

Oracle® Banking Treasury Management

Relationship Pricing User Guide



Release 14.7.1.0.0

F81508-01

May 2023

ORACLE®

Copyright © 2022, 2023, Oracle and/or its affiliates.

This software and related documentation are provided under a license agreement containing restrictions on use and disclosure and are protected by intellectual property laws. Except as expressly permitted in your license agreement or allowed by law, you may not use, copy, reproduce, translate, broadcast, modify, license, transmit, distribute, exhibit, perform, publish, or display any part, in any form, or by any means. Reverse engineering, disassembly, or decompilation of this software, unless required by law for interoperability, is prohibited.

The information contained herein is subject to change without notice and is not warranted to be error-free. If you find any errors, please report them to us in writing.

If this is software, software documentation, data (as defined in the Federal Acquisition Regulation), or related documentation that is delivered to the U.S. Government or anyone licensing it on behalf of the U.S. Government, then the following notice is applicable:

U.S. GOVERNMENT END USERS: Oracle programs (including any operating system, integrated software, any programs embedded, installed, or activated on delivered hardware, and modifications of such programs) and Oracle computer documentation or other Oracle data delivered to or accessed by U.S. Government end users are "commercial computer software," "commercial computer software documentation," or "limited rights data" pursuant to the applicable Federal Acquisition Regulation and agency-specific supplemental regulations. As such, the use, reproduction, duplication, release, display, disclosure, modification, preparation of derivative works, and/or adaptation of i) Oracle programs (including any operating system, integrated software, any programs embedded, installed, or activated on delivered hardware, and modifications of such programs), ii) Oracle computer documentation and/or iii) other Oracle data, is subject to the rights and limitations specified in the license contained in the applicable contract. The terms governing the U.S. Government's use of Oracle cloud services are defined by the applicable contract for such services. No other rights are granted to the U.S. Government.

This software or hardware is developed for general use in a variety of information management applications. It is not developed or intended for use in any inherently dangerous applications, including applications that may create a risk of personal injury. If you use this software or hardware in dangerous applications, then you shall be responsible to take all appropriate fail-safe, backup, redundancy, and other measures to ensure its safe use. Oracle Corporation and its affiliates disclaim any liability for any damages caused by use of this software or hardware in dangerous applications.

Oracle®, Java, and MySQL are registered trademarks of Oracle and/or its affiliates. Other names may be trademarks of their respective owners.

Intel and Intel Inside are trademarks or registered trademarks of Intel Corporation. All SPARC trademarks are used under license and are trademarks or registered trademarks of SPARC International, Inc. AMD, Epyc, and the AMD logo are trademarks or registered trademarks of Advanced Micro Devices. UNIX is a registered trademark of The Open Group.

This software or hardware and documentation may provide access to or information about content, products, and services from third parties. Oracle Corporation and its affiliates are not responsible for and expressly disclaim all warranties of any kind with respect to third-party content, products, and services unless otherwise set forth in an applicable agreement between you and Oracle. Oracle Corporation and its affiliates will not be responsible for any loss, costs, or damages incurred due to your access to or use of third-party content, products, or services, except as set forth in an applicable agreement between you and Oracle.

Contents

Preface

Audience	v
Acronyms and Abbreviations	v
Conventions	vi
List of Topics	vi
Related Resources	vii
Symbols and Icons	vii

1 OBTR - FCUBS Integration for Relationship Pricing

1.1	Integration Scope in Oracle Banking Treasury Management	1-1
1.2	Prerequisites in Oracle Banking Treasury Management	1-1
1.2.1	Maintenance of Pricing Parameters	1-2
1.2.2	Maintenance of Interface Parameters	1-2
1.2.3	Maintenance of External Data Elements	1-3
1.2.4	Maintenance of Pricing Components	1-4
1.2.5	Maintenance of Treasury Customer Details	1-6
1.3	Prerequisites in Oracle FLEXCUBE Universal Banking	1-7
1.4	Integration Architecture	1-7
1.5	Integration Process	1-7
1.6	Integration of Pricing Components	1-8

2 Relationship Pricing in Options

2.1	Relationship Pricing for Charges	2-1
-----	----------------------------------	-----

3 Relationship Pricing in Money Market

3.1	Relationship Pricing for Interest	3-1
3.2	Relationship Pricing for Charges	3-3
3.3	Relationship Pricing for Exchange Rate	3-4

4	Relationship Pricing in Foreign Exchange	
4.1	Relationship Pricing for Charges	4-1
5	Relationship Pricing in Derivatives	
5.1	Relationship Pricing for Interest	5-1
5.2	Relationship Pricing for Charges	5-3
6	Relationship Pricing in Security Repo	
6.1	Relationship Pricing for Interest	6-1
6.2	Relationship Pricing for Charges	6-3
A	EDE SQL Expression	
	Index	

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
ASYNCR	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

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

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>  Note: <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.

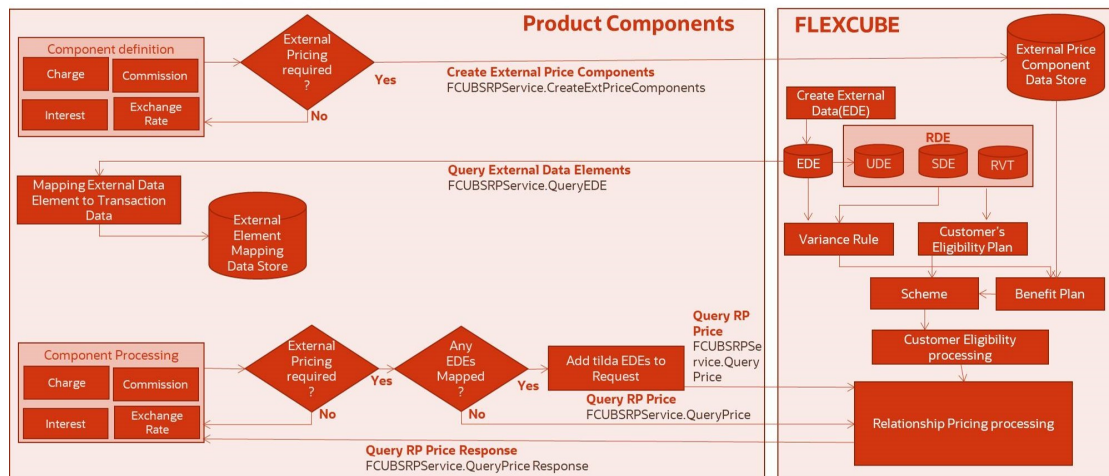
Refer to Oracle FLEXCUBE Common Core - Gateway User Guide and Oracle FLEXCUBE Relationship Pricing User Guide for details on prerequisites in FCUBS.

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' screen with the following sections and fields:

- Top Bar:** Includes 'New' and 'Enter Query' buttons, and a search icon.
- Product Section:** Fields for Product, Product Description, Product Type Description, and Product Type (with a 'P' button).
- External Reference Section:** Fields for Contract Reference, User Reference, Source (pre-filled with 'FLEXCUBE'), Reversed Reference, and Reject Reason.
- Navigation:** 'Previous' and 'Next' buttons with an 'of' indicator.
- Main Section:** Fields for Counterparty, Trade Date, Booking Date, Value Date, Maturity Date, Settlement Account, Branch, and Settlement Account.
- Currency Options Section:** Fields for Currency, Counter Currency, Strike Price, Contract Amount, Broker, Tenor, and Deal Input Time.
- Interest Rate Options Section:** Fields for Inception Fair Value, Inception Time Value, and Inception Intrinsic Value.
- Contract Details Section:** Radio buttons for Contract Type (Hedge, Trade, Buy or Sell) and Buy or Sell (Buy, Sell).
- Premium Details Section:** Fields for Premium Currency, Option Premium, Premium Percent, and Premium Pay Date.
- Expiration Style Section:** Fields for Expiration Style and Earliest Exercise Date.
- Notional & Risk Weighted Limits Section:** Includes checkboxes for Notional Limit Tracking and Risk Weighted Limits Tracking, and fields for Notional Line Code, Liability No, Risk Weighted Line Code, Liability No, Risk Percent, and Risk Weighted Amount.
- Limits Section:** Includes checkboxes for Limits Tracking Required, Fair Value Limits Tracking, and Governed By Master Agreement, and fields for Master Agreement Code, Line Code, Liability No, Current Value, Interest Exposure, and Foreign Exchange Exposure.
- Maturity Holiday Details Section:** Includes a checkbox for Move Across Months and a Remarks field.
- Bottom Bar:** A series of tabs: Events, Bermudan Schedule, Interest Schedule, Brokerage, Settlement, Advices, Charge, Tax, MIS, Fields, Holiday Preference, Audit, and Exit.

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 the 'Charge Details' window with a close button (X) in the top right corner. Below the title bar is a 'Contract Reference' field. The main content area is divided into three sections, each with a table and a 'No data to display' message.

Charge Association

<input type="checkbox"/> Creation ESN	<input type="checkbox"/> Component	<input type="checkbox"/> Rule	<input type="checkbox"/> Description	<input type="checkbox"/> Consider as Discount	<input type="checkbox"/> Waived	<input type="checkbox"/> Acco
No data to display.						

Page 1 (0 of 0 items) |< < 1 > >|

Charge Application

<input type="checkbox"/> Creation ESN	<input type="checkbox"/> Component	<input type="checkbox"/> Tag Currency	<input type="checkbox"/> Tag Amount	<input type="checkbox"/> Charge Currency	<input type="checkbox"/> Charge Amount	<input type="checkbox"/> Consider as Discount	<input type="checkbox"/> Waived	<input type="checkbox"/> Liqui
No data to display.								

Page 1 (0 of 0 items) |< < 1 > >|

Charge Liquidation

<input type="checkbox"/> Event Sequence Number	<input type="checkbox"/> Component	<input type="checkbox"/> Charge Currency	<input type="checkbox"/> Charge Amount	<input type="checkbox"/> Liquidated
No data to display.				

Page 1 (0 of 0 items) |< < 1 > >|

At the bottom right, there are 'Exit' and 'Save' 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

Money Market Contract Input

New Enter Query

Product Code *
Product Description
Source
Dealer
Broker
Deal Input Time

Version Number
Contract Reference Number *
User Reference Number
External Reference Number
Reversal Reference Number
Outstanding Amount
Reject Reason
Settlement Status
Confirmation Status Unconfirmed

Contract Schedules Rollover Preferences

Customer Number *
Customer Name
Currency *
Amount *
Local Currency Equivalent
Line
Liability No

Interest Period Basis
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
Verify funds before auto liquidation ☐
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
Maturity Type ☒ Fixed
☐ Notice
☐ Call

Reporting Details
Reporting Currency
Reporting Amount
Outstanding Balance

Settlement Instruction Pickup
Settlement Sequence Number
Settlement Instruction Description

Interest Rates/Amounts
Rate Type Floating
Rate Code
Rate
Minimum Rate
Maximum Rate
Interest Amount

Interest Margin/Spread
Spread
Minimum Spread
Maximum Spread
Customer Margin
Effective Rate

Events Brokerage Effective Interest Rate Change Log Revision Details Settlement Split Messages Interest Charges Tax > Audit Exit

2. 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

Charge Details

Contract Reference *

Details

Charge Association

<input type="checkbox"/> Creation ESN	Component *	Rule	Description	Consider as Discount	Waived	Acc
No data to display.						
Page 1 (0 of 0 items) < < 1 > >						

Charge Application

<input type="checkbox"/> Creation ESN	Component *	Tag Currency	Tag Amount	Charge Currency	Charge Amount	Consider as Discount	Waived	Liqui
No data to display.								
Page 1 (0 of 0 items) < < 1 > >								

Charge Liquidation

<input type="checkbox"/> Event Sequence Number	Component	Charge Currency	Charge Amount	Liquidated
No data to display.				
Page 1 (0 of 0 items) < < 1 > >				

Exit Save

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

Foreign Exchange Contract Input

New Enter Query

Version Number Previous Of Next

Contract Reference
User Reference
Related Reference
External Reference
Bill Reference
Reversed Reference
Confirmation Status

Main Rollover Instructions Netting Revaluation Details Non Deliverable Forwards

Counterparty *
Counter Party Name
Booking Date
Option Date
Broker
Dealer
Leg Number
Internal Remarks

Other Details
Auto Liquidate
Payment on confirmation
Continuous Linked Settlements Eligible
Exclude from Continuous Linked Settlements
Dealing Method
Trading Platform Id
Calculation Agent
Reporting Jurisdiction

Settlement Instruction Pickup
Settlement Sequence Number(Buy)
Settlement Instruction Description
Settlement Sequence Number(Sold)
Settlement Instruction Description

Deal Type Buy
Sell
Bought Currency *
Bought Amount *
Bought Value date
Sold Currency *
Sold Amount *
Sold Value Date
Deal Rate
Calculate/Recalculate

Customer Spread
Spread Definition
Base Rate
Local Currency Equivalent
Outstanding Balance
Deal Input Time
Agreement type

Events Settlement Advices Messages Charges Tax MIS Fields Brokerage Option Change Log FX Linkage Hot Audit Exit

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

Charge Details [X]

Contract Reference * []

Details

Charge Association

<input type="checkbox"/> Creation ESN	Component *	Rule	Description	Consider as Discount	Waived	Accrual
No data to display.						

Page 1 (0 of 0 items) |< < 1 > >|

Charge Application

<input type="checkbox"/> Creation ESN	Component *	Tag Currency	Tag Amount	Charge Currency	Charge Amount	Consider as Discount	Waived	Liquidated
No data to display.								

Page 1 (0 of 0 items) |< < 1 > >|

Charge Liquidation

<input type="checkbox"/> Event Sequence Number	Component	Charge Currency	Charge Amount	Liquidated
No data to display.				

Page 1 (0 of 0 items) |< < 1 > >|

[Exit] [Save]

- 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

- 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

Derivatives Contract Interest Details

Contract Reference: 1 of 1

Leg Type:
Component:

Main Schedule Revision

Accrual Details

Accrual Required: ☐
Numerator Method:
Denominator Method:
Denominator Basis:
Include To Date: ☐

Liquidation Details

Auto Settlement: ☐
Numerator Method: Actual
Denominator Method: Actual
Denominator Basis:
Include To Date: ☐

Payment Details

Rate Denominator Basis:
Payment Method:
Discount Rate:
Discount Rate Source:
Discount Rate Code:
Discount Auto Pickup: ☐
Discount Tenor Code:
Discount Rate Spread:
Floating Component:

Interest Rate Details

Rate Type:
Interest Rate:
Main Component: ☐
Rate Code:
Rate Source:
Tenor Code:
Interest Spread:
Flat Amount:
Negative Interest Allowed: ☐
Negative Class Code:
Net Negative Interest: ☐
Alternative Risk-Free Rate: ☐
Interpolation Method: Not Applicable
Rounding Rule:
Rounding Units:
External Pricing: ☐

Rate Revision Preferences

Lookback: ☐
Lockout: ☐
Last Reset: ☐
Last Recent: ☐
Plain: ☐
Rate Compounding: ☐
Index Value: ☐
Observation Shift: ☐
Weighted Average: ☐
Lookback Months:
Lookback Days:
Lockout Days:
Spread Adjustment:
Payment Reference: ☐
Payment Movement: ☐
Interest Rollover: ☐
Payment Movement Days:
Payment Date Movement: Lead
Payment Movement Calendar: Calendar

Compounding Preferences

Computation Calendar:
Financial Center:
Base Computation Method:
Spread/Margin:
Computation Method:
Spread Adj Computation Method:
Rate Compounding Method:
RFR Rounding Unit:
Frequency: Daily
Frequency Unit:
Compound on Holidays: ☐

External Pricing

☐ Component Rate Interest Spread

No data to display.

Page 1 (0 of 0 items) |< < 1 > >|

View Interest View Revision Exit Save

- 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 the 'Charge Details' screen with a close button (X) in the top right corner. Below the title bar, there is a 'Contract Reference' field with a red asterisk. The main content area is divided into three sections, each with a table and a 'No data to display' message.

Charge Association

<input type="checkbox"/>	Creation ESN	Component	Rule	Description	Consider as Discount	Waived	Acc
No data to display.							

Page 1 (0 of 0 items) |< < 1 > >|

Charge Application

<input type="checkbox"/>	Creation ESN	Component	Tag Currency	Tag Amount	Charge Currency	Charge Amount	Consider as Discount	Waived	Liqui
No data to display.									

Page 1 (0 of 0 items) |< < 1 > >|

Charge Liquidation

<input type="checkbox"/>	Event Sequence Number	Component	Charge Currency	Charge Amount	Liquidated
No data to display.					

Page 1 (0 of 0 items) |< < 1 > >|

At the bottom right, there are 'Exit' and 'Save' 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

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

Liability No

Settlement Details

Debit Branch

Debit Account

Debit account Description

Credit Branch

Credit Account

Liquidation

Rollover Allowed

Rounding Details

Original Start Date

Booking Date

Value Date *

User Maturity Date

Maturity Date

Notice Days

Intra Day

Maturity Type

Reporting Details

Events

Brokerage

Effective Interest Rate

Accrual

Linked Entities

Collateral-Netting

Change Log

Revision Details

Repo

Revers

Audit

Exit

2. 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

Charge Details

×

Contract Reference *

Details

Charge Association

<input type="checkbox"/>	Creation ESN	Component *	Rule	Description	Consider as Discount	Waived	Acc
--------------------------	--------------	-------------	------	-------------	----------------------	--------	-----

No data to display.

Page 1 (0 of 0 items) |< < 1 > >|

Charge Application

<input type="checkbox"/>	Creation ESN	Component *	Tag Currency	Tag Amount	Charge Currency	Charge Amount	Consider as Discount	Waived	Liqui
--------------------------	--------------	-------------	--------------	------------	-----------------	---------------	----------------------	--------	-------

No data to display.

Page 1 (0 of 0 items) |< < 1 > >|

Charge Liquidation

<input type="checkbox"/>	Event Sequence Number	Component	Charge Currency	Charge Amount	Liquidated
--------------------------	-----------------------	-----------	-----------------	---------------	------------

No data to display.

Page 1 (0 of 0 items) |< < 1 > >|

Exit

Save

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__')

Index

D

DVDTRONL- Contract Input, [5-1](#)

F

FXDTRONL- Foreign Exchange Contract Input,
[4-1](#)

I

IFDTRPRM- Treasury Interface Parametrization
Maintenance, [1-2](#)

M

MMDTRONL- Money Market Contract Input, [3-1](#)

O

OTDTRONL- Options Contract Input, [2-1](#)

S

SRDTRONL- Security Repo Contract Online, [6-1](#)
STDTRCIF- Treasury Customer Additional
Details Maintenance, [1-6](#)

T

TRDEDEMT- Treasury External Data Element
Maintenance, [1-3](#)
TRDEXTCO- Treasury External Pricing
Component Maintenance, [1-4](#)