

Relationship Pricing User Guide

Oracle Banking Treasury Management

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1. Preface

1.1 Introduction

This manual is designed to help acquaint the user with the Relationship Pricing of Oracle Banking Treasury Management. It provides an overview to the module and takes the user through the various steps involved in maintaining securities, portfolios, and deals. Place the cursor on the relevant field and press the F1 key to fetch the field-specific Information.

1.2 Audience

This manual is intended for the following Users:

Table 1.1: User Roles	Fable	le 1.1:	User	Roles
-----------------------	--------------	---------	------	-------

Role	Function
Back office data entry Clerks	Input functions for deals/queries
Back office Managers/Officers	Authorization functions/queries
Product Managers	Product definition and authorization
End of Day Operators	Processing during End of Day/ beginning of day
Financial Controller/Product Managers	Generation of queries/reports

1.3 Abbreviations and Acronyms

The below table shows the list of Abbreviations and Acronyms used in this manual.

Abbreviations or Acronyms	Definition
ASYNC	Asynchronous
FCUBS	Oracle FLEXCUBE Universal Banking
CCS	Cross Currency Swap
DV	Derivatives
EDE	External Data element
FRA	Forward Rate Agreement
FX	Foreign Exchange
IRS	Interest Rate Swap
LCY	Local Currency
мм	Money Market
OBTR	Oracle Banking Treasury Management

Table 1.2: Abbreviations and Acronyms



Abbreviations or Acronyms	Definition
ОТ	Over the Counter Options
RP	Relationship Pricing
SYNC	Synchronous
SQL	Structured Query Language
XSL	Extensible Stylesheet Language

1.4 Documentation Accessibility

For information about Oracle's commitment to accessibility, visit the Oracle Accessibility Program website at: http://www.oracle.com/pls/topic/lookup?ctx=acc&id=docacc

1.5 Glossary of Icons

This User Manual may refer to all or some of the following icons:

lcons	Function
×	Exit
+	Add row
-	Delete row
Q	Option List

Table 1.3: Icons

1.6 Related Documents

The user may need to refer to any or all of the User Manuals while working on the Relationship Pricing module:

- Foreign Exchange
- Money Market
- Derivatives





Over the Counter Options

1.7 List of Topics

This user manual is organized as follows:

Table	1.4:	Topics
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Topics	Description		
OBTR - FCUBS Integration for Relationship Pricing	Explains the integration between OBTR and FCUBS for Relationship Pricing. The topics which are part of th		
	1) Introduction		
	 2) Integration Scope in Oracle Banking Treasury Management 		
	3) Integration Scope in Oracle FLEXCUBE Universal Banking		
	4) Prerequisites in Oracle Banking Treasury Manage- ment		
	5) Prerequisites in Oracle FLEXCUBE Banking		
	6) Integration Architecture		
	7) Integration Process		
	8) Integration of Pricing Components		
	9) Assumptions		
Relationship Pricing in Money	Explains the Relationship Processing in Money Market (MM).		
Market	1) Relationship Processing for Interest		
	2) Relation Pricing for Charges		
Relationship Pricing in Foreign	Explains the Relationship Processing in Foreign Exchange.		
Exchange	1) Relationship Pricing for Charges		
Relationship Pricing in	Explains the Relationship Processing in Derivatives.		
Derivatives	1) Relationship Pricing for Interest		
	2) Relationship Pricing for Charges		
Relationship Pricing in Over the Counter	Explains the Relationship Processing in Over the Counter Options.		
	1) Relationship Pricing for Charges		
Relationship Pricing in Security	Explains the Relationship Processing in Security Repo.		
Repo	1) Relationship Pricing for Interest		
	2) Relationship Pricing for Charges		

Topics	Description
Annexure A - EDE SQL for RP Module	 Annexure A - EDE SQL Expression to derive EDE value. 1) EDE SQL Expression
Function ID - Glossary	Function ID Glossary has listing of Function/Screen ID used in the module with page references for quick navigation.

2. OBTR - FCUBS Integration for Relationship Pricing

This topic contains the following subtopics:

- 1) Introduction
- 2) Integration Scope in Oracle Banking Treasury Management
- 3) Integration Scope in Oracle FLEXCUBE Universal Banking
- 4) Prerequisites in Oracle Banking Treasury Management
- 5) Prerequisites in Oracle FLEXCUBE Banking
- 6) Integration Architecture
- 7) Integration Process
- 8) Integration of Pricing Components
- 9) Assumptions

2.1 Introduction

The integration between Oracle Banking Treasury Management (OBTR) and Oracle FLEXCUBE Universal Banking (FCUBS) offers a Relationship Pricing (RP) rate for Charges, Interest, and Exchange Rate from FCUBS to OBTR.

2.2 Integration Scope in Oracle Banking Treasury Management

For RP integration, the following data are provided to FCUBS from OBTR:

- Price Components for which special rate or amount is to be received.
- External data elements mapped to the pricing components.

During the integration process, OBTR passes data to FCUBS such as EDE codes, External Price components, Customer number, and Product code.

2.3 Integration Scope in Oracle FLEXCUBE Universal Banking

For details on the integration scope in FCUBS, Refer to Oracle FLEXCUBE Relationship Pricing User Guide.

2.4 Prerequisites in Oracle Banking Treasury Management

The various maintenances required to provide Relationship Pricing to customers are explained in subsequent topics:

- 1) Maintenance of Pricing Parameters
- 2) Maintenance of Interface Parameters
- 3) Maintenance of External Data Elements
- 4) Maintenance of Pricing Components



2.4.1 Maintenance of Pricing Parameters

Ensure to enable Pricing Integration Parameter in OBTR to integrate with External Pricing system.

Table Name	Parameter Name	Parameter Value
CSTB_PARAM	PRICING_INTEGRATION	Y

Table 2.1: Integration Parameter

2.4.2 Maintenance of Interface Parameters

This topic describes the systematic instruction about the maintenance of Interface Parameters.

NOTE: All fields marked with a red asterisk (*) are mandatory.

1. On the Home page, enter **IFDTRPRM** in the text box, and then click the next arrow. STEP RESULT: **Treasury Interface Parametrization Maintenance** screen is displayed.

Figure 2.1: Treasury Interface Parametrization Maintenance

Treasury Interfac	e Parameterization Maintenance				- ×
New Enter Qu	егу				
	Interface Code *				
🔘 < 1 Of 1 🕨	Go				+ - =
Paramete	r Name Parameter Value	Description			
					~
Maker	Da Da	ate Time: ate Time:	Mod No	Record Status Authorization Status	Exit

2. On the **Treasury Interface Parametrization Maintenance** screen, specify the fields.

For more information on the fields, refer to the *Table 2.2: Treasury Interface Parametrization Maintenance - Field Description*.

Field	Description
Interface Code	Specify the Interface Code for integrating with the RP system.
Parameter Name	Specify the parameters involved in integration with the RP system.
Parameter Value	Specify the Values of the Parameter.
Description	Specify the Description of the parameter.

Table 2.2: Treasury Interface Parametrization Maintenance - Field Description

The below table describes the External Pricing parameters to maintain in Treasury Interface Parametrization Maintenance.



Parameter	Description
DEBUG	 Specify whether the debug is required or not. The valid values are: Y N
DEBUG_LEVEL	Specify the debug level. Example: FINE
DEBUG_PATH	Specify the debug path of OBTR External Pricing adapter.
EXT_CALL_TYPE	Specify the External Pricing integration type. Example: WS
EXT_JNDI_FACTORY	Specify the Java Naming and Directory Interface of the Weblogic Context Factory.
REQUEST_XSL	Specify the request XSL template. Example: RPcommon_request.xsl
RESPONSE_XSL	Specify the response XSL template. Example: RPcommon_response.xsl
TIME_OUT	Specify the Timeout value in milliseconds. Example: 5000

 Table 2.3:
 Treasury Interface Parametrization Maintenance - Parameter Description

2.4.3 Maintenance of External Data Elements

This topic describes the systematic instruction about the maintenance of External Data Elements.

NOTE: All fields marked with a red asterisk (*) are mandatory.

1. On the Home page, enter **TRDEDEMT** in the text box, and then click the next arrow. STEP RESULT: **Treasury External Data Element Maintenance** screen is displayed.

Figure 2.2: Treasury External Data Element Maintenance

Treasury External Data Element Mainte	nance			- ×
New Enter Query				
External Data Element				
Module *				
EDE Code *				
EDE Description *				
EDE Data Type *				
EDE SQL Expression *				
Maker	Date Time:	Mod No	Record Status	
Checker	Date Time:		Authorization Status	Exit

2. On the Treasury External Data Element Maintenance screen, specify the fields.

For more information on the fields, refer to the Table 2.4: Treasury External Data Element- Field Description.



Field	Description
Module	Specify the Module ID. Indicates the OBTR module.
EDE Code	Specify the EDE Code. Indicates the external product processor data ele- ment code.
EDE Description	The system displays the description of the external product processor data element.
EDE Data Type	The system displays the EDE Data Type based on the selected EDE Code. The available EDE Data Types are: • Numeric • String • Date
EDE SQL Expression	Specify the SQL expression. The EDE value is derived using a SQL query on Oracle FLEXCUBE database, which returns a single value. For more information on the SQL expression, refer to EDE SQL Expression.

Table 2.4: Treasury External Data Element- Field Description

2.4.4 Maintenance of Pricing Components

This topic describes the systematic instruction about the maintenance of Pricing components.

NOTE: All fields marked with a red asterisk (*) are mandatory.

1. On the Home page, enter **TRDEXTCO** in the text box, and then click the next arrow. STEP RESULT: **Treasury External Pricing Component Maintenance** screen is displayed.

Figure 2.3: Treasury External Pricing Component Maintenance

Treasury External Pricing Component Ma	aintenance			– ×
New Enter Query				
External Price Component				^
Module *				
Product *				
Price Code *				
Price Code Description *				
Price Component Types				
K ◀ 1 Of 1 ► ₩ Go				+ - =
EDE Code *				
				^
				\vee \vee
Maker	Date Time:	Mod No	Record Status	_
Checker	Date Time:		Authorization Status	Exit

2. On the Treasury External Pricing Component Maintenance screen, specify the fields.

For more information on the fields, refer to the *Table 2.5: Treasury External Pricing Component Maintenance* - *Field Description*.

The scheduler job TREXT_ASYNCCALL picks up this data from **TRDEXTCO** screen and invokes create price component operation of FCUBS.

Field	Description
Module	Specify the Module ID. Indicates the OBTR module.
Product	Specify the Product Code. Indicates the external product processor data element code.
Price Code	Specify the Price Code. Indicates the external product processors price component code.
Price Component Description	The system indicates the Pricing Component description of the selected component.
Price Component Types	The system displays the Pricing Component Types based on the selected Price Code. The available Price component Types are: • Charges • Interest • Exchange Rate
EDE Code	Specify the EDE Code. Indicates the external product processor data ele- ment code.

Table 2.5: Treasury External Pricing Component Maintenance - Field Description

2.4.5 Maintenance of Treasury Customer Details

This topic describes the systematic instruction about the maintenance of Treasury customer details. **Treasury Customer Additional Details Maintenance** screen is enhanced to capture Relationship Pricing flag.

NOTE: All fields marked with a red asterisk (*) are mandatory.

1. On the Home page, enter **STDTRCIF** in the text box, and then click the next arrow. STEP RESULT: **Treasury Customer Additional Details Maintenance** screen is displayed.



Treasury Customer Additional Details N	1aintenance			- ×
New Enter Query				
Customer No *		Front Office Short Name		
Customer Name		Front Onice Long Name	Relationshin Pricing	
Main Additional ESMA Details	CLS Participant	Party Role	Clearing House / CCP Counterparty Broker Triparty Agent Intermediary	^
Credit Check Parameters	Credit Check Required			
Multiple Swift Confirmation Parameter: Custodian BIC Code	s Fund Type Customer			
Settlement Member BIC Code Generate Confirmation Message to	Custodian Only Settlement Member Only Both Custodian and Settlement Member			
CLS Restrictions Change Log				~
Maker Checker	Date Time: Date Time:	Mod No	Record Status Authorization Status	Exit

Figure 2.4: Treasury Customer Additional Details Maintenance

2. On the Treasury Customer Additional Details Maintenance screen, specify the fields.

For more information on the fields, refer to the *Table 2.6: Treasury Customer Additional Details Maintenance* - *Field Description*.

Field	Description
Relationship Pricing	Select the Relationship Pricing check box to enable Relationship Pricing for the deal.
	NOTE: The Relationship Pricing check box is unchecked by default, during the deal booking Existing users can enable or disable the RP flag during amendment.

Table 2.6: Treasury Customer Additional Details Maintenance - Field Description

2.5 Prerequisites in Oracle FLEXCUBE Banking

Refer to Oracle FLEXCUBE Common Core - Gateway User Guide and Oracle FLEXCUBE Relationship Pricing User Guide for details on prerequisites in FCUBS.

2.6 Integration Architecture

The high level integration diagram of OBTR components for RP provides information on the integration architecture followed in OBTR - FCUBS RP integration.



Figure 2.5: High Level Integration Diagram of OBTR Components for RP

2.7 Integration Process

OBTR integrates with FCUBS to get relationship pricing for pricing components namely Charges, Interest, and Exchange Rate.

Table 2.7: Pricing Components

Pricing Component Type	Rate Type
Charges	Rate and Amount
Interest	Rate
Exchange Rate	Rate

- The system verifies if the customer is RP enabled, and components of the transaction are defined as pricing components in **Treasury External Pricing Component Maintenance** screen. The synchronous call is made to OBTR Adapter on subsystem pickup and save.
- OBTR Adapter builds pricing requests and invokes FCUBS Web service. The OBTR adapter consumes the FCUBS WS response and extracts the RP rate or amount from the response.



- RP Rate or Amount is displayed in related subsystems as Charges, Interest, and Exchange Rate. Users can modify the rates or amount, and the modified pricing is considered for processing on saving the modification.
- Components which are not applicable for external pricing are processed with the rate or amount defined in OBTR.

2.7.1 Integration Log

You can have integration logs generated that captures the OBTR Adapter flow during RP integration. The log path can be configured in the **IFDTRPRM** screen.

Error in the integration process is also captured and stored in integration log table IFTB_TR_EXT_PRICING_LOG.

2.8 Integration of Pricing Components

Integration between OBTR and FCUBS allows you to transfer rate or amount for Charges, Interest, and Exchange Rate.

- 1) OBTR FCUBS Integration for Charges
- 2) OBTR FCUBS Integration for Interest
- 3) OBTR FCUBS Integration for Exchange Rate

2.8.1 OBTR - FCUBS Integration for Charges

Below are the types of rate and amount that can be sent by FCUBS:

Туре	Process
Fixed Rate	RP rate is considered to compute the fixed rate.
Fixed Amount	RP amount is considered as charge amount.
Variance	RP amount is added to internal charge amount derived.
Waive	Waive the charge.

Table 2.8: Rate Types

2.8.2 **OBTR - FCUBS Integration for Interest**

Below are the types of rate and amount that can be sent by FCUBS:

Table 2.9: Rate Types

Туре	Process
Fixed Rate	RP rate is considered to compute the interest rate.
Variance	RP rate is added to internal interest rate.



2.8.3 OBTR - FCUBS Integration for Exchange Rate

RP Exchange rate is used for deriving the Local Currency (LYC) amount. This can be viewed or modified in Settlement subsystem.

2.9 List of Glossaries - Relationship Pricing Integration

IFDTRPRM

Treasury Interface Parametrization Maintenance - Maintenance of Interface Parameters (p. 6)

TRDEDEMT

Treasury External Data Element Maintenance - Maintenance of External Data Elements (p. 7)

TRDEXTCO

Treasury External Pricing Component Maintenance - *Maintenance of Pricing Components* (p. 8)

STDTRCIF

Treasury Customer Additional Details Maintenance - Maintenance of Treasury Customer Details (p. 9)

3. Relationship Pricing in Money Market

This topic contains the following subtopics:

1) Introduction

3.1 Introduction

Relationship Pricing (RP) in Money Market (MM) is applicable for Interest, charges, and Exchange rate. This section contains following sub-topics:

- 1) Relationship Pricing for Interest
- 2) Relationship Pricing for Charges
- 3) Relationship Pricing for Exchange Rate

3.1.1 Relationship Pricing for Interest

This topic describes the systematic instruction on relationship pricing for Interest. The interest call-form in Money Market Contract Input screen is enhanced to display the external pricing component and the system pick up the rate from FCUBS for RP.

NOTE: All fields marked with a red asterisk (*) are mandatory.

1. On the Home page, enter **MMDTRONL** in the text box, and then click the next arrow. STEP RESULT: **Money Market Contract Input** screen is displayed.



oney Market Contract Input	and the second		
ew Enter Query			
Product Code *			
FIDUUC COUR			
Product Description			
Source			
Dealer			
Broker			
Deal Input Time			
Version Number 4 Of ►			
Contract Reference Number *			
User Reference Number			
External Reference Number			
Reversal Reference Number			
Outstanding Amount			
Reject Reason			
Settlement Status			
Confirmation Status			
contract Schedules Rollover Preferences			
Customer Number *	Interest Period Basis	Include From Date	-
Customer Name	Payment Method	~	
Currency *	Schedule Type		
Amount *	Tax Scheme		
Local Currency Equivalent	Contract Derived Statue		
Line	Remarks		
attlement Petalle	Dates and Maturity		
ettiement Details	Dates and Maturity		
Debit Branch	Trade Date *	TYYY-MALDD	
Debit Account	Original Start Date		
Debit Account Description	Booking Date		
Credit Branch	Value Date *	YYYYMM-DD	
Credit Account	User Maturity Date		
Credit Account Description	Maturity Date		
Liquidation Auto	Notice Days		
Verify funds before auto liquid	lation Intra Day		
Rollover Allowed Yes	Tenor		
No	Maturity Type	Fixed Notice Call	
eporting Details	Settlement Instruction Pickup		
Reporting Currency	Settlement Sequence Number		
Reporting Amount	Settlement Instruction Desc.		
Outstanding Balance			
terest Rates/Amounts	Interest Margin/Spread		
Rate Type Election	Harris		
Rate Type Floating	Margin		
Rate Code	Spread		
Rate	Minimum Spread		
Minimum Rate	Maximum Spread		
Maximum Rate	Customer Margin		
Interest Amount	Effective Rate		
nts Brokerage Effective Interest Rate Change Log MIS Fields Advices Holiday Preferences	Revision Details Settlement Split	Messages Interest	Charges
Input Ry Checker	Contract	thorization	

Figure 3.1: Money Market Contract Input

2. On the **Money Market Contract Input** screen, click the **Interest** tab to display the external pricing component details.

STEP RESULT: The ICCF screen is displayed.



Main View Details Payment Delay Lockout Interest / Profit Rollover Last Reset Last Recent Plain Index Value Rate Compounding	Payment Delay Day Lockout Day Base Computation Methor Spread/Margin Computation Methor Spread Adj Computation Methor Rate Compounding Methor	s d d d d d v	
Main View Details Payment Delay Lockout Interest / Profit Rollover Last Reset Last Recent Plain Index Value Rate Compounding External Pricing	Payment Delay Day Lockout Day Base Computation Methor Spread/Margin Computation Methor Spread Adj Computation Methor Rate Compounding Methor	ss d v n d v d v	
Payment Delay Lockout Interest / Profit Rollover Last Reset Last Recent Plain Index Value Rate Compounding	Payment Delay Day Lockout Day Base Computation Methor Spread/Margin Computation Methor Spread Adj Computation Methor Rate Compounding Methor	d v d v d v d v	
External Pricing	Lockout Day Base Computation Methor Spread/Margin Computation Methor Spread Adj Computation Methor Rate Compounding Methor	s d v	
Last Reset Last Recent Plain Index Value Rate Compounding	Base Computation Methor Spread/Margin Computation Methor Spread Adj Computation Methor Rate Compounding Methor	d v n v d d v d	
External Pricing	Spread/Margin Computation Methor Spread Adj Computation Methor Rate Compounding Methor	n v d v d v	
External Pricing	Spread Adj Computation Metho Rate Compounding Metho	d v d v	
Rate Compounding	Rate Compounding Metho	d 🗸	
External Pricing			
External Pricing	RER Rounding Un	it	
Go Go			+ - =
Component Rate Rate Code	Interest Spread		
			^
			Ok Evit

- If the user enables External Pricing for the interest component, the system picks up the rate or variance based on the benefit plans and the schemes.
- The system allows the user to modify the RP defaulted interest rate through VAMI.
- On performing a Rollover, the system must default the RP interest rate, charges, exchange rate for the rolled over amount of child contract.
- When an RP interest rate has defaulted at the deal and the user tries to modify the interest rate at VAMI, the system must allow the user to modify it with an override message "Interest Rate is changed for contract having Relationship Pricing customer".

3.1.2 Relationship Pricing for Charges

This topic describes the systematic instruction on relationship pricing for Charges. The charge call-form in Money

Market Contract Input screen is enhanced to display the external pricing component and the amount picked up

from FCUBS for RP.

NOTE: All fields marked with a red asterisk (*) are mandatory.

1. On the **Money Market Contract Input** screen, click the **Charges** tab to view the External Pricing component details and the system picks up the rate from FCUBS for RP.

STEP RESULT: The system displays the Charge Details screen



Charge Details Contract Reference *	×
Contract Reference *	
Details	
External Pricing	
K ≪ 1 0f 1 >> x Go	=
ESN Component Currency Amount Rate	^
	V
	Ot. Put

If the user enables External Pricing for Charge component, the system picks up the rate or amount based on the benefit plan and the schemes.

3.1.3 Relationship Pricing for Exchange Rate

The process of relationship pricing for Exchange Rate is explained below:

• If the user enables the External Pricing for the exchange rate, the system picks up the RP rate which can be a

variance rate based on the variance rule and benefit plan mapped for the product.

3.2 List of Glossaries - Relationship Pricing for Money Market

MMDTRONL

Money Market contract Input - Relationship Pricing for Interest (p. 14)

4. Relationship Pricing in Foreign Exchange

This topic contains the following subtopics:

1) Introduction

4.1 Introduction

Relationship Pricing (RP) in Foreign Exchange (FX) is applicable for Charges.

This section contains following sub-topics:

1) Relationship Pricing for Charges

4.1.1 Relationship Pricing for Charges

This topic describes the systematic instruction for relationship pricing for Charges. The interest call-form in **Foreign Exchange Contract Input** screen is enhanced to display the external pricing component and the system pick up the amount from FCUBS for RP.

NOTE: All fields marked with a red asterisk (*) are mandatory.

1. On the Home page, enter **FXDTRONL** in the text box, and then click the next arrow. STEP RESULT: **Foreign Exchange Contract Input** screen is displayed.

eign Exchange Contract In	put		-
ew Enter Query			
			^
Version Number	< Of		
	Previous	Next	
Product Code	*		
Product Description			
Source			
External Swan Reference			
ain Rollover Instructions	Netting Revaluation Details	s Non Deliverable Forwards	~
	Netting Revaluation Details		
Counterparty	*	Deal Type 🔍 Buy	
Counter Party Name		Sell	
		Bought Amount *	
Booking Date		Bought Value date	
Option Date		Sold Currency *	
Broker		Sold Amount *	
Dealer		Sold Value Date YYYY-MM-DD	
Leg Number		Deal Rate	
		Calculate/Decalculate	
Internal Remarks			
ther Details			
	Auto Liquidato	Customer Spread	
	Payment on confirmation	Spread Definition	
	Continuous Linked Settle	ements Eligible Base Rate	
		Local Currency Equivalent	
clude from Continuous Linked	PHON	Outstanding Balance	
Trading Platform Id		Deal Input Time	
		Partition and hardward and Phalana	
ack limits/Risk		Settlement instruction Pickup	
Risk Percentage	LIMIUS/RISK tracking	Number(Buy)	
Risk Weighted Amount		Settlement Instruction Description	
		Settlement Sequence	
		Settlement Instruction Description	
	Track Settlement Risk	Settlement Risk Credit Line	
	Track Pre-settlement Ris	k Pre-Settlement Risk Credit Line	
	Track Weighted Risk	Weighted Risk Credit Line	
nts Settlement Advice	s Messages Charges	s Tax MIS Fields Brokerage Option Change Log FX Linkage	
day Preferences Split			
Maker Id	Da	te Time Authorization Status	E.
Checker Id	Da	te Time Contract Status	EX

Figure 4.1: Foreign Exchange Contract Input

2. On the **Foreign Exchange Contract Input** screen, click the **Charges** tab to display the external pricing component details.

STEP RESULT: The Charge Details screen is displayed.



Figuro	4 2.	Chargo	Dotaile

Charge De	etails						×
Eve Details	Contract Reference	er					× ,
External P	ricing						
🕷 < 1 Of	1 ▶ א	Go					æ
~	ESN	Component	Currency	Amount	Rate		
							^
							~ .
						Ok	Exit

- If the user enables External Pricing for Charge component, the system picks up the rate or amount based on the benefit plan and the schemes.
- The special pricing for the RP customer is valid based on the validity maintained at Relationship Pricing Scheme Maintenance.
- When the RP flag at the customer level is modified, only the new contracts can be priced based on the flag.

4.2 List of Glossaries - Relationship Pricing for Foreign Exchange

FXDTRONL

Foreign Exchange contract Input - Relationship Pricing for Charges (p. 18)

5. Relationship Pricing in Derivatives

This topic contains the following subtopics:

1) *Introduction*

5.1 Introduction

Relationship Pricing (RP) in Derivatives (DV) is applicable for Interest and charges.

This section contains following sub-topics:

- 1) Relationship Pricing for Interest
- 2) Relationship Pricing for Charges

5.1.1 Relationship Pricing for Interest

This topic describes the systematic instruction on relationship pricing for Interest. The interest call-form in Contract Input screen is enhanced to display the external pricing component and the system pick up the rate from FCUBS for RP.

NOTE: All fields marked with a red asterisk (*) are mandatory.

1. On the Home page, enter **DVDTRONL** in the text box, and then click the next arrow. STEP RESULT: The **Contract Input** screen is displayed.



Figure 5.1: Contr	act Input			
Contract Input	· ·			- ×
New Enter Query				
Product	Reference Number *	*	Version Number	Of Previous Next
Product Description	External Reference		Source Code Type	FLEXCUBE
Reject Reason	Deal Input Time		Type Description	
Swaption Reference	P			
Main Detail Additional Termination D	etails			
Counterparty	Trade Date *	YYYY-MM-DD		Liquidate Past Schedules
Description	Booking Date *	YYYY-MM-DD	Broker	
Settlement Account Branch	Value Date *	YYYY-MM-DD	Dealer	
Account	Maturity Date *	YYYY-MM-DD	Exchange Rate	
Contract Type Hedge Trade	Buy or Sell	Buy Sell	Remarks	
In Lea				
In Leg Currency	Rate Type	~	Rate Code	
Description	Rate Source		Tenor Code	
In Principal Amount *	Rate		Spread	
			Flat Amount	
Out Leg	Rate Type	~	Rate Code	
Out Leg Currency	Rate Source		Tenor Code	
Description	Rate		Spread	
Out Principal Amount *			Flat Amount	
Event Brokerage Settlements /	Advice Charges Tax MIS Fields Holid	lay Preferences Split	Principal Interest Sub Agreement	
Input By	Authorized By	Status		
Date Time	Date Time	Authorization Status		Exit

2. On the **Contract Input** screen, click the **Interest** tab to display the external pricing component details. STEP RESULT: The **Derivative Contract Interest Details** screen is displayed.

Figure 5.	2: Derivatives Co	ontract Interest D	etails			
Derivatives Contract Intere	st Details					×
Contract Reference						
					1.0	
					10	F 1 🕨
Leg Type						
Component						
Main Schedule Revision						
Accrual Details			Liquidation Details			
	Accrual Required		•	Auto Settlement		
Numerator Method	30-US ~		Numerator Method	Actual ~		
Denominator Method	\checkmark		Denominator Method	Actual 🗸		
Denominator Basis	~		Denominator Basis	~		
	Include To Date			Include To Date		
Payment Dotails						
Rate Depeminator Paria	×.	Discount D-t-			Discount Auto Dickup	
Rate Denominator Basis	~	Discount Rate Source		Discount Tenor Code	Discount Auto Pickup	
Discount Pate Pasia	×	Discount Rate Code		Discount Rate Spread		
Discount Nate Basis	· · · · ·			Floating Component		
Internet Date Datella						
Deta Tura		Data Cada		Tanas Cada		
Interest Pate	~	Rate Code		Interest Spread		
Interest Rate	Main Component	Nate Oource	Waived	Flat Amount		
	india component				Negative Interest Allowed	d
				Negative Class Code		
					Net Negative Interest	
	Alternative Risk-Free Rate		External Pricing			
- Alternative Risk-Free F	Pate Preferences					
	Lookback	Lookback Days		Base Computation Method	\sim	
	Payment Delay	Payment Delay Days		Spread/Margin Computation	~	
	Interest Rollover	Lockout Days		Method Spread Adi Computation	~	
	Last Reset	Spread Adjustment		Method		
	Last Recent Plain			RFR Rounding Unit		
	Rate Compounding					
	Index Value Observation Shift					
External Pricing						
	Go	Interest Correct				+ - 12
Component	Kate	merest Spread				
Manufatarat I Manufati						
view Interest View Revisi	on					
						Ok Exit

- If the user enables External Pricing for the interest component, the system picks up the rate or variance based on the benefit plans and the schemes.
- For a CCS deal, RP is applicable for Interest rate, and Charges. For IRS and FRA deals, RP is appli-• cable for Interest rate and Charges.
- For a DV product, the user can enable external pricing for IN leg or OUT leg, or both legs



5.1.2 Relationship Pricing for Charges

This topic describes the systematic instruction on relationship pricing for Charges. The charge call-form in Contract

Input screen is enhanced to display the external pricing component and the amount picked up from FCUBS for RP.

NOTE: All fields marked with a red asterisk (*) are mandatory.

1. On the **Contract Input** screen, click the **Charges** tab to view the External Pricing component details and the system picks up the rate from FCUBS for RP.

STEP RESULT: The system displays the Charge Details screen

Figure 5.3: Charge Details

If the user enables External Pricing for Charge component, the system picks up the rate or amount based on the benefit plan and the schemes.

5.2 List of Glossaries - Relationship Pricing for Derivatives

DVDTRONL

Contract Input - Relationship Pricing for Interest (p. 22)

6. Relationship Pricing in Over the Counter Options

This topic contains the following subtopics:

1) Relationship Pricing for Charges

6.1 Introduction

Relationship Pricing (RP) in Over the Counter Options (OT) is applicable for Charges.

This section contains following sub-topics:

1) Relationship Pricing for Charges

6.1.1 Relationship Pricing for Charges

This topic describes the systematic instruction for relationship pricing for Charges. The interest call-form in **Options Contract Input** screen is enhanced to display the external pricing component and the system pick up the amount from FCUBS for RP.

NOTE: All fields marked with a red asterisk (*) are mandatory.

1. On the Home page, enter **OTDTRONL** in the text box, and then click the next arrow. STEP RESULT: **Options Contract Input** screen is displayed.



Options Contract Input	•	•				- ×
New Enter Query						
Product		External Reference		< Of		
Product Description		Contract Reference *		Previous Ne:	xt	
Product Type Description		User Reference				
Product Type		Source	FLEXCUBE			
	P	Reversed Reference				
Main Currency Options I	nterest Rate Options Contract Detail	s Reject Reason				
						^
Counterparty	*	Currency *		Contract Type	Hedge	
		Counter Currency		During Call	Trade	
Trade Date	* YYYY-MM-DD	Strike Price		Buy or Seil	Sell	
Booking Date		Contract Amount *				
Value Date	* YYYY-MM-DD	Broker				
Maturity Date	* YYYY-MM-DD	Tenor *				
Settlement Account Branch		Deal Input Time				
Settlement Account						
Premium Details				5	•	
Premium Currency	*	Inception Fair Value *		Expiration Style	European	
Option Premium		Inception Time Value			Bermudan	
Premium Percent		inception intrinsic value		Earliest Exercise Date		
Premium Pay Date	* YYYY-MM-DD					
Notional & Risk Weighted	d Limits	Limits		Maturity Holiday Details		
	Notional Limit Tracking		Limits Tracking Required	Holiday Treatment	lanore v	
Notional Line Code			Fair Value Limits Tracking	Holiday Currency		
	Risk Weighted Limits Tracking		Governed By Master Agreement	Financial Center		
Risk Weighted Line Code		Master Agreement Code		Holiday Movement	Forward	
Risk Percent		Line Code		,	Backward	
Risk Weighted Amount		Interest Exposure		Pamarka	Move Across Months	
		Foreign Exchange Exposure		Remarks		
		r oreign Exchange Exposure				~
Events Bermudan Sch	Interest Schedule Brokerage	Settlement Advices Cha	rge Tax MIS Fields He	oliday Preferences Split		
Input By		Authorized By		Contract Status		Exit
Date Time		Date Time		Auth	orized	Exit

Figure 6.1: Options Contract Input

2. On the **Options Contract Input** screen, click the **Charges** tab to display the external pricing component details.

STEP RESULT: The Charge Details screen is displayed.

Figure 6.2: Charge Details

Charge I	Details					×
	Contract Reference *					
Details						
External	Pricing					
K ◀ 1	Of 1 🕨 🗎	Go				==
~	ESN	Component	Currency	Amount	Rate	
						Ok Exit

• If the user enables External Pricing for Charge component, the system picks up the rate or amount based on the benefit plan and the schemes.

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- The special pricing for the RP customer is valid based on the validity maintained at Relationship Pricing Scheme Maintenance.
- When the RP flag at the customer level is modified, only the new contracts can be priced based on the flag.

6.2 List of Glossaries - Relationship Pricing for OT

OTDTRONL

Options contract Input - Relationship Pricing for Charges (p. 26)

7. Relationship Pricing in Security Repo

This topic contains the following subtopics:

1)

7.1 Introduction

Relationship Pricing (RP) in Security Repo (SR) is applicable for Interest and charges.

This section contains following sub-topics:

- 1) Relationship Pricing for Interest
- 2) Relationship Pricing for Charges

7.1.1 Relationship Pricing for Interest

This topic describes the systematic instruction on relationship pricing for Interest. The interest call-form in Contract Input screen is enhanced to display the external pricing component and the system pick up the rate from FCUBS for RP.

NOTE: All fields marked with a red asterisk (*) are mandatory.

1. On the Home page, enter **SRDTRONL** in the text box, and then click the next arrow. STEP RESULT: **Security Repo Contract Online** screen is displayed.

Securities Repo Contract Online	-
New Enter Query	
Product Code *	Version Number 4 Of
Product Description	
	Contract Reference Number *
	User Reference Number
Source	External Reference Number
Dealer	Reversal reference Number
Broker	Outstanding Amount
Deal Input Time	
Reject Reason	
Contract Schedules Rollover Preferences ESMA Details	
Customer Number *	Interest Period Basis Include From Date V
Customer Name	Payment Method 🗸
Currency *	Schedule Type
Amount *	Tax Scheme
Local Currency Amount	Contract Derived Status
Line	Remarks
Settlement Details	Dates and Maturity
Debit Branch	Original Start Date
Debit Account	Booking Date 9999-MM-dd
Debit account Description	Value Date * yyyy-MM-dd
Credit Branch	User Maturity Date yyy-MM-dd
Credit Account	Maturity Date yyyy-MM-dd
Credit Account Description	Notice Days
Liquidation Auto	Intra Day 1999-MM-dd
Manual Dellever Allewood Yes	Tenor
Rounding Details	Maturity Type Fixed Notice Call
- Rounding Required	Perceting Details
Rounding Rule Truncate V	
Decimals	Currency
Units	Amount
	Outstanding Amount
vents Brokerage Effective Interest Rate Accrual L	nked Entities Collateral-Netting Change Log Revision Details Repo Reverse Repo Settlement Split
Input By	Checker
Date Time	Date Time
	Authorization Status
Contract Status	Aumorization Status

Figure 7.1: Security Repo Contract Online

2. On the **Security Repo Contract Online** screen, click the **Interest** tab to display the external pricing component details.

STEP RESULT: The ICCF screen is displayed.



toin View Details				
View Details				
	≼ 1	Of 1 Amount		
Componen	t	Component Description		
Currency		Accrued Amount		
Even	t	Event Description		
	Waived		 Accrual Required 	
Rate Type	•	Spread		
Maximum Rate		Denominator Basis	\sim	
Minimum	1	Basis 366	\sim	
Grace Period	×	Minimum Spread		
	Discount	Maximum Spread		
No Interest/Profi	t	Customer Margin		
Rate	9	Effective Interest Rate		
Rate Code	•		Negative Interest Allowed	
Spread Adjustmen	t		External Pricing	
oating Rate Details				
Interest/Profit Basis	s ~	Rate Calculation Type	~	
Reset Teno	r	Code Usage	~	
Indicato			Alternative Risk-Free Rate	
Fixing Date Movemen		Rate Fixing Days		
-				
Alternative Risk-Free Rat	e Preferences			
	Lookback	Lookback Days		
	Lookback Payment Delay	Lookback Days Payment Delay Days		
	Lookback Payment Delay Lockout Interest / Profit Rollover	Lookback Days Payment Delay Days Lockout Days		
	Lookback Payment Delay Lockout Interest / Profit Rollover Last Reset	Lookback Days Payment Delay Days Lockout Days Base Computation Method	~	
	Lookback Payment Delay Lockout Interest / Profit Rollover Last Reset Last Recent Plain	Lookback Days Payment Delay Days Lockout Days Base Computation Method Spread/Margin Computation	* *	
	Lookback Payment Delay Lockout Interest / Profit Rollover Last Reset Last Recent Plain Index Value	Lookback Days Payment Delay Days Lockout Days Base Computation Method Spread/Margin Computation Method Spread Adj Computation Method		
	Lookback Payment Delay Lockout Interest / Profit Rollover Last Reset Last Recent Plain Index Value Rate Compounding Observation Shift	Lookback Days Payment Delay Days Lockout Days Base Computation Method Spread/Margin Computation Method Spread Adj Computation Method Rate Compounding Method	> > > >	
	Lookback Payment Delay Lockout Interest / Profit Rollover Last Reset Last Recent Plain Index Value Rate Compounding Observation Shift	Lookback Days Payment Delay Days Lockout Days Base Computation Method Spread/Margin Computation Method Spread Adj Computation Method Rate Compounding Method RFR Rounding Unit	> > >	
ernal Pricing	Lookback Payment Delay Lockout Interest / Profit Rollover Last Reset Last Recent Plain Index Value Rate Compounding Observation Shift	Lookback Days Payment Delay Days Lockout Days Base Computation Method Spread/Margin Computation Method Spread Adj Computation Method Rate Compounding Method RFR Rounding Unit	 ✓ ✓ ✓ ✓ 	
mal Pricing	Lookback Payment Delay Lockout Interest / Profit Rollover Last Reset Last Recent Plain Index Value Rate Compounding Observation Shift	Lookback Days Payment Delay Days Lockout Days Base Computation Method Spread/Margin Computation Method Spread Adj Computation Method Rate Compounding Method RFR Rounding Unit	* * *	+ - =

If the user enables External Pricing for the interest component, the system picks up the rate or variance based on the benefit plans and the schemes.

•



7.1.2 Relationship Pricing for Charges

This topic describes the systematic instruction on relationship pricing for Charges. The charge call-form in Securi-

ties Repo Contract Online screen is enhanced to display the external pricing component and the amount picked up from FCUBS for RP.

NOTE: All fields marked with a red asterisk (*) are mandatory.

1. On the **Security Repo Contract Online** screen, click the **Charges** tab to view the External Pricing component details and the system picks up the rate from FCUBS for RP.

STEP RESULT: The system displays the Charge Details screen

Figure 7.3: Charge Details

Charg	e Details					×
	Contract Reference *					
Details	1					
Extern	nal Pricing					
₩ ◄	1 Of 1 🕨 🗎	Go				==
\checkmark	ESN	Component	Currency	Amount	Rate	
						Ok Exit

If the user enables External Pricing for Charge component, the system picks up the rate or amount based on the benefit plan and the schemes.

7.2 List of Glossaries - Relationship Pricing for Security Repo

SRDTRONL

Contract Input - Relationship Pricing for Interest (p. 29)



8. Annexure A - EDE SQL Expression for RP Module

This topic contains the following subtopics:

1) EDE SQL Expression

8.1 EDE SQL Expression

The EDE value is derived using a SQL query on Oracle FLEXCUBE database, which returns a single value. The below table describes the EDE Code and the EDE SQL Expression to use in **Treasury External Data Element**

EDE Code	EDE Description	EDE Data Type	Module ID	EDE Expression
SDE_SOLD _AMOUNT	Sold Amount	Numeric	FX	SELECT sold_amount FROM fxtb_contract_master WHERE contract_ref_no = 'CONTREFNO_' and event_seq_no = (SELECT MAX(event_seq_no) FROM fxtb_contract_master WHERE contract_ref_no = 'CONTREFNO')
SDE_SOLD _CCY	Sold Currency	String	FX	SELECT SOLD_CCY FROM fxtb_contract_master WHERE contract_ref_no = 'CONTREFNO_' and event_seq_no = (SELECT MAX(event_seq_no) FROM fxtb_contract_master WHERE contract_ref_no = 'CONTREFNO')
SDE_BOT_ AMOUNT	Bought Amount	Numeric	FX	SELECT bot_amount FROM fxtb_contract_master WHERE contract_ref_no = 'CONTREFNO_' and event_seq_no = (SELECT MAX(event_seq_no) FROM fxtb_contract_master WHERE contract_ref_no = 'CONTREFNO_')

Table 1: EDE SQL Expressions



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EDE Code	EDE Description	EDE Data Type	Module ID	EDE Expression
SDE_BOT_ CCY	Bought Currency	String	FX	SELECT BOT_CCY FROM fxtb_contract_master WHERE contract_ref_no = 'CONTREFNO_' and event_seq_no = (SELECT MAX(event_seq_no) FROM fxtb_contract_master WHERE contract_ref_no = 'CONTREFNO_')
SDE_AMO UNT	Amount	Numeric	MM	SELECT amount FROM ldtb_tr_contract_master WHERE contract_ref_no = 'CONTREFNO' and version_no = (SELECT MAX(version_no) FROM LDTB_TR_CONTRACT_MA STER WHERE contract_ref_no = 'CONTREFNO')
SDE_BK_D ATE	Booking Date	Date	MM	SELECTbookin_dateFROMldtb_tr_contract_masterWHERE contract_ref_no ='CONTREFNO_' andversion_no = (SELECTMAX(version_no)LDTB_TR_CONTRACT_MASTERWHEREcontract_ref_no ='CONTREFNO_')
SDE_CUST OMER	Customer	String	MM	SELECT counterparty FROM Idtb_tr_contract_master WHERE contract_ref_no = 'CONTREFNO_' and version_no = (SELECT MAX(version_no) FROM LDTB_TR_CONTRACT_MA STER WHERE contract_ref_no = 'CONTREFNO_')



EDE Code	EDE Description	EDE Data Type	Module ID	EDE Expression
SDE_CUR RENCY	Currency	String	MM	SELECT Currency FROM Idtb_tr_contract_master WHERE contract_ref_no = 'CONTREFNO_' and version_no = (SELECT MAX(version_no) FROM LDTB_TR_CONTRACT_MA STER WHERE contract_ref_no = 'CONTREFNO_')
SDE_VAL_ DATE	Value Date	Date	MM	SELECT Value_Date FROM Idtb_tr_contract_master WHERE contract_ref_no = 'CONTREFNO_' and version_no = (SELECT MAX(version_no) FROM LDTB_TR_CONTRACT_MA STER WHERE contract_ref_no = 'CONTREFNO_')
SDE_PRO DUCT	Product	String	MM	SELECT Product FROM Idtb_tr_contract_master WHERE contract_ref_no = 'CONTREFNO' and version_no = (SELECT MAX(version_no) FROM LDTB_TR_CONTRACT_MA STER WHERE contract_ref_no = 'CONTREFNO')
SDE_CUST OMER1	Customer	String	DV	SELECT counterparty FROM dvtbs_contract_master WHERE contract_ref_no = 'CONTREFNO_' and version_no = (SELECT MAX(version_no) FROM dvtbs_contract_master WHERE contract_ref_no = 'CONTREFNO_')



EDE Code	EDE Description	EDE Data Type	Module ID	EDE Expression
SDE_INLE GAMT	IN LEG Amount	Numeric	DV	SELECT IN_PRN_AMOUNT FROM DVTB_CONTRACT_MAST ER WHERE contract_ref_no = 'CONTREFNO_' and version_no = (SELECT MAX(version_no) FROM DVTB_CONTRACT_MAST ER WHERE contract_ref_no = 'CONTREFNO_')
SDE_OUTL EGAMT	OUT LEG Amount	Numeric	DV	SELECT OUT_PRN_AMOUNT FROM DVTB_CONTRACT_MAST ER WHERE contract_ref_no = 'CONTREFNO_' and version_no = (SELECT MAX(version_no) FROM DVTB_CONTRACT_MAST ER WHERE contract_ref_no = 'CONTREFNO_')
SDE_CUST _OT	Customer	String	OT	SELECT counterparty FROM Ottbs_Contract_Master WHERE contract_ref_no = 'CONTREFNO' and version_no = (SELECT MAX(version_no) FROM Ottbs_Contract_Master WHERE contract_ref_no = 'CONTREFNO')
SDE_CUST _SR	SDE_CUST_SR	String	SR	SELECT Counterparty FROM Idtb_tr_contract_master WHERE contract_ref_no = 'CONTREFNO' and version_no = (SELECT MAX(version_no) FROM LDTB_TR_CONTRACT_MA STER WHERE contract_ref_no = 'CONTREFNO')

EDE Code	EDE Description	EDE Data Type	Module ID	EDE Expression
SDE_AMT_ SR	SDE_AMT_SR	Numeric	SR	SELECT amount FROM Idtb_tr_contract_master WHERE contract_ref_no = 'CONTREFNO' and version_no = (SELECT MAX(version_no) FROM LDTB_TR_CONTRACT_MA STER WHERE contract_ref_no = 'CONTREFNO')

NOTE: Ensure to use <u>CONTREFNO</u> in place of contract reference number in EDE expression.

9. Function ID - Glossary

IFDTRPRM

List of Glossaries - Relationship Pricing Integration (p. 13)

TRDEDEMT

List of Glossaries - Relationship Pricing Integration (p. 13)

TRDEXTCO

List of Glossaries - Relationship Pricing Integration (p. 13)

STDTRCIF

List of Glossaries - Relationship Pricing Integration (p. 13)

MMDTRONL

List of Glossaries - Relationship Pricing for Money Market (p. 17)

FXDTRONL

List of Glossaries - Relationship Pricing for Foreign Exchange (p. 20)

DVDTRONL

List of Glossaries - Relationship Pricing for Derivatives (p. 25)

OTDTRONL

List of Glossaries - Relationship Pricing for OT (p. 28)

SRDTRONL

List of Glossaries - Relationship Pricing for Security Repo (p. 29)