

Product Catalogue – Derivatives Module

# Oracle Banking Treasury Management

Accelerator Pack 14.6.1.0.0

Part No. F61876-01

The logo features the word "ORACLE" in a large, red, sans-serif font with a red underline. Below it, the words "FINANCIAL SERVICES" are written in a smaller, black, sans-serif font. The background consists of several overlapping, semi-transparent geometric shapes in shades of blue and grey, creating a modern, abstract design.

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## Product Catalogue – Derivatives Module

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## 1. Product Catalogue - Treasury – Derivatives

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

### 1.1. Product Code – CCC9

**CCC9 - Cross Currency Swap Trade product.**

#### 1.1.1. Business Scenario

Foreign Currency derivatives Instrument CCC9 is parameterized with below mentioned features.

#### 1.1.2. Synopsis (ex. high level features etc.)

- It is a Foreign Currency Derivative Instrument.
- Perform Trade operation of CCS.
- Banks, Dealers and Financial Institutions are the main participants.
- Two legs of the swap are denominated in different currencies.
- Exchange of Principal at the prevailing spot exchange rate with an agreement to reverse the exchange of currencies, at the same spot exchange rate, at a fixed date in the future.
- Interest payments happen on maturity of Swap.

#### 1.1.3. Detailed Coverage

CCS6 Derivative Instrument is meant for Cross Currency Swap Trade Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Sell Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/Actual – Per Annum Basis
Interest Accrual	Daily Accrual
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	<ul style="list-style-type: none"><li>• Notional Limit Tracking</li><li>• Fair Value Limit Tracking</li><li>• Risk Weighted Limit Tracking</li></ul>
Interest Settlement	Interest Settlement
Termination of Deal	Pre - Termination



Interest Rate details	<ul style="list-style-type: none"><li data-bbox="899 191 1203 222">• Floating Rate Interest</li><li data-bbox="899 222 1170 254">• Fixed Rate Interest</li></ul>
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#### 1.1.4. Events covered (including brief info. on accounting)

To meet the Life Cycle of Cross Currency Swap following events are parameterized in CCC9 product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation
DIAC	Derivative Interest Accrual
DAMN	Derivative Contract Amendment
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTAM	Derivative Contract Termination Amortization
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

#### Interest

In CCS6 product two Interest components are parameterized

- DV\_INT\_IN - Derivative In Leg Interest Component Floating
- DV\_INT\_OUT - Derivative Out Leg Interest Component Fixed

#### 1.1.5. Special/Other Features

##### Brokerage

CCC9 product is parameterized to handle Brokerage feature.

##### Other Features

Apart from the above mentioned features, following features can be parameterized.

Features	Parameters
Revaluation	<ul style="list-style-type: none"><li>• Contract Rate</li><li>• Branch Rate</li></ul>

Interest Calculation Basis	Numerator <ul style="list-style-type: none"><li>• 30-Euro</li><li>• 30-US</li><li>• Actual</li><li>• 30-ISDA</li><li>• 30-PSA</li><li>• Actual-Japanese</li></ul>
Denominator	<ul style="list-style-type: none"><li>• 360</li><li>• 365</li><li>• Actual</li></ul>

### 1.1.6. Advices Supported

Following Advices setup done in the CCS6 Product as part of Product Life Cycle.

Advices	
DV_CCS_TRMN	CCS Termination
DV_CCS_AMND	CCS Amendment
DV_CCS_CONF	CCS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

### 1.1.7. Messages

Following SWIFT Messages setup done in the CCS6 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 361	CCS Contract Confirmation
MT 361	CCS Amendment
MT 362	DV Rate Reset
MT 365	CCS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

### 1.1.8. Additional information (ex. UDF and other Special Maintenance)

#### UDF Maintenance

As part of CCC9 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance

#### Other Special Maintenance

Following are the Maintenance Required in OBTR to use the CCS6 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance

- Limit Processing
- Charge Class
- Tax Scheme Class

## **1.2. Product Code - CMTM**

### **CMTM – Cross Currency Mark to Market**

#### **1.2.1. Business Scenario**

Cross Currency Mark to Market Swaps having Principal Amortized schedules synchronized with Principal Reset Schedules.

#### **1.2.2. Synopsis (ex. high level features etc.)**

- It is a Cross Currency Derivative Instrument.
- Perform Hedge operation of CCS.
- Banks, Dealers and Financial Institutions are the main participants.
- Two legs of the swap are denominated in different currencies.

- Exchange of Principal at the prevailing spot exchange rate with an agreement to reverse the exchange of currencies, at the same spot exchange rate, at a fixed date in the future.
- Interest payments happen on maturity of Swap.

### 1.2.3. Detailed Coverage

CMTM Derivative Instrument is meant for Cross Currency Swap Trade Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Sell Deal
Types of the Contract Covered	Hedge Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Interest Accrual	Daily Accrual
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	<ul style="list-style-type: none"> <li>• Notional Limit Tracking</li> <li>• Fair Value Limit Tracking</li> <li>• Risk Weighted Limit Tracking</li> </ul>
Interest Settlement	Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	<ul style="list-style-type: none"> <li>• Floating Rate Interest</li> <li>• Fixed Rate Interest</li> </ul>

### 1.2.4. Events covered (including brief info. on accounting)

To meet the Life Cycle of Cross Currency Swap following events are parameterized in CMTM product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation
DIAC	Derivative Interest Accrual
DAMN	Derivative Contract Amendment
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTAM	Derivative Contract Termination Amortization
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

### 1.2.5. Interest / Charges / Commission and Fees

## Interest

In CMTM product two Interest components are parameterized

- DV\_INT\_IN - Derivative In Leg Interest Component Floating  
DV\_IT\_OUT1 - Derivative Out Leg Interest Component Fixed

### 1.2.6. Special/Other Features

#### Other Features

Apart from the above mentioned features, following features can be parameterized.

Features	Parameters
Revaluation	<ul style="list-style-type: none"><li>• Contract Rate</li><li>• Branch Rate</li></ul>
Interest Calculation Basis	Numerator <ul style="list-style-type: none"><li>• 30-Euro</li><li>• 30-US</li><li>• Actual</li><li>• 30-ISDA</li><li>• 30-PSA</li><li>• Actual-Japanese</li></ul>
Denominator	<ul style="list-style-type: none"><li>• 360</li><li>• 365</li><li>• Actual</li></ul>

### 1.2.7. Advices Supported

Following Advices setup done in the CMTM Product as part of Product Life Cycle.

Advices	
DV_CCS_TRMN	CCS Termination
DV_CCS_AMND	CCS Amendment
DV_CCS_CONF	CCS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

### 1.2.8. Messages

Following SWIFT Messages setup done in the CMTM product as part of product life cycle.

SWIFT Messages	Contract Field
MT 361	CCS Contract Confirmation
MT 361	CCS Amendment
MT 362	DV Rate Reset
MT 365	CCS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

### 1.2.9. Additional information (ex. UDF and other Special Maintenance)

## **UDF Maintenance**

As part of CMTM Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance

## **Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the CCS6 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class



### 1.3. Product Code - CMAN

#### CMAN – Cross Currency

#### 1.3.1. Business Scenario

Cross Currency Mark to Market Swaps without Principal Amortized schedules.

#### 1.3.2. Synopsis (ex. high level features etc.)

- It is a Cross Currency Derivative Instrument.
- Perform Hedge operation of CCS.
- Banks, Dealers and Financial Institutions are the main participants.
- Two legs of the swap are denominated in different currencies.
- Exchange of Principal at the prevailing spot exchange rate with an agreement to reverse the exchange of currencies, at the same spot exchange rate, at a fixed date in the future.
- Interest payments happen on maturity of Swap.

#### 1.3.3. Detailed Coverage

CMAM Derivative Instrument is meant for Cross Currency Swap Trade Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Sell Deal
Types of the Contract Covered	Hedge Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Interest Accrual	Daily Accrual
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	<ul style="list-style-type: none"><li>• Notional Limit Tracking</li><li>• Fair Value Limit Tracking</li><li>• Risk Weighted Limit Tracking</li></ul>
Interest Settlement	Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	<ul style="list-style-type: none"><li>• Floating Rate Interest</li><li>• Fixed Rate Interest</li></ul>

#### 1.3.4. Events covered (including brief info. on accounting)

To meet the Life Cycle of Cross Currency Swap following events are parameterized in CMAM product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation
DIAC	Derivative Interest Accrual

DAMN	Derivative Contract Amendment
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTAM	Derivative Contract Termination Amortization
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

### 1.3.5. Interest / Charges / Commission and Fees

#### Interest

In CMAM product two Interest components are parameterized

- DV\_INT\_IN - Derivative In Leg Interest Component Floating
- DV\_IT\_OUT1 - Derivative Out Leg Interest Component Fixed

### 1.3.6. Special/Other Features

#### Other Features

Apart from the above mentioned features, following features can be parameterized.

Features	Parameters
Revaluation	<ul style="list-style-type: none"> <li>• Contract Rate</li> <li>• Branch Rate</li> </ul>
Interest Calculation Basis	Numerator <ul style="list-style-type: none"> <li>• 30-Euro</li> <li>• 30-US</li> <li>• Actual</li> <li>• 30-ISDA</li> <li>• 30-PSA</li> <li>• Actual-Japanese</li> </ul>
Denominator	<ul style="list-style-type: none"> <li>• 360</li> <li>• 365</li> <li>• Actual</li> </ul>

### 1.3.7. Advices Supported

Following Advices setup done in the CMAM Product as part of Product Life Cycle.

Advices	
DV_CCS_TRMN	CCS Termination
DV_CCS_AMND	CCS Amendment
DV_CCS_CONF	CCS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

### 1.3.8. Messages

Following SWIFT Messages setup done in the CMAM product as part of product life cycle.

SWIFT Messages	Contract Field
MT 361	CCS Contract Confirmation
MT 361	CCS Amendment
MT 362	DV Rate Reset
MT 365	CCS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

### 1.3.9. Additional information (ex. UDF and other Special Maintenance)

#### Other Special Maintenance

Following are the Maintenance Required in OBTR to use the CMAM product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays

- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

## 1.4. Product Code - CMWK

### CMWK– Cross Currency Market

#### 1.4.1. Business Scenario

Cross Currency Mark to Market Swaps having asynchronous principal and principal reset schedules.

#### 1.4.2. Synopsis (ex. high level features etc.)

- It is a Cross Currency Derivative Instrument.
- Perform Hedge operation of CCS.
- Banks, Dealers and Financial Institutions are the main participants.
- Two legs of the swap are denominated in different currencies.
- Exchange of Principal at the prevailing spot exchange rate with an agreement to reverse the exchange of currencies, at the same spot exchange rate, at a fixed date in the future.
- Interest payments happen on maturity of Swap.

#### 1.4.3. Detailed Coverage

CMWK Derivative Instrument is meant for Cross Currency Swap Trade Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Sell Deal
Types of the Contract Covered	Hedge Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Interest Accrual	Daily Accrual
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	<ul style="list-style-type: none"> <li>• Notional Limit Tracking</li> <li>• Fair Value Limit Tracking</li> <li>• Risk Weighted Limit Tracking</li> </ul>
Interest Settlement	Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	<ul style="list-style-type: none"> <li>• Floating Rate Interest</li> <li>• Fixed Rate Interest</li> </ul>

#### 1.4.4. Events covered (including brief info. on accounting)

To meet the Life Cycle of Cross Currency Swap following events are parameterized in CMWK product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation
DIAC	Derivative Interest Accrual
DAMN	Derivative Contract Amendment
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTAM	Derivative Contract Termination Amortization
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

#### 1.4.5. Interest / Charges / Commission and Fees

##### Interest

In CMWK product two Interest components are parameterized

- DV\_INT\_IN - Derivative In Leg Interest Component Floating
- DV\_IT\_OUT1 - Derivative Out Leg Interest Component Fixed

#### 1.4.6. Special/Other Features

##### Other Features

Apart from the above mentioned features, following features can be parameterized.

Features	Parameters
Revaluation	<ul style="list-style-type: none"><li>• Contract Rate</li><li>• Branch Rate</li></ul>
Interest Calculation Basis	Numerator <ul style="list-style-type: none"><li>• 30-Euro</li><li>• 30-US</li><li>• Actual</li><li>• 30-ISDA</li><li>• 30-PSA</li><li>• Actual-Japanese</li></ul>
Denominator	<ul style="list-style-type: none"><li>• 360</li><li>• 365</li><li>• Actual</li></ul>

### 1.4.7. Advices Supported

Following Advices setup done in the CMWK Product as part of Product Life Cycle.

Advices	
DV_CCS_TRMN	CCS Termination
DV_CCS_AMND	CCS Amendment
DV_CCS_CONF	CCS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

### 1.4.8. Messages

Following SWIFT Messages setup done in the CMWK product as part of product life cycle.

SWIFT Messages	Contract Field
MT 361	CCS Contract Confirmation
MT 361	CCS Amendment
MT 362	DV Rate Reset
MT 365	CCS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

### 1.4.9. Additional information (ex. UDF and other Special Maintenance)

#### Other Special Maintenance

Following are the Maintenance Required in OBTR to use the CMWK product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

## 1.5. Product Code - CCSB

### CCSB– Cross Currency Market

#### 1.5.1. Business Scenario

Cross Currency Mark to Market Swaps with amendment fee details.

#### 1.5.2. Synopsis (ex. high level features etc.)

- It is a Cross Currency Derivative Instrument.
- Perform Hedge operation of CCS.
- Banks, Dealers and Financial Institutions are the main participants.
- Two legs of the swap are denominated in different currencies.
- Exchange of Principal at the prevailing spot exchange rate with an agreement to reverse the exchange of currencies, at the same spot exchange rate, at a fixed date in the future.
- Interest payments happen on maturity of Swap.

#### 1.5.3. Detailed Coverage

CCSB Derivative Instrument is meant for Cross Currency Swap Trade Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Sell Deal
Types of the Contract Covered	Hedge Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Interest Accrual	Daily Accrual

Amortization	Amortization of Termination Gain/Loss
Limit Tracking	<ul style="list-style-type: none"> <li>• Notional Limit Tracking</li> <li>• Fair Value Limit Tracking</li> <li>• Risk Weighted Limit Tracking</li> </ul>
Interest Settlement	Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	<ul style="list-style-type: none"> <li>• Floating Rate Interest</li> <li>• Fixed Rate Interest</li> </ul>

#### 1.5.4. Events covered (including brief info. on accounting)

To meet the Life Cycle of Cross Currency Swap following events are parameterized in CCSB product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation
DIAC	Derivative Interest Accrual
DAMN	Derivative Contract Amendment
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTAM	Derivative Contract Termination Amortization
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

#### 1.5.5. Interest / Charges / Commission and Fees

##### Interest

In CCSB product two Interest components are parameterized

- DV\_INT\_IN - Derivative In Leg Interest Component Floating
- DV\_IT\_OUT1 - Derivative Out Leg Interest Component Fixed

#### 1.5.6. Special/Other Features

##### Other Features

Apart from the above mentioned features, following features can be parameterized.

Features	Parameters
Revaluation	<ul style="list-style-type: none"> <li>• Contract Rate</li> <li>• Branch Rate</li> </ul>



Interest Calculation Basis	Numerator <ul style="list-style-type: none"> <li>• 30-Euro</li> <li>• 30-US</li> <li>• Actual</li> <li>• 30-ISDA</li> </ul>
	<ul style="list-style-type: none"> <li>• 30-PSA</li> <li>• Actual-Japanese</li> </ul>
Denominator	<ul style="list-style-type: none"> <li>• 360</li> <li>• 365</li> <li>• Actual</li> </ul>

### 1.5.7. Advices Supported

Following Advices setup done in the CCSB Product as part of Product Life Cycle.

Advices	
DV_CCS_TRMN	CCS Termination
DV_CCS_AMND	CCS Amendment
DV_CCS_CONF	CCS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

### 1.5.8. Messages

Following SWIFT Messages setup done in the CCSB product as part of product life cycle.

SWIFT Messages	Contract Field
MT 361	CCS Contract Confirmation
MT 361	CCS Amendment
MT 362	DV Rate Reset
MT 365	CCS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

### 1.5.9. Additional information (ex. UDF and other Special Maintenance)

#### Other Special Maintenance

Following are the Maintenance Required in OBTR to use the CCSB product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays

- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

## **1.6. Product Code – IS61**

### **IS61 - Interest Rate swap without charge**

#### **1.6.1. Business Scenario**

Derivatives product IS61 is parameterized with following features.

#### **1.6.2. Synopsis**

- Trade type interest rate swap
- Asynchronous schedules
- Payment method arrears
- Without Interest netting for in leg and out leg

#### **1.6.3. Detailed Coverage**

IS61 Derivative product covers the following features, Type of the Product

- Interest Rate Swap

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Interest Rate details

- In leg-Floating Rate Interest
- Out leg- Fixed Rate

Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

#### 1.6.4. Events Covered

Product IS61 has the Life Cycle of derivatives as listed below:

Events Covered	Terminology
DAMN	Contract Amendment
DBOK	Contract Booking
DIAC	Contract Interest Accrual
DIAM	Contract Inception Amortization
DILQ	Contract Interest Liquidation
DINT	Contract Initiation
DPLQ	Contract Principal Liquidation
DRRL	Derivatives Revaluation Reversal
DRVL	Contract Revaluation
DRVN	Contract Rate Revision
DRVS	Contract Reversal
DTAM	Contract Termination Amortization
DTER	Contract Termination

#### 1.6.5. Advices Supported

Following Advices setup done in the IS61 Product as part of Product Life Cycle:

PAYMENT_MESS AGE	Payment Message
DV_IRS_AMND	IRS Amendment
DV_IRS_CONF	IRS Contract Confirmation
REVSWIFT	Cancellation of Contract
DV_IRS_TRMN	IRS Termination

### 1.6.6. Messages

Following SWIFT Messages setup done in the IS61 product as part of product life cycle:

SWIFT Messages	Contract Field
NA	NA

### 1.6.7. Interest / Charges / Commission & Fees

#### Interest

- In IS61 product is parameterized with following Interest component.
- DV\_INT\_IN - Derivatives interest
- DV\_INT\_OUT - DV interest out

### 1.6.8. Special/Other Features

#### Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – 1/1

### 1.6.9. Additional information (other Special Maintenance)

#### Other Special Maintenance

Following are the Maintenance Required in OBTR to use the IS61 product for Securities Repo Deals.

- DV Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- DV Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance

## 1.7. Product Code – IS62

**IS62 – Interest Rate swap without charge Business Scenario**

### 1.7.1. Business Scenario

Derivatives product IS62 is parameterized with following features

### 1.7.2. Synopsis

- Trade type interest rate swap
- Asynchronous schedules
- Payment method arrears
- Without Interest netting for in leg and out leg

### 1.7.3. Detailed Coverage

IS62 Derivative product covers the following features, Type of the Product

- Interest Rate Swap

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Interest Rate details

- In leg-Floating Rate Interest
- Out leg- Fixed Rate

Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

### 1.7.4. Events Covered

Product **IS62** has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
DAMN	Contract Amendment

DBOK	Contract Booking
DIAC	Contract Interest Accrual
DIAM	Contract Inception Amortization
DILQ	Contract Interest Liquidation
DINT	Contract Initiation
DPLQ	Contract Principal Liquidation
DRRL	Derivatives Revaluation Reversal
DRVL	Contract Revaluation
DRVN	Contract Rate Revision
DRVS	Contract Reversal
DTAM	Contract Termination Amortization
DTER	Contract Termination

### 1.7.5. Advices Supported

Following Advices setup done in the IS62 Product as part of Product Life Cycle:

PAYMENT_MESS AGE	Payment Message
DV_IRS_AMND	IRS Amendment
DV_IRS_CONF	IRS Contract Confirmation
REVSWIFT	Cancellation of Contract
DV_IRS_TRMN	IRS Termination

### 1.7.6. Messages

Following SWIFT Messages setup done in the IS62 product as part of product life cycle:

SWIFT Messages	Contract Field
NA	NA

### 1.7.7. Interest / Charges / Commission & Fees

#### Interest

- In IS62 product is parameterized with following Interest component.
- DV\_INT\_IN - Derivatives interest
- DV\_INT\_OUT - DV interest out

### 1.7.8. Special/Other Features

#### Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – ACT/ACT-ICMA

### 1.7.9. Additional information (Other Special Maintenance)

## Other Special Maintenance

Following are the Maintenance Required in OBTR to use the IS62 product for Derivatives Deals.

- DV Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- DV Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance

### 1.8. Product Code – IRN9

**IRN9 - Interest Rate Swap Trade Buy Product.**

#### 1.8.1. Business Scenario

Interest Rate Derivative Instrument IRN9 is parameterized with following features.

#### 1.8.2. Synopsis (ex. high level features etc.)

- It is an Over the Counter (OTC) Interest Rate Derivative Instrument.
- Perform Trade Buy operation of IRS.
- Banks, Primary Dealers, and, Financial Institutions are the main participants.
- Contract involves exchange of **fixed to float** rates of interest.
- It is a contract between two parties exchanging or swapping a stream of interest payments for a **notional principal** amount on multiple occasions during a specified period.

#### 1.8.3. Detailed Coverage

IRN9 Derivative Instrument is meant for Interest Rate Swap Trade Buy Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Buy Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/Actual – Per Annum Basis
Revaluation Covered	Contract Rates Revaluation of Deal
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	<ul style="list-style-type: none"><li>• Notional Limit Tracking</li><li>• Fair Value Limit Tracking</li><li>• Risk Weighted Limit Tracking</li></ul>
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination

Interest Rate details	<ul style="list-style-type: none"> <li>Floating Rate Interest</li> <li>Fixed Rate Interest</li> </ul>
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#### 1.8.4. Events covered (including brief info. on accounting)

To complete the Life Cycle of Forward Rate Agreement following events are parameterized in IRN9 product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation
DRRL	Derivative Revaluation Reversal
DAMN	Derivative Contract Amendment
DIAM	Derivate Contract Inception Amortization
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

#### 1.8.5. Advices Supported

Following Advices setup done in the IRS1 Product as part of Product Life Cycle.

Advices	
DV_IRS_TRMN	IRS Termination
DV_IRS_AMND	IRS Amendment
DV_IRS_CONF	IRS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

#### 1.8.6. Messages

Following SWIFT Messages setup done in the IRN9 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 360	IRS Contract Confirmation
MT 360	IRS Amendment
MT 362	DV Rate Reset
MT 364	IRS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer



## 1.8.7. Interest / Charges / Commission and Fees

### Interest

In IRS1 product two Interest components are parameterized

- DV\_INT\_IN - Derivative In Leg Interest Component Floating
- DV\_INT\_OUT- Derivative Out Leg Interest Component Fixed

### Charges

In IRN9 product following Charge components are parameterized

- DV\_AM\_CHRG- Derivative Amendment Charge
- DV\_TM\_CHRG- Derivative Termination Charge

## 1.8.8. Special/Other Features

### Brokerage

IRN9 product is parameterized to handle Brokerage feature. The details available in embedded file.

### Other Features

Apart from the above mentioned features, below are some features which can be parameterized.

Features	Parameters
Revaluation	<ul style="list-style-type: none"><li>• Contract Rate</li><li>• Branch Rate</li></ul>
Interest Calculation Basis	Numerator <ul style="list-style-type: none"><li>• 30-Euro</li><li>• 30-US</li><li>• Actual</li><li>• 30-ISDA</li><li>• 30-PSA</li><li>• Actual-Japanese</li></ul>
Denominator	<ul style="list-style-type: none"><li>• 360</li><li>• 365</li><li>• Actual</li></ul>

## 1.8.9. Additional information (ex. UDF and other Special Maintenance)

### UDF Maintenance

As part of IRS1 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

### Other Special Maintenance

Following are the Maintenance Required in OBTR to use the IRS1 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

## **1.9. Product Code – ITN7**

**ITN7 - Interest Rate swap without charge**

### **1.9.1. Business Scenario**

Derivatives product ITN7 is parameterized with following features

### 1.9.2. Synopsis

- Trade type interest rate swap
- Asynchronous schedules
- Payment method arrears
- Without Interest netting for in leg and out leg

### 1.9.3. Detailed Coverage

ITN7 Derivative product covers the following features, Type of the Product

- Interest Rate Swap

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Interest Rate details

- In leg-Floating Rate Interest
- Out leg- Fixed Rate
- Negative interest allowed

Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

### 1.9.4. Events Covered

Product ITN7 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
DAMN	Contract Amendment
DBOK	Contract Booking
DIAC	Contract Interest Accrual

DIAM	Contract Inception Amortization
DILQ	Contract Interest Liquidation
DINT	Contract Initiation
DPLQ	Contract Principal Liquidation
DRRL	Derivatives Revaluation Reversal
DRVL	Contract Revaluation
DRVN	Contract Rate Revision
DRVS	Contract Reversal
DTAM	Contract Termination Amortization
DTER	Contract Termination
RTFX	RTFX

### 1.9.5. Advices Supported

Following Advices setup done in the ITN7 Product as part of Product Life Cycle:

PAYMENT_MESS AGE	Payment Message
DV_IRS_AMND	IRS Amendment
DV_IRS_CONF	IRS Contract Confirmation
REVSWIFT	Cancellation of Contract
DV_IRS_TRMN	IRS Termination
DV_RATE_RESET	Rate Reset

### 1.9.6. Messages

Following SWIFT Messages setup done in the ITN7 product as part of product life cycle:

SWIFT Messages	Contract Field
NA	NA

### 1.9.7. Interest / Charges / Commission & Fees

#### Interest

- In ITN7 product is parameterized with following Interest component.
- DV\_INT\_6- Derivatives interest
- DV\_INT\_6\_N- Derivatives interest (Negative)
- DV\_INT\_OUT-DV interest out

### 1.9.8. Special/Other Features

#### Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – ACTUAL/ACTUAL

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### 1.9.9. Additional information (Other Special Maintenance)

#### Other Special Maintenance

Following are the Maintenance Required in OBTR to use the ITN7 product for Derivatives Deals.

- DV Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- DV Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance

### 1.10. Product Code – FRN9

**FRN9 Forward Rate Agreement Trade Buy Product.**

#### 1.10.1. Business Scenario

Interest Rate Derivative Instrument FRN9 is parameterized with following features.

#### 1.10.2. Synopsis (ex. high level features etc.)

- It is an Over the Counter (OTC) Interest Rate Derivative Instrument.
- Perform Buy operation of FRA Trade Deals.
- Banks, Primary Dealers, Financial Institutions are the main participants.
- Principal is a notional amount.
- Net interest payments happen on agreed settlement date based on contract (fixed) and the settlement rate.

#### 1.10.3. Detailed Coverage

FRN9 Derivative Instrument is meant for Forward Rate Agreement Trade Buy Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Buy Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	30-US/360 – Per Annum Basis
Revaluation Covered	Branch Rate Revaluation of Deal
Amortization	Amortization of Inception Gain/Loss
Limit Tracking	<ul style="list-style-type: none"><li>• Notional Limit Tracking</li><li>• Fair Value Limit Tracking</li><li>• Risk Weighted Limit Tracking</li></ul>
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	<ul style="list-style-type: none"><li>• Floating Rate Interest</li><li>• Fixed Rate Interest</li></ul>



#### 1.10.4. Events covered (including brief info. on accounting)

To complete the Life Cycle of Forward Rate Agreement following events are parameterized in FRN9 product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation
DRRL	Derivative Revaluation Reversal
DRVL	Derivative Contract Revaluation
DAMN	Derivative Contract Amendment
DIAM	Derivative Contract Inception Amortization
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination

#### 1.10.5. Advices Supported

Following Advices setup done in the FRN9 Product as part of Product Life Cycle.

Advices	
DV_FRA_CONF	FRA Confirmation
DV_FRA_TRMN	FRA Termination
DV_FRA_AMND	FRA Amendment
DV_RATE_RESET	FRA Rate Reset
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

#### 1.10.6. Messages

Following SWIFT Messages setup done in the FRA1 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 340	FRA Contract Confirmation
MT 340	FRA Amendment
MT 341	FRA Rate Reset
MT 340	FRA Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer



## 1.10.7. Interest / Charges / Commission & Fees

### Interest

In FRN9 product two Interest components are parameterized

- DV\_INT\_IN - Derivative In Leg Interest Component Floating
- DV\_INT\_OUT- Derivative Out Leg Interest Component Fixed

### Charges

In FRN9 product following Charge components are parameterized

- DV\_BK\_CHRG- Derivative Booking Charge

## 1.10.8. Special/Other Features

### Brokerage

FRN9 product is parameterized to handle Brokerage feature.

### Other Features

Apart from the above mentioned features, below are some features which can be parameterized.

Features	Parameters
Revaluation	<ul style="list-style-type: none"><li>• Contract Rate</li><li>• Branch Rate</li></ul>
Interest Calculation Basis	Numerator <ul style="list-style-type: none"><li>• 30-Euro</li><li>• 30-US</li><li>• Actual</li><li>• 30-ISDA</li><li>• 30-PSA</li><li>• Actual-Japanese</li></ul>
Denominator	<ul style="list-style-type: none"><li>• 360</li><li>• 365</li><li>• Actual</li></ul>

## 1.10.9. Additional information (ex. UDF & other Special Maintenance)

### UDF Maintenance

As part of FRN9 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

### Other Special Maintenance

Following are the Maintenance Required in OBTR to use the FRN9 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter

- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class

## 1.11. Product Code – NEDV

NEDV - Interest Rate Swap, Negative Interest and RFR Enabled.

### 1.11.1. Business Scenario

Interest Rate Swap, Negative Interest and RFR Enabled NEDV is parameterized with following features.

### 1.11.2. Synopsis (ex. high level features etc.)

- It is an Over the Counter (OTC) Interest Rate Derivative Instrument.
- Perform Trade Buy operation of IRS.
- Banks, Primary Dealers, and, Financial Institutions are the main participants.
- Contract involves exchange of **fixed to float** rates of interest.
- Negative interest rate component linked to RFR.
- It is a contract between two parties exchanging or swapping a stream of interest payments for a **notional principal** amount on multiple occasions during a specified period.

### 1.11.3. Detailed Coverage

IRN9 Derivative Instrument is meant for Interest Rate Swap Trade Buy Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Buy Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/Actual – Per Annum Basis
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	<ul style="list-style-type: none"><li>• Notional Limit Tracking</li><li>• Fair Value Limit Tracking</li><li>• Risk Weighted Limit Tracking</li></ul>
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	<ul style="list-style-type: none"><li>• Floating Rate Interest having negative interest component</li><li>• Fixed Rate Interest</li></ul>

### 1.11.4. Events covered (including brief info. on accounting)

To complete the Life Cycle of Forward Rate Agreement following events are parameterized in NEDV product.

Events Covered	Terminology
DBOK	Derivative Deal Booking

DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation
DRRL	Derivative Revaluation Reversal
DAMN	Derivative Contract Amendment
DIAM	Derivate Contract Inception Amortization
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

### 1.11.5. Advices Supported

Following Advices setup done in the IRS1 Product as part of Product Life Cycle.

Advices	
DV_IRS_TRMN	IRS Termination
DV_IRS_AMND	IRS Amendment
DV_IRS_CONF	IRS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

### 1.11.6. Messages

Following SWIFT Messages setup done in the IRN9 product as part of product life cycle.

SWIFT Messages	Contract Field
MT 360	IRS Contract Confirmation
MT 360	IRS Amendment
MT 362	DV Rate Reset
MT 364	IRS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

### 1.11.7. Interest / Commission and Fees

#### Interest

In IRS1 product two Interest components are parameterized

- DV\_NEDVT - Derivative In Leg Interest Component Floating
- DV\_NEDVT\_N - Derivative In Leg Negative Interest Component Floating
- DV\_OUTNG - Derivative Out Leg Interest Component Fixed

### 1.11.8. Special/Other Features

#### Brokerage

NEDV product is parameterized to handle Brokerage feature. The details available in embedded file.

#### Other Features

Apart from the above mentioned features, below are some features which can be parameterized.

Features	Parameters
Revaluation	<ul style="list-style-type: none"><li>Contract Rate</li><li>Branch Rate</li></ul>
Interest Calculation Basis	Numerator <ul style="list-style-type: none"><li>30-Euro</li><li>30-US</li><li>Actual</li><li>30-ISDA</li><li>30-PSA</li><li>Actual-Japanese</li></ul>
Denominator	<ul style="list-style-type: none"><li>360</li><li>365</li><li>Actual</li></ul>

### 1.11.9. Additional information (ex. UDF and other Special Maintenance)

#### UDF Maintenance

As part of IRS1 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

#### Other Special Maintenance

Following are the Maintenance Required in OBTR to use the IRS1 product for Derivative Forward Deals.

- Derivative Branch Parameter
- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing

- Charge Class
- Tax Scheme Class

## **1.12. Product Code - CCSM**

### **CCSM – CCS type derivatives**

#### **1.12.1. Business Scenario**

Derivatives product CCSM is parameterized with following features

#### **1.12.2. Synopsis**

- Cross currency swap
- Asynchronous schedules
- Payment method arrears
- Without Interest netting for in leg and out leg
- Exchange Required
- Resettable cross currency

#### **1.12.3. Detailed Coverage**

CCSM Derivative product covers the following features, Type of the Product

- Cross Currency Swap

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Interest Rate details

- In leg-Floating Rate Interest
- Out leg- Fixed Rate
- Negative interest allowed

Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

#### 1.12.4. Events Covered

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

Events Covered	Terminology
DAMN	Contract Amendment
DBOK	Contract Booking
DCON	Deal Confirmation
DIAC	Contract Interest Accrual
DIAM	Contract Inception Amortization
DILQ	Contract Interest Liquidation
DINT	Contract Initiation
DPLQ	Contract Principal Liquidation
DPRS	Derivatives Principal Reset
DRVS	Contract Reversal
DTAM	Contract Termination Amortization
DTER	Contract Termination

DTRB	Contract Pre-Termination
EXRR	Derivatives External Revaluation Reversal
EXRV	Contract External Revaluation

### 1.12.5. Advices Supported

Following Advices setup done in the CCSM Product as part of Product Life Cycle:

PAYMENT_MESS AGE	Payment Message
DV_CCS_AMND	CCS Amendment
DV_CCS_CONF	CCS Contract Confirmation
DV_CCS_TKT	CCS Deal Ticket
DV_CCS_TRMN	CCS Termination
DV_RATE_RESET	Rate Reset
REVSWIFT	Cancellation of Contract

### 1.12.6. Messages

Following SWIFT Messages setup done in the CCSM product as part of product life cycle:

SWIFT Messages	Contract Field
NA	NA

### 1.12.7. Interest / Charges / Commission & Fees

#### Interest

- CCSM product is parameterized with following Interest component.
- DV\_INT\_6- Derivatives interest
- DV\_INT\_6\_N- Derivatives interest (Negative)
- DV\_INT\_7 -DV interest out
- DV\_INT\_7\_N- DV interest out (Negative)

### 1.12.8. Special/Other Features

#### Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – ACTUAL/ACTUAL

### 1.12.9. Additional information (Other Special Maintenance)

#### Other Special Maintenance

Following are the Maintenance Required in OBTR to use the CCSM product for Derivatives Deals.



- DV Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- DV Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Currency Exchange rate

## 1.13. Product Code - RFDV

**RFDV – RFR-SOFR Interest Rate Swap Trade Buy Product.**

### 1.13.1. Business Scenario

RFDV is configured with Risk Free rates where rates are published based on the percentile and Volume of Transactions. For RFR Interest re-computation is required to be done daily. Derivatives Instrument RFDV is parameterized with following features.

### 1.13.2. Synopsis

- It is an Over the Counter Options (OT) Interest Rate Derivative Instrument.
- Perform Trade Buy operation of IRS.
- Banks, Primary Dealers, and, Financial Institutions are the main participants.
- Contract involves exchange of **fixed to float** rates of interest.
- It is a contract between two parties exchanging or swapping a stream of interest payments for a **notional principal** amount on multiple occasions during a specified period.
- This instrument product supports risk free rates and supports all arrear Methods.
- RFDV product is configured with Alternate Risk Free Rate preference as Plain Method but it can be changed to any of the arrear method and also the below combination methods:
  - Lookback and Lockout
  - Lookback, Lockout, and Payment Delay
- RFDV product has a minimum and maximum rates configured

### 1.13.3. Detailed Coverage

RFDV Derivative Instrument is meant for Forward Rate Agreement Trade Buy Deal. Product covers the following features:

Features	Type
Types of the Deal Covered	Buy Deal

Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Revaluation Covered	Fair Value Revaluation of Deal
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	<ul style="list-style-type: none"> <li>• Notional Limit Tracking</li> <li>• Fair Value Limit Tracking</li> <li>• Risk Weighted Limit Tracking</li> </ul>
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	<ul style="list-style-type: none"> <li>• Fixed Rate Interest</li> <li>• Floating Rate Interest</li> </ul>

#### 1.13.4. Events covered (including brief info. on accounting)

To complete the Life Cycle of Forward Rate Agreement following events are parameterized in RFDV product.

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DILQ	Derivative interest Liquidation
DRRL	Derivative Revaluation Reversal
DAMN	Derivative Contract Amendment
DIAM	Derivate Contract Inception Amortization
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

#### 1.13.5. Advices Supported

Following Advices setup done in the RFDV Product as part of Product Life Cycle.

Advices	
DV_IRS_TRMN	IRS Termination
DV_IRS_AMND	IRS Amendment
DV_IRS_CONF	IRS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party

DV_ASSIGN_2	Assignment Adv to Assigning Party
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### 1.13.6. Messages

Following SWIFT Messages setup done in the RFDV product as part of product life cycle.

SWIFT Messages	Contract Field
MT 360	IRS Contract Confirmation
MT 360	IRS Amendment
MT 364	IRS Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

### 1.13.7. Interest / Charges / Commission and Fees

#### Interest

In RFDV product two Interest components are parameterized

- DV\_RFR\_CO- Derivative In Leg Interest Component Floating
- DV\_CO\_OUT- Derivative Out Leg Interest Component Fixed

### 1.13.8. Special/Other Features

Apart from the above mentioned features, below are some features which can be parameterized.

Features	Parameters
Revaluation	<ul style="list-style-type: none"> <li>• Contract Rate</li> <li>• Branch Rate</li> </ul>
Interest Calculation Basis	Numerator <ul style="list-style-type: none"> <li>• 30-Euro</li> <li>• 30-US</li> <li>• Actual</li> <li>• 30-ISDA</li> <li>• 30-PSA</li> <li>• Actual-Japanese</li> </ul>
Denominator	<ul style="list-style-type: none"> <li>• 360</li> <li>• 365</li> <li>• Actual</li> </ul>

#### Other Special Maintenance

Following are the Maintenance Required in OBTR to use the RFDV product for Derivative Forward Deals.

- Derivative Branch Parameter

- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

## **1.14. Product Code – SGEN**

### **SGEN - CCS MTM\_Type Derivatives**

#### **1.14.1. Business Scenario**

Derivatives product SGEN is parameterized with following features

#### **1.14.2. Synopsis**

- Trade type cross currency swap
- Asynchronous schedules
- Payment method arrears
- Without Interest netting for in leg and out leg

#### **1.14.3. Detailed Coverage**

SGEN Derivative product covers the following features,

##### Type of the Product

- Cross Currency Swap

##### Accrual Covered

- Daily Accrual

##### Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

##### Interest Rate details

- In leg-Floating Rate Interest
- Out leg- Fixed Rate
- Negative interest allowed

#### Schedule

- Interest Schedule
- Principal Schedule

#### Maturity Type

- Fixed Maturity

#### Forward Date Deal

- Forward Date Deal allowed

### 1.14.4. Events Covered

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

Events Covered	Terminology
DAMN	Contract Amendment
DBOK	Contract Booking
DIAC	Contract Interest Accrual
DIAM	Contract Inception Amortization
DILQ	Contract Interest Liquidation
DINT	Contract Initiation
DPLQ	Contract Principal Liquidation
DRRL	Derivatives Revaluation Reversal
DRVL	Contract Revaluation
DRVN	Contract Rate Revision
DRVS	Contract Reversal
DTAM	Contract Termination Amortization
DTER	Contract Termination
RTFX	RTFX

### 1.14.5. Advices Supported

Following Advices setup done in the SGEN Product as part of Product Life Cycle:

PAYMENT_MESSAGE	Payment Message
DV_IRS_AMND	IRS Amendment
DV_IRS_CONF	IRS Contract Confirmation
REVSWIFT	Cancellation of Contract
DV_IRS_TRMN	IRS Termination
DV_RATE_RESET	Rate Reset
CUST_PMT_ADV	Credit Debit Message Generation

### 1.14.6. Messages

Following SWIFT Messages setup done in the SGEN product as part of product life cycle:

SWIFT Messages	Contract Field
NA	NA

#### 1.14.7. Interest / Charges / Commission & Fees

##### Interest

- In SGEN product is parameterized with following Interest component.
- DV\_INT\_IN
- DV\_INT\_OUT-DV interest out

#### 1.14.8. Special/Other Features

##### Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – ACTUAL/ACTUAL

#### 1.14.9. Additional information (Other Special Maintenance)

##### Other Special Maintenance

Following are the Maintenance Required in OBTR to use the SGEN product for Derivatives Deals.

- DV Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- DV Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance