field is optional.
Account	Select the Account from the option list. 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. This field is optional.

Field	Description
Contract Type	Select the Contract Type either as Hedge or as Trade. 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. 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). This field is mandatory.

Field	Description
Value Date	The system displays the Value Date. This field is mandatory. The system defaults to today's date. Enter the Value Date of your choice here, and it can be any one of the following: • Today's list • A date in the past • A date in the future The Value Date must not be earlier than the Start Date or later than the End Date of the product involved in the deal. 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. 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. This field is mandatory.
Buy or Sell	Indicate whether the contract is a Buy type or Sell type of contract. 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. This field is optional.

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. 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. 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. 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 an appropriate 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. 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. You can capture the relevant information in the window that gets displayed. Once you capture the necessary information click the OK button. 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. 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. 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. 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. This field is optional.
Rate Type	Select the Rate Type. 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. 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. 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.

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

The screenshot shows the 'Derivatives Contract Input' window with the 'Details' tab selected. The window is divided into several sections for data entry:

- Top Section:** Includes fields for Product (with a 'P' icon), Reference Number*, Version Number (with navigation arrows), Product Description, User Reference, Source Code (FLEXCUBE), Swaption Reference (with a 'P' icon), External Reference, Type, and Reversed Reference. There is also a 'Type Description' field.
- Navigation Bar:** Contains tabs for Main, Detail (selected), Additional, and Termination.
- Customer Section:** Includes 'Assuming' checkbox, Customer, and Account Description.
- Base Currency Section:** Includes Base Currency and Description.
- Inception Details:** Includes Inception Value and checkboxes for Amortize Inception Gain and Amortize Inception Loss.
- Revaluation Details:** Includes Revaluation Required, Netting Required, Revaluation Method (dropdown), Rate Code, and Rate Source.
- Maturity Date Details:** Includes Holiday Treatment (dropdown), Holiday Currency, Financial Centre, and Forward/Backward options.
- Footer:** A blue bar at the bottom contains 'Input By', 'Authorized By', 'Status', and 'Exit' buttons, along with 'Date Time' and 'Authorization Status' labels.

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. 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. 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. 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. This field is optional. 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. 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. This field is optional.

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. 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 one of the following: • Ignore the holiday • Branch Holiday • Currency Holiday • Financial Center 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. 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. 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. This field is optional.
Inception Value	The inception value refers to the value of the contract at inception. This is applicable only in 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. This field is optional.

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

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

Figure 5.4: Additional

The screenshot displays the 'Derivatives Contract Input' window with the 'Additional' tab selected. The interface includes a top navigation bar with 'Main', 'Detail', 'Additional', and 'Termination' tabs. Below this, there are several input sections:

- Product Information:** Fields for Product (with a 'P' icon), Product Description, and Swap Reference (with a 'P' icon).
- Reference Information:** Fields for Reference Number*, User Reference, External Reference, and Reversed Reference.
- Version and Source Information:** Fields for Version Number (with navigation arrows), Of, Source Code (set to 'FLEXCUBE'), Type, and Type Description.
- Limits Section:**
 - Master Agreement Code:** Includes checkboxes for 'Governed By Master Agreement', 'Limits Tracking Required', 'Netting Required', and 'Fair Value Limits Tracking'. A 'Fair Value Line Code' field is also present.
 - Current Value:** Fields for Current Value, Interest Exposure, and FX Exposure. A 'Master Agreement Details' button is located below these fields.
- Notional & Risk Weighted Limits Section:**
 - Notional Limit Tracking:** Includes checkboxes for 'Notional Limit Tracking' and 'Risk Weighted Limit Tracking', and a 'Risk Percent' field.
 - Notional Line Code:** Fields for Notional Line Code, Risk Weighted Line Code, and Risk Weighted Amount.

At the bottom, a navigation bar lists various contract components: Event, Brokerage, Settlements, Advice, Charges, Tax, MIS, Fields, Principal, Profit, Sub Agreement, and Commodity Tracking. Below this bar, there are fields for 'Input By', 'Authorized By', and 'Status', each with a 'Date Time' field. An 'Exit' button is located in the bottom right corner.

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. 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. The other details linked to the MA code, such as Limits Tracking Required, Netting Required and so on gets defaulted to the contract. 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. This field is optional. 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. This field is optional. NOTE: This field is mandatory if the Fair Value Limits Tracking option is checked.

Field	Description
Current Value	Enter the Current Value of the Contract. This field is optional. 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: • Profit Exposure - Exposure to fluctuation in profit rates. • 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. 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. 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. 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.

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.

- On the **Islamic Derivatives Contract Detailed** screen, click **Termination** tab.
The **Termination Details** is displayed.

Figure 5.5: Termination

The screenshot displays the 'Islamic Derivatives Contract Detailed' window. At the top, there are tabs for 'New', 'Enter Query', 'Main', 'Detail', 'Additional', and 'Termination' (which is selected). The 'Termination' tab shows the 'Termination Details' section. This section includes fields for 'Termination Type' (a dropdown menu), 'Counterparty' (a text field), and 'Termination Date' (a date field with a YYYY-MM-DD format). To the right of these fields are 'Currency' and 'Termination Value' fields. Below 'Termination Value' are two checkboxes: 'Amortize Termination Gain' and 'Amortize Termination Loss'. At the top right of the window, there are fields for 'Version Number', 'Of', 'Previous', 'Next', 'Source Code' (with the value 'FLEXCUBE'), 'Type', and 'Type Description'. A 'Close' button is located near the 'Currency' field. At the bottom of the window, there is a navigation bar with links: 'Event', 'Brokerage', 'Settlements', 'Advice', 'Charges', 'Tax', 'MIS', 'Fields', 'Principal', 'Profit', 'Sub Agreement', and 'Commodity Tracking'. Below this bar are fields for 'Input By', 'Authorized By', and 'Status', each with a 'Date Time' sub-field. An 'Exit' button is located at the bottom right.

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.

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: • 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 • 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. • The termination date is defaulted as the System date. You can modify this date. Ensure that you do not leave this field blank • The termination date is defaulted as the System date. You can modify this date. Ensure that you do not leave this field blank • 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 • If the DTRB event has been triggered for a contract, you cannot terminate the contract again

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. - For future-dated termination, the termination event (DTER) is triggered during EOD/ BOD on the respective date. 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.

Figure 5.6: Events

Events

Enter Query

Reference Number *

Events

1 Of 1

Go

Event Number *	Event Code	Description	Event Date	Authorization Status	Maker Id	Checker Id
----------------	------------	-------------	------------	----------------------	----------	------------

Accounting Entries | Messages

Exit

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

Main

Enter Query

Reference Number *

Main

1 Of 1

Go

Event Number *	Event Code	Description	Event Date	Authorization Status	Maker Id	Checker Id
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Accounting Entries | Messages

Exit

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. This field is mandatory.
Payable Amount	While you cannot input the brokerage payable amount, the brokerage paid amount can be changed. The following brokerage details are displayed: • The brokerage liquidation status. If it has been liquidated, the liquidation preference number is displayed. • The rule code and description that has been linked to the broker. 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. This field is mandatory.
Brokerage Amount	You can change the brokerage paid amount but you cannot input the brokerage payable amount. 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. This field is optional.
Reference Number	The system displays the Reference Number. This field is optional.

Field	Description
Booking	Indicate preferences as to when the brokerage applicable to the contract needs to be linked. The options available are: • No Booking • Advance • Arrears • Consider for Discount 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. 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.

Figure 5.9: Settlement Details

Contract Reference *

Component

Account Details | Payment Details | Parties | Parties | Local Clearing | Other Details

Settlement Details

1 Of 1 Go

Component	Currency	Debit/Credit	Account	Account Description	Account Branch	Account Current
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Ok Exit

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: • ISO Bank Identifier Code of the bank • 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: • ISO Bank Identifier Code • The branch of the Receiver's Correspondent • Name and address of the Receiver's Correspondent

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: • ISO Bank Identifier Code of the bank • The branch of the Receiver's Correspondent • Name and address of the Receiver's Correspondent • 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. Enter one of the following: • The ISO Bank Identifier Code of the Ordering Institution • The branch or city of the Ordering Institution • 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).

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. 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: • The ISO Bank Identifier Code of the Beneficiary Institution • 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. 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: • Relationships and arrangements between the sending and receiving banks • Customer instructions • Location of parties • The banking regulations of a country 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.

Figure 5.10: Advices

Advices

Contract Reference *

Event Code

Party type *

Receiver Id

Name

Suppress

Priority

Medium

1 Of 1

Language

Address Line 1

Address Line 2

Address Line 3

Address Line 4

Ok

Exit

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. For a payment message by SWIFT, you also have the option to change the priority of the message. This field is mandatory.
Receiver ID	Specify the Customer to whom the Advice is dispatched. 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. 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. You have the option to prioritize a payment message to one of the following options: • Normal • Medium • High 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. You can, however, change either of these while processing the contract. Typically, if changed, both of them will be changed. 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 for the 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. • 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. • 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: • The basis component on which the charge is levied • The currency of the basis amount • The basis amount • The charge amount • The currency in which the charge amount is defined. 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. 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: • The charge components that have already been liquidated. • Liquidated Amount. • 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.

Figure 5.12: Tax

Reference No _____

Transaction Level Tax | Issuer Tax

Association

1 Of 1 Go + -

Component *	Creation ESN	Rule	Waived

Application

1 Of 1 Go + -

Component *	Creation ESN *	Currency	Tag Amount	Currency	Tax Amount

Liquidation

1 Of 1 Go + -

Component *	Currency	Tax Amount

Ok Exit

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

Figure 5.13: Fields

Contract Reference Number: undefined

Field Name	Value	Mandatory	Value Description
------------	-------	-----------	-------------------

Ok Exit

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

Contract Reference _____

<< 1 Of 1 >>

Currency _____

Component _____

Holiday Treatment _____

Holiday Currency _____

Financial Center _____

Leg Type _____

Amount _____

Schedule Movement

- Auto Settlement
- Move Backward
- Move Forward
- Move Across Months
- Cascade Schedules

Amend

Explode

<< 1 Of 1 >> Go

☐ Base Start Date Frequency Unit Schedules Adhere To Month End Adjustment Type Amount

View Principal

Ok Exit

17. Specify the holiday treatment, the holiday movement and the frequency of the principal schedules. The **Holiday** screen is displayed.

Figure 5.15: Holiday

<< 1 Of 1 >> Go

☐ Currency or Financial Institution

Ok Exit

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. 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: • You have specified that a schedule falling due on a holiday has to be moved forward or backward • 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.

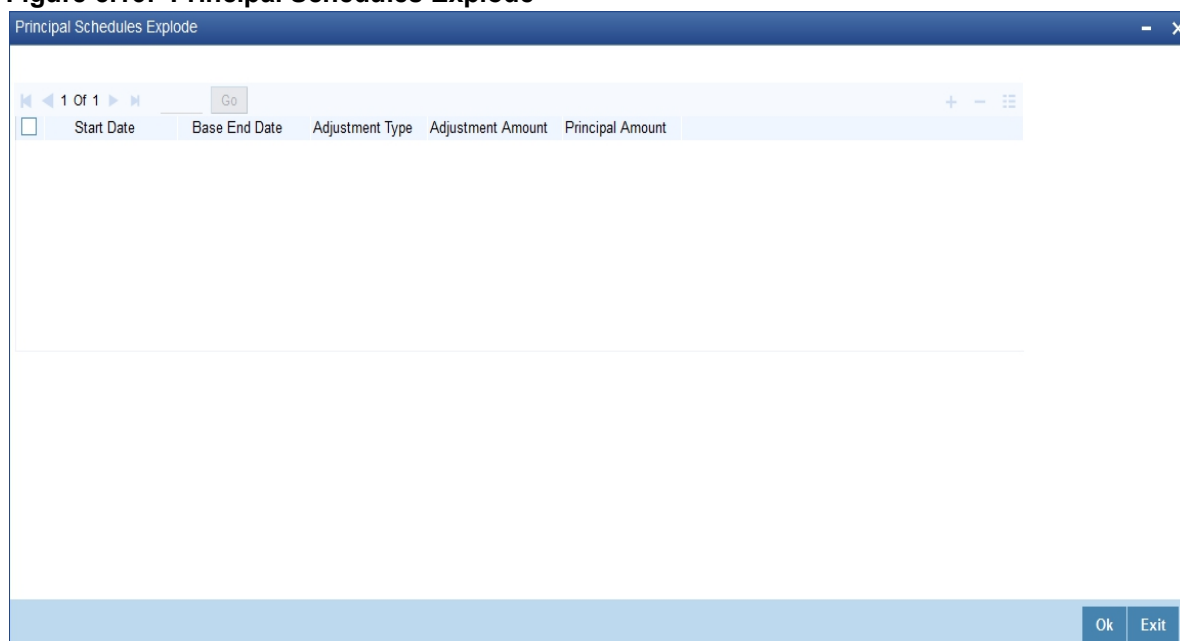
Table 5.13: Maintain Holiday Treatment Details - Field Description

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: Ignore the holiday - In which case the holiday will be ignored and the schedule date will be retained on that day. Choose to follow the Local holiday - The holiday will be treated as per your specifications in the Branch Holiday Maintenance screen. 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) 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 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

Contract Reference _____

Leg Type _____

Component _____

Main | Schedule | Revision

Accrual Details

Accrual Required ☐

Numerator Method

Denominator Method

Denominator Basis

☐ Include To Date

Liquidation Details

Auto Settlement ☐

Numerator Method

Denominator Method

Denominator Basis

☐ Include To Date

Payment Details

Rate Denominator Basis

Payment Method

Discount Rate Basis

Discount Rate _____

Discount Rate Source _____

Discount Rate Code _____

Discount Auto Pickup ☐

Discount Tenor Code _____

Discount Rate Spread _____

Floating Component _____

Profit Rate Details

Main Component ☐

Rate Type

Profit Rate _____

Waived ☐

Rate Code _____

Rate Source _____

Flat Amount _____

Tenor Code _____

Profit Spread _____

View Profit | View Revision

Ok Exit

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.

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. 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. 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. 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: Active and authorized contracts which are yet to be liquidated Contracts whose accrual date falls on the current processing date and next working date. 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. If the accrual date of a bill falls on a holiday, the accruals are done as per your holiday handling specifications for automatic processes. This field is optional.
Denominator Basis	Indicate the basis on which the denominator has to be computed. The options available are: - Per annum - Per period 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. 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. Indicate whether the last day in a liquidation period should be considered for liquidation. NOTE: Refer the topic 'Define Attributes specific to Derivative Products' for details on Numerator and Denominator Methods This field is optional.
Rate Denominator Basis	Indicate the basis on which rate denominator has to be computed. The options available are: • Per annum • Per period 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. 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: • Arrears - Profit is liquidated at the end of each profit period. • Advance - Profit is paid at the start of each profit period. 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: • Direct Input -Manually enter the rate at which profit is to be discounted. • Contract Floating Component -Specify the Floating Component based on which profit is to be discounted. • 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. 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. 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. This field is optional.
Discount Rate	Specify the rate at which profit is to be discounted, if the discount rate basis is Direct Input. • 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. • 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. • This field is optional.

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. 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. 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: • Fixed • Floating • 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.

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

Islamic Derivatives Contract Profit Details

Contract Reference

1 Of 1

Leg Type

Component

MainScheduleRevision

Schedule Holiday Treatment

Holiday Treatment

Currency

Financial Centre

Schedule Holiday

ForwardForward Backward

Move Across MonthCascade SchedulesAmendSchedule Explode

Interest Schedules

1 Of 1

Go

Start Date

Frequency

Frequency Units

Schedules

Adhere To Month End

Amount

Component Indicator

View ProfitView Revision

OkExit

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: • Daily • Weekly • Monthly • Quarterly • Half-yearly • Yearly • Bullet 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. 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. 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. 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. 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

The screenshot displays the 'Islamic Derivatives Contract Profit Details' window with the 'Revision' tab selected. The interface includes several sections for configuring revision parameters:

- Contract Reference:** A text field at the top.
- Leg Type / Component:** Fields for specifying the contract's leg type and component.
- Revision Holiday Treatment:** Includes a 'Holiday Treatment' dropdown, 'Currency', 'Financial Centre', and a 'Revision Holiday' button.
- Reset Date Details:** Includes a 'Reset Date Basis' dropdown, 'Reset Days', and a 'Reset Holiday' button.
- Forward/Backward Options:** Radio buttons for 'Forward' and 'Backward' in two locations.
- Advanced Options:** Checkboxes for 'Move Across Month', 'Cascade Schedules', 'Allow External Rate Revision', and a 'Revision Explode' button.
- Revision Schedules:** A table with columns for Start Date, Frequency, Unit, Schedules, and Adhere To Month End. The table is currently empty.
- Navigation:** 'View Profit' and 'View Revision' buttons at the bottom left, and 'OK' and 'Exit' buttons at the bottom right.

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: • Start Date - The rate will be refreshed as of the start date of the schedule depending in the reset movement and the reset days. • 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. • 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. 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: • Daily • Weekly • Monthly • Quarterly • Half-yearly • Yearly • Bullet 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. 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.

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**

- **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

- 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

- 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 Home page, type **IDSTRONL** in the text box, and click next arrow.

STEP RESULT: The **Islamic Derivative Contract Summary** screen is displayed.

Figure 5.21: Islamic Derivative Contract Summary
Table 5.18: Queries - Parameters

Field	Description
Recommended Field	Contract Reference Number On screen launch, the application default with the Branch code followed by % in the Contract Reference Number field. Click the Search button to display the contract summary. Alternatively, you can select the reference number from the option list. The list displays all valid reference numbers maintained in the system.
Optional Fields	Select any one or all of the parameters from the Optional Field in the summary and click the Search button. The records meeting the selected criteria are displayed in the summary screen.

- Click **Search** button.
The system will display all the records based on the search criteria.

5.3 Revaluation Contract Rates

It contains the following topics:

- [Maintain Revaluation Contract Rates](#)
- [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.

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 5.19: Islamic Derivative Revaluation Contract Rates - Field Description](#) (p. 129)

Table 5.19: 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.
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.

Field	Description
Profit Revision	• Auto – The profit revision for the contracts will be automatically updated. • 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. However, you can get more details about contracts and you can also update these fields. Currency Code • Currency Code Description • Profit Period Start Date • Profit Period End Date • 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

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

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

Figure 5.23: Islamic Derivative Revaluation Contract Rates Summary

[illegible]

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:

- 1) [Reassign Contracts](#)
- 2) [Process Profit Rate Swaps](#)

5.4.1 Reassign Contracts

This topic provides the systematic instruction to describe 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

Maker	Date Time	Status	Authorization Status
Checker	Date Time		

For more information on the fields, refer [Table 5.20: Islamic Derivatives Contract Reassign - Field Description](#):

Table 5.20: 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.

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.

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

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

Table 5.21: ISDA confirmation - Events

Events	Description
DAMN	Contract Amendment
DBOK	Contract Booking
DTER	Contract Termination

For information on fields, refer to: [Table 5.22: ISDA Confirmation - Field Description](#)

Table 5.22: ISDA Confirmation - Field Description

Field	Description
Contract reference	This is the number assigned in the contract online screen of the respective instrument. This field is 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. 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: - Confirmed - Unconfirmed 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.

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)

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 :

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: • O (Outgoing/Payable) • I (Incoming/Receivable) 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:

Figure 6.2: Islamic Derivatives Contract Reassign

Islamic Derivatives Contract Reassign

New Enter Query

Reassign User Prior To Authorization

Product Code *

Contract Reference *

Current User Identity

New User Identity *

Maker	Date Time	Status
Checker	Date Time	Authorization Status

Exit

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. NOTE: This user to whom you reassign a contract must have access rights to enter derivative contracts. 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)

7. Batch Process

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

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 OUTLEG_PRN => Principal of the out leg DV_IN_INT => Interest of the in leg 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 F => Financial Center
SCHEDULE_TYPE	Character	1	P => Principal I => Interest 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 External Revaluation

Here the revaluation is done based on the external values which is provided as the input (revaluated profit or loss) to the system.

Once the External revaluation option is enabled at branch parameter, the EOD batches in the system does not calculate any profit or loss for the contracts, the accounting entries which is given to the system is posted and the revaluation event is triggered.

NOTE: If the option external revaluation is enabled and if the MTM value is not received, the system skips the revaluation for the particular contract and the system logs exception into a table.

7.4.1 External MTM upload through Webservice

The External MTM value received is in XML format for a contract.

An Operation **CreateExtMTMValue** is used to upload the ID external MTM value for a contract through the gateway.

The following fields are mentioned in the XML:

Table 7.2: XML Fields

Field	Description
Source	CodeSource Code of the upload
Upload Date	Date when XML is uploaded
Upload time	Time of the upload
Effective Date	Revaluation/Value Date used in accounting
Branch Code	Branch Code of the bank.
Contract Ref No	Reference Number of the contract for which MTM value upload is being done.
In Leg CCY	In Leg CCY
Out Leg CCY	Out Leg CCY
Base CCY	Base CCY
In Leg P&L	Calculated In Leg P&L (External System)
Out Leg P&L	Calculated Out Leg P&L (External System)
Net P&L	Calculated Net P&L (External System)

An error is raised when:

- The Contract reference number is not valid.
- Duplicate record exists for the contract reference number and revaluation date.
- Revaluation date is greater than the application date.
- Contract is not active.
- If Netting required flag is checked and Net P&L, Base CCY is not there in XML.

- If Netting required flag is unchecked and In Leg P&L, Out Leg P&L, In Leg and Out Leg CCY is not there in XML.

On successful upload of external MTM Value, external revaluation event will be fired and system will post accounting entries will fire online.

7.4.2 External MTM upload through GI

The Bulk Upload of external MTM value is supported through GI.

User can define properties, formats and components associated with interface file in the Interface Definition **GIDIFTDF** screen. For uploading rate fixed contracts from external system into OBTR select interface type as Incoming, interface code as **DVDETMTM**.

When an Incoming Interface Definition is saved, a dynamic package and external tables for each component is created in the Database. The generated dynamic package consists of fn_process_file and fn_upload for maintenance functions.

External tables per component is created on the file name mentioned in the Interface Maintenance, which is used for reading the corresponding component's data from the file.

The processing of the incoming interface takes place in:

- File process (FP): This process transfers data from file to upload tables.
- Data process (DP): This process transfers data from upload table to the base tables.

The following fields are mentioned in the incoming files:

Table 7.3: Fields in the incoming files

Field	Description
Source Code	Source Code of the upload
Upload Date	Date when XML is uploaded
Upload time	Time of the upload
Effective Date	Revaluation/Value Date used in accounting
Branch Code	Branch Code of the bank.
Contract Ref No	Reference Number of the contract for which MTM value upload is being done.
In Leg CCY	In Leg CCY
Out Leg CCY	Out Leg CCY
Base CCY	Base CCY
In Leg P&L	Calculated In Leg P&L (External System)
Out Leg P&L	Calculated Out Leg P&L (External System)
Net P&L	Calculated Net P&L (External System)

- The Contract reference number is not valid.
- Duplicate record exists for the contract reference number and revaluation date.
- Revaluation date is greater than the application date.

- Contract is not active.
- If Netting required flag is checked and Net P&L, Base CCY is not there in file.
- If Netting required flag is unchecked and In Leg P&L, Out Leg P&L, In Leg and Out Leg CCY is not there in file
- The Error code validations are the same as the Web Services, refer to the previous section for the same.
- **ID_MTMUPLOAD** is defined and scheduled to pick the records from external system through GI for processing.
- User can trigger the process of Generic Interface using Gateway Messages, EOD run or through Interface Trigger screen (**GIDIFPRS**).
- For more information on GI process, refer to the Generic Interface (GI) User Manual.
- On successful upload of external MTM Value, external revaluation event is triggered and system posts accounting entries will trigger.

7.4.3 External Revaluation Process

- External Revaluation is done based on ID Branch Parameter. If External Revaluation is at Branch Level, the branch revaluation is always executed externally.
- If External Revaluation is at Product Level, system checks the External Revaluation Required flag at Product. If the flag is checked, the revaluation happens externally and if the flag is Unchecked revaluation happens internally on EOD batch processing.
- If the MTM value is uploaded for only one contract, the data is received using Webservice, and on successful acknowledgment, the external revaluation (EXRV) event is triggered online to perform the revaluation entries online.
- In case of the bulk upload, the data is received through GI, and on successful acknowledgment the external revaluation (EXRV) event is triggered online to perform the revaluation entries online.
- All other entity related to accounting and revaluation works as per existing functionality.
- If the Revaluation Reversal is along with Revaluation at branch parameter level, the reversals of entries for a particular revaluation is performed at the time of the next revaluation with EXRR Event.
- If the Revaluation Reversal is Next Day in BOD at branch parameter level, any revaluation gain or loss is reversed the very next day during the BOD process with EXRR Event.
- If the BOD processing date is the first day of the financial year, revaluation reversal is done from the previous year adjustment GL maintained on upload External Revaluation table is populated with respective values.
- If External revaluation parameter is enabled and the revaluation level is branch, the ID batch does not execute the internal revaluation.
- In case OBTR does not receive any MTM value for any particular day, the system skips revaluation for the particular contract on that day.

NOTE: System Supports the back dated External Revaluation.

- When OBTR receives back dated External revaluation after year- end, Profit and Loss adjustment entries are posted manually as Journal entry. User operationally handle the same.

7.5 List of Glossary - Batch Processing

BADEODFE

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

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.

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

Figure 8.1: Profit Accrual

Profit Accrual Report

Accrual Date YYYY-MM-DD

Report Format PDF

Report Output View

Printer At Client

Printer

Ok Cancel

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.

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

The screenshot shows a software window titled "Back Dated Deals Report". Inside the window, there are several input sections. The "Booking Date" section has "From Date" and "To Date" fields. The "Value Date" section also has "From Date" and "To Date" fields. Below these, there are dropdown menus for "Report Format" (set to PDF) and "Report Output" (set to View). To the right, there are dropdowns for "Printer At" (set to Client) and a text field for "Printer". At the bottom right corner of the window, there are two buttons labeled "Ok" and "Exit".

- 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 Maker Date	Indicates the maker id and maker date.
Checker Id Checker Date	Indicates the checker id and checker date.
In Leg Profit Component Details	
Component	Indicates the component
Value Date Rate Type	Indicates the value date and rate type
Currency Rate Code	Indicates the currency rate code.
Rate Spread	Indicates the rate speed.
In Leg Profit Component Details	
Component	Indicates the component.
Value Date Rate Type	Indicates the value date and rate type
Currency Rate 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

Contract Reference

Report Format

Report Output

Printer At

Printer

Ok Cancel

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.

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

8.5 Customer-wise Details Report

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

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.
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.
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.

Field	Description
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.

Field	Description
Printer At	Default field Client is selected from the drop-down list.
Printer	Select the printer from the option list.

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

Process Exception Report

Selection Criteria

Branch

From Date

To Date

Report Format

Report Output

Printer At

Printer

Ok Cancel

- 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.

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.

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. 151)

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

Event Code	Event Description
UIDB	Upfront Profit Booking
PCON	Purchase Confirmation
SCON	Sale Confirmation
EXRR	Derivatives External Revaluation Reversal
EXRV	Contract External Revaluation

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

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-OUT-INO_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

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

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

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. This tag would represent accruals for net profit deals. 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

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) [DRVLL: Contract Revaluation](#)

- 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

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_CON F	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

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

Advices

Payment Message

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:

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

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_C Y
	Credit	Component_INC	Component_RLIQ_C Y

In/Out leg	Dr/Cr Indicator	Accounting Role	Amount Tag
Out	Debit	Component_EXP	Component_RLIQ_PY
	Credit	Component_EXP_UNRL Z	Component_RLIQ_PY
	Debit	Component_EXP	Component_RLIQ_PY
	Credit	Component_EXP_UNRL Z	Component_RLIQ_PY

Advices

Payment Message

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_DLI Q	Profit amount (Inleg)
CR	DV_IN_INT_RIA	In leg profit Received in advance	DV_IN_INT_DLI Q	Profit Amount (Inleg)
DR	DV_OUT_INT_PIA	Out leg Expense Paid in Advance	DV_OUT_INT_D LIQ	Profit amount (Outleg)
CR	CUSTOMER	Customer	DV_OUT_INT_D LIQ	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

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

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

Advices

Payment Message

9.3.5 DRVL: Contract Revaluation

Accounting Entries

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**

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

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_UNR LZ	Component_RAC
Out	Debit	Component_EXP_UNR LZ	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_UNRL Z	Component_IAC
Out	Debit	Component_EXP_UNR LZ	Component_EAC
	Credit	Component_PIA	Component_EAC
Final Accruals (In addition to above)			

In/Out leg	Dr/Cr Indicator	Accounting Role	Amount Tag
In	Debit	Component_INC_UNRL Z	Component_DLIQ_PY
	Credit	Component_INC	Component_DLIQ_PY
	Debit	Component_INC_UNRL Z	Component_DLIQ_CY
	Credit	Component_INC	Component_DLIQ_CY
Out	Debit	Component_EXP	Component_DLIQ_PY
	Credit	Component_EXP_UNR LZ	Component_DLIQ_PY
	Debit	Component_EXP	Component_DLIQ_PY
	Credit	Component_EXP_UNR LZ	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.

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

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

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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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

Error Code	Function ID	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	DVSCHE0	Unhandled Exception while getting next schedule Date
DV-SCH-011	DVSCHE0	Unhandled Exception while getting next schedule Date
DV-SCH-021	DVSCHE0	Unhandled Exception while getting next periodic Date
DV-SCH-031	DVSCHE0	Unhandled Exception while getting schedule Date
DV-SCH-032	DVSCHE0	Error while checking whether the scheduled date is a holiday
DV-SCH-033	DVSCHE0	Improper Holiday maintenance
DV-SCH-041	DVSCHE0	Unhandled Exception while Computing Reset Date
DV-SCH-042	DVSCHE0	Error while checking whether the scheduled date is a holiday
DV-SCH-043	DVSCHE0	Improper Holiday maintenance
DV-SCH-051	DVSCHE0	Unhandled Exception while Adding months
DV-SCH-101	DVSCHE1	Unhandled Exception while defaulting Principal Schedules
DV-SCH-102	DVSCHE1	Error While rounding the amount
DV-SCH-111	DVSCHE1	Unhandled Exception while Exploding Principal Schedules
DV-SCH-112	DVSCHE1	Principal amount Cannot be Negative
DV-SCH-113	DVSCHE1	The Frequency and Frequency Units are Invalid
DV-SCH-121	DVSCHE1	Unhandled Exception while defaulting Interest Schedules

Error Code	Function ID	Message
DV-SCH-131	DVSCHEDED1	Unhandled Exception while Exploding Interest Schedules
DV-SCH-132	DVSCHEDED1	The Frequency and Frequency Units is Invalid
DV-SCH-133	DVSCHEDED1	Interest amount is Negative
DV-SCH-141	DVSCHEDED1	Unhandled Exception while Defaulting Revision Schedules
DV-SCH-151	DVSCHEDED1	Unhandled Exception while Exploding Revision Schedules
DV-SCH-152	DVSCHEDED1	The Frequency and Frequency Units are Invalid
DV-SCH-201	DVSCHEDED2	Unhandled Exception while Replicating Principal Schedules
DV-SCH-211	DVSCHEDED2	Unhandled Exception while Replicating Principal Schedule Periods
DV-SCH-221	DVSCHEDED2	Unhandled Exception while Replicating Interest Schedules
DV-SCH-231	DVSCHEDED2	Unhandled Exception while Replicating Interest Schedule Periods
DV-SCH-241	DVSCHEDED2	Unhandled Exception while Replicating Revision schedules
DV-SCH-251	DVSCHEDED2	Unhandled Exception while Replicating Revision Schedule
DV-SCH-301	DVSCHEDED3	Unhandled Exception while splitting the Contract Schedules
DV-SCH-311	DVSCHEDED3	Unhandled Exception while re-defaulting Principal Schedules
DV-SCH-321	DVSCHEDED3	Unhandled Exception while re-defaulting Non Principal Schedules

Error Code	Function ID	Message
DV-SCH-331	DVSCHE3	Unhandled Exception while re-defaulting Interest Schedules
DV-SCH-341	DVSCHE3	Unhandled Exception while re-defaulting Revision schedules
DV-SCH-401	DVSCHE4	Unhandled Exception while Replicating Principal Schedules
DV-SCH-411	DVSCHE4	Unhandled Exception while replicating Interest Schedules
DV-SCH-421	DVSCHE4	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

Error Code	Function ID	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

Error Code	Function ID	Message
DV_AMR-001	DVAMORT0	Unhandled exception while building queue array
TR-EXT-001	External Revaluation	Effective date should not be greater than Application date.
TR-EXT-002	External Revaluation	Contract Status is not Active External Revaluation
External Revaluation	TR-EXT-003	Contract is Unauthorized
External Revaluation	TR-EXT-004	Product is not in Active Status
External Revaluation	TR-EXT-005	Duplicate record exists for the Contract Reference Number and Effective date
External Revaluation	TR-EXT-006	Effective date should not be lesser than Trade date \$1
External Revaluation	TR-EXT-007	External Revaluation is not applicable for \$1
External Revaluation	TR-EXT-008	NET_PROFIT_LOSS and NET_REVAL_CCY is Mandatory, since Revaluation Netting Required flag is checked for the contract \$1
External Revaluation	TR-EXT-009	IN_PROFIT_LOSS and OUT_PROFIT_LOSS are Mandatory for the contract \$1IN_PROFIT_LOSS and OUT_PROFIT_LOSS are Mandatory for the contract \$1
External Revaluation	TR-EXT-010	If External Revaluation Required is selected then the External Revaluation Level cannot be blank

Error Code	Function ID	Message
External Revaluation	TR-EXT-011	External Revaluation Required is not selected so External Revaluation Level is made Zero
External Revaluation	TR-EXT-012	Please choose either Revaluation Required or External Revaluation Required
External Revaluation	TR-EXT-013	External Revaluation is not applicable for hedge deal
External Revaluation	TR-EXT-014	Effective date should not be lesser than previous Revaluation date \$1

11. Function ID - Glossary

BADEODFE

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DVDBRRAT

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DVDCPMNT

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DVDMGMNT

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DVSBRRAT

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IDDISDCO

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IDSISDCO

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IDDBRNPM

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IDDCNRAT

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IDDCNVAL

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IDDCOTRK

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IDDPRMNT

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IDDTRCNF

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IDDTREAS

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IDDTRONL

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IDRPACCR

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IDRPBKDT

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IDRPCACT

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IDRPCSDT

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IDRPCSSM

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IDRPEXCP

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IDRPRVAL

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IDRPSTLD

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IDSCNRAT

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IDSPRMNT

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IDSTRONL

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IVBAUDLY

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TRDFCDMT

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