



Pre-Settlements

Oracle Banking Treasury Management

Release 14.5.5.0.0

Part No. F56496-01

May 2022

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1. Preface

1.1 Introduction

This manual helps users to quickly acquaint themselves with Pre-Settlements Module of Oracle Banking Treasury Management (OBTR). This manual provides an overview of the module, and introduces the various queues and steps involved in the Pre-Settlement process of a deal. To obtain further information specific to a particular field, place the cursor on the relevant field and press <F1> on the keyboard.

1.2 Audience

This Manual is intended for the following User/User Roles:

Table 1.1: User Roles

Role	Function
Back Office Clerk	Inputs functions for contacts
Back Office managers/Officers	Authorization functions
Product Managers	Product definition and authorization
End of day operators	Processing during end of day/ beginning of day
Financial Controller / Product Managers	Generation of reports

1.3 Documentation Accessibility

For information about Oracle's commitment to accessibility, visit the Oracle Accessibility.

Program website at: <https://www.oracle.com/corporate/accessibility/>

1.4 List of Topics

This manual is organized into the following topics:

Table 1.2: Topics

Topic	Description
Overview	This topic provides the overview of the Pre-Settlements.
Deal Process	This topic provides the overview of the Deal Process.
Maintenance	This topic provide the overview of the Maintenance details.
Process a FX Contract	This topic provide the details to process a FX contract.
Process a MM contract	This topic provide the details to process a MM contract.

2. Overview

This topic contains the following subtopics:

- 1) [Introduction](#)
- 2) [Maintenance](#)
- 3) [Processing](#)

2.1 Introduction

Oracle Banking Treasury Pre-Settlement Manager offers a completely automated and a secured end-to-end post-trade operational solution for Treasury transactions. It Identifies and Investigates the error reasons, helps resolve exceptions arising as the transaction moves through each phase of the lifecycle. It Provides an operation exception priority-based deal display queue monitor to actively view the key controls and risks on real-time centralized visibility.

2.2 Maintenance

OBTR allows customized creation of queue processing rules based on static Rule tags to suit the bank's exceptional handling requirements. It supports the maintenance of Standard Settlement Instructions for a customer, based on the effective trade date or value date having instruction category as Standard or Usual with additional features of Auto upload and Propagation to deals for increased STP rate. OBTR also supports the maintenance of Product derivation rules, Customer additional details, CIF confirmation parameters for generation and suppression of event-based confirmations, Confirmation and Affirmation types and Confirmation matching rules maintenance. Prioritizing the deals based on the currency payment cut off is maintained and controlled.

2.3 Processing

OBTR supports the automated trade details review and validations for Foreign Exchange, Money Market and Capital Market transactions captured in the front office systems for different action codes such as:

- NEW
- AMEND
- CANC
- and ROLL

It works on the rule-based exception handling process and has a distinctive queue structuring comprising of:

- Repair
- Enrich
- Amend

- Special
- Credit Check
- Confirmation and Verification

It enables auto enrichment of SSIs' and auto propagation of SSIs' to respective transactions in case of any static changes. Product derivation based on rule maintenance is supported. Upon resolving trade exceptions from Pre-Settlement online screens the auto-down streaming to product processor is supported for further:

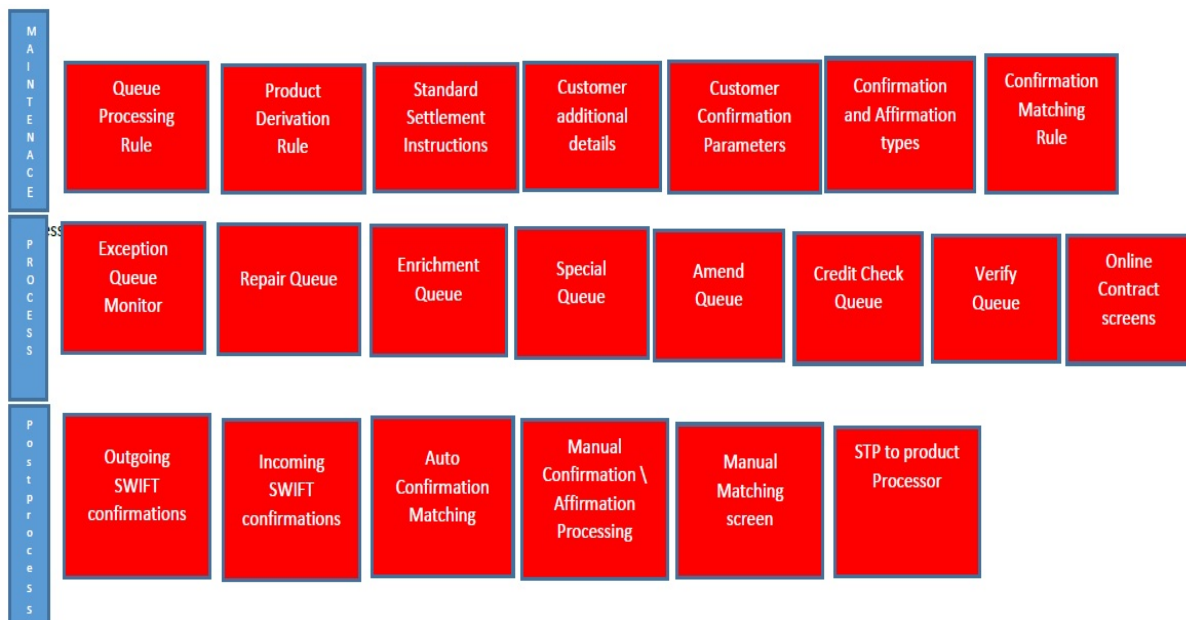
- Accounting
- Netting
- Settlement
- Revaluation and Reporting

2.4 Post Processing

The following are the Post Processing details:

- The system generates outgoing, SWIFT confirmation messages MT300 and MT320 without any manual intervention.
- The system enables auto-confirmation matching between the outgoing and incoming SWIFT messages.
- Manual confirmation and affirmation processing, manual confirmation matching process and confirmation status updates on the respective module online screen are supported.

Figure 1: Queue Processes



3. Deal Process

This topic contains the following subtopics:

- 1) [Introduction](#)
- 2) [Deal Flow](#)

3.1 Introduction

The Treasury system receives and processes the Deal Initiated at the Front office. Based on the defined criteria, the request for the deal is sent to various queues in case of exception. User can take actions to resolve the exceptions by processing the deal from the queues.

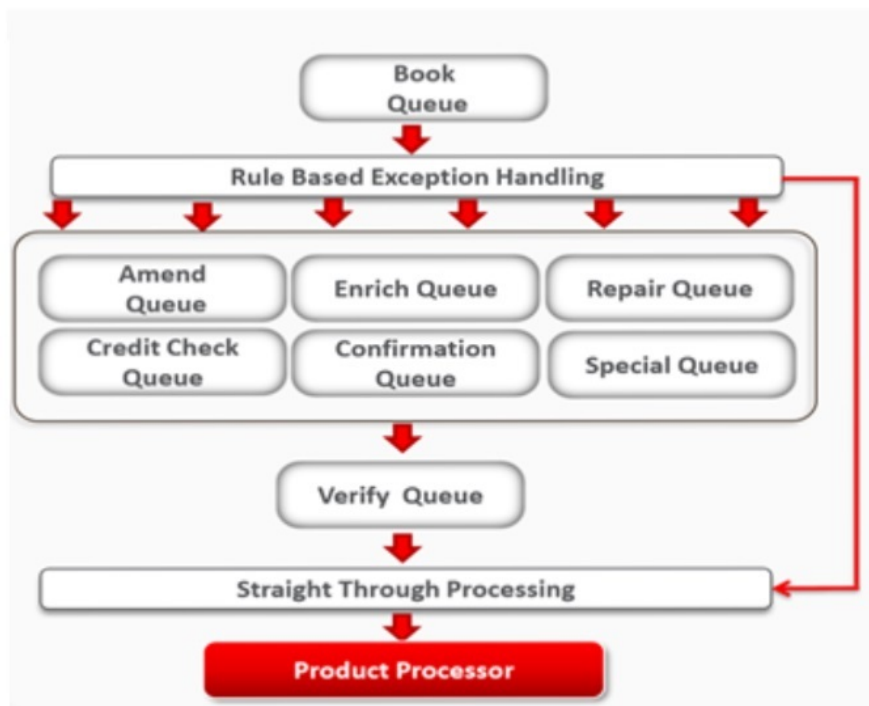
The Treasury system provides a facility to resolve the settlement instruction based on the maintenance. Once resolved, the deal must move to the product processor.

3.2 Deal Flow

Process the deals initiated from the front office as per the steps mentioned below:

- Upload the deal request into Treasury Pre-Settlement layer.
- Move the deal to the book queue.
- From the book queue, the deal is processed. It can fall into various other exception queues based on the rule maintenance or is directly uploaded to the product processor.
- Once done, the Deal gets STP-ed to product processor.

Figure 3.1: Work Flow



4. Maintenance

This topic contains the following subtopics:

- 1) [Introduction](#)
- 2) [Queues Maintenance](#)
- 3) [Action Maintenance](#)
- 4) [Maintain System Tag](#)
- 5) [Product Derivation Rule](#)
- 6) [Pre-Settlement cut off time](#)

4.1 Introduction

This topic provides the overview of maintenance in Pre-Settlements layer.

4.2 Queues Maintenance

PREREQUISITE:

Specify **User Id** and **Password**, and login to Homescreeen.

1. On Homescreeen, type **TRDQUEUE** in the text box, and click next arrow.

STEP RESULT: **Treasury Pre-Settlement Queue Maintenance** screen is displayed.

Figure 4.1: Treasury Pre-Settlement Queue Maintenance

Maker	Date Time:	Mod No	Record Status
Checker	Date Time:		Authorization Status

2. On **Treasury Pre-Settlement Queue Maintenance** screen, specify the details as per the requirement. For information on fields, refer to [Table 4.1: Treasury Pre-Settlement screen - Field Description](#).
NOTE: It is possible to modify the sequence number of the Queue. New action is not enabled. (A summary screen is provided for this).

Table 4.1: Treasury Pre-Settlement screen - Field Description

Field	Description
Queue Code	Specify the unique name for the code.
Queue Description	Specify the description for the queue.
Module Code	Specify the module code for the queue.
Queue Sequence	Specify the unique sequence of the queue. This is used to decide on the visibility of the queue.

4.2.1 Foreign Exchange Queue Maintenance

The Following Queues are available for Processing a deal:

Table 4.2: Queues

Queue Name	Queue Type	Queue Contents
BOOK Q	SYSTEM	All Deals from front office to be booked into OBTR Pre-Settlement • New • Amends • Cancels
REPAIR Q	USER	All processing errors
ENRICH Q	USER	Deals booked in OBTR Pre-Settlement for which settlement instruction status is Incomplete for either or both legs and the deal is to settle 'gross'.
VERIFY Q	USER	Deals enriched with non-standard instructions, or sent from other queues, e.g. Repair.
AMEND Q	USER	All amendment requests for a deal which are in some stopping queue.
SPECIAL Q	USER	Deals from front office marked for special handling or meeting certain criteria reside in this queue.
CREDIT CHECK Q	USER	Deals requiring credit check approval before any payment are moved to this queue
CONFIRMATION Q	USER	Any deals with Unconfirmed status

4.2.2 Money Market Queue Maintenance

The Following Queues are available for Processing a deal:

Table 4.3: Queues

Queue Name	Queue Type	Queue Contents
BOOK Q	SYSTEM	All Deals from Open FX and MM Intellect to be booked into Oracle banking treasury: • New • Amends • Cancels • Reinstates • Roll over
REPAIR Q	USER	All processing errors.
ENRICH Q	USER	Deals booked in Oracle Banking Treasury for which settlement instruction status is Incomplete for either or both legs and the deal is to settle gross.
VERIFY Q	USER	Deals enriched with non-standard instructions, or sent from other queues, e.g. Repair.
AMEND Q	USER	All amendment requests for a deal which are in some stopping queue.
SPECIAL Q	USER	Deals from front office marked for special handling or meeting certain criteria reside in this queue.
CREDIT CHECK Q	USER	Deals requiring credit check approval before any payment are moved to this queue.
CONFIRMATION Q	USER	Any deals with Unconfirmed status.

4.3 Action Maintenance

PREREQUISITE:

Specify **User Id** and **Password**, and login to Homescreeen.

1. On Homescreeen, type **TRDACTCD** in the text box, and click next arrow.

STEP RESULT: **Treasury Pre-Settlement** screen is displayed.

Figure 4.2: Treasury Pre-Settlement Action Code Maintenance

Treasury Pre-Settlement Action Code Maintenance

Enter Query

Module Code *

Action Code *

Action Description

Maker
Checker

Date Time:
Date Time:

Mod No

Record Status
Authorization Status

Exit

2. On **Treasury Pre-Settlement Action Code Maintenance** screen, specify the fields.

NOTE: This screen only query the date. It will not be possible to create a new record or modify an existing record. For more information on fields, refer to: [Table 4.4: Treasury Pre-Settlement Action Code Maintenance - Foreign Exchange Field Description](#) and [Table 4.5: Treasury Pre-Settlement Action Code Maintenance - Foreign Exchange Field Description](#)

Table 4.4: Treasury Pre-Settlement Action Code Maintenance - Foreign Exchange Field Description

Field	Description
Module Code	Specify the Module Code for the action.
Action Code	Specify the Action Code. The available action codes are: • New • Amend • Canc • Rebook
Action Description	Specify the Action Description. The available action descriptions are: • New • Amend • Canc • Rebook

Table 4.5: Treasury Pre-Settlement Action Code Maintenance - Foreign Exchange Field Description

Field	Description
Module Code	Specify the Module Code for the action.

Field	Description
Action Code	Specify the Action Code. The available action codes are: • New • Amend • Canc • Rebook • Roll
Action Description	Specify the Action Description. The available action descriptions are: • New • Amend • Canc • Rebook • Roll

4.4 Maintain System Tag

PREREQUISITE:

Specify **User Id** and **Password**, and login to Homescreeen.

1. On Homescreeen, type **TRDRLTAG** in the text box, and click next arrow.

STEP RESULT: **Treasury Pre-Settlement Rule Tag Maintenance** screen is displayed.

Figure 4.3: Treasury Pre-Settlement Rule Tag Maintenance

Treasury Pre-Settlement Rule Tag Maintenance

New Enter Query

Tag Name * _____ Module Code * _____

Action Code _____

Tag Type Variable _____ Data Type Character _____

Type Table _____ Type Column _____

Prog Type _____

Maker Date Time: Mod No Record Status

Checker Date Time: Authorization Status

Exit

4.5 Queue Processing Rule

PREREQUISITE:

Specify **User Id** and **Password**, and login to Homescreeen.

1. On Homescreeen, type **TRDRLMNT** in the text box, and click next arrow.

STEP RESULT: **Queue Processing** screen is displayed.

Figure 4.4: QUEUE Processing Rule Maintenance

2. On **Queue Processing** screen, specify the fields.

For information on fields, refer to: [Table 4.6: Queue Processing Rule Maintenance - Field Description](#)

A rule is defined for each actions module wise. The result of the rule is the queue to which the deal is placed.

A dynamic package is generated after authorizing the record, which is used while processing the deal from book queue.

Below mentioned static data is provided for predefined rules.

Table 4.6: Queue Processing Rule Maintenance - Field Description

Field	Description
Module Code	Specify the Module code for the Rule.
Action Code	Select the action code.
Rule Number	The sequence in which rule is executed.
Condition Type	Whether the conditions are Mutually exclusive or Independent. IF - ELSIF –ELSE – ENDIF - Exclusive IF ENDIF; IF – END IF; - Independent
Sub Rule	Whether the rule defined is a sub rule which is used in other rules.
Condition Number	The sequence in which condition should be executed.
Condition	Condition using the system tags.

Field	Description
Action	The destination queue is defined.
Queue Reason	Reason for falling into a specific queue.

4.6 Product Derivation Rule

PREREQUISITE:

Specify **User Id** and **Password**, and login to Homescreeen.

- On Homescreeen, specify **TRDPRDRL** in the text box, and click next arrow.

STEP RESULT: **Treasury Product Derivation Rule Maintenance** is displayed.

Figure 4.5: Treasury Product Derivation Rule Maintenance

- On **Treasury Product Derivation Rule Maintenance** screen, specify the fields.
For more information on fields, refer to [Table 4.7: Treasury Product Derivation Rule Maintenance - Field Description](#)

Table 4.7: Treasury Product Derivation Rule Maintenance - Field Description

Field	Description
Module	Select the Module Code for Product Deviation.
Sequence Number	Unique number for the each conditions. This is populated by the system, starting from 1 and incrementing by 1.
Condition	User can enter the condition for the product derivation by using the system tags, operations, functions and logical operations.
Product Code	Derived product code.
System Derived Attribute	Pre-defined system tags to be used for the product derivation.
Function	Function that can be used for product derivation.
Operation	Operations that can be derived for product derivation.
Logical Operators	Logical operation to be used for product derivation.

Operations Supported are:

- New
- Modify
- Authorize
- Close
- Reopen

Users can maintain any number of conditions for the selected module. On selection of the tags / Functions/operations from the fields, the system will default the same to the condition field on the cursor position. It is possible to modify the conditions. But the updated condition is applicable only for the new deals. On authorization of the screen system will generate a dynamic package with the name, c3gff#_<Module Name>_derive_product.

Upon receiving a request from the front office system will check the conditions in sequential order. If any condition is satisfied, the system will take the corresponding product. The conditions with a sequence number greater than the sequence of the satisfying record is skipped.

4.7 Pre-Settlement cut off time

On **Treasury Branch Parameters Maintenance** screen, cutoff Time (In minutes) field is available. The value maintained in this field does not accept any decimal value or negative values. View this screen, by typing **STDTRBRN** in the text field on the top right of the Homepage.

Figure 4.6: Treasury Branch Parameters Maintenance

LCY Message Preferences					
Maker	Checker	Date Time:	Date Time:	Mod No	Record Status
					Authorization Status

5. Process a FX Contract

5.1 Introduction

This topic provides the Overview of Processing a deal in the Treasury System

5.2 Upload of Deal Request from the Front Office

Front office sends the deal request in the form of XML. Web Services are in place where the Treasury System receives this request and process the same.

The Following details are available during upload.

Table 5.1: Field Values

Field Name	Remarks
External Reference	This is a Mandatory Field. Reference number generated from external system.
Module Code	This is a Mandatory field . Value should be FX.
Branch Code	Branch code of the transaction.
Source Code	External source code - As maintained in the system.
Action Code	Action code for the record - Values are: • New • Amend • Cancel
Sequence Number	This is a Mandatory Field. Unique number generated by the system.
Pre-Settlement Reference	This is a Mandatory Field. Unique number generated by system for the contract. The same reference number is used for further operations on the same contract. This is generated once the deal moves from book queue to other queues/ or got STP-ed.
Version Number	Version number of the contract
Status	Status of the uploaded deal
Counter Party	Customer of the deal
Trade Date	Trade date of the deal
Book Date	Booking date of the deal
Exchange Rate	Exchange rate of the contract
Cover Rate	Cover Rate of the contract

Field Name	Remarks
Dealer	Dealer of the contract. Should not be null
Broker	Broker of the contract
Special Handling Code	Code for identifying the contract which requires a special handling.
Conversation ID	Conversation id as received from Front office
Narrative Dealer	Remarks given by the dealer
Deal Type	Type of Deal - Buy/Sell
Bought Currency	Currency of the bought leg
Bought Amount	Bought Amount
Bought Value date	Bought Value date
Sold Currency	Sold currency
Sold Amount	Sold Amount
Sold Value date	Sold Value Date
Local Currency Equivalent	
NDF Currency	NDF currency for an NDF contract
NDF Fixing Date	NDF fixing source for a contract

Below conditions are checked for the mandatory validations:

- External Ref No cannot be Null
- Branch Code cannot be Null
- Counterparty cannot be Null
- Dealer cannot be Null
- Bought Value Date cannot be Null
- Sold Value Date cannot be Null
- Bought Currency cannot be Null
- Sold Currency cannot be Null
- Bought Amount cannot be Null
- Sold Amount cannot be Null
- Exchange Rate cannot be Null

If any of these validations fail, the system will update the status of the request as an Error.

System will put the record into hold if the below conditions are satisfied:

- Previous version of the contract is in Hold

- Previous version of the contract is in Unauthorized Status in Pre-Settlements layer
- Previous version of the contract is being sent to PP
- Contract is locked by other process

5.3 Deals in Queues

- A job is available for processing the deals from the book queue.
- Each deal is picked and the data is validated using the defined rules.
- In case of exceptions the deal is moved to the respective queues.
- It is possible that a deal can fall into multiple queues.
- Queue monitor is provided for each queue independently, using which user is able to view the exceptional deal details and repair reason.
- Summary screens is provided for each queue, using which user is able to view the deal details, which is in that particular queue.
- There is a provision to define the priority of different queues.
- The deal is visible only in the high priority queue.

Table 5.2: Queue Deals

Queue Name	Function Id
Foreign Exchange Exception Queue Monitor	FWSQUEUE
Foreign Exchange Amend Queue Monitor	FWSAMNDQ
Foreign Exchange Confirmation Queue Monitor	FWSCONFQ
Foreign Exchange Credit Check Queue Monitor	FWSCRCKQ
Foreign Exchange Enrich Queue Monitor	FWSENRHQ
Foreign Exchange Repair Queue Monitor	FWSREPRQ
Foreign Exchange Special Queue Monitor	FWSSPCLQ
Foreign Exchange Verification Queue Monitor	FWSVRFYQ

5.3.1 Exception Queue Monitor

Foreign Exchange Exception Queue Monitor screen enables the user to have a consolidated view of the deals in different queues. The user is expected to select the Tenor bucket as a Value date or trade date. Based on which system will query the details and will populate the summary data.

View has three options:

- Exception - If user selects Exception system will fetch only those deals which are in any of the exception queues.
- Processed - The deals which got STP-ed on the application date is displayed.

- All - If selected, system will fetch the deals residing in the exception queues as well the ones STP-ed to the product processor on the application date.

Figure 5.1: Exception Queue Monitor

5.3.2 Book Queue

The Book queue is a temporary parking queue. The Book queue is having all the contracts for which contract status is Unprocessed. This is having all the new contracts, amendment of contracts and cancellation of the contract which has come from the front office system. The deals which have not yet taken for processing in the FW Pre-Settlement layer is available in this queue. Users will not be able to view the contacts in the book queue, as the contracts will remain in this queue for a very short period of time.

5.3.2.1 Process

The following are the details of the queue process:

- A job is configured on the BOOK queue. These will pick up the unprocessed record from the queue and process accordingly.
- Based on the message type in the record, a decision is taken whether the record is a NEW contract, Amend of an existing contract, Cancel of an existing contract.
- BOOK Queue will process each message sequentially based on the settlement number given from the front office.
- Based on type of message basic checks is done and the deal is moved to one of the queues for user intervention and verification or STP to Product processor.

- If the contract is in the verification queue or is in the state of STP to product processor BOOK queue processing will not pick up the contract. It will wait until the contract is out of the verification queue or the STP process is complete and will process the contract.
- The STP process from the Pre-Settlement manager to the product processor is asynchronous. There is Jobs that is polling on the Pre-Settlement manager data store and whenever there is a request to product processor it will pick up the record and process. Once it is in the book queue system will generate the Pre-Settlement reference number which is a unique number at the Pre-Settlement manager. This is used for any further reference.
- For new contract Pre-Settlement manager will resolve the product which is to be used for booking the contract. This is needed for the selection of SI (Settlement Instructions) and other restrictions applied to the contract.

5.3.3 Repair Queue

A new summary screen is made which will show the deals which are marked as Repair.

5.3.3.1 Operations allowed for user

User is allowed to change the fields which are specified in the amended section of FW contract online. For any repaired contract a new version is created with Auth status as 'U'. All the contracts which are repaired is moved to the verification queue for authorization.

5.3.3.2 Exit Criteria

To exit out of the repair queue, a user should resolve the error on the deal which has resulted in a movement to repair queue. These are two options, either by doing an amendment from the front office or by amending the deal through contract online screen.

5.3.4 Enrich Queue

Users is allowed to search for any contracts and enrich it. On Double-clicking the Contract in the enrichment Queue the contract online screen is opened User is allowed to enter the settlement instructions in the settlement call form. The settlement details call form will show the settlement details of the contract. The sub screen, Customer settlement will fetch all the settlement instructions maintained for that customer. Pay and receive settlement details is shown in separate tabs. Once the user selects the settlement details, the details will get updated in the settlement details call form. Users should select the settlement status as 'Completed'. On save, the deal is moved out of the enrich queue.

5.3.4.1 Operations Allowed

This topic describes about operations allowed:

User is allowed to amend the contract to enrich the settlement instructions

- 1) For the counterparty, if the usual SI exists then the user is given the option to upload the settlement instruction.
- 2) For the counterparty, if there is standard SI maintained then the option is given to upload the settlement instruction.
- 3) Users is allowed to change the settlement instruction manually.

5.3.4.2 Exit Criteria

To exit from the enrich queue user should select the enrich status as Completed in the settlement screen for both pay and receive a leg.

5.3.5 Amend Queue

All the contracts which are lying in the amend queue is having the Auth stat as 'U'. These are normally the amendment which comes from the front end system. There is a possibility there is multiple amendments that have happened and not yet authorized. For highlighting the changes the system will check the latest version with the last approved version of the contract. Users is allowed to go through all the versions but is allowed to authorize the latest version. The versions of the contract which is in between the last approved version and the latest version is marked as amend not approved.

Operations allowed

To make the contract come out of the Amend queue, the user has to unlock the contract and click on Save. After the Save, the contract is moved to the Verification queue. Other actions like Enrich, Confirm, etc can also be completed after unlocking the contract in Amend queue.

Once the user authorizes the contract it is STP to the FX product processor. Deals can be left in the amend queue overnight.

5.3.6 Confirmation Queue

A new summary screen is provided to show all the contracts which are not confirmed. On double-clicking the contract in the confirmation Queue, the contract screen is shown. Users can confirm the contract using the confirmation action in the menu or using the manual confirmation screen.

The deal is sent to the confirmation queue based on the confirmation preference for the customer.

Confirmation message is sent for the deal once it is ready for the STP.

5.3.7 Operations Allowed

Users is allowed to Confirm, Un-confirm, Affirm, UN-affirm the contracts from this Queue. Both manual confirmation and auto-confirmation is possible on the deal. Once the user has done the confirmation or affirmation related changes and saves the contract, the deal will come out of the confirmation queue Confirmation related changes for the Pre-Settlement layer is explained in the confirmation enhancement related document

5.3.8 Credit Check Queue

This queue will show the contracts which are marked for the credit check process. The deal is sent to this queue if credit check required parameter is checked for the customer.

5.4 Process deal using FW Contract Online Screen

PREREQUISITE:

Specify User Id and Password, and login to Homescreeen.

1. From Homescreeen, specify **FWDTRONL** in the text box, and click next arrow.

STEP RESULT: **Foreign Exchange Pre-Settlement Contract Online** screen is displayed.

Figure 5.2: Foreign Exchange Pre-Settlement Contract Online

Foreign Exchange Pre-Settlement Contract Input

Enter Query

Version Number ◀ Of ▶
Previous Next

Product Code _____
Product Description _____

Pre settlement Reference *
Number _____
Action Type _____

+ Additional Info

Main | Settlement | Queues | Additional Info | Non Deliverable Forwards

Counterparty _____
Short Name _____
Trade Date YYYY-MM-DD _____
Book Date YYYY-MM-DD _____

Deal Type ● Buy
 ● Sell

Bought Currency * _____
Bought Amount _____
Bought Value Date * YYYY-MM-DD _____

Settlement | Workflow Events | Product Processor Events | Action Log

Maker Id	Date Time	Product Processor Status	Authorization Status
Checker Id	Checker Stamp	Message Status	Contract Status

Exit

2. On **Foreign Exchange Pre-Settlement Contract Online** screen, specify the fields.
Following operations are allowed in this Contract Online:
 - 1) Amendment of the Contract
 - a) Financial Amendment
 - b) Non-Financial Amendment
 - 2) Authorization of the Deal
 - 3) Cancellation of the Deal

Table 5.3: Foreign Exchange Pre-Settlement Contract Online - Field Description

Field	Description
Product Code	Indicates the product code of the deal.
Product Description	Indicates the product description of the selected product.
Pre-settlement Reference	Indicates the Unique reference number for the deal at the Pre-Settlement layer.
Action Type	Indicates the Action type of the latest version. The various actions can be New, Modify or Cancel
Contract reference	Indicates the Contract reference of the deal created in product processor.
Deal Source	Indicates source system from which the deal is originated.
Related Reference	Indicates related reference of the contract.
Conversation ID	Indicates the Conversation ID from.
External Reference	Indicates the Reference sent from front office. This remains unique for every deal.
Front Office Book Time	Indicates Booking time of the contract in the front office.
Special Handling Code	Special handling code of the deal. If the value is given as 'HVP' or Y, the deal is put into special handling queue.
Counterparty	Indicates the Counterparty of the deal.
Short Name	Indicates the Short Name of the counter party.
Trade Date	Indicates the Trade Date of the Deal.
Book Date	Indicates the Booking date of the deal.
Exchange Rate	Indicates the Exchange rate of the contract.
Cover Rate	Indicates the Cover rate of the deal.
Product Processor Status	Indicates the status of the contract in product processor.
Message Status	Indicates the status of the message generation.
Credit Approval Status	Indicates the credit check status.
Deal Type	Indicates the Type of deal, whether Buy or Sell deal.
Bought Currency	Indicates the bought currency of the deal.
Bought Amount	Indicates Bought amount of the deal.
Bought Value Date	Indicates the bought value date of the deal.
Sold Currency	Indicates sold currency of the contract.
Sold Amount	Indicates sold amount of the deal.
Sold Value Date	Indicates sold value date of the contract.

Field	Description
Settlement Details Buy	Specify settlement details.
Instruction Category	Instruction category as defaulted from the settlement instruction maintenance.
Instruction Type	Instruction type as defaulted from settlement instruction maintenance.
Account Branch	Indicates branch of the settlement account.
Account	Indicates Settlement Account.
Remarks	Indicates Remarks of the Deal.
Credit Approval Remarks	Indicates Remarks on Credit Approval.
Amendment Reason	Indicates Reason for amendment.
Reject Reason	Indicates Reason for reject of the contract.

3. On **Foreign Exchange Pre-Settlement Contract Online** screen, click **settlements**
STEP RESULT: **Settlement** screen is displayed.

Figure 5.3: Settlement

The screenshot displays the 'Foreign Exchange Pre-Settlement Contract Input' window. At the top, there is a search bar labeled 'Enter Query'. Below it, navigation links for 'Version Number', 'Previous', 'Of', and 'Next' are visible. The main form area includes fields for 'Product Code', 'Product Description', 'Pre settlement Reference *', 'Number', and 'Action Type'. A section titled '+ Additional Info' contains tabs for 'Main', 'Settlement' (which is active), 'Queues', 'Additional Info', and 'Non Deliverable Forwards'. Under the 'Settlement' tab, there are two sections: 'Account With Institution' with fields for 'Account with Institution 1', 'Account with Institution 2', and 'Receiver'; and 'Intermediary Details' with fields for 'Intermediary 1' and 'Intermediary 2'. At the bottom, there is a status bar with tabs for 'Settlement', 'Workflow Events', 'Product Processor Events', and 'Action Log'. The status bar also contains fields for 'Maker Id', 'Checker Id', 'Date Time', 'Checker Stamp', 'Product Processor Status', 'Message Status', 'Authorization Status', and 'Contract Status'. An 'Exit' button is located in the bottom right corner.

4. On **Figure settlement** screen, specify the fields.
For more information on fields, refer to [Table 5.4: Settlements - Field Description](#)

Table 5.4: Settlements - Field Description

Field	Description
Our Receive Account	Indicates Our Receive account
Receive Party	Indicates Receive Party
Intermediary Party	Indicates Intermediary Party
Their Receive Account	Indicates their Receive Party
Beneficiary Account	Indicates Beneficiary Account
Receive Party Code	Indicates Receiver Party Code
Intermediary Party Code	Indicates Intermediary Party Code
Beneficiary Details	Indicates beneficiary Code
Beneficiary Name 1	Indicates Beneficiary Name 1
Beneficiary Name 2	Indicates Beneficiary Name 2
Ultimate Beneficiary	Indicates Ultimate Beneficiary
Sender To Receiver Information	Indicates Sender to Receiver information
Payment Details	Indicate Payment Details
Receive Differential	Indicates Receive Differential
Clearing Network	Indicates Clearing network
Transfer Type	Indicates Transfer Type
Pay Funding Reference	Indicates Pay Funding Reference
Receive Funding Reference	Indicates Receive Funding reference

5. On **Foreign Exchange Pre-Settlement Contract** Screen, click **Queue**.

STEP RESULT: **Queue** screen is displayed.

Figure 5.4: Queue

6. On **Queue** screen, specify the fields.
 For more information on fields, refer to: [Table 5.5: Queue - Field Description](#).

Table 5.5: Queue - Field Description

Field	Description
Repair	Indicates whether the deal is in repair queue.
Enrichment	Indicates whether the deal is in enrichment queue.
Un confirm	Indicates whether the deal is in unconfirmed queue.
Verification	Indicates whether the deal is in verification queue.
Amend	Indicates whether the deal is in amend queue.
Special	Indicates whether the deal is in special queue.
Credit Check	Indicates whether the deal is in credit check queue.
Repair Queue Reason	Reason for the deal for falling into repair queue.
Enrichment Queue Reason	Reason for the deal for falling into enrich queue.
Unconfirm Queue Reason	Reason for the deal for falling into unconfirmed queue.
Verify Queue Reason	Reason for the deal for falling into verify queue.
Amend Queue Reason	Reason for the deal for falling into amend queue.
Special Queue Reason	Reason for the deal for falling into special handling queue.
Credit Queue Reason	Reason for the deal for falling into credit check queue.
Exit Queues	Indicates Exit Queues.

Field	Description
Exit Repair Queue	To indicate whether to exit from the repair queue.
Exit Amend Queue	To indicate whether to exit from the amend queue.
Exit Special Queue	To indicate whether to exit from the Special queue.
Exit Credit Check Queue	Indicates to exit credit check queue.

7. On **Foreign Exchange Pre-Settlement Contract** Screen, click **Additional Info**.

STEP RESULT: **Additional Info** screen is displayed.

Figure 5.5: Additional Info

The screenshot shows the 'Foreign Exchange Pre-Settlement Contract Input' window. The 'Additional Info' tab is selected. The interface includes a top navigation bar with 'Enter Query', 'Version Number', 'Previous', 'Of', and 'Next'. Below this are input fields for 'Product Code', 'Product Description', 'Pre settlement Reference * Number', and 'Action Type'. A '+ Additional Info' button is visible. The main content area has tabs for 'Main', 'Settlement', 'Queues', 'Additional Info', and 'Non Deliverable Forwards'. Under 'Additional Info', there is a 'Preference' section with checkboxes for 'Suppress Confirmation', 'Suppress Receive Notice', 'Suppress Payment Message', 'Settlement Message Sent', and 'Payment on confirmation'. To the right is the 'Continuous Linked Settlement Details' section with a 'CLS Eligible' checkbox. At the bottom, there is a status bar with fields for 'Maker Id', 'Checker Id', 'Date Time', 'Checker Stamp', 'Product Processor Status', 'Message Status', 'Authorization Status', 'Contract Status', and an 'Exit' button.

8. On **Additional Info**, specify the fields.

Table 5.6: Additional Info - Field Description

Field	Description
Suppress Confirmation	Indicator to suppress the confirmation message.
Suppress Receive Notice	Indicator to suppress the receive notice.
Settlement message Sent	Indicate Whether settlement message is sent.
Suppress Payment Message	Indicator to suppress the payment message.
CLS Eligible	Indicate whether the contract is CLS eligible.
Affirmation Details	Indicate about affirmation details.
Affirmation Type	Indicates type of affirmation.
Affirmation Reference number	Indicates any reference for the affirmation.

Field	Description
Affirmation Remarks	Indicates remarks on Affirmation.
Confirmation Details	Indicates Confirmation details.
Confirmation Method	Indicates method of confirmation.
Confirmation Status	Indicates status of the confirmation.
Cutoff details	Indicates the cutoff details.
Pay Cutoff	Indicates Pay cut off time calculated for the deal. This is derived by taking the cut off details maintained for the currency.
Receive Cutoff	Receive cut off time calculated for the deal. This is derived by taking the cut off details maintained for the currency.
NDF Currency	The NDF currency is one among the Bought and Sold currency of the NDF Forward contract.
NDF Fixing Date	Indicate the date on which the difference between the existing market exchange rate and the agreed upon exchange rate is calculated. This date is the settlement days (which are maintained for the settlement currency) before the maturity date of NDF Forward Contract. This field is applicable only for the NDF Forward Contract.
NDF Fixing Source	Source system for NDF fixing.

5.5 Amend Process

User is allowed to amend the contract at any point in time. Amendment can be done by clicking the unlock button in the toolbar. On every amendment, a new version is created for the contract. Amendment of the contract will come in from the front office system also. On amendment of the contract, the Pre-Settlement manager will decide if it is a financial or non-financial amendment based upon the set of fields getting changed. If FLEXCUBE determines it's a financial amendment, it will go as a reversal and new contract to the product processor else as an amendment to the existing contract. If the following fields are changed then the contract is canceled and re booked in the FX product processor. In the case of non-financial amendments, external reference number will remain the same.

- Counterparty
- Bought Currency
- Bought Amount
- Sold Currency
- Sold Amount
- Exchange Rate
- Bought/Sold Value date
- Bought/Sold Booking Date
- Bought/Sold Trade Date

- Deal Type
- Broker Code
- Buy/sell Indicator
- NDF Currency
- NDF Fixing Date
- Cover Rate

Amendment confirmation is sent as a CANC/NEWT or as an AMND itself, depending upon if it is a financial or non-financial amendment.

5.6 Authorization Process

From the verification queue, the user is able to authorize the deal. There are four options available for authorization.

- 1) Authorize the contract – Selecting this option will enable the user to authorize the deal.
- 2) Send to repair queue – This will take the deal to repair queue.
- 3) Send to the previous queue – This will put the deal back to the previous queue.

Auto authorization is also possible based on certain condition.

5.7 Settlement Sub System

CONTEXT:

The settlement screen can be launched by clicking on the Settlement button on the contract online. This will show the settlement details defaulted for the deal. Users is allowed to change the same. The option is given to upload the settlement instructions. Users can click on the Settlement button in the settlement screen which will show all the instructions maintained for the customer and the user is allowed to select the instruction which he needs to upload. In the case of enriching the deal during upload, the settlement instruction is based on the effective date of the instruction maintained. Instruction which is to be applied for the contract should have Value Date/trade date > effective date.

PREREQUISITE:

Specify **User Id** and **Password**, and login to Homescreeen.

On Homescreeen, type **FWDTRONL** in the text box and click the next arrow.

1. On **Foreign Exchange Pre-Settlement Contract Input** screen, click **Settlement**

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

Figure 5.6: Settlement

Settlement Details

Middle Office Reference *

Account Details | Payment Details | Parties | Parties | Other Details

Pay

Instruction Type
Account
Account Description
Account Branch
Account Currency
Instruction Status: Not Applicable
Sold SI Code

Receive

Instruction Type
Account
Account Description
Account Branch
Account Currency
Instruction Status: Not Applicable
Bought SI Code

Customer Settlement

Ok Exit

2. On **Settlement** screen, specify the fields.
3. On **Settlement Details** screen, click **Customer Settlement**.

STEP RESULT: **Customer Settlement** screen is displayed.

Figure 5.7: Customer Settlement Screen

Customer Settlement

Counterparty
Branch

Module
Product Code

Pay | Receive

1 Of 1 Go

Account	Currency	Branch	Effective Date	Effective Date Basis	Auto Upload	Instruction Category	Maker Id	Check

Ok Exit

5.8 Pre-Settlement Events

The workflow events subsystem will display the events fired for the deal. Also, it is possible to view the confirmation message that got generated as part of the event. The possible events that can be fired for a deal at the Pre-Settlement layer is as follows:

- WAFM Affirmation of a deal
- WAMD Amendment of Contract in Workflow

- WCAN Cancellation of Contract in Workflow
- WCNW Confirmation Waiver
- WUAF Un-affirm a deal
- WUCN Un-marking of confirmation waiver
- WUNC Un-confirmation of Contract
- WBOK Booking of contract in Workflow
- WCNF Confirmation

5.9 Product Processor Events

On **Contract Online** screen, Treasury Workflow Events displays the events fired for the contract created at the product processor.

Figure 5.8: Treasury Workflow Events

Treasury Workflow Events

Enter Query

Reference Number *

Events

1 Of 1 Go

Event Number	Event Code	Description	Event Date	Maker Id	Checker Id
--------------	------------	-------------	------------	----------	------------

Messages

Exit

5.10 Action Log

This will display different actions trigger on the deal and the audit details of the same.

Figure 5.9: Action Log details

5.11 Deal movement from Pre-Settlement manager to the product processor

This topic provides the movement of the deal from Pre-Settlement manager to the product processor.

- Once all the exceptions are resolved in the Pre-Settlement manager, the deal is moved to STP-ed data store.
- Job is configured to monitor the data from STP data store. System will take the records once by one.
- Will do validation on the data.
- System will send the deal to the product processor by calling the upload routine.
- If there is any error, the same is updated back to the data store.

Below jobs should be used for the queue processing and STP processing and they should be started using the job browser screen TRSJOBBER.

- FW_QUEUE_PROCESSING - <For queue processing>
- FW_STP_PROCESSING - <For STP processing>

NOTE: The below users will be used for the job processing. Hence user should maintain these users manually who has access similar to SYSTEM user.

- FWQUEUEUSER

6. Process a MM Contract

6.1 Introduction

This topic provides the details to process a MM deal in the Treasury System.

6.2 Upload of Deal Request from the Front Office

Front office sends the deal request in the form of XML. Web Services are in place where the Treasury System receives this request and process the same.

The Following details are available during upload.

Table 6.1: Field Values

Field Name	Remarks
Sequence Numbers	This is a Mandatory field. Unique number generated by the system.
External Reference	This is a Mandatory Field. This is Reference number generated from external system.
Branch Code	Branch code of the transaction.
Action Code	Action code for the record - Values are: • New • Amend • Cancel
Module Code	This is a Mandatory field. Value should be FX.
Status	Status of the uploaded deal.
Source Code	External source code - As maintained in the system.
Pre-settlement Reference	This is a Mandatory Field. Unique number generated by system for the contract. The same reference number is used for further operations on the same contract. This is generated once the deal moves from book queue to other queues/ or got STP-ed.
Version Number	Version number of the contract.
Counter Party	Customer of the deal.
Currency	Currency of the deal.
Amount	Principal amount of the deal booked.
Interest Rate	Interest Rate of the deal booked.
Rate Code	Rate code in case deal is booked with Floating rate.

Field Name	Remarks
Spread	Spread in case deal is booked with Floating spread.
Local Currency Equivalent	Local currency equivalent of the amount.
Dealer	Dealer of the contract. Should not be null.
Broker	Broker of the contract.
Product Type	Product type should be either Borrowing (D) or Placement (L).
Interest Basis	Interest basis of the deal booked.
Trade Date	Trade date of the deal.
Booking Date	Booking date of the deal.
Value Date	Value date of the deal.
Maturity Date	Maturity date of the deal.
Special Handling Code	Code for identifying the contract which requires a special handling. If the value is given as Y or HVP then the deal will be put into special handling queue.
Final Maturity Date	Final Maturity Date in case deal is Rolled Over and new maturity date is given for the rolled over deal.
Remarks	Remarks for the deal.
Notice Days	Notice days in case deal is booked with maturity type is Notice.
Rollover Amount	Outstanding amount to be rolled over.
Rollover Type	Rollover is Auto or Manual.
Rollover Amount Type	Indicate what should be Rollover over. Principal, Principal and Interest or Principal and Interest deducting the tax.
Rollover Allowed	Whether Rollover is allowed or not.
Treat Special Amount as	In case deal is rolled over with special amount how the amount should be treated.
Parent Contract Reference	Contract Reference number to be Rolled Over.
Interest period Basis	Interest Period basis to calculate the interest.

Below conditions are checked for the mandatory validations:

- External Ref No cannot be Null
- Branch Code cannot be Null
- Counterparty cannot be Null
- Dealer cannot be Null
- Amount cannot be Null

- Interest Rate/Rate Code cannot be Null
- Value cannot be Null
- Maturity Date cannot be Null
- Booking Date cannot be Null
- Trade Date cannot be Null
- Interest Basis cannot be Null

If any of these validations fail, the system will update the status of the request as an Error.

System will put the record into hold if the below conditions are satisfied:

- Previous version of the contract is in Hold
- Previous version of the contract is in Unauthorized Status in Pre-Settlements layer
- Previous version of the contract is being sent to PP
- Contract is locked by other process

6.3 Deals in Queues

- A job is available for processing the deals from the book queue.
- Each deal is picked and the data is validated using the defined rules.
- In case of exceptions the deal is moved to the respective queues .
- It is possible that a deal can fall into multiple queues.
- Queue monitor is provided for each queue independently, using which user is able to view the exceptional deal details and repair reason.
- Summary screens is provided for each queue, using which user is able to view the deal details, which is in that particular queue.
- There is a provision to define the priority of different queues.
- The deal is visible only in the high priority queue.

Queue Name	Function Id
Money Market Exception Queue Monitor	MWSQUEUE
Money Market Amend Queue Monitor	MWSAMNDQ
Money Market Confirmation Queue Monitor	MWSCONFQ
Money Market Credit Check Queue Monitor	MWSCRCKQ
Money Market Enrich Queue Monitor	MWSENHRQ
Money Market Repair Queue Monitor	MWSREPRQ

Queue Name	Function Id
Money Market Special Queue Monitor	MWSSPCLQ
Money Market Verification Queue Monitor	MWSVRFYQ

6.3.1 Exception Queue Monitor

Money Market Exception Queue Monitor screen enables the user to have a consolidated view of the deals in different queues. User is expected to select the Tenor bucket as Value date or trade date. Based on which system will query the details and will populate the summary data.

User can select a specific queue as well.

The field, View will have options, Exception, Processed and All. If user selects Exception system will fetch only those deals which are in any of the exception queues. If selected as Processed, then the deals which got STP-ed on the application date will be displayed. On selection of the option, 'All' system will fetch details of the deals in exception queues and also the ones STP-ed to the product processor on the application date.

Near cut off time field will display the number of deals which are nearing the cut off. Cut off time will be fetched from the treasury branch parameter maintenance.

6.3.2 Book Queue

The Book queue is a temporary parking queue. The Book queue is having all the contracts for which contract status is Unprocessed. This is having all the new contracts, amendment of contracts and cancellation of the contract which has come from the front office system. The deals which have not yet taken for processing in the FW Pre-Settlement layer is available in this queue. Users will not be able to view the contacts in the book queue, as the contracts will remain in this queue for a very short period of time.

6.3.2.1 Operations Allowed

User will be allowed to view the contract details from BOOK queue. User will not be allowed to do any amendment to the contract when it is in this queue.

6.3.2.2 Process

The following are the details of the queue process:

- A job is configured on the BOOK queue. These will pick up the unprocessed record from the queue and process accordingly.
- Based on the message type in the record, a decision is taken whether the record is a NEW contract, Amend of an existing contract, Cancel of an existing contract.
- BOOK Queue will process each message sequentially based on the settlement number given from the front office.
- Based on type of message basic checks is done and the deal is moved to one of the queues for user intervention and verification or STP to Product processor.
- If the contract is in the verification queue or is in the state of STP to product processor BOOK queue processing will not pick up the contract. It will wait until the contract is out of the verification queue or the STP process is complete and will process the contract.

- The STP process from the Pre- Settlement manager to the product processor is asynchronous. There is a job that is polling on the Pre- Settlement manager data store and whenever there is a request to product processor it will pick up the record and process. Once it is in the book queue system will generate the Pre-Settlement reference number which is a unique number at the Pre- Settlement manager. This is used for any further reference.
- For new contract Pre- Settlement manager will resolve the product which is to be used for booking the contract. This is needed for the selection of SI (Settlement Instructions) and other restrictions applied to the contract.

6.3.3 Repair Queue

A new summary screen is made which will show the deals which are marked as Repair.

When the Repair conditions are satisfied, contract are moved to Repair Queue, but, If the contract is not flown to the product processor the repair reason is shown in the repair queue.

Once Contract is exited from all Processing queue and STPed to PP and because of Product Processor validation contract is failed, contract will be moved back to Pre-Settlement and put in Repair queue with repair reason.

6.3.3.1 Operations allowed for user

User is allowed to change the fields which are specified in the amended section of FW contract online. For any repaired contract a new version is created with Auth status as 'U'. All the contracts which are repaired is moved to the verification queue for authorization.

6.3.3.2 Exit Criteria

To exit out of the repair queue, a user should resolve the error on the deal which has resulted in a movement to repair queue. This are two options, either by doing an amendment from the front office or by amending the deal through contract online screen.

6.3.4 Special Queue

A new summary screen will be made to show the deals marked for special handling. The deals for which the special handling is required is enabled by the customer and moved to this queue. Also if the special handling code is specified in the request, the deal will be moved to the special handling queue based on the condition defined.

Operations Allowed

User are allowed to change the fields which are specified in the amend section of MW contract online. On saving the contract, a new version is created as un-authorized and contract is move to verification queue.

Exit Criteria

The conditions due to which the deal has been put into repair queue should be resolved through an amendment on the contract either through front office or using the online screen.

User can fetch the record from special queue and double clicking of which will open the contract screen. User can unlock the same. The check box, 'Exit Special Queue' in Queue tab should be selected before saving the deal.

6.3.5 Enrich Queue

Users are allowed to search for any contracts and enrich it. On Double clicking the Contract in the enrichment Queue, the contract online screen is opened. Users are allowed to enter the settlement instructions in the settlement call form. Settlement details call form will show the settlement details of the contract. The sub screen, Customer

settlement will fetch all the settlement instructions maintained for that customer. Pay and receive settlement details will be shown in separate tabs. Once user selects the settlement details, the details will get updated in the settlement details call form. User should select the settlement status as 'Completed'. On save, the deal will be moved out of the enrich queue.

6.3.5.1 Operations Allowed

User is allowed to amend the contract to enrich the settlement instructions:

- 1) For the counterparty, if the usual SI exists then the user is given the option to upload the settlement instruction.
- 2) For the counterparty, if there is standard SI maintained then the option is given to upload the settlement instruction.
- 3) Users is allowed to change the settlement instruction manually.

6.3.5.2 Exit Criteria

To exit from the enrich queue user should select the enrich status as Completed in the settlement screen for both pay and receive a leg.

6.3.6 Amend Queue

All the contracts which are lying in the amend queue is having the Auth stat as 'U'. These are normally the amendment which comes from the front end system. There is a possibility there is multiple amendments that have happened and not yet authorized. For highlighting the changes the system will check the latest version with the last approved version of the contract. Users is allowed to go through all the versions but is allowed to authorize the latest version. The versions of the contract which is in between the last approved version and the latest version is marked as amend not approved.

Operations allowed

To make the contract come out of the Amend queue, the user has to unlock the contract and click on **Save**. After the Save, the contract is moved to the Verification queue. Other actions like Enrich, Confirm, etc can also be completed after unlocking the contract in Amend queue.

Once the user authorizes the contract it is STP to the FX product processor. Deals can be left in the amend queue overnight.

6.3.7 Confirmation Queue

A new summary screen is provided to show all the contracts which are not confirmed. On double-clicking the contract in the confirmation Queue, the contract screen is shown. Users can confirm the contract using the confirmation action in the menu or using the manual confirmation screen.

The deal is sent to the confirmation queue based on the confirmation preference for the customer.

Confirmation message is sent for the deal once it is ready for the STP.

6.3.7.1 Operations Allowed

Users is allowed to Confirm, Un-confirm, Affirm, UN-affirm the contracts from this Queue. Both manual confirmation and auto-confirmation is possible on the deal. Once the user has done the confirmation or affirmation related changes and saves the contract, the deal will come out of the confirmation queue Confirmation related changes for the Pre-Settlement layer is explained in the confirmation enhancement related document.

6.3.8 Credit Check Queue

This queue will show the contracts which are marked for the credit check process. The deal is sent to this queue if credit check required parameter is checked for the customer.

6.4 Process deal using MW Contract Online Screen.

PREREQUISITE:

Specify User Id and Password, and login to Homescreen.

1. From Homescreen, specify **MWDTRONL** in the text box, and click next arrow.

STEP RESULT: **Money Market Pre-Settlement Contract Online** screen is displayed.

Figure 6.1: Money Market Pre-Settlement Contract Online

2. On **Money Market Pre-Settlement Contract Online** screen, specify the fields.
Following operations are allowed in this Contract Online
 - 1) Amendment of the Contract
 - a) Financial Amendment
 - b) Non-Financial Amendment
 - 2) Cancellation of the Deal
 - 3) Authorization of the Contract

Table 6.2: Money Market Pre- Settlement Contract Online - Field Description

Field	Description
Product Code	Indicates the product code of the deal
Product Description	Indicates the product description of the selected product
Pre-settlement Reference	Indicates the Unique reference number for the deal at the Pre-Settlement layer
Action Type	Indicates the Action type of the latest version. The various actions can be New, Modify or Cancel
Contract reference	Indicates the Contract reference of the deal created in product processor
Deal Source	Indicates source system from which the deal is originated
Related Reference	Indicates related reference of the contract
Conversation ID	Indicates the Conversation ID from.
External Reference	Indicates the Reference sent from front office. This remains unique for every deal.
Front Office Book Time	Indicates Booking time of the contract in the front office
Main Following are the Main tab details	
Counterparty	Indicates the Counterparty of the deal
Short Name	Indicates the Short Name of the counter party
Trade Date	Indicates the Trade Date of the Deal
Book Date	Indicates the Booking date of the deal.
Exchange Rate	Indicates the Exchange rate of the contract
Deal Type	Indicates the Type of deal, whether Buy or Sell deal
Trade Date	Trade date of the deal
Book Date	Booking date of the deal
Value Date	Value date of the deal
Maturity Date	Maturity date of the deal
Special Handling Code	Special handling code of the deal. If the value is given as 'HVP' or Y, the deal will be put into special handling queue
Conversation ID	Indicates the Conversation ID of the deal
Product Processor Status	Indicates the status of the contract in product processor
Message Status	Indicates the status of the message generation
Settlement Details Pay	

Field	Description
Instruction Category	Instruction category as defaulted from the settlement instruction maintenance.
Instruction Type	Instruction type as defaulted from settlement instruction maintenance.
Account Branch	Indicates branch of the settlement account.
Account	Indicates Settlement Account
Settlement Details Receive	
Instruction Category	Instruction category as defaulted from the settlement instruction maintenance
Account Branch	Branch of the settlement account
Account	Settlement Account
Remarks	Indicates Remarks of the Deal
Settlement Details Receive	
Instruction Category	Instruction category as defaulted from the settlement instruction maintenance.
Account Branch	Branch of the settlement account
Account	Settlement Account
Interest Rates/Amounts Details	
Interest Period Basis	Interest basis of the deal booked
Interest Rate	Interest Rate of the deal booked
Rate Code	Rate code in case deal is booked with Floating rate
Spread	Spread in case deal is booked with Floating rate
Credit Check Details	
Credit Approval Required	Indicates the credit check is required for the deal or not
Credit Approval Remarks	Indicates Remarks on Credit Approval.
Remarks	
Internal Remarks	Internal Remarks for the deal
Reject Reason	Reason for reject of the contract
Narrative Dealer	Narrative from dealer from front office

3. On **Money Market Pre - Settlement Contract Online** screen, click **Settlements**

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

Figure 6.2: Settlement

Money Market Pre-Settlement Contract Input

Enter Query

Product Code _____ Version Number ◀ _____ Of _____ ▶

Product Description _____

Pre settlement Reference *
Number _____

Action Type _____

+ Additional Info

Contract **Settlement** Queues Additional Info Rollover

Account With Institution

Account with Institution 1 _____

Account with Institution 2 _____

Receiver _____

Intermediary Details

Intermediary 1 _____

Intermediary 2 _____

Beneficiary Institution

Ultimate Beneficiary

Settlement Details | Product Processor Events | Schedule Details | Workflow Events | Action Log

Maker Id	Checker ID	Product	Authorization
Maker Date	Checker Date	Process Status	Status
Stamp	Stamp	Message	Contract
		Status	Status

Exit

4. On **settlement** screen, specify the fields.

For more information on fields, refer to [Table 6.3: Settlements - Field Description](#)

Table 6.3: Settlements - Field Description

Field	Description
Our Receive Account	Indicates Our Receive account
Receive Party	Indicates Receive Party
Intermediary Party	Indicates Intermediary Party
Their Receive Account	Indicates their Receive Party
Beneficiary Account	Indicates Beneficiary Account
Receive Party Code	Indicates Receiver Party Code
Intermediary Party Code	Indicates Intermediary Party Code
Beneficiary Details	Indicates beneficiary Code
Beneficiary Name 1	Indicates Beneficiary Name 1
Beneficiary Name 2	Indicates Beneficiary Name 2
Ultimate Beneficiary	Indicates Ultimate Beneficiary
Sender To Receiver Information	Indicates Sender to Receiver information
Payment Details	Indicate Payment Details
Receive Differential	Indicates Receive Differential
Clearing Network	Indicates Clearing network
Transfer Type	Indicates Transfer Type
Pay Funding Reference	Indicates Pay Funding Reference
Receive Funding Reference	Indicates Receive Funding reference

5. On **Foreign Exchange Pre-Settlement Contract** Screen, click **Queue**.

STEP RESULT: **Queue** screen is displayed.

Figure 6.3: Queue

Money Market Pre-Settlement Contract Input

Enter Query

Product Code _____ Version Number ◀ _____ Of ▶ _____

Product Description _____

Pre settlement Reference *
Number _____

Action Type _____

+ Additional Info

Contract | Settlement | **Queues** | Additional Info | Rollover

Queue Details

☐ Repair Repair Queue Reason _____

☐ Enrichment Enrichment Queue Reason _____

☐ Unconfirm Unconfirm Queue Reason _____

Settlement Details | Product Processor Events | Schedule Details | Workflow Events | Action Log

Maker Id Checker ID Product Process Status Authorization Status
 Maker Date Stamp Checker Date Stamp Message Status Contract Status

Exit

6. On **Queue** screen, specify the fields.

For more information on fields, refer to: [Table 6.4: Queue - Field Description](#)

Table 6.4: Queue - Field Description

Field	Description
Repair	Indicates whether the deal is in repair queue
Enrichment	Indicates whether the deal is in enrichment queue
Un confirm	Indicates whether the deal is in unconfirmed queue
Verification	Indicates whether the deal is in verification queue
Amend	Indicates whether the deal is in amend queue
Special	Indicates whether the deal is in special queue
Credit Check	Indicates whether the deal is in credit check queue
Repair Queue Reason	Reason for the deal for falling into repair queue
Enrichment Queue Reason	Reason for the deal for falling into enrich queue
Unconfirm Queue Reason	Reason for the deal for falling into unconfirmed queue
Verify Queue Reason	Reason for the deal for falling into verify queue
Amend Queue Reason	Reason for the deal for falling into amend queue
Special Queue Reason	Reason for the deal for falling into special handling queue
Credit Queue Reason	Reason for the deal for falling into credit check queue
Exit Queues	Indicates Exit Queues
Exit Repair Queue	To indicate whether to exit from the repair queue
Exit Amend Queue	To indicate whether to exit from the amend queue
Exit Special Queue	To indicate whether to exit from the Special queue
Exit Credit Check Queue	Indicates to exit credit check queue.

7. On **Money Market Pre-Settlement Contract** Screen, click **Additional Info** tab. **Additional** screen is displayed.

Figure 6.4: Additional

The screenshot shows a web application window titled "Money Market Pre-Settlement Contract Input". At the top, there is a search bar labeled "Enter Query". Below it, there are input fields for "Product Code", "Version Number" (with navigation arrows), "Product Description", "Pre settlement Reference * Number", and "Action Type". A tabbed interface is present with tabs for "Contract", "Settlement", "Queues", "Additional Info" (which is selected), and "Rollover". Under the "Additional Info" tab, there are two main sections: "Preference" and "Affirmation Details". The "Preference" section contains five checkboxes: "Settlement Message Sent", "Suppress Confirmation", "Suppress Payment Message", "Suppress Receive Notice", and "Payment on Confirmation". The "Affirmation Details" section contains input fields for "Affirmation Type", "Description", "Affirmation Reference", and "Affirmation Remarks". At the bottom of the window, there is a status bar with fields for "Maker Id", "Checker ID", "Product Process Status", "Authorization Status", "Maker Date Stamp", "Checker Date Stamp", "Message Status", "Contract Status", and an "Exit" button.

8. On **Additional** tab, specify the fields.

Table 6.5: Additional - Field Description

Field	Description
Suppress Confirmation	Indicator to suppress the confirmation message
Suppress Receive Notice	Indicator to suppress the receive notice
Settlement message Sent	Indicate Whether settlement message is sent.
Suppress Payment Message	Indicator to suppress the payment message
CLS Eligible	Indicate whether the contract is CLS eligible
Affirmation Details	Indicate about affirmation details
Affirmation Type	Indicates type of affirmation
Affirmation Reference number	Indicates any reference for the affirmation.
Affirmation Remarks	Indicates remarks on Affirmation.
Confirmation Details	Indicates Confirmation details.
Confirmation Method	Indicates method of confirmation.
Confirmation Status	Indicates status of the confirmation
Cutoff details	Indicates the cutoff details.
Pay Cutoff	Indicates Pay cut off time calculated for the deal. This is derived by taking the cut off details maintained for the currency

Field	Description
Receive Cutoff	Receive cut off time calculated for the deal. This is derived by taking the cut off details maintained for the currency
NDF Currency	The NDF currency is one among the Bought and Sold currency of the NDF Forward contract
NDF Fixing Date	Indicate the date on which the difference between the existing market exchange rate and the agreed upon exchange rate is calculated. This date is the settlement days (which are maintained for the settlement currency) before the maturity date of NDF Forward Contract. This field is applicable only for the NDF Forward Contract.
NDF Fixing Source	Source system for NDF fixing

6.5 Amend Process

Users are allowed to amend the contract at any point in time. Amendment can be done by clicking the unlock button in the toolbar. On every amendment, a new version is created for the contract. Amendment of the contract will come in from the front office system also. On amendment of the contract, the Pre-Settlement manager will decide if it is a financial or non-financial amendment based upon the set of fields getting changed. If Flex cube determines it's a financial amendment, it will go as a reversal and new contract to the product processor else as an amendment to the existing contract. If the following fields are changed then the contract is canceled and re booked in the FX product processor. In the case of non-financial amendments, external reference number will remain the same.

- Counterparty
- Bought Currency
- Bought Amount
- Sold Currency
- Sold Amount
- Exchange Rate
- Bought/Sold Value date
- Bought/Sold Booking Date
- Bought/Sold Trade Date
- Deal Type
- Broker Code
- Buy/sell Indicator
- NDF Currency
- NDF Fixing Date

- Cover Rate

Amendment confirmation is sent as a CANC/NEWT or as an AMND itself, depending upon if it is a financial or non-financial amendment.

6.6 Authorization Process

From the verification queue, the user is able to authorize the deal. There are four options available for authorization.

- 1) Authorize the contract – Selecting this option will enable the user to authorize the deal
- 2) Send to repair queue – This will take the deal to repair queue
- 3) Send to the previous queue – This will put the deal back to the previous queue.

Auto authorization is also possible based on certain condition

6.7 Settlement Sub System

CONTEXT:

The settlement screen can be launched by clicking on the Settlement button on the contract online. This will show the settlement details defaulted for the deal. Users are allowed to change the same. The option is given to upload the settlement instructions. Users can click on the Settlement button in the settlement screen which will show all the instructions maintained for the customer and the user is allowed to select the instruction which he needs to upload. In the case of enriching the deal during upload, the settlement instruction is based on the effective date of the instruction maintained. Instruction which is to be applied for the contract should have Value Date/trade date > effective date.

PREREQUISITE:

Specify **User Id** and **Password**, and login to Homescreeen.

On Homescreeen, type **MWDTRONL** in the text box and click the next arrow.

1. On **Money Market Pre-Settlement Contract Input** screen, click **Settlement**

STEP RESULT: **Settlement** screen is displayed

Figure 6.5: Settlement

2. On **Settlement** screen, specify the fields.
3. On **Settlement Details** screen, click **Customer Settlement**.

STEP RESULT: **Customer Settlement** screen is displayed.

Figure 6.6: Customer Settlement

6.8 Pre-Settlement Events

The workflow events subsystem will display the events fired for the deal. Also, it is possible to view the confirmation message that got generated as part of the event. The possible events that can be fired for a deal at the Pre-Settlement layer is as follows

- WAFM Affirmation of a deal
- WAMD Amendment of Contract in Workflow

- WCAN Cancellation of Contract in Workflow
- WCNW Confirmation Waiver
- WUAF Un-affirm a deal
- WUCN Un-marking of confirmation waiver
- WUNC Un-confirmation of Contract
- WBOK Booking of contract in Workflow
- WCNF Confirmation

6.9 Product Processor Events

On **Contract Online** screen, Treasury Events displays the events fired for the contract created at the product processor.

Figure 6.7: Treasury Workflow Events

Treasury Workflow Events

Enter Query

Reference Number *

Events

1 Of 1

Go

Event Number	Event Code	Description	Event Date	Maker Id	Checker Id
--------------	------------	-------------	------------	----------	------------

Messages

Exit

6.10 Action Log

This will display different actions trigger on the deal and the audit details of the same

Figure 6.8: Action Log Details

6.11 Deal movement from Pre-Settlement manager to the product processor

This topic provides the movement of the deal from Pre-Settlement manager to the product processor.

- Once all the exceptions are resolved in the Pre-Settlement manager, the deal is moved to STP-ed data store.
- Job is configured to monitor the data from STP data store. System will take the records once by one.
- Will do validation on the data
- System will send the deal to the product processor by calling the upload routine
- If there is any error, the same is updated back to the data store.

Below jobs should be used for the queue processing and STP processing and they should be started using the job browser screen TRSJOBBER

- MW_QUEUE_PROCESSING - <For queue processing>
- MW_STP_PROCESSING - <For STP processing>

NOTE: The below users will be used for the job processing. Hence user should maintain these users manually who has access similar to SYSTEM user.

- MWQUEUEUSER