

Oracle® Banking Treasury Management

Relationship Pricing User Guide



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Preface

This manual is designed to help acquaint the user with the Relationship Pricing of Oracle Banking Treasury Management.

This preface has the following topics:

- [Audience](#)
- [Acronyms and Abbreviations](#)
- [Conventions](#)
- [List of Topics](#)
- [Related Resources](#)
- [Symbols and Icons](#)

Audience

This manual is for the following User/User Roles:

Table 1 User and User Roles

Role	Function
Back office data entry Clerks	Input functions for maintenance related to the interface
Back office Managers/Officers	Authorization functions/queries
Product Managers	Product definition and authorization
End of day operators	Processing during end of day
Financial Controller/Product Managers	Generation of queries/reports

Acronyms and Abbreviations

The acronyms and abbreviations are listed in this below table:

Table 2 Abbreviations and Acronyms

Abbreviations or Acronyms	Definition
ASync	Asynchronous
FCUBS	Oracle FLEXCUBE Universal Banking
CCS	Cross Currency Swap
DV	Derivatives

Table 2 (Cont.) Abbreviations and Acronyms

Abbreviations or Acronyms	Definition
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
OT	Over the Counter Options
RP	Relationship Pricing
SYNC	Synchronous
SQL	Structured Query Language
XSL	Extensible Style sheet Language

Conventions

The following text conventions are used in this document:

Convention	Meaning
boldface	Boldface type indicates graphical user interface elements associated with an action, or terms defined in text or the glossary.
<i>italic</i>	Italic type indicates book titles, emphasis, or placeholder variables for which you supply particular values.
<code>monospace</code>	Monospace type indicates commands within a paragraph, URLs, code in examples, text that appears on the screen, or text that you enter.

List of Topics

This guide is organized as follows:

Table 3 List of Topics

Topics	Description
OBTR - FCUBS Integration for Relationship Pricing	Explains the integration between OBTR and FCUBS for Relationship Pricing.
Relationship Pricing in Money Market	Explains the Relationship Processing in Money Market (MM).
Relationship Pricing in Foreign Exchange	Explains the Relationship Processing in Foreign Exchange.
Relationship Pricing in Derivatives	Explains the Relationship Processing in Derivatives.

Table 3 (Cont.) List of Topics

Topics	Description
Relationship Pricing in Over the Counter	Explains the Relationship Processing in Over the Counter Options.
Relationship Pricing in Security Repo	Explains the Relationship Processing in Security Repo.
Annexure	Annexure A - EDE SQL Expression to derive EDE value.





Related Resources

For more information, see these Oracle resources:

- Oracle Banking Treasury Management Installation Manuals
- Common Core - Core Entities and Services User Guide

Symbols and Icons

Table 4 Symbols

Icons	Function
	Exit
	Add row
	Delete row
	Option List

The images used in the documentation are of illustration purpose and need to be used only for reference.

1

OBTR - FCUBS Integration for Relationship Pricing

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.

This topic contains the following sub- topics:

- [Integration Scope in Oracle Banking Treasury Management](#)
This topic explains the data required in OBTR and FCUBS for RP integration.
- [Prerequisites in Oracle Banking Treasury Management](#)
This topic describes the maintenance of pricing parameters, interface parameters, external data elements, pricing components, and treasury customer details.
- [Prerequisites in Oracle FLEXCUBE Universal Banking](#)
This topic describes the prerequisites in Oracle FLEXCUBE Universal Banking.
- [Integration Architecture](#)
This topic describes the integration architecture.
- [Integration Process](#)
This topic explains the OBTR integration with FCUBS to get relationship pricing.
- [Integration of Pricing Components](#)
This topic explains the OBTR and FCUBS integration for Charges, Interest and Exchange Rate.

1.1 Integration Scope in Oracle Banking Treasury Management

This topic explains the data required in OBTR and FCUBS for RP integration.

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.

Integration Scope in Oracle FLEXCUBE Universal Banking

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

1.2 Prerequisites in Oracle Banking Treasury Management

This topic describes the maintenance of pricing parameters, interface parameters, external data elements, pricing components, and treasury customer details.

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

- [Maintenance of Pricing Parameters](#)
This topic provides the details on pricing parameters for maintenance.
- [Maintenance of Interface Parameters](#)
This topic describes the systematic instruction about the maintenance of Interface Parameters.
- [Maintenance of External Data Elements](#)
This topic describes the systematic instruction about the maintenance of External Data Elements.
- [Maintenance of Pricing Components](#)
This topic describes the systematic instruction about the maintenance of Pricing components.
- [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.

1.2.1 Maintenance of Pricing Parameters

This topic provides the details on pricing parameters for maintenance.

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

Table 1-1 Integration Parameter

Table Name	Parameter Name	Parameter Value
CSTB_PARAM	PRICING_INTEGRATION	Y

1.2.2 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.

The **Treasury Interface Parametrization Maintenance** screen is displayed.

Figure 1-1 Treasury Interface Parametrization Maintenance

Treasury Interface Parametrization Maintenance

New Enter Query

Interface Code *

1 Of 1 Go

Parameter Name	Parameter Value	Description
----------------	-----------------	-------------

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

2. On the **Treasury Interface Parametrization Maintenance** screen, specify the fields. For more information on the fields, refer to the below table.

Table 1-2 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.

1.2.3 Maintenance of External Data Elements

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

**Note:**

All the fields with an asterisk (*) are mandatory.

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

Figure 1-2 Treasury External Data Element Maintenance

2. On the **Treasury External Data Element Maintenance** screen, specify the fields. For more information on the fields, refer to the below table.

Table 1-3 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: <ul style="list-style-type: none"> • 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 .

1.2.4 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.
The **Treasury External Pricing Component Maintenance** screen is displayed.

Figure 1-3 Treasury External Pricing Component Maintenance

2. On the **Treasury External Pricing Component Maintenance** screen, specify the fields. For more information on the fields, refer to the below table.
The scheduler job TREXT_ASYNCCALL picks up this data from **TRDEXTCO** screen and invokes create price component operation of FCUBS.

Table 1-4 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: <ul style="list-style-type: none"> • Charges • Interest • Exchange Rate
EDE Code	Specify the EDE Code. Indicates the external product processor data element code.

1.2.5 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. **Treasury Customer Additional Details Maintenance** screen is displayed.

Figure 1-4 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 below table.

Table 1-5 Treasury Customer Additional Details Maintenance- Field Description

Field	Description
Relationship Pricing	<p>Select the Relationship Pricing check box to enable Relationship Pricing for the deal.</p> <div style="border: 1px solid #0070c0; padding: 10px; margin: 10px 0;"> <p> Note:</p> <p>The Relationship Pricing check box is unchecked by default, during the deal booking</p> </div> <p>Existing users can enable or disable the RP flag during amendment.</p>

1.3 Prerequisites in Oracle FLEXCUBE Universal Banking

This topic describes the prerequisites in Oracle FLEXCUBE Universal Banking.

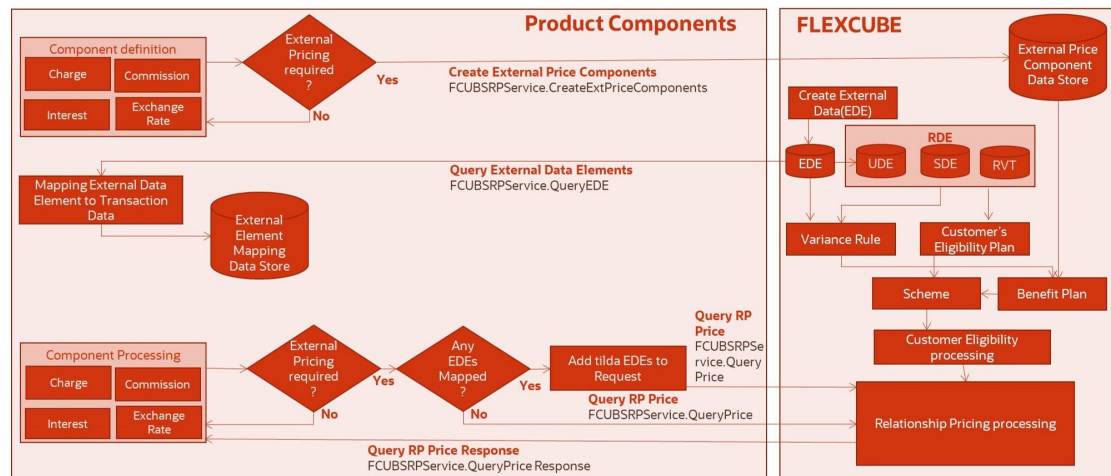
Refer to Oracle FLEXCUBE Common Core - Gateway User Guide and Oracle FLEXCUBE Relationship Pricing User Guide for details on prerequisites in FCUBS.

1.4 Integration Architecture

This topic describes the 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 1-5 High Level Integration Diagram of OBTR Components for RP



1.5 Integration Process

This topic explains the OBTR integration with FCUBS to get relationship pricing.

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

Table 1-6 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.

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.

1.6 Integration of Pricing Components

This topic explains the OBTR and FCUBS integration for Charges, Interest and Exchange Rate.

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

OBTR - FCUBS Integration for Charges

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

Table 1-7 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.

Table 1-7 (Cont.) Rate Types

Type	Process
Waive	Waive the charge.

OBTR - FCUBS Integration for Interest

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

Table 1-8 Rate Types

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

2

Relationship Pricing in Options

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

This section contains following sub-topics:

- [Relationship Pricing for Charges](#)
This topic describes the systematic instruction for relationship pricing for Charges.

2.1 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.

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

Figure 2-1 Options Contract Input

The screenshot displays the 'Options Contract Input' window with a 'New' tab selected. The interface is divided into several sections for data entry:

- Product Information:** Fields for Product, Product Description, Product Type (with a dropdown showing 'P'), External Reference, Contract Reference (marked with an asterisk), User Reference, Source (set to 'FLEXCUBE'), Reversed Reference, and Reject Reason.
- Main Tab:** Includes 'Currency Options', 'Interest Rate Options', and 'Contract Details' sub-tabs.
- Contract Details:**
 - Counterparty:** Counterparty (marked with an asterisk), Trade Date (YYYYMMDD), Booking Date (YYYYMMDD), Value Date (YYYYMMDD), Maturity Date (YYYYMMDD), Settlement Account Branch, and Settlement Account.
 - Currency:** Currency (marked with an asterisk), Counter Currency, Strike Price, Contract Amount (marked with an asterisk), Broker, and Tenor (marked with an asterisk).
 - Premium Details:** Premium Currency (marked with an asterisk), Option Premium, Premium Percent, Premium Pay Date (YYYYMMDD), Inception Fair Value (marked with an asterisk), Inception Time Value, and Inception Intrinsic Value.
 - Notional & Risk Weighted Limits:** Notional Limit Tracking, Notional Line Code, Risk Weighted Limits Tracking, Risk Weighted Line Code, Risk Percent, and Risk Weighted Amount.
 - Limits:** Limits Tracking Required, Fair Value Limits Tracking, Governed By Master Agreement, Master Agreement Code, Line Code, Current Value, Interest Exposure, and Foreign Exchange Exposure.
 - Maturity Holiday Details:** Expiration Style (American, European, Bermudan), Earliest Exercise Date (YYYYMMDD), Holiday Treatment (Ignore), Holiday Currency, Financial Center, Holiday Movement (Forward, Backward, Move Across Months), and Remarks.
- Footer:** A navigation bar with tabs like Events, Bermudan Sch, Interest Schedule, Brokerage, Settlement, Advices, Charge, Tax, MIS, Fields, Holiday Preferences, and Split. Below this are fields for Input By (Date Time), Authorized By (Date Time), Contract Status (Authorized), and an Exit button.

2. On the **Options Contract Input** screen, click the **Charges** tab to display the external pricing component details.
The **Charge Details** screen is displayed.

Figure 2-2 Charge Details

The screenshot shows a window titled "Charge Details" with a close button (X) in the top right corner. Below the title bar, there is a "Contract Reference" field with a red asterisk indicating it is required. A "Details" tab is selected. Under the "External Pricing" section, there is a checkbox that is checked, followed by a "Go" button. Below this, there is a table with the following headers: ESN, Component, Currency, Amount, and Rate. The table 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.
- 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.

3

Relationship Pricing in Money Market

Relationship Pricing (RP) in Money Market (MM) is applicable for Interest, Charges, and Exchange rate.

This section contains following sub-topics:

- [Relationship Pricing for Interest](#)
This topic describes the systematic instruction on relationship pricing for Interest.
- [Relationship Pricing for Charges](#)
This topic describes the systematic instruction on relationship pricing for Charges.
- [Relationship Pricing for Exchange Rate](#)
This topic describes the process of relationship pricing for Exchange Rate.

3.1 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.

1. On the Home page, enter **MMDTRONL** in the text box, and then click the next arrow.
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 Header:** Product Code, Product Description, Source, Dealer, Broker, Deal Input Time, Version Number (with navigation arrows), and Contract Reference Number.
- Reference Numbers:** 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.
- Interest Period Basis:** Include From Date (dropdown).
- Payment Method:** (dropdown).
- Schedule Type:** (dropdown).
- Tax Scheme:** (dropdown).
- Contract Derived Status:** (dropdown).
- Remarks:** (text area).
- 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.
- Settlement Instruction Pickup:** Settlement Sequence Number and Settlement Instruction Desc.
- 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.
- Footer:** Input By, Checker, 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.
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”.

3.2 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 with an asterisk (*) symbol are mandatory.

- 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.

The system displays the **Charge Details** screen.

Figure 3-3 Charge Details

The screenshot shows a window titled "Charge Details" with a close button (X) in the top right corner. Below the title bar, there is a "Contract Reference" field with a red asterisk indicating it is required. A "Details" tab is selected. Under the "External Pricing" section, there is a "Go" button and a table. The table has a header row with columns: "ESN", "Component", "Currency", "Amount", and "Rate". The "ESN" column has a checkbox that is checked. 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.

3.3 Relationship Pricing for Exchange Rate

This topic describes the process of relationship pricing for Exchange Rate.

- 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.

4

Relationship Pricing in Foreign Exchange

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

This section contains following sub-topics:

- [Relationship Pricing for Charges](#)
This topic describes the systematic instruction for relationship pricing for Charges.

4.1 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.

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

Figure 4-1 Foreign Exchange Contract Input

The screenshot displays the 'Foreign Exchange Contract Input' window. At the top, there are 'New' and 'Enter Query' buttons. Below this is a navigation bar with tabs: 'Main' (selected), 'Rollover Instructions', 'Netting', 'Revaluation Details', and 'Non Deliverable Forwards'. The main area is divided into several sections:

- Version Number:** Includes 'Previous' and 'Next' buttons.
- Product Code *** and **Product Description** fields.
- Source** and **External Swap Reference** fields.
- Counterparty *** and **Counter Party Name** fields.
- Booking Date** (YYYY-MM-DD), **Option Date** (YYYY-MM-DD), **Broker**, **Dealer**, and **Leg Number** fields.
- Internal Remarks** text area.
- Other Details** section with checkboxes for 'Auto Liquidate', 'Payment on confirmation', and 'Continuous Linked Settlements Eligible'.
- Exclude from Continuous Linked Settlements** checkbox.
- Dealing Method** (PHON) and **Trading Platform Id** fields.
- Track limits/Risk** section with checkboxes for 'Limits/Risk tracking', 'Risk Percentage', and 'Risk Weighted Amount'.
- Settlement Instruction Pickup** section with fields for 'Settlement Sequence Number(Buy)', 'Settlement Instruction Description', 'Settlement Sequence Number(Sold)', and 'Settlement Instruction Description'.
- Settlement Risk Credit Line**, **Pre-Settlement Risk Credit Line**, and **Weighted Risk Credit Line** fields.
- Deal Type** (Buy/Sell) radio buttons.
- Bought Currency ***, **Bought Amount ***, **Bought Value date** (YYYY-MM-DD), **Sold Currency ***, **Sold Amount ***, **Sold Value Date** (YYYY-MM-DD), and **Deal Rate** fields.
- Calculate/Recalculate** button.
- Customer Spread**, **Spread Definition**, **Base Rate**, **Local Currency Equivalent**, **Outstanding Balance**, and **Deal Input Time** fields.

At the bottom, there is a navigation bar with tabs: 'Events', 'Settlement', 'Advices', 'Messages', 'Charges', 'Tax', 'MIS', 'Fields', 'Brokerage', 'Option', 'Change Log', 'FX Linkage', and 'Holiday Preferences | Split'. The 'Charges' tab is highlighted. Below this bar are fields for 'Maker Id', 'Checker Id', 'Date Time', 'Authorization Status', and 'Contract Status', along with an 'Exit' button.

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

The **Charge Details** screen is displayed.

Figure 4-2 Charge Details

The screenshot shows a window titled "Charge Details" with a close button (X) in the top right corner. Below the title bar, there is a "Contract Reference" field with a red asterisk indicating it is required. A "Details" tab is selected. Under the "External Pricing" section, there is a table with columns: ESN, Component, Currency, Amount, and Rate. The "ESN" column has a checkmark in the first row. Above the table, there is a "Go" button and a "1 Of 1" indicator. 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.
- 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.

5

Relationship Pricing in Derivatives

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

This section contains following sub-topics:

- [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.
- [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.

5.1 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.

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

Figure 5-1 Contract Input

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

- Top Bar:** 'New' and 'Enter Query' buttons.
- Product Information:** Fields for Product (with a 'P' icon), Product Description, Reject Reason, and Swap Reference (with a 'P' icon).
- Reference Information:** Fields for Reference Number *, User Reference, External Reference, Reversed Reference, and Deal Input Time.
- Version and Source Information:** Version Number (with 'Previous' and 'Next' arrows), Source Code (FLEXCUBE), Type, and Type Description.
- Contract Details:** Tabs for Main, Detail, Additional, and Termination Details. Fields include Counterparty, Description, Settlement Account Branch, Account, Contract Type (Hedge/Trade), and Resettable Leg (None).
- Dates and Rates:** Fields for Trade Date *, Booking Date *, Value Date *, and Maturity Date * (all in YYYY-MM-DD format). Includes Buy or Sell (Buy/Sell) and Rate Type/Source/Rate for both In Leg and Out Leg.
- Financials:** In Leg Currency, Description, In Principal Amount *, Out Leg Currency, Description, and Out Principal Amount *.
- Execution and Remarks:** Broker, Dealer, Exchange Rate, Remarks (with a 'Default' button), and checkboxes for 'Liquidate Past Schedules', 'Tenor Code', 'Spread', and 'Fiat Amount'.
- Bottom Bar:** A navigation menu with tabs: Event, Brokerage, Settlements, Advice, Charges, Tax, MIS, Fields, Holiday Preferences, Split, Principal, Interest, and Sub Agreement. Below this are fields for Input By, Date Time, Authorized By, Date Time, Status, Authorization, and Status. An 'Exit' button is on the far right.

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

The **Derivatives Contract Interest Details** screen is displayed.

Figure 5-2 Derivatives Contract Interest Details

- 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 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.

5.2 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.

- 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.

The system displays the **Charge Details** screen.

Figure 5-3 Charge Details

The screenshot shows a window titled "Charge Details" with a close button (X) in the top right corner. Below the title bar, there is a "Contract Reference" field with a red asterisk indicating it is required. A "Details" tab is selected. Under the "External Pricing" section, there is a "Go" button and a "1 Of 1" indicator. A table with the following columns is visible: ☒, ESN, Component, Currency, Amount, and Rate. The table 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.

6

Relationship Pricing in Security Repo

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

This section contains following sub-topics:

- [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.
- [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.

6.1 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.

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

Figure 6-1 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.

The **ICCF** screen is displayed.

Figure 6-2 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.
- For a CCS deal, RP is applicable 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.

6.2 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.

- On the **Securities 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. The system displays the **Charge Details** screen.

Figure 6-3 Charge Details

The screenshot shows a window titled "Charge Details" with a close button (X) in the top right corner. Below the title bar, there is a "Contract Reference" field with a red asterisk indicating it is required. A "Details" tab is selected. Under the "External Pricing" section, there is a "Go" button and a "1 Of 1" indicator. Below this is a table with the following columns: ESN, Component, Currency, Amount, and Rate. The table 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.

A

EDE SQL Expression

Section Title

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 A-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__')
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__')

Table A-1 (Cont.) EDE SQL Expressions

EDE Code	EDE Description	EDE Data Type	Module ID	EDE Expression
SDE_AMOUNT	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_MASTER WHERE contract_ref_no = '__CONTREFNO__')
SDE_BOOKING DATE	Booking Date	Date	MM	SELECT booking_date FROM ldtb_tr_contract_master WHERE contract_ref_no = '__CONTREFNO__' and version_no = (SELECT MAX(version_no) FROM LDTB_TR_CONTRACT_MASTER WHERE contract_ref_no = '__CONTREFNO__')
SDE_COUNTERPARTY	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_MASTER WHERE contract_ref_no = '__CONTREFNO__')
SDE_CURRENCY	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_MASTER WHERE contract_ref_no = '__CONTREFNO__')
SDE_VALUE 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_MASTER WHERE contract_ref_no = '__CONTREFNO__')

Table A-1 (Cont.) EDE SQL Expressions

EDE Code	EDE Description	EDE Data Type	Module ID	EDE Expression
SDE_PRODUC	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_MASTER WHERE contract_ref_no = '__CONTREFNO__')
SDE_CUSTOMER1	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__')
SDE_INLEGAMT	IN LEG Amount	Numeric	DV	SELECT IN_PRN_AMOUNT FROM DVTB_CONTRACT_MASTER WHERE contract_ref_no = '__CONTREFNO__' and version_no = (SELECT MAX(version_no) FROM DVTB_CONTRACT_MASTER WHERE contract_ref_no = '__CONTREFNO__')
SDE_OUTLEGAMT	OUT LEG Amount	Numeric	DV	SELECT OUT_PRN_AMOUNT FROM DVTB_CONTRACT_MASTER WHERE contract_ref_no = '__CONTREFNO__' and version_no = (SELECT MAX(version_no) FROM DVTB_CONTRACT_MASTER WHERE contract_ref_no = '__CONTREFNO__')
SDE_CUSTOT	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__')

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