

bloProduct Catalogue – SE Module

Oracle Banking Treasury Management

Accelerator Pack 14.5.4.0.0

Part No. F53253-01



ORACLE

Product Catalogue – SE Module

Oracle Financial Services Software Limited

Oracle Park

Off Western Express Highway

Gurgaon (East)

Mumbai, Maharashtra 400 063

India

Worldwide Inquiries:

Phone: +91 22 6718 3000

Fax: +91 22 6718 3001

<https://www.oracle.com/industries/financial-services/index.html>

Copyright © 2020, 2022 Oracle and/or its affiliates. All rights reserved.

Oracle and Java are registered trademarks of Oracle and/or its affiliates. Other names may be trademarks of their respective owners.

U.S. GOVERNMENT END USERS: Oracle programs, including any operating system, integrated software, any programs installed on the hardware, and/or documentation, delivered to U.S. Government end users are “commercial computer software” pursuant to the applicable Federal Acquisition Regulation and agency-specific supplemental regulations. As such, use, duplication, disclosure, modification, and adaptation of the programs, including any operating system, integrated software, any programs installed on the hardware, and/or documentation, shall be subject to license terms and license restrictions applicable to the programs. No other rights are granted to the U.S. Government.

This software or hardware is developed for general use in a variety of information management applications. It is not developed or intended for use in any inherently dangerous applications, including applications that may create a risk of personal injury. If you use this software or hardware in dangerous applications, then you shall be responsible to take all appropriate failsafe, backup, redundancy, and other measures to ensure its safe use. Oracle Corporation and its affiliates disclaim any liability for any damages caused by use of this software or hardware in dangerous applications.

This software and related documentation are provided under a license agreement containing restrictions on use and disclosure and are protected by intellectual property laws. Except as expressly permitted in your license agreement or allowed by law, you may not use, copy, reproduce, translate, broadcast, modify, license, transmit, distribute, exhibit, perform, publish or display any part, in any form, or by any means. Reverse engineering, disassembly, or decompilation of this software, unless required by law for interoperability, is prohibited. The information contained herein is subject to change without notice and is not warranted to be error-free. If you find any errors, please report them to us in writing.

This software or hardware and documentation may provide access to or information on content, products and services from third parties. Oracle Corporation and its affiliates are not responsible for and expressly disclaim all warranties of any kind with respect to third-party content, products, and services. Oracle Corporation and its affiliates will not be responsible for any loss, costs, or damages incurred due to your access to or use of third-party content, products, or services.

Safe Harbor Statement

Copyright © 2020, 2022

Oracle Financial Services Software Limited. All rights reserved.

No part of this work may be reproduced, stored in a retrieval system, adopted or transmitted in any form or by any means, electronic, mechanical, photographic, graphic, optic recording or otherwise, translated in any language or computer language, without the prior written permission of Oracle Financial Services Software Limited.

Due care has been taken to make this document and accompanying software package as accurate as possible. However, Oracle Financial Services Software Limited makes no representation or warranties with respect to the contents hereof and shall not be responsible for any loss or damage caused to the user by the direct or indirect use of this document and the accompanying Software System. Furthermore, Oracle Financial Services Software Limited reserves the right to alter, modify or otherwise change in any manner the content hereof, without obligation of Oracle Financial Services Software Limited to notify any person of such revision or changes.

All company and product names are trademarks of the respective companies with which they are associated.

Contents

1. Product Catalogue - Treasury – SE Instrument.....	9
1.1. Product Code – XB01	9
1.1.1. Business Scenario.....	9
1.1.2. Introduction.....	9
1.1.3. Synopsis	9
1.1.4. Detailed Coverage.....	9
1.1.5. Interest / Charges / Commission & Fees	10
1.1.6. Special/Other Features	10
1.1.7. Advices Supported	11
1.1.8. Reports Availability.....	11
1.1.9. Additional information.....	11
1.2. Product Code – TB01	12
1.2.1. Business Scenario.....	12
1.2.2. Introduction.....	12
1.2.3. Synopsis	12
1.2.4. Detailed Coverage.....	12
1.2.5. Charges / Commission & Fees	14
1.2.6. Special features / conditions, if any.....	14
1.2.7. Advices / Statements supported	14
1.2.8. Reports Availability.....	14
1.2.9. Additional information.....	14
1.3. Product Code – EQ01	15
1.3.1. Business Scenario.....	15
1.3.2. Introduction.....	15
1.3.3. Summary	16
1.3.4. Synopsis	16
1.3.5. Detailed Coverage.....	16
1.3.6. Interest / Charges / Commission & Fees	16

1.3.7.	Special features / conditions, if any.....	16
1.3.8.	Advices / Statements supported	17
1.3.9.	Messages	17
1.3.10.	Reports Availability.....	17
1.3.11.	Additional information.....	17
1.4.	Product Code – BB08	18
1.4.1.	Business Scenario.....	18
1.4.2.	Introduction.....	18
1.4.3.	Synopsis	18
1.4.4.	Detailed Coverage.....	18
1.4.5.	Events Covered	19
1.4.6.	Interest / Charges / Tax & Fees	20
1.4.7.	Special features / conditions, if any.....	20
1.4.8.	Advices / Statements supported	20
1.4.9.	Messages	20
1.4.10.	Reports Availability.....	20
1.5.	Product Code – BS01	21
1.5.1.	Business Scenario.....	21
1.5.2.	Introduction.....	21
1.5.3.	Synopsis	21
1.5.4.	Detailed Coverage.....	21
1.5.5.	Events Covered	23
1.6.	Product Code – CB01	23
1.6.1.	Business Scenario.....	23
1.6.2.	Introduction.....	23
1.6.3.	Synopsis	24
1.6.4.	Detailed Coverage.....	24
1.6.5.	Events Covered	25
1.7.	Product Code – CS01	26

1.7.1.	Business Scenario.....	26
1.7.2.	Introduction.....	26
1.7.3.	Synopsis.....	26
1.7.4.	Detailed Coverage.....	26
1.7.5.	Events Covered.....	28
1.8.	Product Code – SL01	29
1.8.1.	Business Scenario.....	29
1.8.2.	Introduction.....	29
1.8.3.	Synopsis.....	29
1.8.4.	Detailed Coverage.....	29
1.8.5.	Events Covered.....	31
1.9.	Product Code - BLOC	32
1.9.1.	Business Scenario.....	32
1.9.2.	Introduction.....	32
1.9.3.	Synopsis.....	32
1.9.4.	Detailed Coverage.....	32
1.9.5.	Events Covered.....	34
1.10.	Product Code – HTM3	34
1.10.1.	Business Scenario.....	34
1.10.2.	Synopsis.....	34
1.10.3.	Detailed Coverage.....	34
1.10.4.	Events Covered.....	35
1.10.5.	Advices Supported	36
1.10.6.	Interest / Charges / Commission & Fees	36
1.10.7.	Special/Other Features	36
1.10.8.	Additional information.....	37
1.11.	Product Code – HTN3.....	37
1.11.1.	Business Scenario.....	37
1.11.2.	Synopsis.....	37

1.11.3.	Detailed Coverage.....	37
1.11.4.	Events Covered.....	38
1.11.5.	Advices Supported	39
1.11.6.	Interest / Charges / Commission & Fees	39
1.11.7.	Special/Other Features	39
1.11.8.	Additional information.....	40
1.12.	Product Code - WMA1	40
1.12.1.	Business Scenario.....	40
1.12.2.	Synopsis	40
1.12.3.	Detailed Coverage.....	40
1.12.4.	Events Covered.....	41
1.12.5.	Advices Supported	42
1.12.6.	Interest / Charges / Commission & Fees	42
1.12.7.	Special/Other Features	42
1.12.8.	Additional information.....	42
1.13.	Product Code - FBN3.....	43
1.13.1.	Business Scenario.....	43
1.13.2.	Synopsis	43
1.13.3.	Detailed Coverage.....	43
1.13.4.	Additional information.....	44
1.14.	Product Code - SEMT	44
1.14.1.	Business Scenario.....	44
1.14.2.	Synopsis	44
1.14.3.	Detailed Coverage.....	45
1.14.4.	Additional information.....	45
1.15.	Product Code - LBKR.....	46
1.15.1.	Business Scenario.....	46
1.15.2.	Synopsis	46
1.15.3.	Detailed Coverage.....	46

1.15.4.	Additional information.....	47
---------	-----------------------------	----

1. Product Catalogue - Treasury – SE Instrument

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

1.1. Product Code – XB01

XB01 - Fixed Rate Bonds - (Treasury Bonds)

1.1.1. Business Scenario

The Fixed Rate Bonds issued by corporate, Banks, Municipal or Government authorities in order to raise the funds are handled by this product.

1.1.2. Introduction

The fixed income bonds are dealt by using the above product. The interest income (coupons) periodicity can be determined during the security definition (instrument) under this product.

1.1.3. Synopsis

- The regular coupon payments till the bond mature.
- The bonds can be issued at premium, discount or at par.
- On maturity the principal amount will be repaid to the holder.
- Individual Investors, Corporate customers and financial institutions can use this product for buying and selling of securities.

1.1.4. Detailed Coverage

Branch Currency

The product XB01 can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

Customer

The restrictions are not put by the Head office to make use of this product.

All the customers are allowed to avail this product/ service.

Preferences

The product XB01 is having the following important features/properties.

- Call or Put options
- Redemption type
- Redemption quotation

- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes
- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity
- Equated redemptions
- Security and payment currency
- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details
- Tax details
- MIS details
- User defined fields(UDF)

Interest

The interest component is created for the product. The component is created with the name INT_GS.

MIS

The MIS details are not captured in this product.

Fields

There are no UDF details available for this product

1.1.5. Interest / Charges / Commission & Fees

User can define Interest and Charges.

1.1.6. Special/Other Features

- Fixed rate bonds
- Extendible Bonds
- Retractable Bonds
- Convertible Bonds,

- Reverse Convertible Bonds
- Asset Backed Securities
- Foreign Currency Bonds
- Euro Bonds
- Perpetual bond
- Convertible Bonds
- Foreign Currency Bonds
- Bearer Bonds.

User can define tax and brokerage components for the deals.

1.1.7. Advices Supported

Payment/Confirmation Messages

1.1.8. Reports Availability

- Portfolio Balances
- Portfolio Security Movements
- SK Location Balances
- SK Location Portfolio Balances
- SKL Security Movements.

1.1.9. Additional information

In case, Bank wants to capture some other details about the deal or the parties involved, the same could be customized by way of using UDF option available at various screens.

- Branch Parameter
- Messaging Parameter
- Local Holidays
- Security Batch Maintenance
- Market code and price maintenance
- Security instruments
- SK Location Maintenance
- Security, Deal, Portfolio and Combination Products
- Security Product, Deal product and Portfolio product preference classes
- Portfolio definitions
- Tax scheme class
- Combination products

1.2. Product Code – TB01

TB01 – Zero Coupon Bonds - (Treasury Bills)

1.2.1. Business Scenario

Zero Coupon Bonds are issued by corporates, Banks, Municipal or Government authorities in order to raise the funds. These funds don't carry a fixed rate coupon payment instead it is issued at discount and redeemed at face value.

1.2.2. Introduction

A zero-coupon bond (also called a discount bond or deep discount bond) is a bond issued at a price lower than its face value, with the face value repaid at the time of maturity. It does not make periodic interest payments, or have so-called coupons, hence the term zero-coupon bond. Investors earn a return from the compounded interest all paid at maturity plus the difference between the bonds' discounted price and its par (or redemption) value. The following are the important features of the bond:

Face value: A bond's face value or denomination, which is stated on the bond's front. This is usually a round figure.

Redemption date: The date on which the loan is repaid is called the redemption date or the maturity date.

Redemption value: A bond's redemption value or maturity value is the amount that the issuer promises to pay on the redemption date. In most cases, the redemption value is the same as the face value: the bond is redeemed at par.

1.2.3. Synopsis

- Risk-averse investors looking for safety of capital and who prefer a known periodic payment structure (i.e. coupon payments) for a limited time frame would be better off investing in this type of bonds.
- The bonds can be issued at premium, discount or at par.
- On maturity the principal amount will be repaid to the holder

1.2.4. Detailed Coverage

In Case, Bank wants to capture some other details about the deal to the parties involved, the

Branch Currency

The product XB01 can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

Customer

The restrictions are not put by the Head office to make use of this product.

All the customers are allowed to avail this product/ service.

Preferences

The product XB01 is having the following important features/properties.

- Call or Put options
- Redemption type
- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes
- Price quotation
- Allowing or disallowing the fractional quantity
- Equated redemptions
- Security and payment currency
- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Revaluation Price code
- Redemption details
- Tax details
- MIS details
- User defined fields(UDF)

MIS

The MIS details are not captured in this product.

Fields

There are no UDF details available for this product

Portfolio details

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio

- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Capturing the discount/premium accrual details
- Capturing the forward profit and loss accrual details
- Defining the interest accrual details – different frequencies and types such as constant yield, exponential and straight line.
- Defining the limit tracking details
- Advice details

1.2.5. Charges / Commission & Fees

User can define Charges.

1.2.6. Special features / conditions, if any

User can define tax and brokerage components for the deals.

1.2.7. Advices / Statements supported

Payment/Confirmation messages.

1.2.8. Reports Availability

- Portfolio Balances
- Portfolio Security Movements
- SK Location Balances
- SK Location Portfolio Balances
- SKL Security Movements.

1.2.9. Additional information

In case, Bank wants to capture some other details about the deal or the parties involved, the same could be customized by way of using UDF option available at various screens.

- Branch Parameter
- Messaging Parameter
- Local Holidays
- Security Batch Maintenance
- Market code and price maintenance
- Security instruments
- SK Location Maintenance
- Security, Deal, Portfolio and Combination Products
- Security Product, Deal product and Portfolio product preference classes

- Portfolio definitions
- Tax scheme class
- Combination products

1.3. Product Code – EQ01

EQ01 – Equity Share

1.3.1. Business Scenario

Purpose: Equity shares are issued by the companies in order to raise the capital. Companies raise funds through IPO, FPO and Rights/warrants issue.

Target audience / Beneficiaries: Investors, Corporate bodies.

Customer segment: Individual Investors, Corporate customers and financial institutions

1.3.2. Introduction

A share or stock is also known as an equity share as well. The equity share basically represents ownership in the company. When a company needs capital or money to operate, it generates the required funds by selling ownership in the company. This means that the company issues equity shares for a price and these shares represent ownership in the company for the one who purchases the shares. These shares are an ownership in the company and give the owner the right to have a share in the profits of the firm.

Features of equity shares are as follows:

- They do not have any preferential right regarding payment of a dividend or the repayment of capital at the company's winding.
- These shares are risk-bearing shares because they are the company's actual owners whenever the company runs into losses they have to bear the losses (Liability is limited to the face value of share).
- Equity shareholders enjoy voting right whenever there is a meeting they will enjoy their voting power, enjoys voting power in electing the board of directors.
- Equity shares are easily transferable.
- The company gives the bonus shares to the equity shareholders at a free cost on account of reserves, undistributed profits and accumulated profit.
- Equity shareholders are given priority whenever a company wants to raise fresh capital.

1.3.3. Summary

- Company issues the shares to the public.
- Subscription and allotment of shares.
- Trading in the secondary market.
- Rights/warrants/Bonus/dividend etc.

1.3.4. Synopsis

The shares can be issued at premium, discount or at par. Share holder will be getting dividend, bonus shares, warrants or rights if any.

1.3.5. Detailed Coverage

Corporate Actions

- Bonus - Stock dividend
- Stock to cash option
- Bonus – Cash dividend
- Rights / Warrants definition
- Rights / Warrants Expiry

Portfolio details

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Defining the limit tracking details
- Advice details

1.3.6. Interest / Charges / Commission & Fees

User can define Charges.

1.3.7. Special features / conditions, if any

- User can define tax and brokerage components for the deals
- Advices / Statements are supported

1.3.8. Advices / Statements supported

Payment/Confirmation messages.

1.3.9. Messages

- OBTR supports the following outgoing type of SWIFT Messages:
 - MT 517,MT 518,MT 535,MT 536,MT 537,MT 540,MT 541,MT 542,MT 543,MT 544,MT 545,MT 546,MT 547,MT 549,MT 564,MT 566, and MT 580.
- Also, supports the STP for following incoming SWIFT Messages:
 - MT 515, MT 518, MT 534, MT 535, MT 539, MT 544, MT 545, MT 546, MT 547.

1.3.10. Reports Availability

- Portfolio Balances
- Portfolio Security Movements
- SK Location Balances
- SK Location Portfolio Balances
- SKL Security Movements.

1.3.11. Additional information

In case, Bank wants to capture some other details about the deal or the parties involved, the same can be customized by way of using UDF option available at various screens.

- Branch Parameter
- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Security Batch Maintenance
- Market code and price maintenance
- Security instruments
- SK Location Maintenance
- Security, Deal, Portfolio and Combination Products
- Security Product, Deal product and Portfolio product preference classes
- Portfolio definitions
- Tax scheme class
- Combination products

1.4. Product Code – BB08

BB01– BANK BUY

1.4.1. Business Scenario

The Rate Bonds issued by corporate, Banks, Municipal or Government authorities in order to raise the funds are handled by this product.

1.4.2. Introduction

The fixed income bonds are dealt by using the above product. The interest income (coupons) periodicity can be determined during the security definition (instrument) under this product.

1.4.3. Synopsis

- The regular coupon payments till the bond mature.
- The bonds can be issued at premium, discount or at par.
- On maturity the principal amount will be repaid to the holder.
- Individual Investors, Corporate customers and financial institutions can use this product for buying and selling of securities.

1.4.4. Detailed Coverage

Branch Currency

The product BB08 can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

Customer

The restrictions are not put by the Head office to make use of this product.

All the customers are allowed to avail this product/ service.

Preferences

The product BB01 is having the following important features/properties.

- Call or Put options
- Redemption type
- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes

- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity
- Equated redemptions
- Security and payment currency
- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details
- Tax details
- MIS details
- User defined fields (UDF)

MIS

The MIS details are not captured in this product.

Fields

There are no UDF details available for this product

1.4.5. Events Covered

Deal Level

Events Covered	Terminology
BOOK	Booking of Securities Deal
AMND	Amendment of Securities Deal
CANC	Cancellation of Securities Deal
CCON	Counterparty confirmation
DACF	Deliver versus Payment Confirmation
DFCF	Deliver Free Confirmation
DSTL	Settlement of Securities Deal
EXTN	Extension of Deal Settlement Date
MSTL	Money Settlement of Securities
RACF	Receive Versus Payment Confirmation
RBLK	Release Block of Security Positions

REAS	Reassignment of Securities Deal
REVR	Reversal of Securities Deal
RFCF	Receive Free Confirmation
SGEN	SETT MESSAGES

1.4.6. Interest / Charges / Tax & Fees

User can define Charges.

1.4.7. Special features / conditions, if any

- User can define tax and brokerage components for the deals
- Advices / Statements are supported

1.4.8. Advices / Statements supported

Payment/Confirmation messages.

1.4.9. Messages

- OBTR supports the following outgoing type of SWIFT Messages:
 - MT 517,MT 518,MT 535,MT 536,MT 537,MT 540,MT 541,MT 542,MT 543,MT 544,MT 545,MT 546,MT 547,MT 549,MT 564,MT 566, and MT 580.
- Also, supports the STP for following incoming SWIFT Messages:
 - MT 515, MT 518, MT 534, MT 535, MT 539, MT 544, MT 545, MT 546, MT 547.

1.4.10. Reports Availability

- Portfolio Balances
- Portfolio Security Movements
- SK Location Balances
- SK Location Portfolio Balances
- SKL Security Movements.

1.5. Product Code – BS01

BS01– BANK SELL

1.5.1. Business Scenario

The Floating Rate Bonds issued by corporate, Banks, Municipal or Government authorities in order to raise the funds are handled by this product.

1.5.2. Introduction

The fixed income bonds are dealt by using the above product. The interest income (coupons) periodicity can be determined during the security definition (instrument) under this product.

1.5.3. Synopsis

- The regular coupon payments till the bond mature.
- The bonds can be issued at premium, discount or at par.
- On maturity the principal amount will be repaid to the holder.
- Individual Investors, Corporate customers and financial institutions can use this product for buying and selling of securities.

1.5.4. Detailed Coverage

Branch Currency

The product BS01 can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

Customer

The restrictions are not put by the Head office to make use of this product.

All the customers are allowed to avail this product/ service.

Preferences

The product BS01 is having the following important features/properties.

- Call or Put options
- Redemption type
- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes

- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity
- Equated redemptions
- Security and payment currency
- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details
- Tax details
- MIS details
- User defined fields(UDF)

Interest

The interest component is created for the product. The component is created with the name INT_GS.

MIS

The MIS details are not captured in this product.

Fields

There are no UDF details available for this product

Portfolio details

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Capturing the discount/premium accrual details
- Capturing the forward profit and loss accrual details
- Defining the interest accrual details – different frequencies and types such as constant yield, exponential and straight line.
- Defining the limit tracking details
- Advice details

1.5.5. Events Covered

Product BS01 has the following events:

Deal Level

Events Covered	Terminology
BOOK	Booking of Securities Deal
AMND	Amendment of Securities Deal
CANC	Cancellation of Securities Deal
CCON	Counterparty confirmation
DACF	Deliver versus Payment Confirmation
DFCF	Deliver Free Confirmation
DSTL	Settlement of Securities Deal
EXTN	Extension of Deal Settlement Date
MSTL	Money Settlement of Securities
RACF	Receive Versus Payment Confirmation
RBLK	Release Block of Security Positions
REAS	Reassignment of Securities Deal
REVR	Reversal of Securities Deal
RFCF	Receive Free Confirmation
SGEN	SETT MESSAGES

1.6. Product Code – CB01

CB01– Customer Buy

1.6.1. Business Scenario

The Floating Rate Bonds issued by corporate, Banks, Municipal or Government authorities in order to raise the funds are handled by this product.

1.6.2. Introduction

The fixed income bonds are dealt by using the above product. The interest income (coupons) periodicity can be determined during the security definition (instrument) under this product.

1.6.3. Synopsis

- The regular coupon payments till the bond mature.
- The bonds can be issued at premium, discount or at par.
- On maturity the principal amount will be repaid to the holder.
- Individual Investors, Corporate customers and financial institutions can use this product for buying and selling of securities.

1.6.4. Detailed Coverage

Branch Currency

The product CB01 can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

Customer

The restrictions are not put by the Head office to make use of this product.

All the customers are allowed to avail this product/ service.

Preferences

The product CB01 is having the following important features/properties.

- Call or Put options
- Redemption type
- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes
- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity
- Equated redemptions
- Security and payment currency
- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details

- Interest rate details
- Tax details
- MIS details
- User defined fields(UDF)

Interest

The interest component is created for the product. The component is created with the name INT_GS.

MIS

The MIS details are not captured in this product.

Fields

There are no UDF details available for this product

Portfolio details

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Capturing the discount/premium accrual details
- Capturing the forward profit and loss accrual details
- Defining the interest accrual details – different frequencies and types such as constant yield, exponential and straight line.
- Defining the limit tracking details
- Advice details

1.6.5. Events Covered

Product CB01 has the Life Cycle of Commercial Paper as listed below:

Deal Level

Events Covered	Terminology
BOOK	Booking of Securities Deal
AMND	Amendment of Securities Deal
CANC	Cancellation of Securities Deal
CCON	Counterparty confirmation
DACF	Deliver versus Payment Confirmation
DFCF	Deliver Free Confirmation

DSTL	Settlement of Securities Deal
EXTN	Extension of Deal Settlement Date
MSTL	Money Settlement of Securities
RACF	Receive Versus Payment Confirmation
RBLK	Release Block of Security Positions
REAS	Reassignment of Securities Deal
REVR	Reversal of Securities Deal
RFCF	Receive Free Confirmation
SGEN	SETT MESSAGES

1.7. Product Code – CS01

CS01– Customer SELL

1.7.1. Business Scenario

The Rate Bonds issued by corporate, Banks, Municipal or Government authorities in order to raise the funds are handled by this product.

1.7.2. Introduction

The fixed income bonds are dealt by using the above product. The interest income (coupons) periodicity can be determined during the security definition (instrument) under this product.

1.7.3. Synopsis

- The regular coupon payments till the bond mature.
- The bonds can be issued at premium, discount or at par.
- On maturity the principal amount will be repaid to the holder.
- Individual Investors, Corporate customers and financial institutions can use this product for buying and selling of securities.

1.7.4. Detailed Coverage

Branch Currency

The product CS01 can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

Customer

The restrictions are not put by the Head office to make use of this product.

All the customers are allowed to avail this product/ service.

Preferences

The product CS01 is having the following important features/properties.

- Call or Put options
- Redemption type
- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes
- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity
- Equated redemptions
- Security and payment currency
- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details
- Tax details
- MIS details
- User defined fields(UDF)

Interest

The interest component is created for the product. The component is created with the name INT_GS.

MIS

The MIS details are not captured in this product.

Fields

There are no UDF details available for this product

Portfolio details

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Capturing the discount/premium accrual details
- Capturing the forward profit and loss accrual details
- Defining the interest accrual details – different frequencies and types such as constant yield, exponential and straight line.
- Defining the limit tracking details
- Advice details

1.7.5. Events Covered

Product CS01 has the Life Cycle of Commercial Paper as listed below:

Deal Level

Events Covered	Terminology
BOOK	Booking of Securities Deal
AMND	Amendment of Securities Deal
CANC	Cancellation of Securities Deal
CCON	Counterparty confirmation
DACF	Deliver versus Payment Confirmation
DFCF	Deliver Free Confirmation
DSTL	Settlement of Securities Deal
EXTN	Extension of Deal Settlement Date
MSTL	Money Settlement of Securities
RACF	Receive Versus Payment Confirmation
RBLK	Release Block of Security Positions
REAS	Reassignment of Securities Deal
REVR	Reversal of Securities Deal
RFCF	Receive Free Confirmation
SGEN	SETT MESSAGES

1.8. Product Code – SL01

SL01– Standalone Lodge

1.8.1. Business Scenario

The Floating Rate Bonds issued by corporate, Banks, Municipal or Government authorities in order to raise the funds are handled by this product.

1.8.2. Introduction

The fixed income bonds are dealt by using the above product. The interest income (coupons) periodicity can be determined during the security definition (instrument) under this product.

1.8.3. Synopsis

- The regular coupon payments till the bond mature.
- The bonds can be issued at premium, discount or at par.
- On maturity the principal amount will be repaid to the holder.
- Individual Investors, Corporate customers and financial institutions can use this product for buying and selling of securities.

1.8.4. Detailed Coverage

Branch Currency

The product SL01 can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

Customer

The restrictions are not put by the Head office to make use of this product.

All the customers are allowed to avail this product/ service.

Preferences

The product SL01 is having the following important features/properties.

- Call or Put options
- Redemption type
- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes
- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity
- Equated redemptions
- Security and payment currency
- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details
- Tax details
- MIS details
- User defined fields (UDF)

Interest

The interest component is created for the product. The component is created with the name INT_GS.

MIS

The MIS details are not captured in this product.

Fields

There are no UDF details available for this product

Portfolio details

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Capturing the discount/premium accrual details

- Capturing the forward profit and loss accrual details
- Defining the interest accrual details – different frequencies and types such as constant yield, exponential and straight line.
- Defining the limit tracking details
- Advice details

1.8.5. Events Covered

Product SL01 has the following events:

Deal Level

Events Covered	Terminology
BOOK	Booking of Securities Deal
AMND	Amendment of Securities Deal
CANC	Cancellation of Securities Deal
CCON	Counterparty confirmation
DACF	Deliver versus Payment Confirmation
DFCF	Deliver Free Confirmation
DSTL	Settlement of Securities Deal
EXTN	Extension of Deal Settlement Date
MSTL	Money Settlement of Securities
RACF	Receive Versus Payment Confirmation
RBLK	Release Block of Security Positions
REAS	Reassignment of Securities Deal
REVR	Reversal of Securities Deal
RFCF	Receive Free Confirmation
SGEN	SETT MESSAGES

1.9. Product Code - BLOC

BLOC– Block Securities

1.9.1. Business Scenario

The Floating Rate Bonds issued by corporate, Banks, Municipal or Government authorities in order to raise the funds are handled by this product.

1.9.2. Introduction

The fixed income bonds are dealt by using the above product. The interest income (coupons) periodicity can be determined during the security definition (instrument) under this product.

1.9.3. Synopsis

- The regular coupon payments till the bond mature.
- The bonds can be issued at premium, discount or at par.
- On maturity the principal amount will be repaid to the holder.
- Individual Investors, Corporate customers and financial institutions can use this product for buying and selling of securities.

1.9.4. Detailed Coverage

Branch Currency

The product BLOC can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

Customer

The restrictions are not put by the Head office to make use of this product.

All the customers are allowed to avail this product/ service.

Preferences

The product LB01 is having the following important features/properties.

- Call or Put options
- Redemption type
- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes

- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity
- Equated redemptions
- Security and payment currency
- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details
- Tax details
- MIS details
- User defined fields (UDF)

Interest

The interest component is created for the product. The component is created with the name INT_GS.

MIS

The MIS details are not captured in this product.

Fields

There are no UDF details available for this product

Portfolio details

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Capturing the discount/premium accrual details
- Capturing the forward profit and loss accrual details
- Defining the interest accrual details – different frequencies and types such as constant yield, exponential and straight line.
- Defining the limit tracking details
- Advice details

1.9.5. Events Covered

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

Deal Level

Events Covered	Terminology
BOOK	Booking of Securities Deal
AMND	Amendment of Securities Deal
CANC	Cancellation of Securities Deal
CCON	Counterparty confirmation
DACF	Deliver versus Payment Confirmation
DFCF	Deliver Free Confirmation
DSTL	Settlement of Securities Deal
EXTN	Extension of Deal Settlement Date
MSTL	Money Settlement of Securities
RACF	Receive Versus Payment Confirmation
RBLK	Release Block of Security Positions
REAS	Reassignment of Securities Deal
REVR	Reversal of Securities Deal
RFCF	Receive Free Confirmation
SGEN	SETT MESSAGES

1.10. Product Code – HTM3

HTM3 – Bank Portfolio Product

1.10.1. Business Scenario

The Securities Portfolio Product HTM3 is used for creating Bank Portfolios creation to handle Lifecycle events and Corporate Actions of Fixed and Floating Rate Bonds.

1.10.2. Synopsis

- The Fixed/Floating Rate bond portfolios are handled by this product.
- It can handle Bonds issued at Discount/Par/Premium with positive Interest rate.

1.10.3. Detailed Coverage

HTM3 Securities Portfolio Product covers the following features,

Type of the Product

- Securities – Bank Portfolio Product

Costing Method Covered

- Weighted Average Cost

Accruals covered with Frequency:

- Interest Accrual (Daily frequency)
- Premium (Daily frequency)
- Discount (Daily frequency)
- Redemption Premium (Daily frequency)

Accrual Methods:

- Discount/Premium Accrual Method if Redemption type is Bullet - Straight Line Method
- Discount/Premium Accrual Method if Redemption type is other than Bullet – Constant Yield
- Accruals calc method – Actual/360

Liquidation

- Auto Liquidation for Corporate Actions

Revaluation

- Realized Revaluation with Method as MTM and frequency as Daily.

MIS

- The MIS details are not captured in this product.

Charges/Tax

- Coupon Processing Charges, borne by the Counterparty
- Coupon Processing Tax, borne by the Bank

1.10.4. Events Covered

Product HTM3 has the life cycle events of Securities instruments as listed below:

Events Covered	Terminology
ACRD	Accrual of Sec. Discount Earned
ACRP	Accrual of Sec. Premium Paid
ACRR	Accrual of Redemption Premium Ernd.
BRVL	Securities Revaluation of Positions
CLIB	Booking of Contingent Liability
CPCD	Coupon Collection

CPIN	Coupon Init
CPLQ	Coupon Liq
DVCD	Securities Dividend Collection
DVIN	Securities Dividend Initiation
DVLQ	Securities Dividend Liquidation
FACR	Sec. Forward Deal P Accrual
IACR	Securities Coupon Interest Accrual
PROV	Provisioning
PRVR	Reverse Provisioning
RRVL	Securities Reversal of Revaluation
SCCD	Securities Stock To Cash Collection
SCIN	Securities Stock To Cash Initiation
SCLQ	Securities Stock To Cash LIQD
SPLP	Sec. Purchase from Long Position
SPSP	Sec. Purchase from Short Position
SSLP	Sec. Sale from Long Position
SSSP	Sec. Sale from Short Position
WELL	Warrants Sec. Exercise Processing
WENL	Exercise of Warrants for New Equity
WRLL	Warrants Sec. Tear-Off Processing
WROL	Warrant Detachment from Parent Sec
YACR	Yield Accrual

1.10.5. Advices Supported

Payment/Confirmation messages like MT202, MT210 and MT54x messages.

1.10.6. Interest / Charges / Commission & Fees

The HTM3 product is parameterized with following charges and tax components,

- Charge Component – CPNCHG
- Tax Component - CPBKTR1_TX

1.10.7. Special/Other Features

- User can define various tax, charges and brokerage components for the deals.
- Additional Advices / Statements are supported.

1.10.8. Additional information

The following are the maintenance required in OBTR to use the HTM3 product for Securities Portfolios.

- SE Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- SE Batch Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class maintenance
- Treasury Tax class maintenance
- Securities Safe Keeping Location and Account maintenance

1.11. Product Code – HTN3

HTN3 – Bank Portfolio Product

1.11.1. Business Scenario

The Securities Portfolio Product HTN3 is used for creating Bank Portfolios creation to handle Lifecycle events and Corporate Actions of Fixed and Floating Rate Bonds.

1.11.2. Synopsis

- The Fixed/Floating Rate bond portfolios are handled by this product.
- It can handle Bonds issued at Discount/Par/Premium with positive and negative Interest rates.

1.11.3. Detailed Coverage

HTN3 Securities Portfolio Product covers the following features,

Type of the Product

- Securities – Bank Portfolio Product

Costing Method Covered

- Weighted Average Cost

Accruals covered with Frequency:

- Interest Accrual (Daily frequency)
- Premium (Daily frequency)
- Discount (Daily frequency)
- Redemption Premium (Daily frequency)

Accrual Methods:

- Discount/Premium Accrual Method if Redemption type is Bullet - Straight Line Method
- Discount/Premium Accrual Method if Redemption type is other than Bullet – Constant Yield
- Accruals calc method – Actual/360

Liquidation

- Auto Liquidation for Corporate Actions

Revaluation

- Realized Revaluation with Method as MTM and frequency as Daily.

MIS

- The MIS details are not captured in this product.

Charges/Tax

- Coupon Processing Tax borne by the Bank

1.11.4. Events Covered

Product HTN3 has the life cycle events of Securities instruments as listed below:

Events Covered	Terminology
ACRD	Accrual of Sec. Discount Earned
ACRP	Accrual of Sec. Premium Paid
ACRR	Accrual of Redemption Premium Ernd.
BRVL	Securities Revaluation of Positions

CLIB	Booking of Contingent Liability
CPCD	Coupon Collection
CPIN	Coupon Init
CPLQ	Coupon Liqd
DVCD	Securities Dividend Collection
DVIN	Securities Dividend Initiation
DVLQ	Securities Dividend Liquidation
FACR	Sec. Forward Deal P Accrual
IACR	Securities Coupon Interest Accrual
PROV	Provisioning
PRVR	Reverse Provisioning
RRVL	Securities Reversal of Revaluation
SCCD	Securities Stock To Cash Collection
SCIN	Securities Stock To Cash Initiation
SCLQ	Securities Stock To Cash LIQD
SPLP	Sec. Purchase from Long Position
SPSP	Sec. Purchase from Short Position
SSLP	Sec. Sale from Long Position
SSSP	Sec. Sale from Short Position
WELL	Warrants Sec. Exercise Processing
WENL	Exercise of Warrants for New Equity
WRLL	Warrants Sec. Tear-Off Processing
WROL	Warrant Detachment from Parent Sec
YACR	Yield Accrual

1.11.5. Advices Supported

Payment/Confirmation messages like MT202, MT210 and MT54x messages.

1.11.6. Interest / Charges / Commission & Fees

The HTN3 product is parameterized with the following tax components,

- Tax Component - CPBKTR1_TX

1.11.7. Special/Other Features

- User can define various tax, charges and brokerage components for the deals.
- Additional Advices / Statements are supported.

1.11.8. Additional information

The following are the maintenance required in OBTR to use the HTN3 product for Securities Portfolios.

- SE Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- SE Batch Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class maintenance
- Treasury Tax class maintenance
- Securities Safe Keeping Location and Account maintenance

1.12. Product Code - WMA1

WMA1 – Bank Portfolio Product

1.12.1. Business Scenario

The Securities Portfolio Product WMA1 is used for creating Bank Portfolios creation to handle Lifecycle events and Corporate Actions of Fixed and Floating Rate Bonds with Discount/Premium Accrual Method as 'Weighted Moving Average'.

1.12.2. Synopsis

- The Fixed/Floating Rate bond portfolios are handled by this product.
- It can handle Bonds issued at Discount/Par/Premium with positive and negative Interest rates.

1.12.3. Detailed Coverage

WMA1 Securities Portfolio Product covers the following features,

Type of the Product

- Securities – Bank Portfolio Product

Costing Method Covered

- Weighted Average Cost

Accruals covered with Frequency:

- Interest Accrual (Daily frequency)
- Premium (Monthly frequency)
- Discount (Monthly frequency)

Accrual Methods:

- Discount/Premium Accrual Method if Redemption type is Bullet - Weighted Moving Average
- Discount/Premium Accrual Method if Redemption type is other than Bullet - Constant Yield
- Accruals calc method - Actual/360

Liquidation

- Auto Liquidation for Corporate Actions

Revaluation

- Realized Revaluation with Method as MTM and frequency as Daily.

MIS

- The MIS details are not captured in this product.

Charges/Tax

- Coupon Processing Tax borne by the Bank

1.12.4. Events Covered

Product WMA1 has the life cycle events of Securities instruments as listed below:

Events Covered	Terminology
ACRD	Accrual of Sec. Discount Earned
ACRP	Accrual of Sec. Premium Paid
ACRR	Accrual of Redemption Premium Ernd.
BRVL	Securities Revaluation of Positions
CLIB	Booking of Contingent Liability
CPCD	Coupon Collection
CPIN	Coupon Init
CPLQ	Coupon Liqd

DVCD	Securities Dividend Collection
DVIN	Securities Dividend Initiation
DVLQ	Securities Dividend Liquidation
FACR	Sec. Forward Deal P Accrual
IACR	Securities Coupon Interest Accrual
PROV	Provisioning
PRVR	Reverse Provisioning
RRVL	Securities Reversal of Revaluation
SCCD	Securities Stock To Cash Collection
SCIN	Securities Stock To Cash Initiation
SCLQ	Securities Stock To Cash LIQD
SPLP	Sec. Purchase from Long Position
SPSP	Sec. Purchase from Short Position
SSLP	Sec. Sale from Long Position
SSSP	Sec. Sale from Short Position
WELL	Warrants Sec. Exercise Processing
WENL	Exercise of Warrants for New Equity
WRLL	Warrants Sec. Tear-Off Processing
WROL	Warrant Detachment from Parent Sec
YACR	Yield Accrual

1.12.5. Advices Supported

Payment/Confirmation messages like MT202, MT210 and MT54x messages.

1.12.6. Interest / Charges / Commission & Fees

The WMA1 product is parameterized with the following charge and tax components,

- Charge Component - CPNCHG
- Tax Component - CPBKTR1_TX

1.12.7. Special/Other Features

- User can define various tax, charges and brokerage components for the deals.
- Additional Advices / Statements are supported.

1.12.8. Additional information

The following are the maintenance required in OBTR to use the WMA1 product for Securities Portfolios.

- SE Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- SE Batch Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class maintenance
- Treasury Tax class maintenance
- Securities Safe Keeping Location and Account maintenance

1.13. Product Code - FBN3

1.13.1. Business Scenario

The 'FBN3' product is used to create Floating Rate Bonds issued by corporate, Banks or Government authorities.

1.13.2. Synopsis

- The Floating Rate bonds are handled by this product.
- It can handle Bonds issued at Discount/Par/Premium with positive and negative interest rates.

1.13.3. Detailed Coverage

The 'FBN3' Instrument product covers the following features,

- Type of the Product - Floating Bonds Instrument
- Tenor - Days
- Redemption Type - Quantity
- Interest Type – Floating
- Quantity Quotation – Nominal
- Price Quotation – Deal Price
- Interest Quotation – Flat
- Auto Initiation of Corp Actions
- Holiday check required – Local Holiday

- Restrictions – None
- Rate Fixing – 2 days before start of Next Coupon period
- Interest
 - Floating Component - INT_NF12 (Positive Interest), INT_NF12_N (Negative Interest)
 - Interest Details – Accrual Required, Coupon and Negative Interest Allowed
 - Rate Type – Floating
 - Floating Rate Type – Periodic
 - Rate Code – LIBOR
 - Rate Source – Reuters
 - Tenor – 1M
 - Rate Code Amendment is allowed

1.13.4. Additional information

The following are the maintenance required in OBTR to use the **FBN3** product for Securities.

- Branch Parameter
- Messaging Parameter
- Local, Currency and Financial Center Holidays
- Security Batch Maintenance
- Market code and price maintenance
- SK Location Maintenance
- Security, Deal, Portfolio and Combination Products
- Security Product, Deal product and Portfolio product preference classes
- Portfolio definitions

1.14. Product Code - SEMT

1.14.1. Business Scenario

The 'SEMT' product is used to create Fixed Rate Bonds issued by corporate, Banks or Government authorities.

1.14.2. Synopsis

- The Fixed Rate bonds are handled by this product.

- It can handle Bonds issued at Discount/Par/Premium with positive and negative interest rates.

1.14.3. Detailed Coverage

The 'SEMT' Instrument product covers the following features,

- Type of the Product - Fixed Bonds Instrument
- Tenor - Weeks
- Redemption Type - Quantity
- Interest Type – Fixed
- Quantity Quotation – Nominal
- Price Quotation – Deal Price
- Interest Quotation – Flat
- Auto Initiation of Corp Actions
- Coupon Processing – Actual Value date (Forward), Coupon Plotting(Forward)
- Provisioning - Manual
- Holiday check required – Local, Currency and Financial Center Holiday
- Restrictions – None
- Rate Fixing – 0 days before start of Next Coupon period
- Interest
 - Floating Component - INT_GS11 (Positive Interest)
 - Interest Details – Coupon
 - Rate Type – Fixed

1.14.4. Additional information

The following are the maintenance required in OBTR to use the **SEMT** product for Securities.

- Branch Parameter
- Messaging Parameter
- Local, Currency and Financial Center Holidays
- Security Batch Maintenance
- Market code and price maintenance
- SK Location Maintenance
- Security, Deal, Portfolio and Combination Products
- Security Product, Deal product and Portfolio product preference classes
- Portfolio definitions

1.15. Product Code - LBKR

1.15.1. Business Scenario

The 'LBKR' product is used to create Floating Rate Bonds issued by corporate, Banks or Government authorities.

1.15.2. Synopsis

- The Floating Rate bonds are handled by this product.
- It can handle Bonds issued at Discount/Par/Premium with positive interest rate and Risk Free Rate Indexes (RFR).

1.15.3. Detailed Coverage

The 'LBKR' Instrument product covers the following features,

- Type of the Product - Floating Bonds Instrument
- Tenor - Weeks
- Redemption Type - Quantity
- Interest Type – Floating
- Quantity Quotation – Nominal
- Price Quotation – Deal Price
- Interest Quotation – Plus Accrued
- Auto Initiation of Corp Actions
- Coupon Processing - Actual Value Date – Forward
- Coupon Processing - Coupon Plotting – Forward
- Holiday check required – Local, Currency & Financial Center
- Restrictions – None
- Rate Fixing – 0 days before start of Next Coupon period
- Interest
 - Floating Component - IN_SELBRFR
 - Interest Details – Primary Interest, Accrual Required and Accrual enabled
 - Rate Type – Floating
 - Floating Rate Type – Periodic
 - Rate Code – USDSOFR
 - Rate Source – Reuters

- Tenor – 1M
- Rate Code Amendment is allowed
- Rate Amendment is allowed
- Amend after Association
- Alternative Risk-Free Rate enabled
- Alternative Risk-Free Rate Preferences
 - Lookback – 2 days
 - Base Computation Method – Simple
 - Spread/Margin Computation Method – Simple
 - Spread Adj Computation Method – Simple
 - Rate Compounding Method – NCCR
- Rates
 - Currency – USD
 - Rate Fixing Days – 0
 - Minimum Rate – 0.1
 - Maximum Rate – 100
 - Minimum Spread – 0.1
 - Maximum – Spread – 10

1.15.4. Additional information

The following are the maintenance required in OBTR to use the LBKR product for Securities.

- Branch Parameter
- Messaging Parameter
- Local, Currency and Financial Center Holidays
- Security Batch Maintenance
- Market code and price maintenance
- SK Location Maintenance
- Security, Deal, Portfolio and Combination Products
- Security Product, Deal product and Portfolio product preference classes
- Portfolio definitions

