



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

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.

Table 1.2: Abbreviations and Acronyms

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
MM	Money Market
OBTR	Oracle Banking Treasury Management

Abbreviations or Acronyms	Definition
OT	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:

Table 1.3: Icons

Icons	Function
	Exit
	Add row
	Delete row
	Option List

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

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 Management 5) Prerequisites in Oracle FLEXCUBE Banking 6) Integration Architecture 7) Integration Process 8) Integration of Pricing Components 9) Assumptions
Relationship Pricing in Money Market	Explains the Relationship Processing in Money Market (MM). 1) Relationship Processing for Interest 2) Relation Pricing for Charges
Relationship Pricing in Foreign Exchange	Explains the Relationship Processing in Foreign Exchange. 1) Relationship Pricing for Charges
Relationship Pricing in Derivatives	Explains the Relationship Processing in 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 Repo	Explains the Relationship Processing in Security 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 2.1: Integration Parameter

Table Name	Parameter Name	Parameter Value
CSTB_PARAM	PRICING_INTEGRATION	Y

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.

- 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

- 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](#).

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.

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

Table 2.3: Treasury Interface Parametrization Maintenance - Parameter Description

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.xml
RESPONSE_XSL	Specify the response XSL template. Example: RPcommon_response.xml
TIME_OUT	Specify the Timeout value in milliseconds. Example: 5000

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.

- 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

- 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](#).

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 element 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 .

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

- 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.

Table 2.5: Treasury External Pricing Component Maintenance - Field Description

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 element code.

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.

- 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.

Figure 2.4: Treasury Customer Additional Details Maintenance

- 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](#).

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.

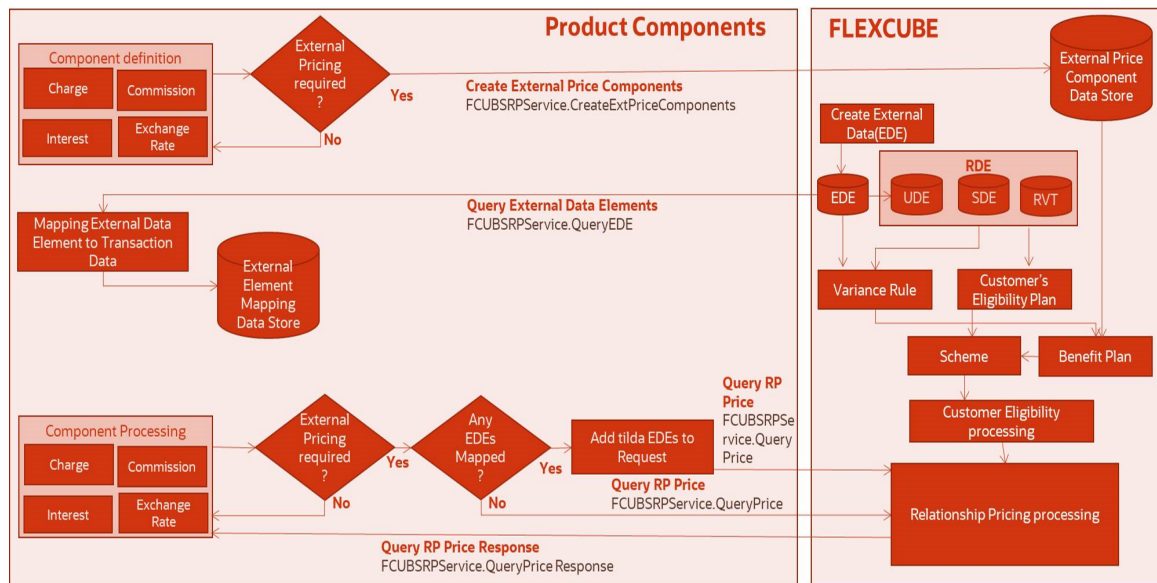
2.5 Prerequisites in Oracle FLEXCUBE Banking

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:

Table 2.8: Rate Types

Type	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.

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

Type	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.

Figure 3.1: Money Market Contract Input

The screenshot displays the 'Money Market Contract Input' window with the following sections:

- Contract Information:** Product Code, Product Description, Source, Dealer, Broker, Deal Input Time, Version Number (with navigation arrows), Contract Reference Number, User Reference Number, External Reference Number, Reversal Reference Number, Outstanding Amount, Reject Reason, Settlement Status, and Confirmation Status.
- Customer Information:** Customer Number, Customer Name, Currency, Amount, Local Currency Equivalent, and Line.
- Settlement Details:** Debit Branch, Debit Account, Debit Account Description, Credit Branch, Credit Account, Credit Account Description, Liquidation (Auto/Manual), Verify funds before auto liquidation, and Rollover Allowed (Yes/No).
- Dates and Maturity:** Trade Date, Original Start Date, Booking Date, Value Date, User Maturity Date, Maturity Date, Notice Days, Intra Day, Tenor, and Maturity Type (Fixed/Notice/Call).
- Reporting Details:** Reporting Currency, Reporting Amount, and Outstanding Balance.
- Interest Rates/Amounts:** Rate Type (Floating), Rate Code, Rate, Minimum Rate, Maximum Rate, and Interest Amount.
- Interest Margin/Spread:** Margin, Spread, Minimum Spread, Maximum Spread, Customer Margin, and Effective Rate.
- Settlement Instruction Pickup:** Settlement Sequence Number and Settlement Instruction Desc.
- Navigation and Status:** A bottom bar contains tabs for Events, Brokerage, Effective Interest Rate, Change Log, Revision Details, Settlement, Split, Messages, Interest, and Charges. Below these are fields for Input By, Date Time, Checker, Date Time, Contract Status, Authorization Status, and an Exit button.

- 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.

Figure 3.2: ICCF

- 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

Figure 3.3: Charge Details

Charge Details

Contract Reference *

Details

External Pricing

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.

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.

Figure 4.1: Foreign Exchange Contract Input

Foreign Exchange Contract Input

New Enter Query

Version Number Of Previous Next

Product Code *

Product Description

Source

External Swap Reference

Main Rollover Instructions Netting Revaluation Details Non Deliverable Forwards

Counterparty *

Counter Party Name

Booking Date

Option Date

Broker

Dealer

Leg Number

Linked Deal Details

Internal Remarks

Other Details

☐ Auto Liquidate

☐ Payment on confirmation

☐ Continuous Linked Settlements Eligible

Exclude from Continuous Linked Settlements

Dealing Method

Trading Platform Id

Track limits/Risk

☐ Limits/Risk tracking

Risk Percentage

Risk Weighted Amount

☐ Track Settlement Risk

☐ Track Pre-settlement Risk

☐ Track Weighted Risk

Deal Type ☒ Buy ☐ Sell

Bought Currency *

Bought Amount *

Bought Value date

Sold Currency *

Sold Amount *

Sold Value Date

Deal Rate

Customer Spread

Spread Definition

Base Rate

Local Currency Equivalent

Outstanding Balance

Deal Input Time

Settlement Instruction Pickup

Settlement Sequence Number(Buy)

Settlement Instruction Description

Settlement Sequence Number(Sold)

Settlement Instruction Description

Settlement Risk Credit Line

Pre-Settlement Risk Credit Line

Weighted Risk Credit Line

Events | Settlement | Advices | Messages | Charges | Tax | MIS | Fields | Brokerage | Option | Change Log | FX Linkage |

Holiday Preferences | Split

Maker Id Date Time Authorization Status

Checker Id Date Time Contract Status

- 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.

Figure 4.2: Charge Details

Charge Details

Contract Reference *

Event Sequence Number

Details

External Pricing

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.
- 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: Contract Input

Contract Input

New Enter Query

Product P

Product Description

Reject Reason

Swap Reference P

Reference Number *

User Reference

External Reference

Reversed Reference

Deal Input Time

Version Number Of Previous Next

Source Code FLEXCUBE

Type

Type Description

Main Detail Additional Termination Details

Counterparty

Description

Settlement Account Branch

Account

Contract Type ☐ Hedge ☐ Trade

Resettable Leg None

In Leg

In Leg Currency

Description

In Principal Amount *

Out Leg

Out Leg Currency

Description

Out Principal Amount *

Rate Type

Rate Source

Rate

Rate Type

Rate Source

Rate

Trade Date * YYYY-MM-DD

Booking Date * YYYY-MM-DD

Value Date * YYYY-MM-DD

Maturity Date * YYYY-MM-DD

Buy or Sell ☐ Buy ☐ Sell

Liquidate Past Schedules ☐

Broker

Dealer

Exchange Rate

Remarks

Default

Event | Brokerage | Settlements | Advice | Charges | Tax | MIS | Fields | Holiday Preferences | Split | Principal | Interest | Sub Agreement

Input By Authorized By Status

Date Time Date Time Authorization Status

Exit

- 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 Contract Interest Details

Derivatives Contract Interest Details

Contract Reference _____

Leg Type _____

Component _____

1 Of 1

Main | Schedule | Revision

Accrual Details

Accrual Required ☐ 30-US

Numerator Method _____

Denominator Method _____

Denominator Basis _____

☐ Include To Date

Liquidation Details

Auto Settlement ☐ Actual

Numerator Method _____

Denominator Method _____

Denominator Basis _____

☐ Include To Date

Payment Details

Rate Denominator Basis _____

Payment Method _____

Discount Rate Basis _____

Discount Rate _____

Discount Rate Source _____

Discount Rate Code _____

Discount Tenor Code _____

Discount Rate Spread _____

Floating Component _____

☐ Discount Auto Pickup

Interest Rate Details

Rate Type _____

Interest Rate _____

☐ Main Component

Rate Code _____

Rate Source _____

☐ Waived

Tenor Code _____

Interest Spread _____

Flat Amount _____

☐ Negative Interest Allowed

Negative Class Code _____

☐ Net Negative Interest

☐ Alternative Risk-Free Rate

☐ External Pricing

Alternative Risk-Free Rate Preferences

☐ Lookback

☐ Payment Delay

☐ Lockout

☐ Interest Rollover

☐ Last Reset

☐ Last Recent

☐ Plain

☐ Rate Compounding

☐ Index Value

☐ Observation Shift

Lookback Days _____

Payment Delay Days _____

Lockout Days _____

Spread Adjustment _____

Base Computation Method _____

Spread/Margin Computation Method _____

Spread Adj Computation Method _____

RFR Rounding Unit _____

External Pricing

1 Of 1

Go

☐ Component

Rate

Interest Spread

View Interest | View Revision

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 applicable 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.

Figure 6.1: Options Contract Input

The screenshot shows the 'Options Contract Input' window with the following sections:

- Product Information:** Product, Product Description, Product Type Description, Product Type (with a dropdown arrow).
- External Reference:** External Reference, Contract Reference *, User Reference, Source (FLEXCUBE), Reversed Reference, Reject Reason.
- Navigation:** Previous, Of, Next.
- Tabs:** Main (selected), Currency Options, Interest Rate Options, Contract Details.
- Contract Details:** Counterparty *, Trade Date * (YYYY-MM-DD), Booking Date (YYYY-MM-DD), Value Date * (YYYY-MM-DD), Maturity Date * (YYYY-MM-DD), Settlement Account Branch, Settlement Account.
- Premium Details:** Premium Currency *, Option Premium, Premium Percent, Premium Pay Date * (YYYY-MM-DD), Inception Fair Value *, Inception Time Value, Inception Intrinsic Value.
- Notional & Risk Weighted Limits:** Notional Line Code, Risk Weighted Line Code, Risk Percent, Risk Weighted Amount, Notional Limit Tracking, Risk Weighted Limits Tracking.
- Limits:** Limits Tracking Required, Fair Value Limits Tracking, Governed By Master Agreement, Master Agreement Code, Line Code, Current Value, Interest Exposure, Foreign Exchange Exposure.
- Maturity Holiday Details:** Expiration Style (American, European, Bermudan), Earliest Exercise Date (YYYY-MM-DD), Holiday Treatment (Ignore), Holiday Currency, Financial Center, Holiday Movement (Forward, Backward, Move Across Months), Remarks.
- Footer:** Input By, Authorized By, Contract Status (Authorized), Exit.

- 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

The screenshot shows the 'Charge Details' window with the following sections:

- Contract Reference:** Contract Reference *.
- Tabs:** Details (selected).
- External Pricing:** 1 Of 1, Go button.
- Table:**

ESN	Component	Currency	Amount	Rate
- Footer:** 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.

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.

Figure 7.1: Security Repo Contract Online

Securities Repo Contract Online

New Enter Query

Product Code *
Product Description
Source
Dealer
Broker
Deal Input Time
Reject Reason

Version Number ◀ Of ▶

Contract Reference Number *
User Reference Number
External Reference Number
Reversal reference Number
Outstanding Amount

Contract Schedules Rollover Preferences ESMA Details

Customer Number *
Customer Name
Currency *
Amount *
Local Currency Amount
Line

Interest Period Basis Include From Date
Payment Method
Schedule Type
Tax Scheme
Contract Derived Status
Remarks

Settlement Details

Debit Branch
Debit Account
Debit account Description
Credit Branch
Credit Account
Credit Account Description

Liquidation ☐ Auto ☐ Manual
Rollover Allowed ☐ Yes ☐ No

Dates and Maturity

Original Start Date yyyy-MM-dd
Booking Date yyyy-MM-dd
Value Date * yyyy-MM-dd
User Maturity Date yyyy-MM-dd
Maturity Date yyyy-MM-dd
Notice Days
Intra Day yyyy-MM-dd
Tenor
Maturity Type ☐ Fixed ☐ Notice ☐ Call

Rounding Details

Rounding Required
Rounding Rule Truncate
Decimals
Units

Reporting Details

Currency
Amount
Outstanding Amount

Events | Brokerage | Effective Interest Rate | Accrual | Linked Entities | Collateral-Netting | Change Log | Revision Details | Repo | Reverse Repo | Settlement | Split

Input By
Date Time
Contract Status

Checker
Date Time
Authorization Status

Exit

- 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.

Figure 7.2: ICCF

ICCF

Contract Reference

Main View Details

1 Of 1

Component

Currency

Event

Rate Type

Maximum Rate

Minimum

Grace Period

No Interest/Profit

Rate

Rate Code

Spread Adjustment

Amount

Component Description

Accrued Amount

Event Description

Accrual Required

Spread

Denominator Basis

Basis 366

Minimum Spread

Maximum Spread

Customer Margin

Effective Interest Rate

Negative Interest Allowed

External Pricing

Floating Rate Details

Interest/Profit Basis

Reset Tenor

Indicator

Fixing Date Movement

Rate Calculation Type

Code Usage

Alternative Risk-Free Rate

Rate Fixing Days

Alternative Risk-Free Rate Preferences

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

External Pricing

1 Of 1

Go

Component	Rate	Rate Code	Interest Spread
☒			

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.

7.1.2 Relationship Pricing for Charges

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

The screenshot shows a window titled "Charge Details". At the top, there is a field for "Contract Reference *" with a red asterisk indicating it is mandatory. Below this is a "Details" tab. Under the "Details" tab, there is an "External Pricing" section. This section includes a "Go" button and a table. The table has a header row with columns: "ESN", "Component", "Currency", "Amount", and "Rate". The table body is currently empty. At the bottom right of the window, there are "Ok" and "Exit" buttons.

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**

Table 1: EDE SQL Expressions

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__')

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	SELECT bookin_date 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_CUST OMER	Customer	String	MM	SELECT counterparty 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__')

EDE Code	EDE Description	EDE Data Type	Module ID	EDE Expression
SDE_CUR RENCY	Currency	String	MM	SELECT Currency 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_VAL_ DATE	Value Date	Date	MM	SELECT Value_Date 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_PRO DUCT	Product	String	MM	SELECT Product 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_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 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__')

EDE Code	EDE Description	EDE Data Type	Module ID	EDE Expression
SDE_AMT_SR	SDE_AMT_SR	Numeric	SR	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__')

NOTE: Ensure to use __CONTREFNO__ 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)