

# Oracle® Banking Treasury Management Accelerator Pack Product Documents



Release 14.7.2.0.0  
F89125-01  
November 2023

The Oracle logo, consisting of a solid red square with the word "ORACLE" in white, uppercase, sans-serif font centered within it.

ORACLE®

F89125-01

Copyright © 2020, 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, MySQL and NetSuite 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	viii
Acronyms and Abbreviations	viii
Conventions	ix
List of Topics	ix
Related Resources	ix

## 1 Product Catalog- Treasury CD Instrument

---

1.1	Product Code- CDPF	1-1
1.2	Product Code- AFSP	1-2
1.3	Product Catalog- Treasury CD Portfolio Product	1-3
1.3.1	Product Code - BBD1	1-4
1.3.2	Product Code - BSD1	1-4
1.3.3	Product Code - CBD1	1-5
1.3.4	Product Code - CSD1	1-6
1.4	Product Catalog - Treasury CDS Deal	1-7
1.4.1	Product Code - CDS0	1-7
1.4.2	Product Code - CDAW	1-8

## 2 Product Catalog - Treasury Derivatives

---

2.1	Product Code - CCC9	2-1
2.2	Product Code - CMTM	2-5
2.3	Product Code - CMAN	2-8
2.4	Product Code - CMWK	2-12
2.5	Product Code - CCSB	2-15
2.6	Product Code - IS61	2-18
2.7	Product Code- IS62	2-20
2.8	Product Code - IRN9	2-22
2.9	Product Code - ITN7	2-26
2.10	Product Code - FRN9	2-28
2.11	Product Code - NEDV	2-31

2.12	Product Code - CCSM	2-34
2.13	Product Code - RFDV	2-37

### 3 Product Catalog - Treasury Exchange Traded Derivatives

---

3.1	Product Code - FIF1	3-1
3.2	Product Code- LIF1	3-3
3.3	Product Code - DMA1	3-4
3.4	Product Code - WAC1	3-6
3.5	Product Code - FBIP	3-7
3.6	Product Code - OPF1	3-8
3.7	Product Code - SHOL	3-9
3.8	Product Code - LIQD	3-11
3.9	Product Code - HMGD	3-12

### 4 Product Catalog - Treasury – Foreign Exchange

---

4.1	Product Code- FSB1	4-2
4.2	Product Code - FSB2	4-4
4.3	Product Code - FSB3	4-6
4.4	Product Code - FFB1	4-8
4.5	Product Code - FXNF	4-11
4.6	Product Code - FXNS	4-14
4.7	Product Code- FWSP	4-16
4.8	Product Code - FWWF	4-17
4.9	Product Code - INS1	4-17
4.10	Product Code - FSC2	4-18
4.11	Product Code - FSC3	4-20
4.12	Product Code - FFC1	4-22
4.13	Product Code- FXN1	4-25
4.14	Product Code - FXN2	4-27
4.15	Product Code - FSR1	4-29
4.16	Product Code - FSR2	4-31
4.17	Product Code - FSR3	4-34
4.18	Product Code - FFR1	4-36
4.19	Product Code - FXS3	4-39

### 5 Product Catalog - Treasury Money Market

---

5.1	Product Code - MBD1	5-2
5.2	Product Code - MBD2	5-5
5.3	Product Code- MBT2	5-7

5.4	Product Code - MBT3	5-10
5.5	Product Code- MBT4	5-13
5.6	Product Code- MBT5	5-15
5.7	Product Code- MBT6	5-18
5.8	Product Code- MBT1	5-21
5.9	Product Code- MBI2	5-23
5.10	Product Code- MBI3	5-26
5.11	Product Code- MBI4	5-29
5.12	Product Code- MBI5	5-31
5.13	Product Code- MBI6	5-34
5.14	Product Code- MBI1	5-36
5.15	Product Code- MBFA	5-39
5.16	Product Code- MBFL	5-42
5.17	Product Code- MPT2	5-45
5.18	Product Code- MPI2	5-47
5.19	Product Code- MPI3	5-50
5.20	Product Code- MPI4	5-52
5.21	Product Code- MMRF	5-55
5.22	Product Code- RFRC	5-58
5.23	Product Code- MMAX	5-61
5.24	Product Code- MDFR	5-64
5.25	Product Code- MRFR	5-67
5.26	Product Code- MMAB	5-69

## 6 Product Catalog - Treasury – Islamic Derivatives

---

6.1	Product Code - IDRS	6-1
6.2	Product Code - IDVR	6-4

## 7 Product Catalog - Treasury – Islamic Money Market

---

7.1	Product Code - MCB3	7-1
7.2	Product Code - MCB5	7-3
7.3	Product Code - MCP3	7-5
7.4	Product Code - MCP5	7-8

## 8 Product Catalog - Treasury Options

---

8.1	Product Code - IROP	8-2
8.2	Product Code - IRSW	8-5
8.3	Product Code - COCS	8-8
8.4	Product Code - COPH	8-12

8.5	Product Code- IRCH	8-15
8.6	Product Code- IRPH	8-18
8.7	Product Code- COCH	8-21
8.8	Product Code- COHH	8-25
8.9	Product Code- IRFR	8-28
8.10	Product Code- COET	8-31
8.11	Product Code- IRFS	8-35
8.12	Product Code- OTRF	8-38
8.13	Product Code- CSG1	8-41
8.14	Product Code - SWT2	8-44
8.15	Product Code - SWT3	8-48

## 9 Product Catalog - Treasury Securities Instrument

---

9.1	Product Code - XB01	9-2
9.2	Product Code - TB01	9-4
9.3	Product Code - EQ01	9-7
9.4	Product Code - BB01	9-9
9.5	Product Code - BS01	9-11
9.6	Product Code - CB01	9-14
9.7	Product Code - CS01	9-16
9.8	Product Code - SL01	9-18
9.9	Product Code - BLOC	9-21
9.10	Product Code - HTM3	9-23
9.11	Product Code - HTN3	9-26
9.12	Product Code - WMA1	9-28
9.13	Product Code -FBN3	9-30
9.14	Product Code- SEMT	9-31
9.15	Product Code- LKBR	9-33
9.16	Product Code- WSGR	9-35

## 10 Product Catalog - Treasury Securities Repo Instrument

---

10.1	Product Code - SR01	10-2
10.2	Product Code- SR02	10-4
10.3	Product Code- SR04	10-6
10.4	Product Code- SRR1	10-9
10.5	Product Code- SRR2	10-11
10.6	Product Code- SRR3	10-13
10.7	Product Code- SRR4	10-16
10.8	Product Code- CLRE	10-18

10.9	Product Code- SRFD	10-21
10.10	Product Code- SRHC	10-24
10.11	Product Code- SRDS	10-27
10.12	Product Code- NRNF	10-29
10.13	Product Code- RRF2	10-32
10.14	Product Code- RPMG	10-35
10.15	Product Code- SRMT	10-36
10.16	Product Code- SRRE	10-38
10.17	Product Code- SVD3	10-40
10.18	Product Code- SRR5	10-43

# Preface

This manual is designed to help you quickly get acquainted with the Accelerator Pack Product document of Oracle Banking Treasury Management modules.

This preface has the following topics:

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

## Audience

This guide is intended for Back Office Data Entry Clerk, Back Office Managers/Officers, Product Managers, End of Day Operators, and Financial Controller users.

## Acronyms and Abbreviations

The acronyms and abbreviations are listed in this below table:

**Table 1 Acronyms and Abbreviations**

Abbreviations or Acronyms	Definition
CD	Credit Derivatives
DV	Derivatives
ETD	Exchange Traded Derivatives
FX	Foreign Exchange
MM	Money Market
MC	Islamic Money Market
ID	Islamic Derivatives
OBTR	Oracle Banking Treasury Management
OT	Over the Counter Options
SE	Securities
SR	Securities Repo



## Conventions

The following text conventions are used in this document:

**Table 2 Conventions and Meaning**

Convention	Meaning
<b>boldface</b>	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.
monospace	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:

Topics	Description
Product Catalog- Treasury CD Instrument	Explains the APACK products of Product Catalog- Treasury CD Instrument module.
Product Catalog- Treasury Derivatives	Explains the APACK products of Product Catalog- Treasury Derivatives module.
Product Catalog- Treasury Exchange Traded Derivatives	Explains the APACK products of Product Catalog- Treasury Exchange Traded Derivatives module.
Product Catalog- Treasury Foreign Exchange	Explains the APACK products of Product Catalog- Treasury Foreign Exchange module.
Product Catalog - Treasury Islamic Derivatives	Explains the APACK products of Product Catalog- Treasury Foreign Exchange module.
Product Catalog - Treasury Islamic Money Market	Explains the APACK products of Product Catalog- Treasury Islamic Money Market module.
Product Catalog - Treasury Options	Explains the APACK products of Product Catalog- Treasury Options module.
Product Catalog - Treasury Securities Instrument	Explains the APACK products of Product Catalog- Treasury Securities module.
Product Catalog - Treasury Securities Repo Instrument	Explains the APACK products of Product Catalog- Treasury Securities Repo module.

## Related Resources

For more information, see these Oracle Banking Treasury Management resources:

- *The Procedures User Manual*
- *The Products User Manual*
- *The Messaging User Manual*
- *Core Entities User Manual*
- *Settlements User Manual*

# 1

## Product Catalog- Treasury CD Instrument

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

- [Product Code- CDPF](#)  
CDPF- Credit Default Index Instrument
- [Product Code- AFSP](#)  
AFSP- Allowed for sale portfolio
- [Product Catalog- Treasury CD Portfolio Product](#)  
This topic describes the various products of the CD portfolio products.
- [Product Catalog - Treasury CDS Deal](#)  
This topic describes the various products of the CDS Deal products.

### 1.1 Product Code- CDPF

CDPF- Credit Default Index Instrument

Credit Default Index is parametrized with the following features.

#### Synopsis

- The regular coupon payments till the bond mature.
- The bonds can be issued at premium, discount or at par.
- On maturity the principal amount will be repaid to the holder.
- Individual Investors, Corporate customers and financial institutions can use this product for buying and selling of securities.

#### Detailed Coverage

CDPF Instrument covers the following features:

- Redemption type Quantity
- Redemption quotation Nominal
- Premium quotation
- Plus Accrued
- Price Quotation Trade Price
- Auto Initiation of Corporate Action

#### Premium / Charges / Commission & Fees

Premium Rate Details:

- Rate Details

### **Special/Other Features**

User can define tax and brokerage components for the deals.

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

In case, Bank wants to capture some other details about the deal or the parties involved, the same could be customized by way of using UDF option available at various screens.

- Branch parameter
- Messaging parameter
- Local holidays
- Security batch maintenance
- Market code and price maintenance
- SK location maintenance
- Tax scheme class

## **1.2 Product Code- AFSP**

AFSP- Allowed for sale portfolio

Bank portfolio features are parametrized with the following features.

### **Synopsis**

- Acquisition cost is calculated at the portfolio level
- Premium and discount is amortized at portfolio level
- Instrument is revalued having different revaluation method at portfolio

### **Detailed Coverage**

ASFP portfolio covers the following features:

- External revaluation
- Amortization of Premium and discount
- WAC Costing Method
- Redemption type Quantity
- Auto liquidation for corporate action
- Short position allowed
- Contra holding validation online

### **Events Covered**

The events covered in the Product AFSP is explained in the below table:

**Table 1-1 Events Covered in AFSP**

Events Covered	Terminology
ACRD	Accrual of Sec. Discount Earned
ACRP	Accrual of Sec. Premium Paid
BRVL	Securities Revaluation of Positions
CANG	Corporate Action Notice Generation
CBPS	Con. Booking for Spot Purchases
CBSS	Con. Booking for Spot Sales
CPCD	Coupon Collection
CPIN	Coupon Init
CPLQ	Coupon Liqd
EXRR	Credit Derivative External Revaluation Reversal
EXRV	Credit Derivative External Revaluation
IACR	Securities Coupon Premium Accrual
RRVL	Securities Reversal of Revaluation
SPLP	Sec. Purchase from Long Position
SPSP	Sec. Purchase from Short Position
SSLP	Sec. Sale from Long Position
SSSP	Sec. Sale from Short Position

**Special/Other Features**

User can define tax and brokerage components for the deals.

**Advices Supported**

Payment Messages

**Additional information (ex. UDF & Other Special Maintenance)**

In case, Bank wants to capture some other details about the deal or the parties involved, the same could be customized by way of using UDF option available at various screens.

- Branch Parameter
- Messaging Parameter
- Local Holidays
- Security Batch Maintenance
- Market code and price maintenance
- SK Location Maintenance
- Tax scheme class

## 1.3 Product Catalog- Treasury CD Portfolio Product

This topic describes the various products of the CD portfolio products.

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

- [Product Code - BBD1](#)  
BBD1- Bank Buy
- [Product Code - BSD1](#)  
BSD1- Bank Sell
- [Product Code - CBD1](#)  
CBD1- Customer Sell
- [Product Code - CSD1](#)  
CSD1- Customer Sell

### 1.3.1 Product Code - BBD1

BBD1- Bank Buy

Bank buy is parametrized with the following features.

#### Detailed Coverage

BBD1 covers the following features:

- Forward Deals
- Brokerage
- Delivery Settlement
- Money Settlement

#### Events Covered

The events covered in the Product BBD1 is explained in the below table:

**Table 1-2 Events Covered in AFSP**

Events Covered	Terminology
AMND	Amendment of credit derivative deal
BOOK	Booking of credit derivative deal
CANC	Cancellation of credit Derivative Deal
DSTL	Settlement of credit derivative deal
REVR	Reversal of credit derivative deal

### 1.3.2 Product Code - BSD1

BSD1- Bank Sell

Bank Sell is parametrized with the following features.

#### Detailed Coverage

BSD1 covers the following features:

- Forward Deals
- Brokerage
- Delivery Settlement

- Money Settlement
- Trade Date Accounting

### Events Covered

The events covered in the Product BSD1 is explained in the below table:

**Table 1-3 Events Covered in AFSP**

Events Covered	Terminology
AMND	Amendment of credit derivative deal
BOOK	Booking of credit derivative deal
CANC	Cancellation of credit Derivative Deal
DSTL	Settlement of credit derivative deal
REVR	Reversal of credit derivative deal

## 1.3.3 Product Code - CBD1

CBD1- Customer Sell

Customer Sell is parametrized with the following features.

### Detailed Coverage

CBD1 covers the following features:

- Forward Deals Allowed
- Brokerage Allowed
- Automatic Delivery Settlement
- Automatic Money Settlement

### Special/Other Features

Charges components for the deals.

### Events Covered

The events covered in the Product CBD1 is explained in the below table:

**Table 1-4 Events Covered in AFSP**

Events Covered	Terminology
AMND	Amendment of credit derivative deal
BOOK	Booking of credit derivative deal
CANC	Cancellation of credit Derivative Deal
MSTL	Money Settlement of credit derivative deal
REVR	Reversal of credit derivative deal

### Advices Supported

Payment Messages

**Additional information (ex. UDF & other Special Maintenance)**

In case, Bank wants to capture some other details about the deal or the parties involved, the same could be customized by way of using UDF option available at various screens.

- Branch Parameter
- Messaging Parameter
- Local Holidays
- Security Batch Maintenance
- Market code and price maintenance
- SK Location Maintenance
- Tax scheme class

### 1.3.4 Product Code - CSD1

CSD1- Customer Sell

Customer Sell is parametrized with the following features.

**Detailed Coverage**

CSD1 covers the following features:

- Forward Deals Allowed
- Brokerage Allowed
- Automatic Delivery Settlement
- Automatic Money Settlement
- Trade Date Accounting

**Special/Other Features**

Charges components for the deals.

**Events Covered**

The events covered in the Product CSD1 is explained in the below table:

**Table 1-5 Events Covered in AFSP**

Events Covered	Terminology
AMND	Amendment of credit derivative deal
BOOK	Booking of credit derivative deal
CANC	Cancellation of credit Derivative Deal
MSTL	Money Settlement of credit derivative deal
REVR	Reversal of credit derivative deal

**Advices Supported**

Payment/confirmation Messages

**Additional information (ex. UDF & other Special Maintenance)**

In case, Bank wants to capture some other details about the deal or the parties involved, the same could be customized by way of using UDF option available at various screens.

- Branch Parameter
- Messaging Parameter
- Local Holidays
- Security Batch Maintenance
- Market code and price maintenance
- SK Location Maintenance
- Tax scheme class

## 1.4 Product Catalog - Treasury CDS Deal

This topic describes the various products of the CDS Deal products.

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

- [Product Code - CDS0](#)  
CDS0- Credit Default Swap
- [Product Code - CDAW](#)  
CDAW- Credit Default Swap

### 1.4.1 Product Code - CDS0

CDS0- Credit Default Swap

Credit Default Swap is parametrized with the following features.

**Detailed Coverage**

CDS0 covers the following features:

- Forward Deals
- Brokerage
- Delivery Settlement
- Money Settlement
- Trade Date Accounting

**Events Covered**

The events covered in the Product CDS0 is explained in the below table:

**Table 1-6 Events Covered in AFSP**

Events Covered	Terminology
AMND	Amendment of credit derivative deal
BOOK	Booking of credit derivative deal



**Table 1-6 (Cont.) Events Covered in AFSP**

Events Covered	Terminology
CANC	Cancellation of credit derivative Deal
DSTL	Settlement of credit derivative deal
REVR	Reversal of credit derivative deal

## 1.4.2 Product Code - CDAW

CDAW- Credit Default Swap

Credit Default Swap is parametrized with the following features.

### Detailed Coverage

CDAW covers the following features:

- Forward Deals
- Brokerage
- Delivery Settlement
- Money Settlement
- Trade Date Accounting

### Events Covered

The events covered in the Product CDAW is explained in the below table:

**Table 1-7 Events Covered in AFSP**

Events Covered	Terminology
AMND	Amendment of credit derivative deal
BOOK	Booking of credit derivative deal
CANC	Cancellation of credit derivative Deal
DSTL	Settlement of credit derivative deal
REVR	Reversal of credit derivative deal

# 2

## Product Catalog - Treasury Derivatives

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

- [Product Code - CCC9](#)  
CCC9 - Cross Currency Swap Trade product.
- [Product Code - CMTM](#)  
CMTM – Cross Currency Mark to Market.
- [Product Code - CMAN](#)  
CMAN - Cross Currency.
- [Product Code - CMWK](#)  
CMWK - Cross Currency Market.
- [Product Code - CCSB](#)  
CCSB - Cross Currency Market.
- [Product Code - IS61](#)  
IS61 - Interest Rate swap without charge
- [Product Code- IS62](#)  
IS62- Interest Rate swap without charge
- [Product Code - IRN9](#)  
IRN9 - Interest Rate Swap Trade Buy Product.
- [Product Code - ITN7](#)  
ITN7 - Interest Rate Swap without charge.
- [Product Code - FRN9](#)  
FRN9 Forward Rate Agreement Trade Buy Product.
- [Product Code - NEDV](#)  
NEDV - Interest Rate Swap, Negative Interest and RFR Enabled.
- [Product Code - CCSM](#)  
CCSM – CCS type derivatives
- [Product Code - RFDV](#)  
RFDV – RFR-SOFR Interest Rate Swap Trade Buy Product.

### 2.1 Product Code - CCC9

CCC9 - Cross Currency Swap Trade product.

Cross Currency Swap Trade product is parametrized with the following features.

#### **Business Scenario**

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

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

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

**Detailed Coverage**

CCS6 Derivative Instrument is meant for Cross Currency Swap Trade Deal. CCC9 covers the following features:

**Table 2-1 Detailed Coverage**

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

**Events Covered (including brief information on accounting)**

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

**Table 2-2 Events Covered in AFSP**

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation
DIAC	Derivative Interest Accrual
DAMN	Derivative Contract Amendment
DRVS	Derivative Contract Reversal

**Table 2-2 (Cont.) Events Covered in AFSP**

Events Covered	Terminology
DRVN	Derivative Contract Rate Revision
DTAM	Derivative Contract Termination Amortization
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

**Interest**

In CCS6 product two Interest components are parametrized

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

**Special/Other Features****Brokerage**

CCC9 product is parametrized to handle Brokerage feature.

**Other Features**

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

**Table 2-3 List of Other Features**

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

**Advices Supported**

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

**Table 2-4 List of Advices**

Advices	Description
DV_CCS_TRMN	CCS Termination
DV_CCS_AMND	CCS Amendment

**Table 2-4 (Cont.) List of Advices**

Advices	Description
DV_CCS_CONF	CCS Contract Confirmation
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

**Messages**

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

**Table 2-5 List of SWIFT Messages**

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

**Reports Availability**

Following are the pre-defined BIP Reports available in OBTR as part of Derivative CCS Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

**Additional information (ex. UDF and other Special Maintenance)**

**UDF Maintenance**

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

**Other Special Maintenance**

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

- Derivative Branch Parameter

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

## 2.2 Product Code - CMTM

CMTM – Cross Currency Mark to Market.

Cross Currency Mark to Market product is parametrized with the following features.

### Business Scenario

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

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

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

### Detailed Coverage

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

**Table 2-6 Detailed Coverage**

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

**Table 2-6 (Cont.) Detailed Coverage**

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

**Events Covered (including brief information on accounting)**

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

**Table 2-7 Events Covered in AFSP**

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

**Interest**

In CMTM product two Interest components are parametrized

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

**Special/Other Features**

**Other Features**

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

**Table 2-8 List of Other Features**

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

**Advices Supported**

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

**Table 2-9 List of Advices**

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

**Messages**

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

**Table 2-10 List of SWIFT Messages**

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

**Reports Availability**

Following are the pre-defined BIP Reports available in OBTR as part of Derivative CCS Deal.

- Back Dated Contracts Report



- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

**Additional information (ex. UDF and other Special Maintenance)**

**UDF Maintenance**

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

**Other Special Maintenance**

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

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

## 2.3 Product Code - CMAN

CMAN - Cross Currency.

Cross Currency product is parametrized with the following features.

**Business Scenario**

Mark to Market Swaps without Principal Amortized schedules.

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

- It is a Cross Currency Derivative Instrument.
- Perform Hedge operation of CCS.

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

### Detailed Coverage

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

**Table 2-11 Detailed Coverage**

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

### Events Covered (including brief information on accounting)

To meet the Life Cycle of Cross Currency Swap following events are parametrized in CMAN product.

**Table 2-12 Events Covered in AFSP**

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

## Interest/Charges/Commission and Fees

### Interest

In CMAN product two Interest components are parametrized

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

### Special/Other Features

#### Brokerage

CMAN product is parametrized to handle Brokerage feature.

#### Other Features

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

**Table 2-13 List of Other Features**

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

### Advices Supported

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

**Table 2-14 List of Advices**

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

### Messages

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

**Table 2-15 List of SWIFT Messages**

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

**Reports Availability**

Following are the pre-defined BIP Reports available in OBTR as part of Derivative CCS Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

**Additional information****Other Special Maintenance**

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

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

## 2.4 Product Code - CMWK

CMWK - Cross Currency Market.

Cross Currency Mark to Market product is parametrized with the following features.

### Business Scenario

Foreign Currency derivatives Instrument CMWK is parametrized with below mentioned features.

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

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

### Detailed Coverage

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

**Table 2-16 Detailed Coverage**

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

### Events Covered (including brief information on accounting)

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

**Table 2-17 Events Covered in AFSP**

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

**Interest**

In CMWK product, the two below Interest components are parametrized:

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

**Special/Other Features****Brokerage**

CMWK product is parametrized to handle Brokerage feature.

**Other Features**

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

**Table 2-18 List of Other Features**

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

### Advices Supported

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

**Table 2-19 List of Advices**

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

### Messages

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

**Table 2-20 List of SWIFT Messages**

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

### Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative CCS Deal.

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

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

#### UDF Maintenance

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

### **Other Special Maintenance**

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

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

## **2.5 Product Code - CCSB**

CCSB - Cross Currency Market.

Cross Currency Mark to Market product is parametrized with the following features.

### **Business Scenario**

Foreign Currency derivatives Instrument CCSB is parametrized with below mentioned features.

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

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

### **Detailed Coverage**

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



**Table 2-21 Detailed Coverage**

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

**Events Covered (including brief information on accounting)**

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

**Table 2-22 Events Covered in AFSP**

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

**Interest**

In CCSB product, the two below Interest components are parametrized:

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

**Special/Other Features****Other Features**

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

**Table 2-23 List of Other Features**

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

### Advices Supported

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

**Table 2-24 List of Advices**

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

### Messages

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

**Table 2-25 List of SWIFT Messages**

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

### Reports Availability

Following are the pre-defined BIP Reports available in OBTR as part of Derivative CCS Deal.

- Back Dated Contracts Report

- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

#### **Additional information**

#### **Other Special Maintenance**

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

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

## 2.6 Product Code - IS61

IS61 - Interest Rate swap without charge

#### **Business Scenario**

Derivatives product IS61 is parameterized with following features.

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

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

## Detailed Coverage

IS61 Derivative product covers the following features:

**Table 2-26 Detailed Coverage**

Features	Type
Types of the Product	Interest Rate Swap
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Interest Rate Details	<ul style="list-style-type: none"> <li>• In leg-Floating Rate Interest</li> <li>• Out leg- Fixed Rate</li> </ul>
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

## Events Covered

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

**Table 2-27 Events Covered in AFSP**

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

## Advices Supported

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

**Table 2-28 Supported Advices in IS61**

Advices	Description
PAYMENT_MESSAGE	Payment Message
DV_IRS_AMND	IRS Amendment
DV_IRS_CONF	IRS Contract Confirmation

**Table 2-28 (Cont.) Supported Advices in IS61**

Advices	Description
REVSWIFT	Cancellation of Contract
DV_IRS_TRMN	IRS Termination

**Interest**

In IS61 product, the two below Interest components are parametrized:

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

**Special/Other Features****Other Features**

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

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

## 2.7 Product Code- IS62

IS62- Interest Rate swap without charge

**Business Scenario**

Derivatives product IS62 is parametrized with following features.

**Synopsis (ex. High level features etc.)**

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

**Detailed Coverage**

IS62 Derivative product covers the following features:

**Table 2-29 Detailed Coverage**

Features	Type
Types of the Product	Interest Rate Swap
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Interest Rate Details	<ul style="list-style-type: none"> <li>• In leg-Floating Rate Interest</li> <li>• Out leg- Fixed Rate</li> </ul>
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered**

Product IS62 has the Life Cycle of derivatives as listed below:

**Table 2-30 Events Covered in AFSP**

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

**Advices Supported**

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

**Table 2-31 Supported Advices in IS62**

Advices	Description
PAYMENT_MESSAGE	Payment Message
DV_IRS_AMND	IRS Amendment
DV_IRS_CONF	IRS Contract Confirmation
REVSWIFT	Cancellation of Contract
DV_IRS_TRMN	IRS Termination

### **Interest**

In IS62 product, the two below Interest components are parametrized:

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

### **Special/Other Features**

#### **Other Features**

Apart from above mentioned features following Interest Calculation Basis – ACT/ACT-ICMA feature can be parameterized in IS62.

#### **Special Maintenance**

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

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

## 2.8 Product Code - IRN9

IRN9 - Interest Rate Swap Trade Buy Product.

### **Business Scenario**

Interest Rate Derivative Instrument IRN9 is parameterized with following features.

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

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

#### **Detailed Coverage**

IS62 Derivative product covers the following features:

**Table 2-32 Detailed Coverage**

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

**Events Covered**

Product IRN9 has the Life Cycle of derivatives as listed below:

**Table 2-33 Events Covered in AFSP**

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

**Advices Supported**

Following Advices setup done in the IRN9 Product as part of Product Life Cycle:

**Table 2-34 Supported Advices in IRN9**

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



**Table 2-34 (Cont.) Supported Advices in IRN9**

Advices	Description
DV_IRS_TRMN	IRS Termination

**Messages**

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

**Table 2-35 SWIFT Messages**

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

**Interest / Charges / Commission and Fees**

**Interest**

In IRS1 product two Interest components are parameterized

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

**Charges**

In IRN9 product following Charge components are parameterized

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

**Special/Other Features**

**Brokerage**

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

**Other Features**

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

**Table 2-36 Other Features**

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

**Additional information (ex. UDF and other Special Maintenance)****UDF Maintenance**

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

**Other Special Maintenance**

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

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

## 2.9 Product Code - ITN7

ITN7 - Interest Rate Swap without charge.

### Business Scenario

Derivative product ITN7 is parameterized with following features.

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

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

### Detailed Coverage

ITN7 Derivative product covers the following features:

**Table 2-37 Detailed Coverage**

Features	Type
Types of the Product	Interest Rate Swap
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Interest Rate details	<ul style="list-style-type: none"> <li>• In leg-Floating Rate Interest</li> <li>• Out leg- Fixed Rate</li> <li>• Negative interest allowed</li> </ul>
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

### Events Covered

Product ITN7 has the Life Cycle of derivatives as listed below:

**Table 2-38 Events Covered in AFSP**

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation
DRRL	Derivative Revaluation Reversal
DAMN	Derivative Contract Amendment
DRVS	Derivative Contract Reversal

**Table 2-38 (Cont.) Events Covered in AFSP**

Events Covered	Terminology
DRVN	Derivative Contract Rate Revision
DIAM	Contract Inception Amortization
DIAC	Contract Interest Accrual
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation
RTFX	RTFX
DTAM	Contract Termination Amortization

**Advices Supported**

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

**Table 2-39 Supported Advices in ITN7**

Advices	Description
PAYMENT_MESSAGE	Payment Message
DV_IRS_AMND	IRS Amendment
DV_IRS_CONF	IRS Contract Confirmation
REVSWIFT	Cancellation of Contract
DV_IRS_TRMN	IRS Termination
DV_RATE_RESET	Rate Reset

**Interest / Charges / Commission and Fees****Interest**

In IRS1 product two Interest components are parameterized

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

**Special/Other Features****Other Features**

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

- Interest Calculation Basis – ACTUAL/ACTUAL

**Additional information (ex. UDF and other Special Maintenance)****Other Special Maintenance**

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

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

## 2.10 Product Code - FRN9

FRN9 Forward Rate Agreement Trade Buy Product.

### Business Scenario

Interest Rate Derivative Instrument FRN9 is parameterized with following features.

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

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

### Detailed Coverage

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

**Table 2-40 Detailed Coverage**

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

### Events Covered

Product FRN9 has the Life Cycle of derivatives as listed below:

**Table 2-41 Events Covered**

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

**Advices Supported**

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

**Table 2-42 Supported Advices in ITN7**

Advices	Description
DV_FRA_CONF	FRA Confirmation
DV_FRA_TRMN	FRA Termination
DV_FRA_AMND	FRA Amendment
REVSWIFT	Cancellation of Contract
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_RATE_RESET	DV_ASSIGN_2

**Messages**

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

**Table 2-43 SWIFT Messages**

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

**Interest / Charges / Commission and Fees**

**Interest**

In FRN9 product two Interest components are parameterized

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

**Charges**

In FRN9 product, the DV\_BK\_CHRG- Derivative Booking Charge components can be parametrized.

**Special/Other Features**

**Brokerage**

FRN9 product is parametrized to handle Brokerage feature.

**Other Features**

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

**Table 2-44 Other Features**

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

**Additional information (ex. UDF and other Special Maintenance)**

**UDF Maintenance**

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

**Other Special Maintenance**

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

- Derivative Branch Parameter
- General Ledger Parameter

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

## 2.11 Product Code - NEDV

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

### Business Scenario

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

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

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

### Detailed Coverage

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

**Table 2-45 Detailed Coverage**

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



**Table 2-45 (Cont.) Detailed Coverage**

Features	Type
Termination of Deal	Pre - Termination
Interest Rate details	<ul style="list-style-type: none"> <li>• Floating Rate Interest</li> <li>• Fixed Rate Interest</li> </ul>

**Events Covered**

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

**Table 2-46 Events Covered**

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

**Advices Supported**

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

**Table 2-47 Supported Advices in ITN7**

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

**Messages**

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

**Table 2-48 SWIFT Messages**

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

**Interest / Charges / Commission and Fees**

**Interest**

In IRS1 product two Interest components are parametrized

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

**Special/Other Features**

**Brokerage**

NEDV product is parametrized to handle Brokerage feature.

**Other Features**

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

**Table 2-49 Other Features**

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

**Additional information (ex. UDF and other Special Maintenance)**

**UDF Maintenance**

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

**Other Special Maintenance**

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

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

## 2.12 Product Code - CCSM

CCSM – CCS type derivatives

**Business Scenario**

Derivatives product CCSM is parametrized with following features:

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

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

**Detailed Coverage**

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

**Table 2-50 Detailed Coverage**

Features	Type
Types of the product	Cross Currency Swap

**Table 2-50 (Cont.) Detailed Coverage**

Features	Type
Types of the Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Interest Rate details	<ul style="list-style-type: none"> <li>• In leg-Floating Rate Interest</li> <li>• Out leg- Fixed Rate</li> <li>• Negative interest allowed</li> </ul>
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered**

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

**Table 2-51 Events Covered**

Events Covered	Terminology
DAMN	Derivative Contract Amendment
DBOK	Derivative Deal Booking
DCON	Derivative Deal Confirmation
DIAC	Contract Interest Accrual
DIAM	Contract Inception Amortization
DILQ	Contract Interest Liquidation
DINT	Contract Initiation
DPLQ	Contract Principal Liquidation
DPRS	Derivatives Principal Reset
DRVS	Contract Reversal
DTAM	Contract Termination Amortization
DTER	Contract Termination
DTRB	Contract Pre-Termination
EXRR	Derivatives External Revaluation Reversal
EXRV	Contract External Revaluation

**Advices Supported**

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

**Table 2-52 Supported Advices**

Advices	Description
PAYMENT_MESSAGE	Payment Message
DV_CCS_AMND	CCS Amendment
DV_CCS_CONF	CCS Contract Confirmation

**Table 2-52 (Cont.) Supported Advices**

<b>Advices</b>	<b>Description</b>
DV_CCS_TKT	CCS Deal Ticket
DV_CCS_TRMN	CCS Termination
DV_RATE_RESET	Rate Reset
REVSWIFT	Cancellation of Contract

**Interest / Charges / Commission and Fees**

**Interest**

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

**Special/Other Features**

**Other Features**

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – ACTUAL/ACTUAL

**Additional information (ex. UDF and other Special Maintenance)**

**Other Special Maintenance**

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

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

## 2.13 Product Code - RFDV

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

### Business Scenario

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

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

It is an Over the Counter Options (OT) Interest Rate Derivative Instrument.

Perform Trade Buy operation of IRS.

Banks, Primary Dealers, and, Financial Institutions are the main participants.

Contract involves exchange of fixed to float rates of interest.

It is a contract between two parties exchanging or swapping a stream of interest payments for a notional principal amount on multiple occasions during a specified period.

This instrument product supports risk free rates and supports all arrear Methods.

RFDV product is configured with Alternate Risk Free Rate preference as Plain Method but it can be changed to any of the arrear method and also the below combination methods:

- Lookback and Lockout
- Lookback, Lockout, and Payment Delay

RFDV product has a minimum and maximum rates configured

### Detailed Coverage

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

**Table 2-53 Detailed Coverage**

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

## Events Covered

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

**Table 2-54 Events Covered**

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

## Advices Supported

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

**Table 2-55 Supported Advices**

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

## Messages

**Table 2-56 SWIFT Messages**

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

## Interest / Charges / Commission and Fees

### Interest

In RFDV product two Interest components are parametrized

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

### Special/Other Features

#### Other Features

Apart from above mentioned features following other features can parametrized

**Table 2-57 Other Features**

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

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

#### Other Special Maintenance

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

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



# 3

## Product Catalog - Treasury Exchange Traded Derivatives

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

- [Product Code - FIF1](#)  
FIF1 – ETD Portfolio Product with FIFO Costing Method
- [Product Code- LIF1](#)  
LIF1– ETD Portfolio Product with LIFO Costing Method
- [Product Code - DMA1](#)  
DMA1 – ETD Portfolio Product with DMAT Costing Method
- [Product Code - WAC1](#)  
WAC1 – ETD Portfolio Product with WAC Costing Method
- [Product Code - FBIP](#)  
FBIP – ETD Instrument Product - FUTURE
- [Product Code - OPF1](#)  
OPFI – ETD Instrument Product - OPTION
- [Product Code - SHOL](#)  
SHOL – ETD Instrument Product - Long Short Deals
- [Product Code - LIQD](#)  
LIQD – ETD Instrument Product - Liquidation Deals
- [Product Code - HMGD](#)  
HMGD – ETD Margin Product

### 3.1 Product Code - FIF1

FIF1 – ETD Portfolio Product with FIFO Costing Method

#### **Business Scenario**

ETD product FIF1 is parametrized with following features.

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

- Exchange Traded Derivative Portfolio
- Define the Costing Method for the Bank's Own Portfolio

#### **Detailed Coverage**

FIF1 Exchange Traded Derivative (ETD) Portfolio product covers the following features,

**Table 3-1 Detailed Coverage**

Features	Type
Types of the Product	<ul style="list-style-type: none"> <li>ETD Portfolio Product</li> <li>Own Portfolio</li> </ul>
Costing Method	First In First Out (FIFO)

**Events Covered (including brief information on accounting)**

Product FIF1 has the Life Cycle of Exchange Traded Derivative as listed below:

**Table 3-2 Events Covered**

Events Covered	Terminology
EAXS	Assignment of Exercise
ECLG	Closing of Long Position
ECSH	Closing of Short Position
EEPL	Exchange for Physicals - Take Delivery
EEPS	Exchange for Physicals - Make Delivery
EOLG	Opening of Long Position
EOPL	Opening of Options Premium Long Position
EOPS	Opening of Options Premium Short Position
EOSH	Opening of Short Position
ERVL	Revaluation of Long Position
ERVS	Revaluation of Short Position
EXPL	Expiry of Long Options
EXPS	Expiry of Short Options
EXRL	Exercise of Options

**Advices Supported**

No Advices setup done in the FIF1 Product as part of Product Life Cycle:

**Special/Other Features****Other Features**

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

- Allow Deal Matching
- Post Deal-wise PL Entries

**Additional information****Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the FIF1 product for ETD Portfolio Product-

- ED Branch Parameter
- Treasury Branch Parameter

- Treasury Messaging Parameter
- Local Holidays
- ETD Batch Maintenance
- Floating Rate Maintenance

## 3.2 Product Code- LIF1

LIF1– ETD Portfolio Product with LIFO Costing Method

### Business Scenario

ETD product LIF1 is parametrized with following features.

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

- Exchange Traded Derivative Portfolio
- Define the Costing Method for the Bank's Own Portfolio

### Detailed Coverage

LIF1 Exchange Traded Derivative (ETD) Portfolio product covers the following features,

**Table 3-3 Detailed Coverage**

Features	Type
Types of the Product	<ul style="list-style-type: none"> <li>• ETD Portfolio Product</li> <li>• Own Portfolio</li> </ul>
Costing Method	Last In First Out (LIFO)

### Events Covered (including brief information on accounting)

Product LIF1 has the Life Cycle of Exchange Traded Derivative as listed below:

**Table 3-4 Events Covered**

Events Covered	Terminology
EAXS	Assignment of Exercise
ECLG	Closing of Long Position
ECSH	Closing of Short Position
EEPL	Exchange for Physicals - Take Delivery
EEPS	Exchange for Physicals - Make Delivery
EOLG	Opening of Long Position
EOPL	Opening of Options Premium Long Position
EOPS	Opening of Options Premium Short Position
EOSH	Opening of Short Position
ERVL	Revaluation of Long Position
ERVS	Revaluation of Short Position
EXPL	Expiry of Long Options
EXPS	Expiry of Short Options

**Table 3-4 (Cont.) Events Covered**

Events Covered	Terminology
EXRL	Exercise of Options

**Advices Supported**

No Advices setup done in the LIF1 Product as part of Product Life Cycle:

**Special/Other Features**

**Other Features**

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

- Allow Deal Matching
- Post Deal-wise PL Entries

**Additional information**

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the FIF1 product for ETD Portfolio Product-

- ED Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- ETD Batch Maintenance
- Floating Rate Maintenance

## 3.3 Product Code - DMA1

DMA1 – ETD Portfolio Product with DMAT Costing Method

**Business Scenario**

ETD product DMA1 is parameterized with following features.

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

- Exchange Traded Derivative Portfolio
- Define the Costing Method for the Bank's Own Portfolio

**Detailed Coverage**

DMA1 Exchange Traded Derivative (ETD) Portfolio product covers the following features,

**Table 3-5 Detailed Coverage**

Features	Type
Types of the Product	<ul style="list-style-type: none"> <li>ETD Portfolio Product</li> <li>Own Portfolio</li> </ul>
Costing Method	Deal Match (DMAT)

**Events Covered (including brief information on accounting)**

Product DMA1 has the Life Cycle of Exchange Traded Derivative as listed below:

**Table 3-6 Events Covered**

Events Covered	Terminology
EAXS	Assignment of Exercise
ECLG	Closing of Long Position
ECSH	Closing of Short Position
EEPL	Exchange for Physicals - Take Delivery
EEPS	Exchange for Physicals - Make Delivery
EOLG	Opening of Long Position
EOPL	Opening of Options Premium Long Position
EOPS	Opening of Options Premium Short Position
EOSH	Opening of Short Position
ERVL	Revaluation of Long Position
ERVS	Revaluation of Short Position
EXPL	Expiry of Long Options
EXPS	Expiry of Short Options
EXRL	Exercise of Options

**Advices Supported**

No Advices setup done in the LIF1 Product as part of Product Life Cycle:

**Special/Other Features**

**Other Features**

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

- Post Deal-wise PL Entries
- Open Individual Position

**Additional information**

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the DMA1 product for ETD Portfolio Product-

- ED Branch Parameter
- Treasury Branch Parameter

- Treasury Messaging Parameter
- Local Holidays
- ETD Batch Maintenance
- Floating Rate Maintenance

## 3.4 Product Code - WAC1

WAC1 – ETD Portfolio Product with WAC Costing Method

### Business Scenario

ETD product WAC1 is parametrized with following features.

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

- Exchange Traded Derivative Portfolio
- Define the Costing Method for the Bank's Own Portfolio

### Detailed Coverage

WAC1 Exchange Traded Derivative (ETD) Portfolio product covers the following features,

**Table 3-7 Detailed Coverage**

Features	Type
Types of the Product	<ul style="list-style-type: none"> <li>• ETD Portfolio Product</li> <li>• Own Portfolio</li> </ul>
Costing Method	Weighted Average Cost (WAC)

### Events Covered (including brief information on accounting)

Product WAC1 has the Life Cycle of Exchange Traded Derivative as listed below:

**Table 3-8 Events Covered**

Events Covered	Terminology
EAXS	Assignment of Exercise
ECLG	Closing of Long Position
ECSH	Closing of Short Position
EEPL	Exchange for Physicals - Take Delivery
EEPS	Exchange for Physicals - Make Delivery
EOLG	Opening of Long Position
EOPL	Opening of Options Premium Long Position
EOPS	Opening of Options Premium Short Position
EOSH	Opening of Short Position
ERVL	Revaluation of Long Position
ERVS	Revaluation of Short Position
EXPL	Expiry of Long Options

**Table 3-8 (Cont.) Events Covered**

Events Covered	Terminology
EXPS	Expiry of Short Options
EXRL	Exercise of Options

**Advices Supported**

No Advices setup done in the WAC1 Product as part of Product Life Cycle:

**Special/Other Features****Other Features**

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

- Post Deal-wise PL Entries
- Open Individual Position

**Additional information****Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the DMA1 product for ETD Portfolio Product-

- ED Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- ETD Batch Maintenance
- Floating Rate Maintenance

## 3.5 Product Code - FBIP

FBIP – ETD Instrument Product - FUTURE

**Business Scenario**

ETD Instrument product FBIP is parametrized with following features.

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

- Exchange Traded Derivative Portfolio
- This instrument can be traded

**Detailed Coverage**

FBIP Exchange Traded Derivative (ETD) Instrument product covers the following features,

**Table 3-9 Detailed Coverage**

Features	Type
Types of the Product	• Future
NA	NA

**Events Covered (including brief information on accounting)**

No events covered

**Advices Supported**

No Advices setup done in the WAC1 Product as part of Product Life Cycle:

**Special/Other Features**

**Other Features**

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

- Asset Type
- Physical Settlement Possible
- Prior Settlement Possible
- Auto Exercise

**Additional information**

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the DMA1 product for ETD Portfolio Product-

- ED Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- ETD Batch Maintenance
- Floating Rate Maintenance

## 3.6 Product Code - OPF1

OPFI – ETD Instrument Product - OPTION

**Business Scenario**

ETD Instrument product OPF1 is parametrized with following features.

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

- Exchange Traded Derivative Portfolio
- This instrument can be traded



### Detailed Coverage

OPF1 Exchange Traded Derivative (ETD) Instrument product covers the following features,

**Table 3-10 Detailed Coverage**

Features	Type
Types of the Product	• Option (O)
NA	NA

### Events Covered (including brief information on accounting)

No Events covered

### Advices Supported

No Advices setup done in the WAC1 Product as part of Product Life Cycle:

### Special/Other Features

#### Other Features

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

- Asset Type
- Physical Settlement Possible
- Prior Settlement Possible
- Auto Exercise

### Additional information

#### Other Special Maintenance

Following are the Maintenance Required in OBTR to use the DMA1 product for ETD Portfolio Product-

- ED Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- ETD Batch Maintenance
- Floating Rate Maintenance

## 3.7 Product Code - SHOL

SHOL – ETD Instrument Product - Long Short Deals

### Business Scenario

ETD Deal product SHOL is parametrized with following features.

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

- Exchange Traded Derivative Long Short Deals

**Detailed Coverage**

SHOL Exchange Traded Derivative (ETD) Deal product covers the following features,

**Table 3-11 Detailed Coverage**

Features	Type
Types of the Product	• Long Short Deals (LS)
NA	NA

**Events Covered (including brief information on accounting)**

Product SHOL has the Life Cycle of Exchange Traded Derivative as listed below:

**Table 3-12 Events Covered**

Events Covered	Terminology
ADBR	Brokerage Adjustments
EAMD	Amend Trade Time of Deal
EBOOK	Booking of Deal
EMAT	Deal Matching
EREV	Reversal of Deal
EUMT	Deal Unmatching
RVBR	Reverse-Brokerage Adjustments

**Advices Supported**

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

- LS\_DEAL\_CONFIRM: Confirmation for Long and Short deals

**Interest / Charges / Commission & Fees**

**Charges**

- SHOL product is parameterized with following Charge component.
- ETDCHARGE – ETD Charges
- Charge Type – Counter Party

**Special/Other Features**

**Other Features**

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

- Rekey Fields

**Additional information**

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the SHOL product for ETD Portfolio Product-

- ED Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- ETD Batch Maintenance
- Floating Rate Maintenance

## 3.8 Product Code - LIQD

LIQD – ETD Instrument Product - Liquidation Deals

### Business Scenario

ETD Deal product LIQD is parametrized with following features.

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

- Exchange Traded Derivative Liquidation Deals

### Detailed Coverage

LIQD Exchange Traded Derivative (ETD) Deal product covers the following features,

**Table 3-13 Detailed Coverage**

Features	Type
Types of the Product	• Liquidation Deals (LQ)
NA	NA

### Events Covered (including brief information on accounting)

Product SHOL has the Life Cycle of Exchange Traded Derivative as listed below:

**Table 3-14 Events Covered**

Events Covered	Terminology
ADBR	Brokerage Adjustments
EAMD	Amend Trade Time of Deal
EBOK	Booking of Deal
EMAT	Deal Matching
EREV	Reversal of Deal
EUMT	Deal Unmatching
RVBR	Reverse-Brokerage Adjustments

### Advices Supported

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

- LS\_DEAL\_CONFIRM: Confirmation for Long and Short deals

**Interest / Charges / Commission & Fees**

**Charges**

NA

**Special/Other Features**

**Other Features**

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

- Rekey Fields

**Additional information**

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the SHOL product for ETD Portfolio Product-

- ED Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- ETD Batch Maintenance
- Floating Rate Maintenance

## 3.9 Product Code - HMGD

HMGD – ETD Margin Product

**Business Scenario**

ETD Margin product HMGD is parameterized with following features.

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

- Exchange Traded Derivative Liquidation Deals
- Defines the Brokerage Scheme for Broker

**Detailed Coverage**

HMGD Exchange Traded Derivative (ETD) Margin product covers the following features,

**Table 3-15 Detailed Coverage**

Features	Type
Types of the Product	• Scheme for Broker (BR)
NA	NA

**Events Covered (including brief information on accounting)**

Product HMGD has the Life Cycle of Exchange Traded Derivative as listed below:

**Table 3-16 Events Covered**

Events Covered	Terminology
ADIM	Initial Margin Capture
ADVM	Variation Margin Adjustments
LIQD	Margin Cash Flow Liquidation
MREF	Margin refund
MTOP	Margin top up
RVIM	Reverse-initial Margin Capture
RVVM	Reverse-variation Margin Adjustments
SCDF	Scheme Definition

**Advices Supported**

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

- NA

**Messages**

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

**Table 3-17 Messages**

SWIFT Messages	Description
MT202	Payment Message
NA	NA

**Interest / Charges / Commission & Fees****Charges**

NA

**Special/Other Features****Other Features**

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

- Applicable for Cash / Securities
- ReKey Required

**Additional information****Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the this product for ETD Portfolio Product-

- ED Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- ETD Batch Maintenance
- Floating Rate Maintenance

# 4

## Product Catalog - Treasury – Foreign Exchange

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

- [Product Code- FSB1](#)  
FSB1 – Cash (FX Cash Deal)
- [Product Code - FSB2](#)  
FSB2 – Tom (FX Tom Deal)
- [Product Code - FSB3](#)  
FSB3 – Spot (FX Tom Deal)
- [Product Code - FFB1](#)  
FFB1 – Forward (FX Forward Deal)
- [Product Code - FXNF](#)  
FXNF – NDF (FX NDF Deal)
- [Product Code - FXNS](#)  
FXNS – NDF (FX NDF Deal)
- [Product Code- FWSP](#)  
FWSP – Swap (Spot –Forward Combination Deal)
- [Product Code - FFWF](#)  
FFWF – Swap (Forward –Forward Combination Deal)
- [Product Code - INS1](#)  
INS1 – Internal Swap (FX Internal Swap Deal)
- [Product Code - FSC2](#)  
FSC2 – Tom (FX TOM Deal)
- [Product Code - FSC3](#)  
FSC3 – Spot (FX Spot Deal)
- [Product Code - FFC1](#)  
FFC1 – Forward (FX Forward Deal)
- [Product Code- FXN1](#)  
FXN1– NDF (FX NDF Deal)
- [Product Code - FXN2](#)  
FXN2– NDF (FX NDF Deal)
- [Product Code - FSR1](#)  
FSR1 – Cash (FX Cash Deal)
- [Product Code - FSR2](#)  
FSR2 – Tom (FX Tom Deal)
- [Product Code - FSR3](#)  
FSR3 – Spot (FX Spot Deal)

- [Product Code - FFR1](#)  
FFR1 – Forward (FX Forward Deal)
- [Product Code - FXS3](#)  
FXS3 – FX Spot deal product manual liquidation

## 4.1 Product Code- FSB1

FSB1 – Cash (FX Cash Deal)

### Business Scenario

This financial product that is, Cash helps customers/Corporate to Purchase/Sale the Foreign Exchange Currencies at Cash Market.

**Targeted Customer Segment:** Inter Bank Clients who seek Cash Foreign Currency Buy/Sell

### Introduction

Cash product FSB1 is used to Buy/Sell the Foreign Exchange Currency at Cash Market. The settlement of the deal is done immediately.

### Synopsis (ex. High level features etc.)

- Cash Product is used for Purchase or Sale of Foreign Exchange from Cash Market.
- Settlement of the Cash deal happens immediately.
- Customers of both type types that is, retail customers and corporate could be covered under this product.
- It may or may not involve insistence of Limit.

### Detailed Coverage

Product FSB1 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

### Events Covered (including brief information on accounting)

Product FSB1 has the Life Cycle as listed below:

**Table 4-1 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.



**Table 4-1 (Cont.) Events Covered**

Events Covered	Terminology
CONF	On Counterparty Confirmation this event will get triggered.
REAS	Reassign User event will get triggered on new User Assign.
SGEN	Settlement Message Generation
CANC	Deal Cancellation event will get triggered on cancellation of the deal.
LIQD	Liquidation Event will get triggered on Manual/ Auto Payment of the Deal
REVP	Payment Reversal is processed under this event
REVR	Contract Reversal is processed under this event

**Advices Supported**

Following Below are the advices supported for the Cash Deal Product FSB1:

- Confirmation Advice Confirmation
- Contract Reversal
- Deal Slip

**Messages**

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

**Table 4-2 SWIFT Messages**

SWIFT Messages	Contact Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 103/MT 202/MT 205	Payment Message
MT 192/ MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

**Generic Features**

Cash Product FSB1 features include:

- Deal Booking
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values

- Liquidation of Contract – Auto / Manual

### Special/Other Features

#### Other Features

Other Features of the Cash Product FSB1 are as below:

- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Limit Tracking
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

## 4.2 Product Code - FSB2

FSB2 – Tom (FX Tom Deal)

### Business Scenario

This financial product that is, Cash helps customers/Corporate to Purchase/Sale the Foreign Exchange Currencies at Cash Market.

**Targeted Customer Segment:** Inter Bank Clients who seek Cash Foreign Currency Buy/Sell

### Introduction

Cash product FSB2 is used to Buy/Sell the Foreign Exchange Currency at Cash Market. The settlement of the deal is done immediately.

### Synopsis (ex. High level features etc.)

- Tom Product is used for Purchase/Sale of Foreign Exchange from Spot Market.
- The maximum period is 2 Days (T+1 Day).
- Customers of both type types that is, retail customers and corporate could be covered under this product.
- It may or may not involve insistence of Limit.

### Detailed Coverage

Product FSB2 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional

- Continuous Linked Settlement

### Events Covered (including brief information on accounting)

Product FSB2 has the Life Cycle as listed below:

**Table 4-3 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.
AMND	Contract Amendment event triggers on modifying a deal.
REAS	Reassign User event will get triggered on new User Assign.
SGEN	Settlement Message Generation
CANC	Deal Cancellation event will get triggered on cancellation of the deal.
LIQD	Liquidation Event will get triggered on Manual/ Auto Payment of the Deal
REVP	Payment Reversal is processed under this event
REVR	Contract Reversal is processed under this event

### Advices Supported

Following Below are the advices supported for the Cash Deal Product FSB1:

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip

### Messages

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

**Table 4-4 SWIFT Messages**

SWIFT Messages	Contact Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 103/MT 202/MT 205	Payment Message
MT 192/ MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

### Generic Features

Cash Product FSB1 features include:

- Deal Booking
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual

#### **Special/Other Features**

##### **Other Features**

Other Features of the Cash Product FSB2 are as below:

- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Limit Tracking
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

## 4.3 Product Code - FSB3

FSB3 – Spot (FX Tom Deal)

#### **Business Scenario**

This financial product that is, Spot helps customers/Corporate to Purchase/Sale the Foreign Exchange Currencies at Cash Market.

**Targeted Customer Segment:** Inter Bank Clients who seek Cash Foreign Currency Buy/Sell

#### **Introduction**

Cash product FSB3 is used to Buy/Sell the Foreign Exchange Currency at Cash Market. The settlement of the deal is done on T+ Spot Days.

#### **Synopsis (ex. High level features etc.)**

- Spot Product is used for Purchase/Sale of Foreign Exchange from Spot Market.
- The maximum period is 2 Days (T+1 Day).
- Cash and Tom Deal also might be covered under Same Product.
- Customers of both type types that is, retail customers and corporate could be covered under this product.
- It may or may not involve insistence of Limit.

**Detailed Coverage**

Product FSB3 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

**Events Covered (including brief information on accounting)**

Product FSB3 has the Life Cycle as listed below:

**Table 4-5 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.
AMND	Contract Amendment event triggers on modifying a deal.
REAS	Reassign User event will get triggered on new User Assign.
SGEN	Settlement Message Generation
CANC	Deal Cancellation event will get triggered on cancellation of the deal.
LIQD	Liquidation Event will get triggered on Manual/ Auto Payment of the Deal
REVP	Payment Reversal is processed under this event
REVR	Contract Reversal is processed under this event

**Advices Supported**

Following Below are the advices supported for the Cash Deal Product FSB3:

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip
- Broker Confirmation

**Messages**

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

**Table 4-6 SWIFT Messages**

SWIFT Messages	Contact Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 103/MT 202/MT 205	Payment Message
MT 192/ MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

**Generic Features**

Cash Product FSB1 features include:

- Deal Booking
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual

**Special/Other Features****Other Features**

Other Features of the Cash Product FSB2 are as below:

- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Limit Tracking
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

## 4.4 Product Code - FFB1

FFB1 – Forward (FX Forward Deal)

**Business Scenario**

This financial product that is, Forward helps customers/corporate to Purchase/Sale the Foreign Exchange Currencies at Cash Market. This product will cater to the FATCA TAX requirements of the Bank.

**Targeted Customer Segment:** Inter Bank Clients who seek Cash Foreign Currency Buy/Sell

### Introduction

Cash product FFB1 is used to Buy/Sell the Foreign Exchange Currency at Forward Market. This product is setup for Discounted Straight Line Revaluation.

### Synopsis (ex. High level features etc.)

- Forward Product is used for Purchase/Sale of Foreign Exchange from Spot Market.
- Forward deals are available for maturities from 3 days out to about 2 years.
- Customers of both type types that is, retail customers and corporate could be covered under this product.
- It may/may not involve insistence of Limit.

### Detailed Coverage

Product FFB1 covers the following features:

- Forward Date Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

### Events Covered (including brief information on accounting)

Product FFB1 has the Life Cycle as listed below:

**Table 4-7 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.
AMND	Contract Amendment event triggers on modifying a deal.
REAS	Reassign User event will get triggered on new User Assign.
SGEN	Settlement Message Generation
CANC	Deal Cancellation event will get triggered on cancellation of the deal.
LIQD	Liquidation Event will get triggered on Manual/ Auto Payment of the Deal
REVP	Payment Reversal is processed under this event
REVR	Contract Reversal is processed under this event
REVL	Deal Revaluation for the period is accounted under this event.

**Table 4-7 (Cont.) Events Covered**

Events Covered	Terminology
RRVL	Deal Revaluation for the previous period is done under this event.

**Advices Supported**

Following Below are the advices supported for the Cash Deal Product FFB1:

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip
- Broker Confirmation

**Messages**

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

**Table 4-8 SWIFT Messages**

SWIFT Messages	Contact Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 103/MT 202/MT 205	Payment Message
MT 192/ MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

**Generic Features**

Cash Product FFB1 features include:

- Forward dated Contract booking
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual
- Cancellation of Contract

**Special/Other Features**

**Other Features**



Other Features of the Spot Product FFB1 are as below:

- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Currency/Pair Wise Netting - Auto / Manual
- Limit Tracking
- Deal Revaluation
- Option Date
- Multiple Options
- Extension
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

## 4.5 Product Code - FXNF

FXNF – NDF (FX NDF Deal)

### **Business Scenario**

This financial product that is, NDF helps customers/corporate to Purchase/Sale the Banned Foreign Exchange Currencies at Forward (Future) Market.

**Targeted Customer Segment:** Inter Bank Clients who seek Cash Foreign Currency Buy/Sell

### **Introduction**

NDF Forward Product FXNF is used for Buy/Sell of the trade restricted Foreign Exchange Currency for Future Date.

- Fixing Date- This is the day and time whereby the comparison between the NDF rate and the prevailing spot rate is made.
- NDF Currency- Currency in this settlement not done.

### **Synopsis (ex. High level features etc.)**

- NDF Product is used for Purchase/Sale of Banned Foreign Exchange Currencies from Forward Market.
- NDF Forward Deal will be normally fixed 2 days prior to the Value date.
- NDF Forward settlement will happen for only net amount. Not the Deal amount.
- Customers of both type types that is, retail customers and corporate could be covered under this product.
- It may/may not involve insistence of Limit

**Detailed Coverage**

Product NDF covers the following features:

- Forward Date Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

**Events Covered (including brief information on accounting)**

Product NDF has the Life Cycle as listed below:

**Table 4-9 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.
AMND	Contract Amendment event triggers on modifying a deal.
REAS	Reassign User event will get triggered on new User Assign.
SGEN	Settlement Message Generation
LIQD	Liquidation Event will get triggered on Manual/ Auto Payment of the Deal
REVP	Payment Reversal is processed under this event
REVR	Contract Reversal is processed under this event
CANC	Deal Cancellation event will get triggered on cancellation of the deal.

**Advices Supported**

Following Below are the advices supported for the Cash Deal Product FXNF:

- Confirmation Advice Confirmation
- Contract Reversal
- Deal Slip
- Broker Confirmation

**Messages**

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

**Table 4-10 SWIFT Messages**

<b>SWIFT Messages</b>	<b>Contact Field</b>
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 103/MT 202/MT 205	Payment Message
MT 192/ MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

**Generic Features**

Cash Product FXNF features include:

- Forward dated Contract booking
- Fixing of the Deal
- Unfixing of the Deal
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual

**Special/Other Features****Other Features**

Other Features of the Spot Product FFB1 are as below:

- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Currency/Pair Wise Netting - Auto / Manual
- Limit Tracking
- Deal Revaluation
- Option Date
- Multiple Options
- Extension
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

## 4.6 Product Code - FXNS

FXNS – NDF (FX NDF Deal)

### Business Scenario

This financial product that is, NDF helps customers/corporate to Purchase/Sale the Banned Foreign Exchange Currencies at Forward (Future) Market.

**Targeted Customer Segment:** Inter Bank Clients who seek Cash Foreign Currency Buy/Sell

### Introduction

NDF Forward Product FXNF is used for Buy/Sell of the trade restricted Foreign Exchange Currency for Future Date.

- Fixing Date- Date at which Fixing Deal is booked.
- NDF Currency- Currency in this settlement not done.

### Synopsis (ex. High level features etc.)

- NDF Fixing Product is used for Fix the NDF Forward Purchase/Sale Deal
- NDF Fixing Deal will be normally fixed two days prior to the Value date.
- No settlement process happens for the NDF Fixing Deal.
- Customers of both type types that is, retail customers and corporate could be covered under this product.
- It may/may not involve insistence of Limit

### Detailed Coverage

Product NDF covers the following features:

- Booking of Deal
- Reversal of Deal

### Events Covered (including brief information on accounting)

Product NDF has the Life Cycle as listed below:

**Table 4-11 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.
AMND	Contract Amendment event triggers on modifying a deal.
REAS	Reassign User event will get triggered on new User Assign.
SGEN	Settlement Message Generation

**Table 4-11 (Cont.) Events Covered**

Events Covered	Terminology
LIQD	Liquidation Event will get triggered on Manual/ Auto Payment of the Deal
REVP	Payment Reversal is processed under this event
REVR	Contract Reversal is processed under this event

**Advices Supported**

Following Below are the advices supported for the SPot Deal Product FSB3:

- Confirmation Advice Confirmation
- Contract Reversal
- Deal Slip

**Messages**

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

**Table 4-12 SWIFT Messages**

SWIFT Messages	Contact Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 940/ MT 950	Account Statement

**Generic Features**

Cash Product FXNS features include:

- Booking Deal(Fixing NDF Forward Deal)
- Unfixing of the Deal
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual

**Special/Other Features****Other Features**

Other Features of the Spot Product FXNS are as below:

- Limit Tracking

- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

## 4.7 Product Code- FWSP

FWSP – Swap (Spot –Forward Combination Deal)

### **Business Scenario**

This financial product that is, SWAP helps customers/corporate to Purchase/Sale the Banned Foreign Exchange Currencies with different value date.

**Targeted Customer Segment:** Inter Bank Clients who seek seek simultaneous buy and sell of Foreign Currency in Spot and Forward Market.

### **Introduction**

Swap Deal FSW1 is the Spot-Forward Deal, where simultaneous Purchase and Sell of Foreign currency is done.

### **Synopsis (ex. High level features etc.)**

- Swap Product FWSP is used for simultaneous Purchase and Sale of Foreign Exchange from Spot and Forward Markets.
- Swap Product FWSP is the Combination of the Products FSB3 and FFB1
- Customers of both type types that is, retail customers and corporate could be covered under this product.
- It may/may not involve insistence of Limit

### **Detailed Coverage**

Product NDF covers the following features:

- Booking of Deal
- Reversal of Deal

### **Special/Other Features**

#### **Other Features**

Other Features of the Spot Product FXNS are as below:

- Limit Tracking
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

## 4.8 Product Code - FFWW

FFWW – Swap (Forward –Forward Combination Deal)

### Business Scenario

This financial product that is, SWAP helps customers/corporate to Purchase/Sale the Banned Foreign Exchange Currencies at Forward (Future) Market.

**Targeted Customer Segment:** Inter Bank Clients who seek Cash Foreign Currency Buy/Sell deal fixing.

### Introduction

Swap Deal FFWW is the Forward-Forward Deal, where simultaneous Purchase and Sell of Foreign currency is done.

### Synopsis (ex. High level features etc.)

- Swap Product FFWW is used for simultaneous Purchase and Sale of Foreign Exchange from Forward Markets.
- Swap Product FWSP is the Combination of the Products FFB1 and FFR1
- Swap deals are available for maturities from 3 days out to about 2 years.
- Customers of both type types that is, retail customers and corporate could be covered under this product.
- It may/may not involve insistence of Limit

### Detailed Coverage

Product NDF covers the following features:

- Booking of Deal
- Reversal of Deal

## 4.9 Product Code - INS1

INS1 – Internal Swap (FX Internal Swap Deal)

### Business Scenario

This financial product that is, Internal Swap helps Bank to take the advantage of arbitrage/hedge in the prevailing Foreign Exchange Market Condition.

**Targeted Customer Segment:** Bank seeks Arbitrage/Hedge Foreign Currency Position.

### Introduction

Internal Swap Product INS1 is used for Purchase/Sell the Foreign currencies between Foreign and Money Market. Internal Swap Product INS1 is the combination of the Spot Deal, Forward Deal, Forward Interest Deal, MM Borrow and Placement. Forward Interest Deal is difference of the MM Borrow and Placement Interest Amount and would be booked by the system.

Internal Swap Product INS1 is the Combination of below Products

- FSB1- FX Spot Product
- FXFW- FX Forward Product
- FFC1 – FX Forward Deal
- MMBR - MM Borrow Deal
- MMP1 - MM Placement Deal

**Synopsis (ex. High level features etc.)**

- Internal Swap deal used for arbitrage/hedging purpose.
- FX Interest Forward deal booked for the difference of the Interest Amount of MM Borrow and Placement deal.
- Internal Swap deal is a combination of FX Spot, Forward, Interest Forward Deal and MM Borrow and Placement.
- Internal Swap is booked by Bank itself.

## 4.10 Product Code - FSC2

FSC2 – Tom (FX TOM Deal)

**Business Scenario**

This financial product that is, Tom helps customers/Corporate to Purchase/Sale the Foreign Exchange Currencies at Spot Market.

**Targeted Customer Segment:** Corporate Clients who seek spot Foreign Currency Buy/Sell

**Introduction**

Cash product FSC2 is used to Buy/Sell the Foreign Exchange Currency at Spot Market. The settlement of the deal is done on next day (T+1).

**Synopsis (ex. High level features etc.)**

- Tom Product is used for Purchase/Sale of Foreign Exchange from Spot Market.
- The maximum period is 2 Days (T+1 Day).
- Customers of both type types that is, retail customers and corporate could be covered under this product.
- It may/may not involve insistence of Limit.

**Detailed Coverage**

Product FSC2 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional



- Continuous Linked Settlement

### Events Covered

Product FSC1 has the Life Cycle as listed below:

**Table 4-13 Special Features**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.
AMND	Contract Amendment event will get triggered on deal modification.
REAS	Reassign User event will get triggered on new User Assign.
SGEN	Settlement Message Generation.
REVP	Payment Reversal is processed under this event
REVR	Contract Reversal is processed under this event
LIQD	Liquidation Event will get triggered on Manual/ Auto Payment of the Deal.
CANC	Deal Cancellation event will get triggered on cancellation of the deal.

### Generic Features

Spot Product FSC2 features include:

- Deal Booking
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual
- Cancellation of contract

### Special/Other Features

Other Features of the Spot Product FSC2 are as below:

- Capturing of Charge details
- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Limit Tracking
- CLS Status Change

- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

#### Advices Supported

Following Below are the advices supported for the Spot Deal Product FSC2:

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip

#### Messages

Following below are the messages supported for the Cash deal Product FSC2:

**Table 4-14 Special Features**

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 103/MT 202/MT 205	Payment Message
MT 192/MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

## 4.11 Product Code - FSC3

FSC3 – Spot (FX Spot Deal)

#### Business Scenario

This financial product that is, Spot helps customers/corporate to Purchase/Sale the Foreign Exchange Currencies at Spot Market.

**Targeted Customer Segment:** Corporate Clients who seek spot Foreign Currency Buy/Sell

#### Introduction

Spot product FSC3 is used to Buy/Sell the Foreign Exchange Currency at Spot Market. The settlement of the deal is done on T+ Spot Days.

#### Synopsis (ex. High level features etc.)

- Spot Product is used for Purchase/Sale of Foreign Exchange from Spot Market.
- The maximum period is up to Spot Days of the Currency (Normally 2 days).
- Cash and Tom Deal also could be covered under Same Product.
- Customers of both type types that is, retail customers and corporate could be covered under this product.

- It may/may not involve insistence of Limit.

### Detailed Coverage

Product FSC3 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

### Events Covered

Product FSC3 has the Life Cycle as listed below:

**Table 4-15 Special Features**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.
AMND	Contract Amendment event will get triggered on deal modification.
REAS	Reassign User event will get triggered on new User Assign.
SGEN	Settlement Message Generation.
REVP	Payment Reversal is processed under this event
REVR	Contract Reversal is processed under this event
LIQD	Liquidation Event will get triggered on Manual/ Auto Payment of the Deal.
CANC	Deal Cancellation event will get triggered on cancellation of the deal.

### Generic Features

Spot Product FSC3 features include:

- Deal Booking
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual
- Cancellation of contract

### Special/Other Features

Other Features of the Spot Product FSC3 are as below:

- Capturing of Charge details
- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Limit Tracking
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

### Advices Supported

Following Below are the advices supported for the Spot Deal Product FSC2:

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip

### Messages

Following below are the messages supported for the Cash deal Product FSC2:

**Table 4-16 Special Features**

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 103/MT 202/MT 205	Payment Message
MT 192/MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

## 4.12 Product Code - FFC1

FFC1 – Forward (FX Forward Deal)

### Business Scenario

This financial product that is, Forward helps customers/corporate to Purchase/Sale the Foreign Exchange Currencies at Forward (Future) Market.

**Targeted Customer Segment:** Corporate Clients who seek spot Foreign Currency Buy/Sell

## Introduction

Spot product FFC1 is used to Buy/Sell the Foreign Exchange Currency at Forward Market. This product is setup for Rebate Revaluation.

## Synopsis (ex. High level features etc.)

- Forward Product is used for Purchase/Sale of Foreign Exchange from Forward Market.
- Forward deals are available for maturities from 3 days out to about 2 years.
- Customers of both type types that is, retail customers and corporate could be covered under this product.
- It may/may not involve insistence of Limit.

## Detailed Coverage

Product FFC1 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

## Events Covered

Product FFC1 has the Life Cycle as listed below:

**Table 4-17 Special Features**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.
AMND	Contract Amendment event will get triggered on deal modification.
REAS	Reassign User event will get triggered on new User Assign.
SGEN	Settlement Message Generation.
REVP	Payment Reversal is processed under this event
REVR	Contract Reversal is processed under this event
LIQD	Liquidation Event will get triggered on Manual/ Auto Payment of the Deal.
CANC	Deal Cancellation event will get triggered on cancellation of the deal.
REVL	Deal Revaluation for the period is accounted under this event.
RRVL	Deal Revaluation Reversal for the previous period is done under this event.

### **Generic Features**

Spot Product FFC1 features include:

- Forward dated Contract booking
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual
- Cancellation of contract

### **Special/Other Features**

Other Features of the Spot Product FFC1 are as below:

- Capturing of Charge details
- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Limit Tracking
- Currency/Pair Wise Netting - Auto / Manual
- Deal Revaluation
- Option Date
- Multiple Options
- Extension
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

### **Advices Supported**

Following Below are the advices supported for the Spot Deal Product FSC2:

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip

### **Messages**

Following below are the messages supported for the Cash deal Product FSC2:

**Table 4-18 Special Features**

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 103/MT 202/MT 205	Payment Message
MT 192/MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

## 4.13 Product Code- FXN1

FXN1– NDF (FX NDF Deal)

### Business Scenario

This financial product that is, NDF helps customers/corporate to Purchase/Sale the Banned Foreign Exchange Currencies at Forward (Future) Market.

**Targeted Customer Segment:** Corporate Clients who seek spot Foreign Currency Buy/Sell

### Introduction

Spot product FXN1 is used is used of the trade restricted Foreign Currency for Future Date.

- Fixing Date - This is the day and time where the comparison between the NDF rate and the prevailing spot rate is made.
- NDF Currency- Currency in this settlement not done.

### Synopsis (ex. High level features etc.)

- NDF Product is used for Purchase/Sale of Banned Foreign Exchange Currencies from Forward Market.
- NDF Forward Deal is normally fixed 2 days prior to the Value date.
- NDF Forward settlement will happen for only net amount. Not the Deal amount.
- Customers of both type types that is, retail customers and corporate might be covered under this product.
- It may/may not involve insistence of Limit.

### Detailed Coverage

Product FXN1 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

**Events Covered**

Product FXN1 has the Life Cycle as listed below:

**Table 4-19 Special Features**

<b>Events Covered</b>	<b>Terminology</b>
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.
AMND	Contract Amendment event will get triggered on deal modification.
REAS	Reassign User event will get triggered on new User Assign.
FIXG	NDF Contract Fixing
UFIX	NDF Contract Unfixing
SGEN	Settlement Message Generation.
REVP	Payment Reversal is processed under this event
REVR	Contract Reversal is processed under this event
LIQD	Liquidation Event will get triggered on Manual/ Auto Payment of the Deal.
CANC	Deal Cancellation event will get triggered on cancellation of the deal.

**Generic Features**

Spot Product FXN1 features include:

- Forward dated Contract booking
- Fixing of the Deal
- Unfixing of the Deal
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual

**Special/Other Features**

Other Features of the Spot Product FXN1 are as below:

- Capturing of Charge details
- Limit Tracking
- Extension



- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

#### Advices Supported

Following Below are the advices supported for the Spot Deal Product FXN1:

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip

#### Messages

Following below are the messages supported for the Cash deal Product FXN1:

**Table 4-20 Special Features**

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 103/MT 202/MT 205	Payment Message
MT 192/MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

## 4.14 Product Code - FXN2

FXN2– NDF (FX NDF Deal)

#### Business Scenario

This financial product that is, NDF helps customers/corporate to Purchase/Sale the Banned Foreign Exchange Currencies at Forward (Future) Market.

**Targeted Customer Segment:** Corporate Clients who seek spot Foreign Currency Buy/Sell

#### Introduction

NDF Forward Product FXN2 is used for Fixing the NDF Forward Deal.

- Fixing Date - Date at which Fixing Deal is booked.
- NDF Currency- Currency in this settlement not done.

#### Synopsis (ex. High level features etc.)

- NDF Fixing Product is used for Fix the NDF Forward Purchase/Sale Deal.
- NDF Fixing deal normally booked 2 days prior to the settlement date of the NDF Forward deal.

- No settlement process happens for the NDF Fixing Deal.
- Customers of both type types that is, retail customers and corporate might be covered under this product.
- It may/may not involve insistence of Limit.

### Detailed Coverage

Product FXN2 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

### Events Covered

Product FXN2 has the Life Cycle as listed below:

**Table 4-21 Special Features**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.
AMND	Contract Amendment event will get triggered on deal modification.
SGEN	Settlement Message Generation.
REVP	Payment Reversal is processed under this event
REVR	Contract Reversal is processed under this event
LIQD	Liquidation Event will get triggered on Manual/ Auto Payment of the Deal.
CANC	Deal Cancellation event will get triggered on cancellation of the deal.

### Generic Features

NDF Fixing Product FXN2 features include:

- Booking Deal (Fixing NDF Forward Deal)
- Unfixing of the Deal
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment

- Capturing of UDE values
- Liquidation of Contract – Auto / Manual

### Special/Other Features

Other Features of the Spot Product FXN2 are as below:

- Capturing of Charge details
- Limit Tracking
- Extension
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

### Advices Supported

Following Below are the advices supported for the Spot Deal Product FXN2:

- Confirmation Advice Confirmation
- Contract Reversal
- Deal Slip

### Messages

Following below are the messages supported for the Cash deal Product FXN2:

**Table 4-22 Special Features**

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 940/ MT 950	Account Statement

## 4.15 Product Code - FSR1

FSR1 – Cash (FX Cash Deal)

### Business Scenario

This financial product that is, Cash helps customers/corporate to Purchase/Sale the Foreign Exchange Currencies at Cash Market.

**Targeted Customer Segment:** Retail Clients who seek spot Foreign Currency Buy/Sell.

### Introduction

Cash product FSR1 is used to Buy/Sell the Foreign Exchange Currency at Spot Market. The settlement of the deal is done on next day (T+1).

**Synopsis (ex. High level features etc.)**

- Cash Product is used for Purchase/Sale of Foreign Exchange from Spot Market.
- Settlement of the Cash deal happens immediately
- Customers of both type types that is, retail customers and corporate could be covered under this product.
- It may/may not involve insistence of Limit

**Detailed Coverage**

Product FSR1 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

**Events Covered**

Product FSR2 has the Life Cycle as listed below:

**Table 4-23 Special Features**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.
REAS	Reassign user event will get triggered on new User Assign.
SGEN	Settlement Message Generation.
LIQD	Liquidation Event will get triggered on Manual/ Auto Payment of the Deal.
CANC	Deal Cancellation event will get triggered on cancellation of the deal.

**Generic Features**

Cash Product FSR1 features include:

- Booking Deal
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values

- Liquidation of Contract – Auto / Manual
- Cancellation of Contract

### Special/Other Features

Other Features of the Spot Product FSR1 are as below:

- Capturing of Charge details
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Limit Tracking
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

### Advices Supported

Following Below are the advices supported for the Spot Deal Product FSR1

- Confirmation Advice Confirmation
- Deal Slip

### Messages

Following below are the messages supported for the Cash deal Product FSR1:

**Table 4-24 SWIFT Messages**

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 192/MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

## 4.16 Product Code - FSR2

FSR2 – Tom (FX Tom Deal)

### Business Scenario

This financial product that is, TOM helps customers/corporate to Purchase/Sale the Foreign Exchange Currencies at Spot Market.

**Targeted Customer Segment:** Retail Clients who seek spot Foreign Currency Buy/Sell.

### Introduction

Spot product FSR2 is used to Buy/Sell the Foreign Exchange Currency at Spot Market. The settlement of the deal is done on next day (T+1).

**Synopsis (ex. High level features etc.)**

- Tom Product is used for Purchase/Sale of Foreign Exchange from Spot Market.
- The maximum period is 2 Days (T+1 Day).
- Customers of both type types that is, retail customers and corporate could be covered under this product.
- It may/may not involve insistence of Limit

**Detailed Coverage**

Product FSR2 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

**Events Covered**

Product FSR2 has the Life Cycle as listed below:

**Table 4-25 Special Features**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.
REAS	Reassign user event will get triggered on new User Assign.
SGEN	Settlement Message Generation.
LIQD	Liquidation Event will get triggered on Manual/ Auto Payment of the Deal.
CANC	Deal Cancellation event will get triggered on cancellation of the deal.
REVP	Payment Reversal is processed under this event
REVR	Contract Reversal is processed under this event

**Generic Features**

TOM Product FSR2 features include:

- Booking Deal
- Cross Currency Contract Booking
- Counterparty Confirmation

- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual
- Cancellation of Contract

### Special/Other Features

Other Features of the Spot Product FSR2 are as below:

- Capturing of Charge details
- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Limit Tracking
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

### Advices Supported

Following Below are the advices supported for the TOM Deal Product FSR2

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip

### Messages

Following below are the messages supported for the Cash deal Product FSR2:

**Table 4-26 SWIFT Messages**

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 192/MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

## 4.17 Product Code - FSR3

FSR3 – Spot (FX Spot Deal)

### Business Scenario

This financial product that is, Spot helps customers/corporate to Purchase/Sale the Foreign Exchange Currencies at Spot Market.

**Targeted Customer Segment:** Retail Clients who seek spot Foreign Currency Buy/Sell.

### Introduction

Spot product FSR3 is used to Buy/Sell the Foreign Exchange Currency at Spot Market. The settlement of the deal is done on (T+spot days). We can use the Spot Product FSR3 for Booking Cash and Tom Deal also.

### Synopsis (ex. High level features etc.)

- Spot Product is used for Purchase/Sale of Foreign Exchange from Spot Market.
- The maximum period is up to Spot Days of the Currency.(Normally 2 days).
- Cash and Tom Deal also could be Covered under Same Product.
- Customers of both type types that is, retail customers and corporate could be covered under this product.
- It may/may not involve insistence of Limit

### Detailed Coverage

Product FSR3 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

### Events Covered

Product FSR3 has the Life Cycle as listed below:

**Table 4-27 Special Features**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.



**Table 4-27 (Cont.) Special Features**

<b>Events Covered</b>	<b>Terminology</b>
AMND	Contract Amendment event will get triggered on User Assign
REAS	Reassign user event will get triggered on new User Assign.
SGEN	Settlement Message Generation.
LIQD	Liquidation Event will get triggered on Manual/ Auto Payment of the Deal.
CANC	Deal Cancellation event will get triggered on cancellation of the deal.
REVP	Payment Reversal is processed under this event
REVR	Contract Reversal is processed under this event

**Generic Features**

Spot Product FSR3 features include:

- Booking Deal
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual
- Cancellation of Contract

**Special/Other Features**

Other Features of the Spot Product FSR2 are as below:

- Capturing of Charge details
- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Limit Tracking
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

**Brokerages/Charges****Charges**

In FSR3 product following Charge components are parametrized with FXCHARGE-FX Booking Charge

### Advices Supported

Following Below are the advices supported for the TOM Deal Product FSR3

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip

### Messages

Following below are the messages supported for the Cash deal Product FSR3:

**Table 4-28 SWIFT Messages**

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 192/MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement
MT 103/ MT 202/ MT 205	Payment Message

## 4.18 Product Code - FFR1

FFR1 – Forward (FX Forward Deal)

### Business Scenario

This financial product that is, Forward helps customers/corporate to Purchase/Sale the Foreign Exchange Currencies at Forward (Future) Market.

**Targeted Customer Segment:** Corporate Clients who seek Forward Foreign Currency Buy/Sell.

### Introduction

Forward product FFR1 is used to Buy/Sell the Foreign Exchange Currency at Forward Market. This product is setup for Straight Line Revaluation

### Synopsis (ex. High level features etc.)

- Forward Product is used for Purchase/Sale of Foreign Exchange from Forward Market.
- Forward deals are available for maturities from 3 days out to about 2 years. The maximum period is up to Spot Days of the Currency.(Normally 2 days).
- Customers of both type types that is, retail customers and corporate could be covered under this product.
- It may/may not involve insistence of Limit

### Detailed Coverage

Product FFR1 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement
- Revaluation
  - Batch Revaluation – Straight Line

### Events Covered

Product FFR1 has the Life Cycle as listed below:

**Table 4-29 Special Features**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
CONF	On Counterparty Confirmation this event will get triggered.
AMND	Contract Amendment event will get triggered on User Assign
REAS	Reassign user event will get triggered on new User Assign.
SGEN	Settlement Message Generation.
LIQD	Liquidation Event will get triggered on Manual/ Auto Payment of the Deal.
CANC	Deal Cancellation event will get triggered on cancellation of the deal.
REVP	Payment Reversal is processed under this event
REVR	Contract Reversal is processed under this event
REVL	Deal Revaluation for the period is accounted under this event
RRVL	Deal Revaluation Reversal for the previous period is done under this event

### Generic Features

Spot Product FFR1 features include:

- Forward dated Contract booking
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign

- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual
- Cancellation of Contract

### Special/Other Features

Other Features of the TOM Product FFR1 are as below:

- Capturing of Charge details
- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Currency/Pair Wise Netting - Auto / Manual
- Limit Tracking
- Deal Revaluation
- Option Date
- Multiple Options
- Extension
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

### Advices Supported

Following Below are the advices supported for the TOM Deal Product FFR1

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip

### Messages

Following below are the messages supported for the Cash deal Product FFR1:

**Table 4-30 SWIFT Messages**

SWIFT Messages	Contract Field
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 192/MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement

**Table 4-30 (Cont.) SWIFT Messages**

SWIFT Messages	Contract Field
MT 103/ MT 202/ MT 205	Payment Message

## 4.19 Product Code - FXS3

FXS3 – FX Spot deal product manual liquidation

### Business Scenario

This financial product that is, SPOT helps customers/corporate to Purchase/Sale the Foreign Exchange Currencies at Cash Market.

**Targeted Customer Segment:** Inter Bank Clients who seek Cash Foreign Currency Buy/Sell.

### Introduction

Cash product FXS3 is used to Buy/Sell the Foreign Exchange Currency at SPOT Market. The settlement of the deal is done immediately.

### Synopsis (ex. High level features etc.)

- SPOT Product is used for Purchase/Sale of Foreign Exchange from Spot Market.
- The maximum period is 2 Days (T+1 Day).
- Customers of both type types that is, retail customers and corporate could be covered under this product.
- It may/may not involve insistence of Limit

### Detailed Coverage

Product FXS3 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement
- Settlements
  - Conventional
  - Continuous Linked Settlement

### Events Covered

Product FXS3 has the Life Cycle as listed below:

**Table 4-31 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.

**Table 4-31 (Cont.) Events Covered**

<b>Events Covered</b>	<b>Terminology</b>
CONF	On Counterparty Confirmation this event will get triggered.
AMND	Contract Amendment event will get triggered on User Assign
REAS	Reassign user event will get triggered on new User Assign.
SGEN	Settlement Message Generation.
LIQD	Liquidation Event will get triggered on Manual/ Auto Payment of the Deal.
CANC	Deal Cancellation event will get triggered on cancellation of the deal.
REVP	Payment Reversal is processed under this event
REVR	Contract Reversal is processed under this event

**Generic Features**

Spot Product FXS3 features include:

- Deal booking
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign
- Holiday period treatment
- Capturing of UDE values
- Liquidation of Contract – Auto / Manual

**Special/Other Features**

Other Features of the Cash Product FXS3 are as below:

- Split Value Date
- Partial Liquidation of the Contract
- Partial Cancellation of Contract
- Currency/Pair Wise Netting - Auto / Manual
- Limit Tracking
- CLS Status Change
- CLS Alleged Deal Status Change
- CLS Net Position Check
- CLS Status Change Alert

**Advices Supported**

Following Below are the advices supported for the TOM Deal Product FRR1:

- Confirmation Advice Confirmation
- Contract Amendment
- Contract Reversal
- Deal Slip

**Messages**

Following below are the messages supported for the Cash deal Product FXS3:

**Table 4-32 SWIFT Messages**

<b>SWIFT Messages</b>	<b>Contract Field</b>
MT 300	Confirmation, Amendment, Reverse
MT 304	T-Copy Settlement
MT 192/MT 292	Payment Reversal
MT 210	Receive Notice
MT 940/ MT 950	Account Statement
MT 103/ MT 202/ MT 205	Payment Message

# 5

## Product Catalog - Treasury Money Market

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

- [Product Code - MBD1](#)  
MBD1 – (Commercial Papers) Discounted Payment of Interest - Borrowing - Fixed Rate-Corporate
- [Product Code - MBD2](#)  
MBD2 - (Commercial Papers) Discounted Payment of Interest - Borrowing - Fixed Rate-Inter Bank
- [Product Code- MBT2](#)  
MBT2- (Certificate of Deposit) Bearing Payment of Interest- Borrowing- Fixed Rate-corporate
- [Product Code - MBT3](#)  
MBT3 - (Euro Dollar Deposits) Bearing Payment of Interest- Borrowing- Floating Rate-corporate
- [Product Code- MBT4](#)  
MBT4- (Euro Dollar Deposits) Bearing Payment of Interest- Borrowing- Floating Rate-corporate
- [Product Code- MBT5](#)  
MBT5- (Call Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Corporate
- [Product Code- MBT6](#)  
MBT6- (Notice Deposits) Bearing Payment of Interest- Borrowing- Fixed Rate-corporate
- [Product Code- MBT1](#)  
MBT1 - (Variable Rate Demand Notes (VRDNs)) Bearing Payment of Interest - Borrowing - Floating Rate-Corporate
- [Product Code- MBI2](#)  
MBI2 - (Certificate of Deposit) Bearing Payment of Interest- Borrowing- Fixed Rate-inter Bank
- [Product Code- MBI3](#)  
MBI3 - (Euro Dollar Deposits) Bearing Payment of Interest - Borrowing - Floating Rate-Inter Bank
- [Product Code- MBI4](#)  
MBI4 - (Overnight Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Inter Bank
- [Product Code- MBI5](#)  
MBI5 - (Call Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Inter Bank
- [Product Code- MBI6](#)  
MBI6 - (Call Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Inter Bank
- [Product Code- MBI1](#)  
MBI1 - (Call Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Inter Bank



- [Product Code- MBFA](#)  
MBFA (Certificate of Deposit) Bearing Payment of Interest - Fixed - Borrowing – FATCA
- [Product Code- MBFL](#)  
MBFL (Certificate of Deposit) Bearing Payment of Interest - Borrowing – Floating – FATCA
- [Product Code- MPT2](#)  
MPT2 (Certificate of Deposit) Bearing Payment of Interest - Borrowing – Floating – FATCA
- [Product Code- MPI2](#)  
MPI2 - (Corporate Placement) Bearing Payment of Interest- Placement- Floating Rate-corporate
- [Product Code- MPI3](#)  
MPI3 - (Call Placement) Bearing Payment of Interest - Placement – Fixed Rate- Inter Bank
- [Product Code- MPI4](#)  
MPI4 - (Notice Placement) Bearing Payment of Interest - Placement – Fixed Rate- Inter Bank
- [Product Code- MMRF](#)  
MMRF- (Overnight Deposits) Bearing Payment of Interest- Borrowing- Fixed Rate- corporate Risk Free Rates
- [Product Code- RFRC](#)  
RFRC- (Overnight Deposits) Bearing Payment of Interest- Borrowing- Fixed Rate- rate Compounding \_Risk Free Rates Product
- [Product Code- MMAX](#)  
MMAX- (Overnight Deposits) Bearing Payment of Interest- Borrowing- Fixed Rate\_ Min Max Risk Free Rates Product
- [Product Code- MDFR](#)  
MDFR- MM-Borrow with RFR- Borrowing- Floating Rate
- [Product Code- MRFR](#)  
MRFR- MM-Borrow with RFR- Borrowing- Floating Rate
- [Product Code- MMAB](#)  
MMAB- MM-Borrow with RFR- Borrowing- Floating Rate

## 5.1 Product Code - MBD1

MBD1 – (Commercial Papers) Discounted Payment of Interest - Borrowing - Fixed Rate-Corporate

### **Business Scenario**

Money Market Instrument MBD1 is parametrized with following features.

### **Synopsis (ex. High level features etc.)**

- Short Term Debt instrument
- The Maturity ranges 1-270 days
- It is not backed by any form of collateral

- Issued by a large banks and corporations
- The instrument is issued at a discount
- This instrument can be traded

### Detailed Coverage

MBD1 Money Market Instrument covers the following features:

**Table 5-1 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Discounted Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

### Events Covered (including brief information on accounting)

Product MDB1 has the Life Cycle as listed below:

**Table 5-2 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

### Advices Supported

Following Advices setup done in the MBD1 Product as part of Product Life Cycle:

**Table 5-3 Advices Supported**

Advices	Description
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

**Messages**

Following SWIFT Messages setup done in the MBD1 product as part of product life cycle.

**Table 5-4 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

**Interest / Charges / Commission & Fees****Interest**

- In MBD1 product is parametrized with following Interest component.
- MMINTCLS – Security repo interest class

**Special/Other Features****Other Features**

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

**Additional information (ex. UDF & other Special Maintenance)****UDF Maintenance**

As part of MBD1 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MBD1 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter

- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## 5.2 Product Code - MBD2

MBD2 - (Commercial Papers) Discounted Payment of Interest - Borrowing - Fixed Rate-Inter Bank

### Business Scenario

Money Market Instrument MBD2 is parametrized with following features.

### Synopsis (ex. High level features etc.)

- Short Term Debt instrument
- The Maturity ranges 1-270 days
- It is not backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a discount
- This instrument can be traded

### Detailed Coverage

MBD2 Money Market Instrument covers the following features:

**Table 5-5 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Discounted Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered (including brief information on accounting)**

Product MDB2 has the Life Cycle as listed below:

**Table 5-6 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Advices Supported**

Following Advices setup done in the MBD2 Product as part of Product Life Cycle:

**Table 5-7 Advices Supported**

Advices	Description
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

**Messages**

Following SWIFT Messages setup done in the MBD1 product as part of product life cycle.

**Table 5-8 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice

**Table 5-8 (Cont.) SWIFT Messages**

SWIFT Messages	Contact Field
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

**Interest / Charges / Commission & Fees****Interest**

- In MBD2 product is parametrized with following Interest component.
- MMINTCLS – Security repo interest class

**Special/Other Features****Other Features**

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

**Additional information (ex. UDF & other Special Maintenance)****UDF Maintenance**

As part of MBD1 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MBD2 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## 5.3 Product Code- MBT2

MBT2- (Certificate of Deposit) Bearing Payment of Interest- Borrowing- Fixed Rate-corporate

**Business Scenario**

Money Market Instrument MBT2 is parametrized with following features.

**Synopsis (ex. High level features etc.)**

- Short Term Debt instrument
- The Maturity ranges 24 months
- It is not backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a discount
- This instrument can be traded

**Detailed Coverage**

MBT2 Money Market Instrument covers the following features:

**Table 5-9 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered (including brief information on accounting)**

Product MDT2 has the Life Cycle as listed below:

**Table 5-10 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision

**Table 5-10 (Cont.) Events Covered**

Events Covered	Terminology
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Advices Supported**

Following Advices setup done in the MBT2 Product as part of Product Life Cycle:

**Table 5-11 Advices Supported**

Advices	Description
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

**Messages**

Following SWIFT Messages setup done in the MBD1 product as part of product life cycle.

**Table 5-12 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

**Interest / Charges / Commission & Fees****Interest**

- In MBT2 product is parametrized with following Interest component.
- MMINTCLS – Security repo interest class

**Special/Other Features****Other Features**

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360



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

#### **UDF Maintenance**

As part of MBT2 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

#### **Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MBT2 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## 5.4 Product Code - MBT3

MBT3 - (Euro Dollar Deposits) Bearing Payment of Interest- Borrowing- Floating Rate- corporate

#### **Business Scenario**

Money Market Instrument MBT3 is parametrized with following features.

#### **Synopsis (ex. High level features etc.)**

- Long Term Debt instrument
- The Maturity ranges 10-30 years
- It is not backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a discount
- This instrument can be traded

#### **Detailed Coverage**

MBT3 Money Market Instrument covers the following features:

**Table 5-13 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>Auto Interest Liquidation</li> <li>Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>Interest Schedule</li> <li>Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered (including brief information on accounting)**

Product MBT3 has the Life Cycle as listed below:

**Table 5-14 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Advices Supported**

Following Advices setup done in the MBT3 Product as part of Product Life Cycle:

**Table 5-15 Advices Supported**

Advices	Description
MMCONDEP	MM Borrowing Confirmation

**Table 5-15 (Cont.) Advices Supported**

Advices	Description
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

**Messages**

Following SWIFT Messages setup done in the MBT3 product as part of product life cycle.

**Table 5-16 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

**Interest / Charges / Commission & Fees****Interest**

- In MBT3 product is parametrized with following Interest component.
- MMINTCLS – Security repo interest class

**Special/Other Features****Other Features**

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

**Additional information (ex. UDF & other Special Maintenance)****UDF Maintenance**

As part of MBT3 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MBT3 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter

- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## 5.5 Product Code- MBT4

MBT4- (Euro Dollar Deposits) Bearing Payment of Interest- Borrowing- Floating Rate- corporate

### Business Scenario

Money Market Instrument MBT4 is parametrized with following features.

### Synopsis (ex. High level features etc.)

- Short Term Debt instrument
- The Maturity period = one day
- It is not backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a discount
- This instrument cannot be traded

### Detailed Coverage

MBT4 Money Market Instrument covers the following features:

**Table 5-17 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered (including brief information on accounting)**

Product MBT4 has the Life Cycle as listed below:

**Table 5-18 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Advices Supported**

Following Advices setup done in the MBT4 Product as part of Product Life Cycle:

**Table 5-19 Advices Supported**

Advices	Description
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

**Messages**

Following SWIFT Messages setup done in the MBT4 product as part of product life cycle.

**Table 5-20 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice

**Table 5-20 (Cont.) SWIFT Messages**

SWIFT Messages	Contact Field
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

**Interest / Charges / Commission & Fees****Interest**

- In MBT4 product is parametrized with following Interest component.
- MMINTCLS – Security repo interest class

**Special/Other Features****Other Features**

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

**Additional information (ex. UDF & other Special Maintenance)****UDF Maintenance**

As part of MBT4 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MBT4 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## 5.6 Product Code- MBT5

MBT5- (Call Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Corporate

**Business Scenario**

Money Market Instrument MBT5 is parametrized with following features.

**Synopsis (ex. High level features etc.)**

- Short term Borrow instrument with call Option
- Terminated on demand
- It is not backed by any form of collateral
- Issued by a large banks and corporations
- This instrument cannot be traded

**Detailed Coverage**

MBT5 Money Market Instrument covers the following features:

**Table 5-21 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered (including brief information on accounting)**

Product MBT5 has the Life Cycle as listed below:

**Table 5-22 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking

**Table 5-22 (Cont.) Events Covered**

Events Covered	Terminology
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Interest / Charges / Commission & Fees****Interest**

- In MBT5 product is parameterized with following Interest component.
- MMINTCLS – Security Repo Interest Class

**Advices Supported**

Following Advices setup done in the MBT4 Product as part of Product Life Cycle:

**Table 5-23 Advices Supported**

Advices	Details
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

**Messages**

Following SWIFT Messages setup done in the MBT4 product as part of product life cycle.

**Table 5-24 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

**Special/Other Features****Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360

**Additional information (ex. UDF & other Special Maintenance)****UDF Maintenance**



As part of MBT5 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

### Other Special Maintenance

Following are the Maintenance Required in OBTR to use the MBT5 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## 5.7 Product Code- MBT6

MBT6- (Notice Deposits) Bearing Payment of Interest- Borrowing- Fixed Rate- corporate

### Business Scenario

Money Market Instrument MBT6 is parametrized with following features.

### Synopsis (ex. High level features etc.)

- Short term Borrow instrument with Notice call Option
- Terminated on certain Notice Period
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument cannot be traded

### Detailed Coverage

MBT6 Money Market Instrument covers the following features:

**Table 5-25 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>

**Table 5-25 (Cont.) Detailed Coverage**

Features	Type
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered (including brief information on accounting)**

Product MBT6 has the Life Cycle as listed below:

**Table 5-26 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Interest / Charges / Commission & Fees****Interest**

- In MBT6 product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

**Advices Supported**

Following Advices setup done in the MBT6 Product as part of Product Life Cycle:

**Table 5-27 Advices Supported**

Advices	Description
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

**Messages**

Following SWIFT Messages setup done in the MBT6 product as part of product life cycle.

**Table 5-28 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

**Special/Other Features****Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360

**Additional information (ex. UDF & other Special Maintenance)****UDF Maintenance**

As part of MBT6 Product Setup there is an option available to capture other details about the deal or the parties involved using UDF Maintenance.

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MBT6 product for Money Market Deals.

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

- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## 5.8 Product Code- MBT1

MBT1 - (Variable Rate Demand Notes (VRDNs)) Bearing Payment of Interest - Borrowing - Floating Rate-Corporate

### Business Scenario

Money Market Instrument MBT1 is parametrized with following features.

### Synopsis (ex. High level features etc.)

- Short term Debit instrument
- The Maturity period ranges from 1 to 12 Months
- It is backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a floating Interest Rate
- This instrument can be traded.

### Detailed Coverage

MBT1 Money Market Instrument covers the following features:

**Table 5-29 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

### Events Covered (including brief information on accounting)

Product MBT6 has the Life Cycle as listed below:

**Table 5-30 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Interest / Charges / Commission & Fees****Interest**

- In MBT1 product is parametrized with following Interest component.
- MMINTCLS – MM Interest Class 2

**Charges**

- Charge type - counter party
- Charge Component - MMBKCHG

**Advices Supported**

Following Advices setup done in the MBT1 Product as part of Product Life Cycle:

**Table 5-31 Advices Supported**

Advices	Description
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

## Messages

Following SWIFT Messages setup done in the MBT1 product as part of product life cycle.

**Table 5-32 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

## Special/Other Features

### Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360

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

#### UDF Maintenance

As part of MBT1 Product Setup there is an option available to capture other details about the deal or the parties involved using UDF Maintenance.

#### Other Special Maintenance

Following are the Maintenance Required in OBTR to use the MBT1 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## 5.9 Product Code- MBI2

MBI2 - (Certificate of Deposit) Bearing Payment of Interest- Borrowing- Fixed Rate-inter Bank

### Business Scenario

Money Market Instrument MBI2 is parametrized with the following features.

**Synopsis (ex. High level features etc.)**

- Short term Debit instrument
- The Maturity period ranges from 1 Months - 24 months
- It is backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a floating Interest Rate
- This instrument can be traded.

**Detailed Coverage**

MBI2 Money Market Instrument covers the following features:

**Table 5-33 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered (including brief information on accounting)**

Product MBI2 has the Life Cycle as listed below:

**Table 5-34 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision

**Table 5-34 (Cont.) Events Covered**

Events Covered	Terminology
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Interest / Charges / Commission & Fees****Interest**

- In MBI2 product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

**Charges**

- Charge type - counter party
- Charge Component - MMBKCHG

**Advices Supported**

Following Advices setup done in the MBI2 Product as part of Product Life Cycle:

**Table 5-35 Advices Supported**

Advices	Description
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

**Messages**

Following SWIFT Messages setup done in the MBT1 product as part of product life cycle.

**Table 5-36 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

**Special/Other Features****Other Features**



Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360

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

##### **UDF Maintenance**

As part of MBI2 Product Setup there is an option available to capture other details about the deal or the parties involved using UDF Maintenance.

##### **Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MBI2 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## 5.10 Product Code- MBI3

MBI3 - (Euro Dollar Deposits) Bearing Payment of Interest - Borrowing - Floating Rate- Inter Bank

#### **Business Scenario**

Money Market Instrument MBI3 is parametrized with following features.

#### **Synopsis (ex. High level features etc.)**

- Long term Debit instrument
- The Maturity period ranges from 10-30 years
- It is backed by any form of collateral
- Issued by large banks and corporations
- The instrument is issued at a floating Interest Rate
- This instrument can be traded.

#### **Detailed Coverage**

MBI3 Money Market Instrument covers the following features:

**Table 5-37 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered (including brief information on accounting)**

Product MBI3 has the Life Cycle as listed below:

**Table 5-38 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Interest / Charges / Commission & Fees****Interest**

- In MBI3 product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

**Advices Supported**

Following Advices setup done in the MBI3 Product as part of Product Life Cycle:

**Table 5-39 Advices Supported**

Advices	Description
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

**Messages**

Following SWIFT Messages setup done in the MBI3 product as part of product life cycle.

**Table 5-40 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

**Special/Other Features****Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360

**Additional information (ex. UDF & other Special Maintenance)****UDF Maintenance**

As part of MBI3 Product Setup there is an option available to capture other details about the deal or the parties involved using UDF Maintenance.

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MBI3 product for Money Market Deals.

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

- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## 5.11 Product Code- MBI4

MBI4 - (Overnight Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Inter Bank

### Business Scenario

Money Market Instrument MBI4 is parametrized with following features.

### Synopsis (ex. High level features etc.)

- Short term Debit instrument on every day basis
- The Maturity period of one day
- It is backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a floating Interest Rate
- This instrument can be traded.

### Detailed Coverage

MBI4 Money Market Instrument covers the following features:

**Table 5-41 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

### Events Covered (including brief information on accounting)

Product MBI4 has the Life Cycle as listed below:

**Table 5-42 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Interest / Charges / Commission & Fees**

**Interest**

- In MBI4 product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

**Advices Supported**

Following Advices setup done in the MBI4 Product as part of Product Life Cycle:

**Table 5-43 Advices Supported**

Advices	Description
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

**Messages**

Following SWIFT Messages setup done in the MBI4 product as part of product life cycle.

**Table 5-44 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

**Special/Other Features****Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360

**Additional information (ex. UDF & other Special Maintenance)****UDF Maintenance**

As part of MBI4 Product Setup there is an option available to capture other details about the deal or the parties involved using UDF Maintenance.

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MBI4 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## 5.12 Product Code- MBI5

MBI5 - (Call Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Inter Bank

**Business Scenario**

Money Market Instrument MBI5 is parametrized with following features.

**Synopsis (ex. High level features etc.)**

- Short term Borrow instrument with call option

- Terminated on demand
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument can be traded.

### Detailed Coverage

MBI5 Money Market Instrument covers the following features:

**Table 5-45 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

### Events Covered (including brief information on accounting)

Product MBI4 has the Life Cycle as listed below:

**Table 5-46 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Interest / Charges / Commission & Fees****Interest**

- In MBI5 product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

**Advices Supported**

Following Advices setup done in the MBI5 Product as part of Product Life Cycle:

**Table 5-47 Advices Supported**

Advices	Details
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

**Messages**

Following SWIFT Messages setup done in the MBI5 product as part of product life cycle.

**Table 5-48 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

**Special/Other Features****Other Features**

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

**Additional information (ex. UDF & other Special Maintenance)****UDF Maintenance**

As part of MBI5 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MBI5 product for Money Market Deals.

- MM Branch Parameter



- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## 5.13 Product Code- MBI6

MBI6 - (Call Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Inter Bank

### Business Scenario

Money Market Instrument MBI6 is parametrized with following features.

### Synopsis (ex. High level features etc.)

- Short term Borrow instrument with Notice call option
- Terminated on certain Notice Period
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument can be traded.

### Detailed Coverage

MBI6 Money Market Instrument covers the following features:

**Table 5-49 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered (including brief information on accounting)**

Product MBI6 has the Life Cycle as listed below:

**Table 5-50 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Interest / Charges / Commission & Fees****Interest**

- In MBI6 product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

**Advices Supported**

Following Advices setup done in the MBI6 Product as part of Product Life Cycle:

**Table 5-51 Advices Supported**

Advices	Description
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

**Messages**

Following SWIFT Messages setup done in the MBI6 product as part of product life cycle.

**Table 5-52 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

**Special/Other Features**

**Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360

**Additional information (ex. UDF & other Special Maintenance)**

**UDF Maintenance**

As part of MBI6 Product Setup there is an option available to capture other details about the deal or the parties involved using UDF Maintenance.

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MBI6 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## 5.14 Product Code- MBI1

MBI1 - (Call Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Inter Bank

**Business Scenario**

Money Market Instrument MBI1 is parametrized with following features.

**Synopsis (ex. High level features etc.)**

- Short term Debt instrument
- The Maturity ranges 1-12 Months
- It is backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a floating Interest Rate
- This instrument can be traded.

**Detailed Coverage**

MBI1 Money Market Instrument covers the following features:

**Table 5-53 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered (including brief information on accounting)**

Product MBI1 has the Life Cycle as listed below:

**Table 5-54 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision

**Table 5-54 (Cont.) Events Covered**

Events Covered	Terminology
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Interest / Charges / Commission & Fees**

**Interest**

- In MBI1 product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

**Advices Supported**

Following Advices setup done in the MBI6 Product as part of Product Life Cycle:

**Table 5-55 Advices Supported**

Advices	-
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

**Messages**

Following SWIFT Messages setup done in the MBI6 product as part of product life cycle.

**Table 5-56 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

**Special/Other Features**

**Other Features**

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

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

#### **UDF Maintenance**

As part of MBI1 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

#### **Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MBI1 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## 5.15 Product Code- MBFA

MBFA (Certificate of Deposit) Bearing Payment of Interest - Fixed - Borrowing –FATCA

#### **Business Scenario**

Money Market Instrument MBFA is parameterized to cater to the FATCA TAX with the following features.

#### **Synopsis (ex. High level features etc.)**

- Short term Debt instrument
- The Maturity ranges 1-12 Months
- It is backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a floating Interest Rate
- This instrument can be traded.

#### **Detailed Coverage**

MBFA Money Market Instrument covers the following features:

**Table 5-57 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered (including brief information on accounting)**

Product MBFA has the Life Cycle as listed below:

**Table 5-58 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Interest / Charges / Commission & Fees**

**Interest**

- In MBFA product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

**Advices Supported**

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

**Table 5-59 Advices Supported**

Advices	Description
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

**Messages**

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

**Table 5-60 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

**Special/Other Features****Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360

**Tax Details**

In MBFA product is parametrized with below mentioned Tax Class

- MM\_FAT\_AMT– Money Market Tax Component

**Additional information (ex. UDF & other Special Maintenance)****UDF Maintenance**

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

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MBFA product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance



- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class
- Treasury FATCA Rule Maintenance
- Treasury FATCA-Product Account Classes and Instruments Maintenance

## 5.16 Product Code- MBFL

MBFL (Certificate of Deposit) Bearing Payment of Interest - Borrowing – Floating – FATCA

### Business Scenario

Money Market Instrument MBFL is parameterized to cater to the FATCA TAX with the following features.

### Synopsis (ex. High level features etc.)

- Short term Debt instrument
- The Maturity ranges 1-12 Months
- It is backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a floating Interest Rate
- This instrument can be traded.
- Negative Interest Allowed

### Detailed Coverage

MBFL Money Market Instrument covers the following features:

**Table 5-61 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

### Events Covered (including brief information on accounting)

Product MBFL has the Life Cycle as listed below:

**Table 5-62 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

### Interest / Charges / Commission & Fees

#### Interest

- In MBFL product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

#### Advices Supported

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

**Table 5-63 Advices Supported**

Advices	Description
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

#### Messages

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

**Table 5-64 SWIFT Messages**

<b>SWIFT Messages</b>	<b>Contact Field</b>
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

**Special/Other Features****Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360

**Tax Details**

In MBFL product is parametrized with below mentioned Tax Class

- MM\_FAT\_AMT– Money Market Tax Component

**Additional information (ex. UDF & other Special Maintenance)****UDF Maintenance**

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

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MBFL product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class
- Treasury FATCA Rule Maintenance
- Treasury FATCA-Product Account Classes and Instruments Maintenance

## 5.17 Product Code- MPT2

MPT2 (Certificate of Deposit) Bearing Payment of Interest - Borrowing – Floating –FATCA

### Business Scenario

Money Market Instrument MPT2 is parametrized with the following features.

### Synopsis (ex. High level features etc.)

- Short term Investment instrument on every day basis
- Maturity period of one day
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument cannot be traded.

### Detailed Coverage

MPT2 Money Market Instrument covers the following features:

**Table 5-65 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

### Events Covered (including brief information on accounting)

Product MBT2 has the Life Cycle as listed below:

**Table 5-66 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract

**Table 5-66 (Cont.) Events Covered**

Events Covered	Terminology
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Interest / Charges / Commission & Fees****Interest**

- In MPT2 product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

**Advices Supported**

Following Advices setup done in the MPT2 Product as part of Product Life Cycle:

**Table 5-67 Advices Supported**

Advices	-
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

**Messages**

Following SWIFT Messages setup done in the MPT2 product as part of product life cycle.

**Table 5-68 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

### **Special/Other Features**

#### **Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360

#### **Tax Details**

In MPT2 product is parametrized with below mentioned Tax Class

- MMTAX\_AMT– Money Market Tax Component

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

##### **UDF Maintenance**

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

##### **Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MBFL product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## **5.18 Product Code- MPI2**

MPI2 - (Corporate Placement) Bearing Payment of Interest- Placement- Floating Rate- corporate

#### **Business Scenario**

Money Market Instrument MPI2 is parametrized with the following features.

#### **Synopsis (ex. High level features etc.)**

- Short term Investment instrument on every day basis
- Maturity of one day
- It is backed by any form of collateral
- Issued by large banks and corporations

- This instrument cannot be traded.

### Detailed Coverage

MPI2 Money Market Instrument covers the following features:

**Table 5-69 Detailed Coverage**

Features	Type
Types of the Product	Money Market Placement
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

### Events Covered (including brief information on accounting)

Product MBI2 has the Life Cycle as listed below:

**Table 5-70 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

### Interest / Charges / Commission & Fees

#### Interest

- In MPI2 product is parametrized with following Interest component.

- MMINTCLS2 – Security Repo Interest Class

### Advices Supported

Following Advices setup done in the MPI2 Product as part of Product Life Cycle:

**Table 5-71 Advices Supported**

Advices	Description
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

### Messages

Following SWIFT Messages setup done in the MPI2 product as part of product life cycle.

**Table 5-72 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

### Special/Other Features

#### Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360

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

#### UDF Maintenance

As part of MPI2 Product Setup there is an option available to capture other details about the deal or the parties involved using UDF Maintenance.

#### Other Special Maintenance

Following are the Maintenance Required in OBTR to use the MPI2 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance



- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class
- Treasury FATCA Rule Maintenance
- Treasury FATCA-Product Account Classes and Instruments Maintenance

## 5.19 Product Code- MPI3

MPI3 - (Call Placement) Bearing Payment of Interest - Placement – Fixed Rate- Inter Bank

### Business Scenario

Money Market Instrument MPI3 is parametrized with the following features.

### Synopsis (ex. High level features etc.)

- Short term Investment instrument with call option
- Terminated on demand
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument cannot be traded.

### Detailed Coverage

MPI3 Money Market Instrument covers the following features:

**Table 5-73 Detailed Coverage**

Features	Type
Types of the Product	Money Market Placement
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

### Events Covered (including brief information on accounting)

Product MBI3 has the Life Cycle as listed below:

**Table 5-74 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Interest / Charges / Commission & Fees****Interest**

- In MPI3 product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

**Advices Supported**

Following Advices setup done in the MPI3 Product as part of Product Life Cycle:

**Table 5-75 Advices Supported**

Advices	Description
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

**Messages**

Following SWIFT Messages setup done in the MPI3 product as part of product life cycle.

**Table 5-76 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

**Special/Other Features****Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360

**Additional information (ex. UDF & other Special Maintenance)****UDF Maintenance**

As part of MPI3 Product Setup there is an option available to capture other details about the deal or the parties involved using UDF Maintenance.

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MPI3 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class
- Treasury FATCA Rule Maintenance
- Treasury FATCA-Product Account Classes and Instruments Maintenance

## 5.20 Product Code- MPI4

MPI4 - (Notice Placement) Bearing Payment of Interest - Placement – Fixed Rate-Inter Bank

**Business Scenario**

Money Market Instrument MPI4 is parametrized with the following features.

**Synopsis (ex. High level features etc.)**

- Short term Investment instrument with Notice call option
- Terminated on certain Notice period
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument cannot be traded.

**Detailed Coverage**

MPI4 Money Market Instrument covers the following features:

**Table 5-77 Detailed Coverage**

Features	Type
Types of the Product	Money Market Placement
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered (including brief information on accounting)**

Product MBI4 has the Life Cycle as listed below:

**Table 5-78 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment

**Table 5-78 (Cont.) Events Covered**

Events Covered	Terminology
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Interest / Charges / Commission & Fees**

**Interest**

- In MPI4 product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

**Advices Supported**

Following Advices setup done in the MPI4 Product as part of Product Life Cycle:

**Table 5-79 Advices Supported**

Advices	Description
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

**Messages**

Following SWIFT Messages setup done in the MPI4 product as part of product life cycle.

**Table 5-80 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

**Special/Other Features**

**Other Features**

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

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

#### **UDF Maintenance**

As part of MPI4 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

#### **Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MPI4 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class
- Treasury FATCA Rule Maintenance
- Treasury FATCA-Product Account Classes and Instruments Maintenance

## **5.21 Product Code- MMRF**

MMRF- (Overnight Deposits) Bearing Payment of Interest- Borrowing- Fixed Rate-corporate Risk Free Rates

#### **Business Scenario**

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

#### **Synopsis (ex. High level features etc.)**

- This instrument supports risk free rates and supports all arrears Methods.
- Issued by a large banks and corporations.
- Short Term Debt instrument.
- It is not backed by any form of collateral
- Issued by a large banks and corporations
- This instrument can be traded.
- The instrument is issued at a Bearing.
- c product is configured with Alternate Risk Free Rate preference as Plain Method but it can be changed to any of the arrears method and also the below combination methods:

- Lookback and Lockout
- Lookback, Lockout, and Payments Delay
- MMRF product has a minimum and maximum rates configured.

**Detailed Coverage**

MMRF Money Market Instrument covers the following features:

**Table 5-81 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered (including brief information on accounting)**

Product MMRF has the Life Cycle as listed below:

**Table 5-82 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Interest / Charges / Commission & Fees****Interest**

- In MMRF product is parametrized with following Interest component.
- IN\_MMRFR – Money Market \_RFR\_ Interest Class

**Advices Supported**

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

**Table 5-83 Advices Supported**

Advices	Description
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

**Messages**

Following SWIFT Messages setup done in the MPI4 product as part of product life cycle.

**Table 5-84 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

**Special/Other Features****Other Features**

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

**Additional information (ex. UDF & other Special Maintenance)****UDF Maintenance**

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

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MMRF product for Money Market Deals.

- MM Branch Parameter



- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## 5.22 Product Code- RFRC

RFRC- (Overnight Deposits) Bearing Payment of Interest- Borrowing- Fixed Rate-rate Compounding \_Risk Free Rates Product

### **Business Scenario**

RFRC is configured with Risk Free rates where rates are published based on the percentile and Volume of Transactions. For RFR Interest re-computation is required to be done daily. Money Market instrument RFRC is parametrized with following features.

### **Synopsis (ex. High level features etc.)**

- This instrument supports risk free rates and supports all arrears Methods.
- Supports both the methods of Rate Compounding – CCR & NCCR.
- Issued by a large banks and corporations.
- Short Term Debt instrument.
- It is not backed by any form of collateral
- Issued by a large banks and corporations
- This instrument can be traded.
- The instrument is issued at a Bearing.
- RFRC product is configured with Alternate Risk Free Rate preference as Plain Method but it can be changed to any of the arrears method and also the below combination methods:
  - Lookback and Lockout
  - Lookback, Lockout, and Payments Delay
- RFRC product has a minimum and maximum rates configured.

### **Detailed Coverage**

RFRC Money Market Instrument covers the following features:

**Table 5-85 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered (including brief information on accounting)**

Product RFRC has the Life Cycle as listed below:

**Table 5-86 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Interest / Charges / Commission & Fees**

**Interest**

- In RFRC product is parametrized with following Interest component.
- IN\_PLRFR – Money Market \_RFR\_Interest Class

**Advices Supported**

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

**Table 5-87 Advices Supported**

Advices	-
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

**Messages**

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

**Table 5-88 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

**Special/Other Features****Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360

**Additional information (ex. UDF & other Special Maintenance)****UDF Maintenance**

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

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MMRF product for Money Market Deals.

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

- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## 5.23 Product Code- MMAX

MMAX- (Overnight Deposits) Bearing Payment of Interest- Borrowing- Fixed Rate\_ Min Max Risk Free Rates Product

### Business Scenario

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

### Synopsis (ex. High level features etc.)

- This instrument supports risk free rates and supports all arrears Methods.
- Supports both the methods of Rate Compounding – CCR & NCCR.
- Issued by a large banks and corporations.
- Short Term Debt instrument.
- It is not backed by any form of collateral
- Issued by a large banks and corporations
- This instrument can be traded.
- The instrument is issued at a Bearing.
- MMAX product is configured with Alternate Risk Free Rate preference as Plain Method but it can be changed to any of the arrears method and also the below combination methods:
  - Lookback and Lockout
  - Lookback, Lockout, and Payments Delay
- MMAX product has a minimum and maximum rates configured.

### Detailed Coverage

MMAX Money Market Instrument covers the following features:

**Table 5-89 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover

**Table 5-89 (Cont.) Detailed Coverage**

Features	Type
Interest Rate details	<ul style="list-style-type: none"> <li>Fixed Rate Interest Schedule</li> <li>Interest Schedule</li> <li>Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered (including brief information on accounting)**

Product MMAX has the Life Cycle as listed below:

**Table 5-90 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Interest / Charges / Commission & Fees**

**Interest**

- In MMAX product is parametrized with following Interest component.
- IN\_MINMAX – Money Market \_RFR\_ Interest Class

**Advices Supported**

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

**Table 5-91 Advices Supported**

Advices	Description
MMCONDEP	MM Borrowing Confirmation

**Table 5-91 (Cont.) Advices Supported**

Advices	Description
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

**Messages**

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

**Table 5-92 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 330	Call/Notice Contract Confirmation

**Special/Other Features****Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360

**Additional information (ex. UDF & other Special Maintenance)****UDF Maintenance**

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

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MMAX product for Money Market Deals.

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

- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## 5.24 Product Code- MDFR

MDFR- MM-Borrow with RFR- Borrowing- Floating Rate

### Business Scenario

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

### Synopsis (ex. High level features etc.)

- This instrument supports risk free rates and supports all arrears Methods.
- Short Term Debt instrument.
- It is not backed by any form of collateral
- This instrument can be traded.
- The instrument is issued at a Bearing.
- MRFR product is configured with Alternate Risk Free Rate preference as Look back Method but it can be changed to below combination methods as well:
  - Lookback and Payments Delay
  - Lockout and Payments Delay
  - Lookback, Lockout, and Payment Delay
- MRFR product has a minimum and maximum rates configured

### Detailed Coverage

MRFR Money Market Instrument covers the following features:

**Table 5-93 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	<ul style="list-style-type: none"> <li>• Fixed Rate Interest Schedule</li> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered (including brief information on accounting)**

Product MMAX has the Life Cycle as listed below:

**Table 5-94 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Interest / Charges / Commission & Fees****Interest**

- In MDFR product is parametrized with following Interest component.
- MMSOFR- Interest Class

**Advices Supported**

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

**Table 5-95 Advices Supported**

Advices	Description
MMBRKCON	Broker Confirmation
MMCONPLA	MM Placement Confirmation
MM_DEAL_SLIP	Deal Slip
MM_CONT_ADV	Contract Advice
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,MT324,MT330,MT335, MT350
MMAMDADV	Amendment Advice



## Messages

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

**Table 5-96 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 210	Payment Message
MT 330	Call/Notice Contract Confirmation

## Special/Other Features

### Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360

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

#### UDF Maintenance

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

#### Other Special Maintenance

Following are the Maintenance Required in OBTR to use the MMAX product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## 5.25 Product Code- MRFR

MRFR- MM-Borrow with RFR- Borrowing- Floating Rate

### Business Scenario

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

### Synopsis (ex. High level features etc.)

- This instrument supports risk free rates and supports all arrears Methods.
- Short Term Debt instrument.
- It is not backed by any form of collateral
- This instrument can be traded.
- The instrument is issued at a Bearing.
- MRFR product is configured with Alternate Risk Free Rate preference as Look back Method but it can be changed to below combination methods as well:
  - Lookback and Payments Delay
  - Lockout and Payments Delay
  - Lookback, Lockout, and Payment Delay
- MRFR product has a minimum and maximum rates configured

### Detailed Coverage

MRFR Money Market Instrument covers the following features:

**Table 5-97 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Floating Rate Interest Schedule
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

### Events Covered (including brief information on accounting)

Product MRFR has the Life Cycle as listed below:

**Table 5-98 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Interest / Charges / Commission & Fees****Interest**

- In MDRF product is parametrized with following Interest component.
- MMSOFR- Interest Class

**Advices Supported**

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

**Table 5-99 Advices Supported**

Advices	Description
MMBRKCON	Broker Confirmation
MMCONPLA	MM Placement Confirmation
MM_DEAL_SLIP	Deal Slip
MM_CONT_ADV	Contract Advice
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,MT324,MT330,MT335, MT350
MMAMDADV	Amendment Advice

**Messages**

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

**Table 5-100 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 210	Payment Message
MT 330	Call/Notice Contract Confirmation

**Special/Other Features****Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360

**Additional information (ex. UDF & other Special Maintenance)****UDF Maintenance**

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

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MMAX product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## 5.26 Product Code- MMAB

MMAB- MM-Borrow with RFR- Borrowing- Floating Rate

**Business Scenario**

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

**Synopsis (ex. High level features etc.)**

- This instrument supports risk free rates and supports all arrears Methods.
- Short Term Debt instrument.
- It is not backed by any form of collateral
- This instrument can be traded.
- The instrument is issued at a Bearing.
- MMAB product is configured with Credit/Debit Messages & Payment Messages at the individual event

**Detailed Coverage**

MMAB Money Market Instrument covers the following features:

**Table 5-101 Detailed Coverage**

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Floating Rate Interest Schedule
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered (including brief information on accounting)**

Product MMAB has the Life Cycle as listed below:

**Table 5-102 Events Covered**

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User

**Table 5-102 (Cont.) Events Covered**

Events Covered	Terminology
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Interest / Charges / Commission & Fees****Interest**

- In MMAB product is parametrized with following Interest component.
- MMINTCLS– Component

**Advices Supported**

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

**Table 5-103 Advices Supported**

Advices	-
MMBRKCON	Broker Confirmation
MMCONPLA	MM Placement Confirmation
MM_DEAL_SLIP	Deal Slip
MM_CONT_ADV	Contract Advice
PAYMENT_MESSAGE	Payment Message
REWSWIFT	Cancellation of Contract
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,MT324,MT330,MT335, MT350
MMAMDADV	Amendment Advice

**Messages**

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

**Table 5-104 SWIFT Messages**

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 210	Payment Message
MT 330	Call/Notice Contract Confirmation

**Special/Other Features****Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360

**Additional information (ex. UDF & other Special Maintenance)**

**UDF Maintenance**

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

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the MMAB product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

# 6

## Product Catalog - Treasury – Islamic Derivatives

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

- [Product Code - IDRS](#)  
IDRS – Islamic Rate Derivatives Swap
- [Product Code - IDVR](#)  
IDVR – Islamic Rate Derivatives Swap

### 6.1 Product Code - IDRS

IDRS – Islamic Rate Derivatives Swap

#### Business Scenario

Profit Rate Derivatives Swap is parametrized with below mentioned features.

#### Synopsis (ex. High level features etc.)

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

#### Detailed Coverage

IDRS Derivative Instrument is meant for Islamic Derivative Swap Trade Deal. Product covers the following features:

**Table 6-1 Detailed Coverage**

Features	Type
Types of the Deal Covered	Buy Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Revaluation Covered	Fair Value Revaluation of deal
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	<ul style="list-style-type: none"><li>• Notional Limit Tracking</li><li>• Fair Value Limit Tracking</li><li>• Risk Weighted Limit Tracking</li></ul>



**Table 6-1 (Cont.) Detailed Coverage**

Features	Type
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	<ul style="list-style-type: none"> <li>• Floating Rate Interest</li> <li>• Fixed Rate Interest</li> </ul>

**Events Covered (including brief information on accounting)**

To meet the Life Cycle of Cross Currency Swap following events are parametrized in IDRS product.

**Table 6-2 Events Covered**

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

**Advices Supported**

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

**Table 6-3 Supported Advices**

Advices	Description
IRS_AMEND	IRS Amendment
IRS_CONFR	IRS Contract Confirmation
IRS_TERMN	IRS Termination
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party
DV_ASSUME_1	Assumption Adv to Deal Party
DV_ASSUME_2	Assumption Adv to Assigning Party

## Messages

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

**Table 6-4 SWIFT Messages**

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

## Interest / Charges / Commission and Fees

### Interest

In IDRS product two Interest components are parametrized

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

### Charges

In IDRS product following Charge components are parametrized

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

## Special/Other Features

### Other Features

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

**Table 6-5 Special Features**

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

**Table 6-5 (Cont.) Special Features**

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

**Additional information**

**Other Special Maintenance**

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

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

## 6.2 Product Code - IDVR

IDVR – Islamic Rate Derivatives Swap

**Business Scenario**

Profit Rate Derivatives Swap is parametrized with below mentioned features.

**Synopsis (ex. High level features etc.)**

- It is an Islamic Derivative swap.

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

### Detailed Coverage

IDRS Derivative Instrument is meant for Islamic Derivative Swap Trade Deal. Product covers the following features:

**Table 6-6 Detailed Coverage**

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

### Events Covered (including brief information on accounting)

To meet the Life Cycle of Cross Currency Swap following events are parametrized in IDRS product.

**Table 6-7 Events Covered**

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

**Table 6-7 (Cont.) Events Covered**

Events Covered	Terminology
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination

**Advices Supported**

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

**Table 6-8 Supported Advices**

Advices	Description
IRS_AMEND	IRS Amendment
IRS_CONFR	IRS Contract Confirmation
IRS_TERMN	IRS Termination
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party
DV_ASSUME_1	Assumption Adv to Deal Party
DV_ASSUME_2	Assumption Adv to Assigning Party

**Messages**

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

**Table 6-9 SWIFT Messages**

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

**Interest / Charges / Commission and Fees****Interest**

In IDVR product two Interest components are parametrized

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

**Special/Other Features****Other Features**

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

**Table 6-10 Special Features**

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

#### Additional information

#### Other Special Maintenance

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

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

# 7

## Product Catalog - Treasury – Islamic Money Market

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

- [Product Code - MCB3](#)  
MCB3 – Islamic Money Market Business Scenario
- [Product Code - MCB5](#)  
MCB5 – Islamic Money Market Business Scenario
- [Product Code - MCP3](#)  
MCP3 – Islamic Money Market Business Scenario
- [Product Code - MCP5](#)  
MCP5 – Islamic Money Market Business Scenario

### 7.1 Product Code - MCB3

MCB3 – Islamic Money Market Business Scenario

#### Introduction

Through this product “MCB3”, Islamic Banks obtain short term funds within them to meet their statutory obligations. This product is meant for short duration that is, overnight borrowings to one year.

#### Business Scenario

This financial product, “MCB3” enables one Islamic Bank to obtain short-term funds (overnight to one year) from other Islamic banks to meet statutory requirements like SLR, CRR, etc. Target audience/beneficiaries: Banks Coverage in FLEXCUBE: MC Module

#### Synopsis (ex. High level features etc.)

- Inter-bank financial product.
- Tenor varies from overnight borrowings to one year.
- Profit rate is fixed.
- Fulfills the short term fund requirements of the financial sector.
- Commodity tracking is captured.

#### Summary

MCB3 is used to cater to Islamic banks' short-term needs, who require funds to maintain statutory requirements like SLR, CRR, etc., for the counterparty to deploy the excess liquid cash available to earn a profit without much risk. This product is exclusively meant for commercial banks in the Islamic financial sector. The maximum duration of the lending is one year.

**Detailed Coverage**

MCB3 covers the following features,

**Table 7-1 Detailed Coverage**

Main	Description
Currency	Local Currency (GBP)
Book date – past/current/future	Trade Deal
User Maturity date	Enabled
Notice Days	1 week
Fund Identification	Enabled
Liquidation	Auto
Maturity Type	Fixed
Rollover	No
Rounding rule	Truncate
Profit period basis	Include From date
Special Rollover	Principal
ICCF Rollover	Product
Schedule basis	Product
Mode	Auto
Roll by	Days
Holiday Treatment for Schedule	Consider Branch Holiday
Track Receivable	Manual liquidation
Liquidate back valued schedules	Enabled
Brokerage details - Broker Code	Enabled

**Events Covered (including brief information on accounting)**

Product MCB3 has the Life Cycle of Commercial Paper as listed below:

**Table 7-2 Events Covered**

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
CAMD	Contract Amendment
CONF	Confirmation of contract
INT	Contract Initiation
LIQD	Contract Liquidation
REAS	Reassign User
REVC	Contract Reversal
REVP	Reversal of Payment
ROLL	Rollover of Contract
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation



**Advices Supported****Table 7-3 Supported Advices**

Advices	Description
MM_DEAL_SLIP	Deal Slip
PAYMENT_MESSAGE	Payment message
MM_CONT_ADV	Contract advice
MMAMDADV	Amendment advice
MM_ROLL_ADV	Rollover advice

**Special/Other Features**

Supports Clean LC

**Additional information**

- Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Batch file for running EOD
- Interest Class Maintenance
- Charge Class Maintenance

## 7.2 Product Code - MCB5

MCB5 – Islamic Money Market Business Scenario

**Introduction**

This product MCB5, Islamic Banks obtain short-term funds to meet their statutory obligations. This product is meant for short duration viz., overnight borrowings to one year.

**Business Scenario**

This financial product, MCB5, enables one Islamic Bank to obtain short-term funds (overnight to one year) from other Islamic banks to meet statutory requirements like SLR, CRR, etc.

Target audience/beneficiaries: Banks

Coverage in FLEXCUBE: MC Module

**Synopsis (ex. High level features etc.)**

- Inter-bank financial product.
- Tenor varies from overnight borrowings to one year.

- Profit rate is fixed.
- Fulfills the short term fund requirements of the financial sector.
- Commodity tracking is captured.

### Summary

MCB is used to cater to Islamic banks' short-term needs, who require funds to maintain the statutory requirements like SLR, CRR, etc., and for the counterparty to deploy the excess liquid cash available with it to earn a profit without much risk. This product is exclusively meant for commercial banks in the Islamic financial sector. The maximum duration of the lending is one year.

### Detailed Coverage

MCB5 covers the following features,

**Table 7-4 Detailed Coverage**

Main	Description
Currency	Local Currency (GBP)
Book date – past/current/future	Trade Deal
User Maturity date	Enabled
Notice Days	1 week
Fund Identification	Enabled
Liquidation	Auto
Maturity Type	Fixed
Rollover	No
Rounding rule	Truncate
Profit period basis	Include From date
Special Rollover	Principal
ICCF Rollover	Product
Schedule basis	Product
Mode	Auto
Roll by	Days
Holiday Treatment for Schedule	Consider Branch Holiday
Track Receivable	Manual liquidation
Liquidate back valued schedules	Enabled
Brokerage details - Broker Code	Enabled

### Events Covered (including brief information on accounting)

Product MCB5 has the Life Cycle of Commercial Paper as listed below:

**Table 7-5 Events Covered**

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
CAMD	Contract Amendment

**Table 7-5 (Cont.) Events Covered**

Events Covered	Terminology
CONF	Confirmation of contract
INT	Contract Initiation
LIQD	Contract Liquidation
REAS	Reassign User
REVC	Contract Reversal
REVP	Reversal of Payment
ROLL	Rollover of Contract
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation

**Advices Supported****Table 7-6 Supported Advices**

Advices	Description
MM_DEAL_SLIP	Deal Slip
PAYMENT_MESSAGE	Payment message
MM_CONT_ADV	Contract advice
MMAMDADV	Amendment advice
MM_ROLL_ADV	Rollover advice

**Special/Other Features**

Supports Clean LC

**Additional information**

- Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Batch file for running EOD

## 7.3 Product Code - MCP3

MCP3 – Islamic Money Market Business Scenario

**Introduction**

This product MCP3, Islamic Banks obtain short-term funds to meet their statutory obligations. This product is meant for short duration viz., overnight borrowings to one year.

## Business Scenario

This financial product, MCB5, enables one Islamic Bank to obtain short-term funds (overnight to one year) from other Islamic banks to meet statutory requirements like SLR, CRR, etc.

Target audience/beneficiaries: Banks

Coverage in FLEXCUBE: MC Module

## Synopsis (ex. High level features etc.)

- Inter-bank financial product.
- Tenor varies from overnight borrowings to one year.
- Profit rate is fixed.
- Fulfills the short term fund requirements of the financial sector.
- Commodity tracking is captured.

## Summary

MCP3 is used to cater to Islamic banks' short-term needs, who require funds to maintain the statutory requirements like SLR, CRR, etc., and for the counterparty to deploy the excess liquid cash available with it to earn a profit without much risk. This product is meant exclusively for commercial banks in the Islamic financial sector. The maximum duration of the lending is one year.

## Detailed Coverage

MCP3 covers the following features,

**Table 7-7 Detailed Coverage**

Main	Description
Currency	Local Currency (GBP)
Book date – past/current/future	Trade Deal
User Maturity date	Enabled
Notice Days	1 week
Fund Identification	Enabled
Liquidation	Auto
Maturity Type	Fixed
Rollover	No
Rounding rule	Truncate
Profit period basis	Include From date
Special Rollover	Principal
ICCF Rollover	Product
Schedule basis	Product
Mode	Auto
Roll by	Days
Holiday Treatment for Schedule	Consider Branch Holiday
Track Receivable	Manual liquidation

**Table 7-7 (Cont.) Detailed Coverage**

Main	Description
Liquidate back valued schedules	Enabled
Brokerage details - Broker Code	Enabled

**Events Covered (including brief information on accounting)**

Product MCB5 has the Life Cycle of Commercial Paper as listed below:

**Table 7-8 Events Covered**

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
CAMD	Contract Amendment
CONF	Confirmation of contract
INT	Contract Initiation
LIQD	Contract Liquidation
REAS	Reassign User
REVC	Contract Reversal
REVP	Reversal of Payment
ROLL	Rollover of Contract
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation

**Advices Supported**

**Table 7-9 Supported Advices**

Advices	Description
MM_DEAL_SLIP	Deal Slip
PAYMENT_MESSAGE	Payment message
MM_CONT_ADV	Contract advice
MMAMDADV	Amendment advice
MM_ROLL_ADV	Rollover advice
MMCONPLA	MM placement confirmation
BILLNOTC	Billing Notice

**Special/Other Features**

Supports Clean LC

**Additional information**

- Branch Parameter
- General Ledger Parameter

- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Batch file for running EOD

## 7.4 Product Code - MCP5

MCP5 – Islamic Money Market Business Scenario

### Introduction

This product MCP5, Islamic Banks obtain short-term funds to meet their statutory obligations. This product is meant for short duration viz., overnight borrowings to one year.

### Business Scenario

This financial product, MCP5, enables one Islamic Bank to obtain short-term funds (overnight to one year) from other Islamic banks to meet statutory requirements like SLR, CRR, etc.

Target audience/beneficiaries: Banks

Coverage in FLEXCUBE: MC Module

### Synopsis (ex. High level features etc.)

- Inter-bank financial product.
- Tenor varies from overnight borrowings to one year.
- Profit rate is fixed.
- Fulfills the short term fund requirements of the financial sector.
- Commodity tracking is captured.

### Summary

MCP5 is used to cater to Islamic banks' short-term needs, who require funds to maintain the statutory requirements like SLR, CRR, etc., and for the counterparty to deploy the excess liquid cash available with it to earn a profit without much risk. This product is meant exclusively for commercial banks in the Islamic financial sector. The maximum duration of the lending is one year.

### Detailed Coverage

MCP5 covers the following features,

**Table 7-10 Detailed Coverage**

Main	Description
Currency	Local Currency (GBP)
Book date – past/current/future	Trade Deal

**Table 7-10 (Cont.) Detailed Coverage**

<b>Main</b>	<b>Description</b>
User Maturity date	Enabled
Notice Days	1 week
Fund Identification	Enabled
Liquidation	Auto
Maturity Type	Fixed
Rollover	No
Rounding rule	Truncate
Profit period basis	Include From date
Special Rollover	Principal
ICCF Rollover	Product
Schedule basis	Product
Mode	Auto
Roll by	Days
Holiday Treatment for Schedule	Consider Branch Holiday
Track Receivable	Manual liquidation
Liquidate back valued schedules	Enabled
Brokerage details - Broker Code	Enabled

**Events Covered (including brief information on accounting)**

Product MCP5 has the Life Cycle of Commercial Paper as listed below:

**Table 7-11 Events Covered**

<b>Events Covered</b>	<b>Terminology</b>
ACCR	Contract Accrual
BOOK	Booking of contract
CAMD	Contract Amendment
CONF	Confirmation of contract
INT	Contract Initiation
LIQD	Contract Liquidation
REAS	Reassign User
REVC	Contract Reversal
REVP	Reversal of Payment
ROLL	Rollover of Contract
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation

## Advices Supported

**Table 7-12 Supported Advices**

Advices	Details
MM_DEAL_SLIP	Deal Slip
PAYMENT_MESSAGE	Payment message
MM_CONT_ADV	Contract advice
MMAMDADV	Amendment advice
MM_ROLL_ADV	Rollover advice
MMCONPLA	MM placement confirmation
BILLNOTC	Billing Notice

### Special/Other Features

Supports Clean LC

### Additional information

- Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Batch file for running EOD



# 8

## Product Catalog - Treasury Options

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

- [Product Code - IROP](#)  
IROP – Interest Rate Options Trade Cash Settled
- [Product Code - IRSW](#)  
IRSW – Interest Rate Options Trade Physically Settled Swaption.
- [Product Code - COCS](#)  
COCS – Currency Options Trade Cash Settled
- [Product Code - COPH](#)  
COPH – Currency Options Traded Physically Settled
- [Product Code- IRCH](#)  
IRCH – Interest Rate Options Hedge Cash Settled
- [Product Code- IRPH](#)  
IRPH – Interest Rate Options Hedge Physically Settled Swaption
- [Product Code- COCH](#)  
COCH – Currency Options Hedge Cash Settled
- [Product Code- COHH](#)  
COHH – Currency Options Hedge Physically Settled.
- [Product Code- IRFR](#)  
IRFR – Interest Rate Options Trade Cash Settled
- [Product Code- COET](#)  
COET – Currency Options Trade External Delivery
- [Product Code- IRFS](#)  
IRFS – Interest Rate Options Trade Cash Settled
- [Product Code- OTRF](#)  
OTRF- (RFR) Interest Rate Options Trade Cash settled
- [Product Code- CSG1](#)  
CSG1 – OT Currency Options Trade Cash Settled
- [Product Code - SWT2](#)  
SWT2 – Currency Options with Plain Vanilla Cash Settled
- [Product Code - SWT3](#)  
SWT3 – Currency Options with Binary Cash Settled

## 8.1 Product Code - IROP

IROP – Interest Rate Options Trade Cash Settled

### Business Scenario

The financial product IROP that is, Interest Rate Options Trade Cash Settled helps corporates/banks to provide the buyer with speculation or protection of underlying assets against an adverse movement in interest rates while providing the potential for profit in case of favorable movement of rates.

**Targeted Customer Segment:** Corporates/Banks who seek speculation/protection against adverse interest rate movement.

### Introduction

Product IROP covers the interest rate options of cash settled trade type deals. Product IROP holds good for all the interest rate option types of both buy and sell with European expiry style, the exception being the swaptions which has three expiration styles like European, American and Bermudan.

### Synopsis (ex. High level features etc.)

- Covers all the IRO types of Yield-based
- Payment/Settlement is done on schedule basis based on the arrears/advance method of payment type.
- All IRO types covered uses only European style of expiry. Additionally American and Bermudan style are used by Swaptions.
- Amortization and Revaluation setup is done with daily frequency.

### Detailed Coverage

Interest Rate Options can be cash settled as well as physically settled. Product IROP is meant for cash settled interest rate options. Product IROP covers the following features:

**Table 8-1 Detailed Coverage**

Features	Type
Types of the Deal Covered	<ul style="list-style-type: none"> <li>• Buy Deal</li> <li>• Sell Deal</li> </ul>
Types of the Contract Covered	Trade Deal
Delivery Type	Cash
Interest Rate Option Types Covered	<ul style="list-style-type: none"> <li>• Caps</li> <li>• Floors</li> <li>• Collars</li> <li>• Corridors and</li> <li>• Swaptions</li> </ul>
Expiry Style's Covered	<ul style="list-style-type: none"> <li>• European for Caps, Floors, Collars, Corridors</li> <li>• European\American\Bermudan for Swaptions</li> </ul>

**Table 8-1 (Cont.) Detailed Coverage**

Features	Type
Payment Method Covered	<ul style="list-style-type: none"> <li>• Actual/365 – Per Annum Basis</li> <li>• Arrears</li> <li>• Rate Fixing is setup on the each Schedule End Date and Reset Days is 0</li> </ul>
Amortization and Revaluation Covered	<ul style="list-style-type: none"> <li>• Amortization of Deferred Inception Gain for trade deals.</li> <li>• Fair Value Revaluation</li> </ul>

**Events Covered (including brief information on accounting)**

Product IROP has the Life Cycle as listed below:

**Table 8-2 Events Covered**

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
REVL	Revaluation Of Option
REVR	Reversal Of Deal
RTFX	Rate Fixing
TERM	Termination of Option Contract

**Advices Supported**

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

**Table 8-3 Advices Supported**

Advices	Description
OT_IRO_AMND	IRO Amendment Advice
OT_IRO_CANC	IRO Cancellation
OT_IRO_CONF	IRO Confirmation
OT_IRO_DEAL_TKT	IRO Deal Ticket
OT_IRO_TERM	IRO Termination Advice
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

## Messages

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

**Table 8-4 SWIFT Messages**

SWIFT Messages	Contact Field
MT 360	IRO Confirmation Message
MT 360	IRO Amendment Message
MT 360	IRO Cancellation Advice
MT 364	IRO Termination Message
MT 362	Rate Reset Message
MT 202	Bank Transfer
MT 205	Bank Institutional Transfer

## Premium/Charges/Brokerage

### Premium

Product IROP enables the Premium Collection or Premium Payment through:

- Option Premium is expressed as a percentage of the notional principal / contract amount.
- Option Premium can be a flat amount as well.

### Charges

In IROP product following Charge Component is parametrized

- Component - OTBOOKCHG - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule
- Flat Amount GBP 125

### Brokerage

IROP product is parametrized to handle Brokerage feature. The details are available below:

- Broker Identification\Code
- Rule Code: OTBROK

### Special/Other Features

Product IROP covers the following special features:

- Limit Tracking Methods through which customer exposures are tracked,
  - Fair Value Limit Tracking
  - Notional Limit Tracking
  - Risk Weighted Limit Tracking
- Product IROP covers all the three types of expiry styles like
  - American

- European (Default)
- Bermudan.
- Revaluation is done on basis of the Confirmed Fair Value and ignored if it is Unconfirmed.

**Additional information (ex. UDF & other Special Maintenance)**

In case the Bank wants to capture any additional information regarding the agreement/customer, the Bank can capture the same by defining the User Defined Fields (UDF).

**OT Options Module Maintenance**

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance

## 8.2 Product Code - IRSW

IRSW – Interest Rate Options Trade Physically Settled Swaption.

**Business Scenario**

The financial product IRSW that is, Interest Rate Options Trade Physically Settled Swaptions helps corporate/banks to provide the buyer with speculation or protection against adverse movement in floating interest rates compared to fixed interest rates while providing potential for profit in case of favorable movement of rates.

**Targeted Customer Segment:** Corporates/Banks who seek speculation/protection against adverse interest rate movement.

**Introduction**

Product IRSW covers the interest rate swaptions of physically settled trade type deals. Product IRSW holds good for all the swaptions types of both buy and sell with European, American as well as Bermudan style of expiry. Using the product IRSW an underlying Single Currency Interest Rate Swap gets initiated on the exercise of the swaptions which is to be physically settled.

**Synopsis (ex. High level features etc.)**

- Product IRSW is setup by linking with the underlying Single Currency Interest Rate Swap (IRS) derivative product.
- Covers Interest Rate Swaptions of Price-Based.

- Payment/Settlement is done on schedule basis based on the arrear method of payment type.
- Expiry Styles covered by swaptions are European, American and Bermudan.
- Amortization and Revaluation setup is done with daily frequency.

### Detailed Coverage

Interest Rate Swaptions can be cash settled as well as physically settled. Product IRSW is meant for physically settled interest rate swaptions. Product IRSW covers the following features:

**Table 8-5 Detailed Coverage**

Features	Type
Types of the Deal Covered	<ul style="list-style-type: none"> <li>• Buy Deal</li> <li>• Sell Deal</li> </ul>
Types of the Contract Covered	Trade Deal
Delivery Type	Cash
Interest Rate Option Types Covered	<ul style="list-style-type: none"> <li>• Swaptions</li> </ul>
Expiry Style's Covered	<ul style="list-style-type: none"> <li>• European</li> <li>• American</li> <li>• Bermudan</li> </ul>
Payment Method Covered	<ul style="list-style-type: none"> <li>• Actual/365 – Per Annum Basis</li> <li>• Arrears</li> </ul>
Amortization and Revaluation Covered	<ul style="list-style-type: none"> <li>• Amortization of Deferred Inception Gain for trade deals.</li> <li>• Fair Value Revaluation</li> </ul>

### Events Covered (including brief information on accounting)

Product IRSW has the Life Cycle as listed below:

**Table 8-6 Events Covered**

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
REVL	Revaluation Of Option
REVR	Reversal Of Deal
RTFX	Rate Fixing
TERM	Termination of Option Contract

## Advices Supported

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

**Table 8-7 Advices Supported**

Advices	Description
OT_IRO_AMND	IRO Amendment Advice
OT_IRO_CANC	IRO Cancellation
OT_IRO_CONF	IRO Confirmation
OT_IRO_DEAL_TKT	IRO Deal Ticket
OT_IRO_TERM	IRO Termination Advice
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

## Messages

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

**Table 8-8 SWIFT Messages**

SWIFT Messages	Contact Field
MT 360	IRO Confirmation Message
MT 360	IRO Amendment Message
MT 360	IRO Cancellation Advice
MT 364	IRO Termination Message
MT 362	Rate Reset Message

## Premium/Charges/Brokerage

### Premium

Product IRSW enables the Premium Collection or Premium Payment through:

- Option Premium is expressed as a percentage of the notional principal / contract amount.
- Option Premium can be a flat amount as well.

### Charges

In IRSW product following Charge Component is parametrized

- Component - OTBOOKCHG - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule
- Flat Amount GBP 125

### Special/Other Features

Product IRSW covers the following special features:

- Product IROP covers all the three types of expiry styles like
  - American

- European (Default)
- Bermudan.
- Revaluation is done on basis of the Confirmed Fair Value and ignored if it is Unconfirmed.

**Additional information (ex. UDF & other Special Maintenance)**

In case the Bank wants to capture any additional information regarding the agreement/customer, the Bank can capture the same by defining the User Defined Fields (UDF).

**OT Options Module Maintenance**

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

## 8.3 Product Code - COCS

COCS – Currency Options Trade Cash Settled

**Business Scenario**

The financial product COCS that is Currency Options Trade Cash Settled helps Corporate/Banks to speculate or hedge against adverse movements in exchange rates.

**Targeted Customer Segment:** Corporates/Banks who seek speculation/hedging against foreign currency risk.

**Introduction**

Product (COCS) covers the currency options of cash-settled trade type deals. Product (COCS) holds good for all the currency options types of both buy and sell with European, American as well as Bermudan style of expiry. The product covers the various kinds of exotic options (options with barriers).

**Synopsis (ex. High level features etc.)**

- Covers all the CO types of Yield-Based.
- Payment/Settlement is done on the maturity date or exercise date provided the option is In the Money.
- European, American and Bermudan Expiry styles covered for CO's.



- Amortization and Revaluation setup is done with daily frequency.
- All the Option Styles like
  - Plain Vanilla (Default)
  - Binary
  - Digital
  - No-Touch are covered.

### Detailed Coverage

Currency Options can be cash settled as well as physically settled. Product COCS is meant for cash settled currency options.

**Table 8-9 Detailed Coverage**

Features	Type
Types of the Deal Covered	<ul style="list-style-type: none"> <li>• Buy Deal</li> <li>• Sell Deal</li> </ul>
Types of the Contract Covered	<ul style="list-style-type: none"> <li>• Trade Deal</li> <li>• Hedge Deal</li> </ul>
Delivery Type	Cash
Currency Option Types Covered	<ul style="list-style-type: none"> <li>• Call</li> <li>• Put</li> </ul>
Options Styles Covered	<ul style="list-style-type: none"> <li>• Plain Vanilla</li> <li>• Binary</li> <li>• Digital</li> <li>• No Touch</li> </ul>
Expiry Style's Covered	<ul style="list-style-type: none"> <li>• European</li> <li>• American</li> <li>• Bermudan</li> </ul>
Payment Method Covered	<ul style="list-style-type: none"> <li>• Actual/365 – Per Annum Basis</li> <li>• Arrears</li> </ul>
Exotic Options covered	<ul style="list-style-type: none"> <li>• Single Knock In (SKIN)</li> <li>• Single Knock Out (SKOT)</li> <li>• Double Knock In (DKIN)</li> <li>• Double Knock Out (DKOT).</li> </ul>
Payment Method Covered	Actual/365 – Per Annum Basis
Other Features Covered	<ul style="list-style-type: none"> <li>• Amortization of Deferred Inception Gain for trade deals</li> <li>• Fair Value Revaluation</li> </ul>

### Events Covered (including brief information on accounting)

Product COCS has the Life Cycle as listed below:

**Table 8-10 Events Covered**

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge

**Table 8-10 (Cont.) Events Covered**

Events Covered	Terminology
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
REVL	Revaluation Of Option
REVR	Reversal Of Deal
RTFX	Rate Fixing
TERM	Termination of Option Contract

**Advices Supported**

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

**Table 8-11 Advices Supported**

Advices	Description
OT_IRO_AMND	IRO Amendment Advice
OT_IRO_CANC	IRO Cancellation
OT_IRO_CONF	IRO Confirmation
OT_IRO_DEAL_TKT	IRO Deal Ticket
OT_IRO_TERM	IRO Termination Advice
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

**Messages**

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

**Table 8-12 SWIFT Messages**

SWIFT Messages	Contact Field
MT 306/MT 305	CO Confirmation Message
MT 306/MT 305	CO Amendment Message
MT 306/MT 305	CO Cancellation Advice
MT 306/MT 305	CO Termination Message
MT 3306/MT 305	Currency Options Barrier Hit Message

**Premium/Charges/Brokerage****Premium**

Product COCS enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

### **Charges**

In COCS product following Charge Component is parametrized

- Component - OTBOOKCHG - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule
- Flat Amount GBP 125

### **Brokerage**

COCS product is parametrized to handle Brokerage feature. The details are available below:

- Broker Identification\Code
- Rule Code: OTBROK

### **Special/Other Features**

Product COCS covers the following special features:

- Limit Tracking Methods through which customer exposures are tracked,
  - Fair Value Limit Tracking
  - Notional Limit Tracking
  - Risk Weighted Limit Tracking
- Exotic Options (Options with barriers) are covered
- Payment of Rebate Amount is covered on Knock out Of Options either at Hit or Maturity.

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

In case the Bank wants to capture any additional information regarding the agreement/customer, the Bank can capture the same by defining the User Defined Fields (UDF).

### **OT Options Module Maintenance**

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

## 8.4 Product Code - COPH

COPH – Currency Options Traded Physically Settled

### Business Scenario

The financial product COPH that is, Currency Options Trade Physically Settled helps Corporate/Banks to own or sell the underlying asset (underlying currency) when the options are exercised and hedge against adverse movements in exchange rates.

**Targeted Customer Segment:** Corporate/Banks who seeks hedging against foreign currency risk and thereby providing the opportunity to exchange the currencies if the option is found worth exchanging.

### Introduction

Product COPH covers the currency options of physically settled trade type deals. Product COPH holds good for all the currency option types of both buy and sell with European, American as well as Bermudan style of expiry. Product covers the various kinds of exotic options (options with barriers). Using the product COPH an underlying Forex Spot Contract gets initiated on the exercise of the options which is to be physically settled.

### Synopsis (ex. High level features etc.)

- Covers all the CO types of Price-based.
- Exchange of currency\Settlement is done on the maturity date or exercise date provided the option is In the Money.
- European, American and Bermudan Expiry styles covered for CO's.
- Amortization and Revaluation setup is done with daily frequency.
- Delta Accounting is covered in this product.

### Detailed Coverage

Currency Options can be cash settled as well as physically settled. Product COPH is meant for cash settled currency options.

Product COPH covers the following features:

**Table 8-13 Detailed Coverage**

Features	Type
Types of the Deal Covered	<ul style="list-style-type: none"> <li>• Buy Deal</li> <li>• Sell Deal</li> </ul>
Types of the Contract Covered	<ul style="list-style-type: none"> <li>• Trade Deal</li> <li>• Hedge Deal</li> </ul>
Delivery Type	Cash
Currency Option Types Covered	<ul style="list-style-type: none"> <li>• Call</li> <li>• Put</li> </ul>

**Table 8-13 (Cont.) Detailed Coverage**

Features	Type
Options Styles Covered	<ul style="list-style-type: none"> <li>• Plain Vanilla</li> <li>• Binary</li> <li>• Digital</li> <li>• No Touch</li> </ul>
Expiry Style's Covered	<ul style="list-style-type: none"> <li>• European</li> <li>• American</li> <li>• Bermudan</li> </ul>
Other Features Covered	<ul style="list-style-type: none"> <li>• Amortization of Deferred Inception Gain for trade deals</li> <li>• Fair Value Revaluation</li> <li>• Delta Accounting</li> </ul>

**Events Covered (including brief information on accounting)**

Product COPH has the Life Cycle as listed below:

**Table 8-14 Events Covered**

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
REVL	Revaluation Of Option
REVR	Reversal Of Deal
RTFX	Rate Fixing
TERM	Termination of Option Contract

**Advices Supported**

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

**Table 8-15 Advices Supported**

Advices	-
OT_CO_TRIG	Currency Options Barrier Event
OT_CO_CANC	Currency Options Cancellation
OT_CO_CONF	Currency Options Confirmation
OT_CO_DEAL_TKT	Currency Options Deal Ticket
OT_CO_TERM	Currency Options Termination Advice
OT_CO_TRIG	Currency Options Barrier Event

**Table 8-15 (Cont.) Advices Supported**

Advices	-
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

### Messages

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

**Table 8-16 SWIFT Messages**

SWIFT Messages	Contact Field
MT 306/MT 305	CO Confirmation Message
MT 306/MT 305	CO Amendment Message
MT 306/MT 305	CO Cancellation Advice
MT 306/MT 305	CO Termination Message
MT 3306/MT 305	Currency Options Barrier Hit Message

### Premium/Charges/Brokerage

#### Premium

Product COPH enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

#### Charges

In COPH product following Charge Component is parametrized

- Component - OTBOOKCHG - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule
- Flat Amount GBP 125

#### Charges

COPH product is parametrized to handle Charge feature. The details are available below:

- Component - OTBOOKCHG - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule
- Flat Amount GBP 125

### Special/Other Features

Product COPH covers the following special features:

- Exotic Options (Options with barriers) are covered.

- Auto Exercise as well as Manual Exercise is supported.
- Money will be settled through the foreign exchange spot deal (on exercise of the option).

**Additional information (ex. UDF & other Special Maintenance)**

In case the Bank wants to capture any additional information regarding the agreement/customer, the Bank can capture the same by defining the User Defined Fields (UDF).

**OT Options Module Maintenance**

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

## 8.5 Product Code- IRCH

IRCH – Interest Rate Options Hedge Cash Settled

**Business Scenario**

The financial product IRCH that is, Interest Rate Options Hedge Cash Settled helps corporates/banks to provide the buyer with speculation or protection of underlying assets against an adverse movement in interest rates while providing the potential for profit in case of favorable movement of rates.

**Targeted Customer Segment:** Corporates/Banks who seek speculation/protection against adverse interest rate movement.

**Introduction**

Product IRCH covers the interest rate options of cash settled hedge type deals. Product IRCH holds good for all the interest rate option types of both buy and sell with European expiry style, the exception being the swaptions which has three expiration styles like European, American and Bermudan.

**Synopsis (ex. High level features etc.)**

- Covers all the CO types of Yield-based.
- Payment/Settlement is done on schedule basis based on the arrear/advance method of payment type
- All IRO types covered uses only European style of expiry. Additionally American and Bermudan style are used by Swaptions.

- Amortization setup is done with daily frequency.

### Detailed Coverage

Interest Rate Options can be cash settled as well as physically settled. Product IRCH is meant for cash settled interest rate options.

Product IRCH covers the following features:

**Table 8-17 Detailed Coverage**

Features	Type
Types of the Deal Covered	<ul style="list-style-type: none"> <li>• Buy Deal</li> </ul>
Types of the Contract Covered	<ul style="list-style-type: none"> <li>• Trade Deal</li> <li>• Hedge Deal</li> </ul>
Interest Rate Options Types Covered	<ul style="list-style-type: none"> <li>• Caps</li> <li>• Floors</li> <li>• Collars</li> <li>• Corridors</li> <li>• Swaptions</li> </ul>
Expiry Style's Covered	<ul style="list-style-type: none"> <li>• European for Caps, Floors, Collars, and Corridors</li> <li>• European/ American/ Bermudan for Swaptions</li> </ul>
Payment Method Covered	<ul style="list-style-type: none"> <li>• Actual/365 – Per Annum Basis</li> <li>• Arrears</li> <li>• Rate Fixing is Setup on the each Schedule and Reset Days is 0</li> </ul>
Amortization Covered	<ul style="list-style-type: none"> <li>• Amortization of Deferred Inception Gain for Hedge deals.</li> <li>• Amortization of Deferred Time Value for Hedge deals.</li> </ul>

### Events Covered (including brief information on accounting)

Product IRCH has the Life Cycle as listed below:

**Table 8-18 Events Covered**

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
REVL	Revaluation Of Option
REVR	Reversal Of Deal
RTFX	Rate Fixing



**Table 8-18 (Cont.) Events Covered**

Events Covered	Terminology
TERM	Termination of Option Contract

**Advices Supported**

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

**Table 8-19 Advices Supported**

Advices	Description
OT_IRO_AMND	IRO Amendment Advice
OT_IRO_CANC	IRO Cancellation
OT_IRO_CONF	IRO Confirmation
OT_IRO_DEAL_TKT	IRO Deal Ticket
OT_IRO_TERM	IRO Termination Advice
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

**Messages**

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

**Table 8-20 SWIFT Messages**

SWIFT Messages	Contact Field
MT 360	IRO Confirmation Message
MT 360	IRO Amendment Message
MT 364	IRO Termination Message
MT 360	IRO Cancellation Advice
MT 362	Rate Rest Message

**Premium/Charges/Brokerage****Premium**

Product IRCH enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

**Charges**

In IRCH product following Charge Component is parametrized

- Component - OTBOOKCHG - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule
- Flat Amount GBP 125

### Special/Other Features

Product IRCH covers the following special features:

Only Manual Exercise is supported for all IRO types except Swaptions which is Auto as well as Manual Exercisable.

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

In case the Bank wants to capture any additional information regarding the agreement\customer, the same could be captured by defining the User Defined Fields (UDF).

### OT Options Module Maintenance

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

## 8.6 Product Code- IRPH

IRPH – Interest Rate Options Hedge Physically Settled Swaption

### Business Scenario

The financial product IRPH that is, Interest Rate Options Hedge Physically Settled Swaptions helps corporates/banks to provide the buyer with speculation or protection against adverse movement in floating interest rates compared to fixed interest rates while providing potential for profit in case of favorable movement of rates.

**Targeted Customer Segment:** Corporates/Banks who seek speculation/protection against adverse interest rate movement.

### Introduction

Product IRPH covers the interest rate options of physically settled Swaptions hedge type deals. Product IRPH holds good for all the interest rate option types of both buy and sell with European expiry style, the exception being the swaptions which has three expiration styles like European, American and Bermudan.

**Synopsis (ex. High level features etc.)**

- Product IRPH is setup by linking with the underlying Single Currency Interest Rate Swap (IRS) derivative product.
- Covers Interest Rate Swaptions of Price-Based.
- Payment/Settlement is done on schedule basis based on the arrear/advance method of payment type
- Expiry Styles covered by swaptions are:
  - European
  - American
  - Bermudan
- Amortization setup is done with daily frequency.

**Detailed Coverage**

Interest Rate Options can be cash settled as well as physically settled. Product IRPH is meant for cash settled interest rate options.

Product IRPH covers the following features:

**Table 8-21 Detailed Coverage**

Features	Type
Types of the Deal Covered	<ul style="list-style-type: none"> <li>• Buy Deal</li> </ul>
Types of the Contract Covered	<ul style="list-style-type: none"> <li>• Trade Deal</li> <li>• Hedge Deal</li> </ul>
Expiry Style's Covered	<ul style="list-style-type: none"> <li>• European</li> <li>• American</li> <li>• Bermudan</li> </ul>
Payment Method Covered	<ul style="list-style-type: none"> <li>• Actual/365 – Per Annum Basis</li> <li>• Arrears</li> </ul>
Amortization Covered	<ul style="list-style-type: none"> <li>• Amortization of Deferred Inception Gain for Hedge deals.</li> <li>• Amortization of Deferred Time Value for Hedge deals.</li> </ul>

**Events Covered (including brief information on accounting)**

Product IRPH has the Life Cycle as listed below:

**Table 8-22 Events Covered**

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option

**Table 8-22 (Cont.) Events Covered**

Events Covered	Terminology
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
REVL	Revaluation Of Option
REVR	Reversal Of Deal
RTFX	Rate Fixing
TERM	Termination of Option Contract

**Advices Supported**

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

**Table 8-23 Advices Supported**

Advices	Description
OT_IRO_AMND	IRO Amendment Advice
OT_IRO_CANC	IRO Cancellation
OT_IRO_CONF	IRO Confirmation
OT_IRO_DEAL_TKT	IRO Deal Ticket
OT_IRO_TERM	IRO Termination Advice
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

**Messages**

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

**Table 8-24 SWIFT Messages**

SWIFT Messages	Contact Field
MT 360	IRO Confirmation Message
MT 360	IRO Amendment Message
MT 364	IRO Termination Message
MT 360	IRO Cancellation Advice
MT 362	Rate Rest Message

**Premium/Charges/Brokerage****Premium**

Product IRPH enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

### Charges

In IRPH product following Charge Component is parametrized

- Component - OTBOOKCHG - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule
- Flat Amount GBP 125

### Special/Other Features

Product IRPH covers the following special features:

- Product IRCH covers all the three types of expiry styles like:
- American
- European (Default)
- Bermudan
- Product IRPH is Auto Exercisable or Manual Exercisable.

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

In case the Bank wants to capture any additional information regarding the agreement/customer, the same could be captured by defining the User Defined Fields (UDF).

### OT Options Module Maintenance

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

## 8.7 Product Code- COCH

COCH – Currency Options Hedge Cash Settled

### Business Scenario

The financial product COCH that is, Currency Options Hedge Cash Settled helps Corporate/Banks to speculate or hedge against adverse movements in exchange rates.

**Targeted Customer Segment:** Corporate/Banks who seeks speculation/hedging against foreign currency risk.

## Introduction

Product COCH covers the currency options of cash-settled hedge type deals. Product COCH holds good for all the currency options types of both buy and sell with European, American as well as Bermudan style of expiry. The product covers the various kinds of exotic options (options with barriers).

## Synopsis (ex. High level features etc.)

- Covers all the CO types of Yield-Based.
- Payment/Settlement is done on the maturity date or exercise date provided the option is In the Money.
- European, American and Bermudan Expiry styles covered for CO's.
- Amortization setup is done with daily frequency.
- All the Option Styles like
- Plain Vanilla (Default)
- Binary
- Digital
- No Touch are covered.

## Detailed Coverage

Currency Options can be cash settled as well as physically settled. Product COCH is meant for cash settled currency options.

Product COCH covers the following features:

**Table 8-25 Detailed Coverage**

Features	Type
Types of the Deal Covered	<ul style="list-style-type: none"> <li>• Buy Deal</li> </ul>
Types of the Contract Covered	<ul style="list-style-type: none"> <li>• Trade Deal</li> <li>• Hedge Deal</li> </ul>
Currency Option Types Covered	<ul style="list-style-type: none"> <li>• Call</li> <li>• Put</li> </ul>
Option Styles Covered	<ul style="list-style-type: none"> <li>• Plain Vanilla</li> <li>• Binary</li> <li>• Digital</li> <li>• No Touch</li> </ul>
Expiry Style's Covered	<ul style="list-style-type: none"> <li>• European</li> <li>• American</li> <li>• Bermudan</li> </ul>
Exotic Options covered	<ul style="list-style-type: none"> <li>• Single Knock In (SKIN)</li> <li>• Single Knock Out (SKOT)</li> <li>• Double Knock In (DKIN)</li> <li>• Double Knock Out (DKOT)</li> </ul>
Payment Method Covered	Actual/365 – Per Annum Basis

**Table 8-25 (Cont.) Detailed Coverage**

Features	Type
Other Features Covered	<ul style="list-style-type: none"> <li>Amortization of Deferred Termination gain for hedge deals</li> <li>Amortization of Deferred Time Value for hedge deals</li> </ul>

**Events Covered (including brief information on accounting)**

Product COCH has the Life Cycle as listed below:

**Table 8-26 Events Covered**

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
KNIN	Knock In of Currency Options
KIST	Knock In Settlement
KNOT	Knock Out of Currency Options
KNST	Knock Out Settlement
REVL	Revaluation Of Option
REVR	Reversal Of Deal
TERM	Termination of Option Contract

**Advices Supported**

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

**Table 8-27 Advices Supported**

Advices	Description
OT_CO_TRIG	Currency Options Barrier Event
OT_CO_CANC	Currency Options Cancellation
OT_CO_CONF	Currency Options Confirmation
OT_CO_DEAL_TKT	Currency Options Deal Ticket
OT_CO_TERM	Currency Options Termination Advice
OT_CO_TRIG	Currency Options Barrier Event
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

## Messages

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

**Table 8-28 SWIFT Messages**

SWIFT Messages	Contact Field
MT 306/M305	CO Confirmation Message
MT 306/M305	CO Amendment Message
MT 306/M305	CO Termination Message
MT 306/M305	CO Cancellation Advice
MT 306/ M305	Currency Options Barrier Hit Message

## Premium/Charges/Brokerage

### Premium

Product COCH enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

### Charges

In COCH product following Charge Component is parametrized

- Component - OTBOOKCHG - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule
- Flat Amount GBP 125

### Special/Other Features

Product COCH covers the following special features:

- Exotic Options (Options with barriers) are covered.
- Payment of Rebate Amount is covered on Knock out Of Options either at Hit or Maturity.

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

In case the Bank wants to capture any additional information regarding the agreement\customer, the same could be captured by defining the User Defined Fields (UDF).

### OT Options Module Maintenance

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance



- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

## 8.8 Product Code- COHH

COHH – Currency Options Hedge Physically Settled.

### Business Scenario

The financial product COHH that is Currency Options Hedge Physically Settled helps Corporate/Banks to own or sell the underlying asset (underlying currency) when the options are exercised and hedge against adverse movements in exchange rates.

**Targeted Customer Segment:** Corporate/Banks who seeks hedging against foreign currency risk and thereby providing the opportunity to exchange the currencies if the option is found worth exchanging.

### Introduction

Product COHH covers the currency options of physically settled hedge type deals. Product COHH holds good for all the currency options types of both buy and sell with European, American as well as Bermudan style of expiry. The product covers the various kinds of exotic options (options with barriers). Using the product COHH, an underlying Forex Spot Contract gets initiated on the exercise of the options which is to be settled physically.

### Synopsis (ex. High level features etc.)

- Covers all the CO types of Price-Based.
- Payment/Settlement is done on the maturity date or exercise date provided the option is In the Money.
- European, American and Bermudan Expiry styles covered for CO's.
- Amortization setup is done with daily frequency.
- Delta Accounting is covered in this product.

### Detailed Coverage

Currency Options can be cash settled as well as physically settled. Product COHH is meant for cash settled currency options.

Product COHH covers the following features:

**Table 8-29 Detailed Coverage**

Features	Type
Types of the Deal Covered	<ul style="list-style-type: none"> <li>• Buy Deal</li> </ul>

**Table 8-29 (Cont.) Detailed Coverage**

<b>Features</b>	<b>Type</b>
Types of the Contract Covered	<ul style="list-style-type: none"> <li>• Trade Deal</li> <li>• Hedge Deal</li> </ul>
Currency Option Types Covered	<ul style="list-style-type: none"> <li>• Call</li> <li>• Put</li> </ul>
Option Styles Covered	<ul style="list-style-type: none"> <li>• Plain Vanilla</li> <li>• Binary</li> <li>• Digital</li> <li>• No Touch</li> </ul>
Expiry Style's Covered	<ul style="list-style-type: none"> <li>• European</li> <li>• American</li> <li>• Bermudan</li> </ul>
Payment Method Covered	<ul style="list-style-type: none"> <li>• Actual/365 – Per Annum Basis</li> </ul>
Payment Method Covered	Actual/365 – Per Annum Basis
Other Features Covered	<ul style="list-style-type: none"> <li>• Amortization of Deferred Termination gain for hedge deals</li> <li>• Amortization of Deferred Time Value for hedge deals</li> <li>• Delta Accounting</li> </ul>

**Events Covered (including brief information on accounting)**

Product COHH has the Life Cycle as listed below:

**Table 8-30 Events Covered**

<b>Events Covered</b>	<b>Terminology</b>
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
KNIN	Knock In of Currency Options
KIST	Knock In Settlement
KNOT	Knock Out of Currency Options
KNST	Knock Out Settlement
REVL	Revaluation Of Option
REVR	Reversal Of Deal
TERM	Termination of Option Contract

**Advices Supported**

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

**Table 8-31 Advices Supported**

Advices	Description
OT_CO_TRIG	Currency Options Barrier Event
OT_CO_CANC	Currency Options Cancellation
OT_CO_CONF	Currency Options Confirmation
OT_CO_DEAL_TKT	Currency Options Deal Ticket
OT_CO_TERM	Currency Options Termination Advice
OT_CO_TRIG	Currency Options Barrier Event
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

**Messages**

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

**Table 8-32 SWIFT Messages**

SWIFT Messages	Contact Field
MT 306/M305	CO Confirmation Message
MT 306/M305	CO Amendment Message
MT 306/M305	CO Termination Message
MT 306/M305	CO Cancellation Advice
MT 306/ M305	Currency Options Barrier Hit Message

**Premium/Charges/Brokerage****Premium**

Product COHH enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

**Charges**

In COHH product following Charge Component is parametrized

- Component - OTBOOKCHG - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule
- Flat Amount GBP 125

**Special/Other Features**

Product COHH covers the following special features:

- Exotic Options (Options with barriers) are covered.
- Payment of Rebate Amount is covered on Knock out Of Options either at Hit or Maturity.

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

In case the Bank wants to capture any additional information regarding the agreement\customer, the same could be captured by defining the User Defined Fields (UDF).

### **OT Options Module Maintenance**

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

## **8.9 Product Code- IRFR**

IRFR – Interest Rate Options Trade Cash Settled

### **Business Scenario**

The financial product IRFR that is, Interest Rate Options Trade Cash Settled helps corporates/banks to provide the buyer with speculation or protection of underlying assets against an adverse movement in interest rates while providing the potential for profit in case of favorable movement of rates.

**Targeted Customer Segment:** Corporates/Banks who seek speculation/protection against adverse interest rate movement.

### **Introduction**

Product IRFR covers the interest rate options of cash settled trade type deals. Product IRFR holds good for all the interest rate option types of both buy and sell with European expiry style, the exception being the swaptions which has three expiration styles like European, American and Bermudan.

### **Synopsis (ex. High level features etc.)**

- Covers all the IRO types of Yield-Based.
- Payment\Settlement is done on schedule basis based on the arrear\advance method of payment type.
- All IRO types covered uses only European style of expiry. Additionally American and Bermudan style are used by Swaptions.
- Amortization setup is done with daily frequency.

- This instrument product supports risk free rates and supports all arrear Methods.
- Issued by a large banks and corporations
- IRFR product is configured with Alternate Risk Free Rate preference as Plain Method but it can be changed to any of the arrear method and also the below combination methods:
  - Lookback and Lockout
  - Lookback, Lockout, and Payment Delay

### Detailed Coverage

Currency Options can be cash settled as well as physically settled. Product IRFR is meant for cash settled currency options.

Product IRFR covers the following features:

**Table 8-33 Detailed Coverage**

Features	Type
Types of the Deal Covered	<ul style="list-style-type: none"> <li>• Buy Deal</li> <li>• Sell Deal</li> </ul>
Types of the Contract Covered	<ul style="list-style-type: none"> <li>• Trade Deal</li> </ul>
Delivery Type	Cash
Interest Rate Option Types Covered	<ul style="list-style-type: none"> <li>• Caps</li> <li>• Floors</li> <li>• Collars</li> <li>• Corridors</li> <li>• Swaptions</li> </ul>
Expiry Style's Covered	<ul style="list-style-type: none"> <li>• European for Caps, Floors, Collars, Corridors</li> <li>• European\American\Bermudan for Swaptions</li> </ul>
Payment Method Covered	<ul style="list-style-type: none"> <li>• Actual/365 – Per Annum Basis</li> <li>• Arrears</li> <li>• Rate Fixing is setup on the each Schedule End Date and Reset Days is 0</li> </ul>

### Events Covered (including brief information on accounting)

Product IRFR has the Life Cycle as listed below:

**Table 8-34 Events Covered**

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
KNIN	Knock In of Currency Options

**Table 8-34 (Cont.) Events Covered**

Events Covered	Terminology
KIST	Knock In Settlement
KNOT	Knock Out of Currency Options
KNST	Knock Out Settlement
REVL	Revaluation Of Option
REVR	Reversal Of Deal
TERM	Termination of Option Contract

**Advices Supported**

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

**Table 8-35 Advices Supported**

Advices	Description
OT_CO_TRIG	Currency Options Barrier Event
OT_CO_CANC	Currency Options Cancellation
OT_CO_CONF	Currency Options Confirmation
OT_CO_DEAL_TKT	Currency Options Deal Ticket
OT_CO_TERM	Currency Options Termination Advice
OT_CO_TRIG	Currency Options Barrier Event
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

**Messages**

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

**Table 8-36 SWIFT Messages**

SWIFT Messages	Contact Field
MT 360	IRO Confirmation Message
MT 360	IRO Amendment Message
MT 364	IRO Termination Message
MT 360	IRO Cancellation Advice
MT 362	Rate Reset Message
MT 202	Bank Transfer
MT 205	Bank Institutional Transfer

**Premium/Charges/Brokerage**

**Premium**

Product IRFR enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

### Special/Other Features

Product COHH covers the following special features:

- Exotic Options (Options with barriers) are covered.
- Payment of Rebate Amount is covered on Knock out Of Options either at Hit or Maturity.

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

In case the Bank wants to capture any additional information regarding the agreement\customer, the same could be captured by defining the User Defined Fields (UDF).

### OT Options Module Maintenance

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

## 8.10 Product Code- COET

COET – Currency Options Trade External Delivery

### Business Scenario

The financial product COET that is Currency Options External Settled helps Corporate/Banks to speculate or hedge against adverse movements in exchange rates.

**Targeted Customer Segment:** Banks who seek speculation/hedging against foreign currency risk.

### Introduction

Product (COET) covers the currency options of external-settled trade type deals. It holds good for all the currency options types of both buy and sell with European, American as well as Bermudan style of expiry. The product covers the various kinds of exotic options (options with barriers).

**Synopsis (ex. High level features etc.)**

- Covers all the CO types of Yield-Based.
- Payment/Settlement is done on the maturity date or exercise date provided the option is In the Money.
- European, American and Bermudan Expiry styles covered for CO's.
- Amortization and Revaluation setup is done with daily frequency.
- All the Option Styles like
  - Plain Vanilla (Default)
  - Binary
  - Digital
  - No-Touch are covered.

**Detailed Coverage**

Currency Options can be cash settled as well as physically settled. Product COET is meant for cash settled currency options.

Product COET covers the following features:

**Table 8-37 Detailed Coverage**

Features	Type
Types of the Deal Covered	<ul style="list-style-type: none"> <li>• Buy Deal</li> <li>• Sell Deal</li> </ul>
Types of the Contract Covered	<ul style="list-style-type: none"> <li>• Trade Deal</li> <li>• Hedge Deal</li> </ul>
Delivery Type	Cash
Currency Option Types Covered	<ul style="list-style-type: none"> <li>• Call</li> <li>• Put</li> </ul>
Option Style's Covered	<ul style="list-style-type: none"> <li>• Plain Vanilla</li> <li>• Binary</li> <li>• Digital</li> <li>• No Touch</li> </ul>
Expiry Style's covered	<ul style="list-style-type: none"> <li>• European</li> <li>• American</li> <li>• Bermudan</li> </ul>
Exotic Options covered	<ul style="list-style-type: none"> <li>• Single Knock In (SKIN)</li> <li>• Single Knock Out (SKOT)</li> <li>• Double Knock In (DKIN)</li> <li>• Double Knock Out (DKOT)</li> </ul>
Payment Method Covered	Actual/365 – Per Annum Basis
Other Features Covered	<ul style="list-style-type: none"> <li>• Amortization of Deferred Inception Gain for trade deals</li> <li>• Fair Value Revaluation</li> </ul>



**Events Covered (including brief information on accounting)**

Product COET has the Life Cycle as listed below:

**Table 8-38 Events Covered**

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
KNIN	Knock In of Currency Options
KIST	Knock In Settlement
KNOT	Knock Out of Currency Options
KNST	Knock Out Settlement
REVL	Revaluation Of Option
REVR	Reversal Of Deal
TERM	Termination of Option Contract

**Advices Supported**

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

**Table 8-39 Advices Supported**

Advices	Description
OT_CO_TRIG	Currency Options Barrier Event
OT_CO_CANC	Currency Options Cancellation
OT_CO_CONF	Currency Options Confirmation
OT_CO_DEAL_TKT	Currency Options Deal Ticket
OT_CO_TERM	Currency Options Termination Advice
OT_CO_TRIG	Currency Options Barrier Event
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

**Messages**

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

**Table 8-40 SWIFT Messages**

SWIFT Messages	Contact Field
MT 306/MET 305	CO Confirmation Message

**Table 8-40 (Cont.) SWIFT Messages**

SWIFT Messages	Contact Field
MT 306/MET 305	CO Amendment Message
MT 306/MET 305	CO Termination Message
MT 306/MET 305	CO Cancellation Advice
MT 306/MET 305	Currency Options Barrier Hit Message

**Premium/Charges/Brokerage****Premium**

Product COET enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

**Charges**

In COET product, the following Charge Component is parametrized

- Component - OT\_CHARGE - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule
- Flat Amount GBP 125

**Brokerage**

COCS product is parametrized to handle Brokerage feature. The details are available below:

- Broker Identification\Code
- Rule Code: OTBROK

**Special/Other Features**

Product COET covers the following special features:

- Limit Tracking Methods through which customer exposures are tracked,
  - Fair Value Limit Tracking
  - Notional Limit Tracking
  - Risk Weighted Limit Tracking
- Exotic Options (Options with barriers) are covered.
- Payment of Rebate Amount is covered on Knock out of Options either at Hit or Maturity..

**Additional information (ex. UDF & other Special Maintenance)**

In case the Bank wants to capture any additional information regarding the agreement/customer, Bank can capture the same by defining the User Defined Fields (UDF).

**OT Options Module Maintenance**

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

## 8.11 Product Code- IRFS

IRFS – Interest Rate Options Trade Cash Settled

### Business Scenario

The financial product IRFS that is, Interest Rate Options Trade Cash Settled helps corporates/banks to provide the buyer with speculation or protection of underlying assets against an adverse movement in interest rates while providing the potential for profit in case of favorable movement of rates.

**Targeted Customer Segment:** Corporates/Banks who seek speculation/protection against adverse interest rate movement.

### Introduction

Product IRFS covers the interest rate options of cash settled trade type deals. Product IRFS holds good for all the interest rate option types of both buy and sell with European expiry style, the exception being the swaptions which has three expiration styles like European, American and Bermudan.

### Synopsis (ex. High level features etc.)

- Covers all the IRO types of Yield-Based.
- Payment/Settlement is done on schedule basis based on the advance method of payment type.
- All IRO types covered uses only European style of expiry. Additionally American and Bermudan style are used by Swaptions.
- Amortization and Revaluation setup is done with daily frequency.
- This instrument product supports risk free rates and supports all arrear Methods.
- Issued by a large banks and corporations
- IRFS product is configured with Alternate Risk Free Rate preference as Plain Method but it can be changed to any of the arrear method and also the below combination methods:
  - Lookback and Lockout
  - Lookback, Lockout, and Payment Delay.

**Detailed Coverage**

Interest Rate Options can be cash settled as well as physically settled. Product IRFR is meant for cash settled interest rate options. Product IRFR covers the following features:

**Table 8-41 Detailed Coverage**

Features	Type
Types of the Deal Covered	<ul style="list-style-type: none"> <li>• Buy Deal</li> <li>• Sell Deal</li> </ul>
Types of the Contract Covered	<ul style="list-style-type: none"> <li>• Trade Deal</li> </ul>
Delivery Type	Cash
Interest Rate Option Types Covered	<ul style="list-style-type: none"> <li>• Caps</li> <li>• Floors</li> <li>• Collars</li> <li>• Corridors and</li> <li>• Swaptions</li> </ul>
Expiry Style's Covered	<ul style="list-style-type: none"> <li>• European for Caps, Floors, Collars, Corridors</li> <li>• European\American\Bermudan for Swaptions</li> </ul>
Payment Method Covered	<ul style="list-style-type: none"> <li>• Actual/365 – Per Annum Basis</li> <li>• Arrears</li> <li>• Rate Fixing is setup on the each Schedule End Date and Reset Days is 0</li> </ul>

**Events Covered (including brief information on accounting)**

Product IRFR has the Life Cycle as listed below:

**Table 8-42 Events Covered**

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
KNIN	Knock In of Currency Options
KIST	Knock In Settlement
KNOT	Knock Out of Currency Options
KNST	Knock Out Settlement
REVL	Revaluation Of Option
REVR	Reversal Of Deal
TERM	Termination of Option Contract

### Advices Supported

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

**Table 8-43 Advices Supported**

Advices	Description
OT_IRO_AMND	IRO Amendment Advice
OT_IRO_CANC	IRO Cancellation
OT_IRO_CONF	IRO Confirmation
OT_IRO_DEAL_TKT	IRO Deal Ticket
OT_IRO_TERM	IRO Termination Advice
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

### Messages

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

**Table 8-44 SWIFT Messages**

SWIFT Messages	Contact Field
MT 360	IRO Confirmation Message
MT 360	IRO Amendment Message
MT 364	IRO Termination Message
MT 360	IRO Cancellation Advice
MT 362	Rate Reset Message
MT 202	Bank Transfer
MT 205	Bank Institutional Transfer

### Premium/Charges/Brokerage

#### Premium

Product IRFR enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

#### OT Options Module Maintenance

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance

- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance

#### **General Maintenance Needed For Branch**

The following the following furnished maintenance are required for Branch maintenance:

- Branch Parameters Maintenance
- Contract Fair Values Maintenance
- Limit Tracking (other) Details Maintenance

## 8.12 Product Code- OTRF

OTRF- (RFR) Interest Rate Options Trade Cash settled

#### **Business Scenario**

The financial product IRFS that is, Interest Rate Options Trade Cash Settled helps corporates/banks to provide the buyer with speculation or protection of underlying assets against an adverse movement in interest rates while providing the potential for profit in case of favorable movement of rates.

**Targeted Customer Segment:** Corporates/Banks who seek speculation/protection against adverse interest rate movement.

#### **Introduction**

Product OTRF covers the interest rate options of cash settled trade type deals. Product OTRF holds good for all the interest rate option types of both buy and sell with European expiry style, the exception being the swaptions which has three expiration styles like European, American and Bermudan.

#### **Synopsis (ex. High level features etc.)**

- Covers all the IRO types of Yield-based
- Payment\Settlement is done on schedule basis based on the advance method of payment type.
- All IRO types covered uses only European style of expiry. Additionally American and Bermudan style are used by Swaptions.
- Amortization and Revaluation setup is done with daily frequency.
- This instrument product supports risk free rates and supports all arrear Methods.
- Issued by large banks and corporations
- OTRF product is configured with Alternate Risk Free Rate preference as Plain Method but it can be changed to any of the arrear method.

## Detailed Coverage

Interest Rate Options can be cash settled as well as physically settled. Product OTRF is meant for cash settled interest rate options. Product OTRF covers the following features:

**Table 8-45 Detailed Coverage**

Features	Type
Types of the Deal Covered	<ul style="list-style-type: none"> <li>Buy Deal</li> <li>Sell Deal</li> </ul>
Types of the Contract Covered	<ul style="list-style-type: none"> <li>Trade Deal</li> </ul>
Delivery Type	Cash
Interest Rate Option Types Covered	<ul style="list-style-type: none"> <li>Caps</li> <li>Floors</li> <li>Collars</li> <li>Corridors and</li> <li>Swaptions</li> </ul>
Expiry Style's Covered	<ul style="list-style-type: none"> <li>European for Caps, Floors, Collars, Corridors</li> <li>European\American\Bermudan for Swaptions</li> </ul>
Payment Method Covered	<ul style="list-style-type: none"> <li>Actual/365 – Per Annum Basis</li> <li>Arrears</li> <li>Rate Fixing is setup on the each Schedule End Date and Reset Days is 0</li> </ul>

## Events Covered (including brief information on accounting)

Product IRFR has the Life Cycle as listed below:

**Table 8-46 Events Covered**

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
KNIN	Knock In of Currency Options
KIST	Knock In Settlement
KNOT	Knock Out of Currency Options
KNST	Knock Out Settlement
REVL	Revaluation Of Option
REVR	Reversal Of Deal
TERM	Termination of Option Contract

**Advices Supported**

Following Advices setup done in the CSG1 Product as part of Product Life Cycle:

**Table 8-47 Advices Supported**

Advices	Description
OT_CO_AMND	Currency Options Amendment Advice
OT_CO_CANC	Currency Options Cancellation
OT_CO_CONF	Currency Options Confirmation
OT_CO_DEAL_TKT	Currency Options Deal Ticket
OT_CO_TERM	Currency Options Termination Advice
OT_CO_TRIG	Currency Options Barrier Event
CUST_PMT_ADV	Credit Debit Message Generation
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

**Messages**

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

**Table 8-48 SWIFT Messages**

SWIFT Messages	Contact Field
MT 360	Confirmation Message
MT 360	Amendment Message
MT 364	Termination Message
MT 360	Cancellation Advice
MT 362	Rate Reset Message
MT 202	Bank Transfer
MT 205	Bank Institutional Transfer
MT 210	Receive Notice
MT 900	Debit Message
MT 910	Credit Message

**Premium/Charges/Brokerage****Premium**

Product IRFR enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

**OT Options Module Maintenance**

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance



- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance

#### **General Maintenance Needed For Branch**

The following the following furnished maintenance are required for Branch maintenance:

- Branch Parameters Maintenance
- Contract Fair Values Maintenance
- Limit Tracking (other) Details Maintenance

## 8.13 Product Code- CSG1

CSG1 – OT Currency Options Trade Cash Settled

#### **Business Scenario**

The financial product CSG1 that is, OT Currency Options Trade Cash Settled helps corporates/banks to provide the buyer with speculation or protection of underlying assets against an adverse movement in currency exchange rates while providing the potential for profit in case of favorable movement of rates.

**Targeted Customer Segment:** Corporates/Banks who seek speculation/protection against adverse currency exchange rate movement.

#### **Introduction**

Product CSG1 covers the currency exchange rate options of cash settled trade type deals. Product CSG1 holds good for all the currency rate option types of both buy and sell with European, American, and Bermudan expiry style.

#### **Synopsis (ex. High level features etc.)**

- Covers all the CO types of Yield-Based
- Payment/Settlement is done on schedule basis based on the advance method of payment type.
- Amortization and Revaluation setup is done with daily frequency.
- This instrument product supports risk free rates and supports all arrear Methods.
- Issued by large banks and corporations
- CSG1 product is configured with Alternate Risk-Free Rate preference as Plain Method but it can be changed to any of the arrear method and also the below combination methods:
  - Lookback and Lockout

- Lookback, Lockout, and Payment Delay

### Detailed Coverage

Product CSG1 is meant for cash settled currency options. Product CSG1 covers the following features:

**Table 8-49 Detailed Coverage**

Features	Type
Types of the Deal Covered	<ul style="list-style-type: none"> <li>• Buy Deal</li> <li>• Sell Deal</li> </ul>
Types of the Contract Covered	<ul style="list-style-type: none"> <li>• Trade Deal</li> </ul>
Delivery Type	Cash
Interest Rate Option Types Covered	<ul style="list-style-type: none"> <li>• Caps</li> <li>• Floors</li> <li>• Collars</li> <li>• Corridors and</li> <li>• Swaptions</li> </ul>
Expiry Style's Covered	<ul style="list-style-type: none"> <li>• European for Caps, Floors, Collars, Corridors</li> <li>• European\American\Bermudan for Swaptions</li> </ul>
Payment Method Covered	<ul style="list-style-type: none"> <li>• Actual/365 – Per Annum Basis</li> <li>• Arrears</li> <li>• Rate Fixing is setup on the each Schedule End Date and Reset Days is 0</li> </ul>

### Events Covered (including brief information on accounting)

Product CSG1 has the Life Cycle as listed below:

**Table 8-50 Events Covered**

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
KNIN	Knock In of Currency Options
KIST	Knock In Settlement
KNOT	Knock Out of Currency Options
KNST	Knock Out Settlement
REVL	Revaluation Of Option
REVR	Reversal Of Deal
TERM	Termination of Option Contract

**Advices Supported**

Following Advices setup done in the CSG1 Product as part of Product Life Cycle:

**Table 8-51 Advices Supported**

Advices	Description
OT_CO_AMND	Currency Options Amendment Advice
OT_CO_CANC	Currency Options Cancellation
OT_CO_CONF	Currency Options Confirmation
OT_CO_DEAL_TKT	Currency Options Deal Ticket
OT_CO_TERM	Currency Options Termination Advice
OT_CO_TRIG	Currency Options Barrier Event
CUST_PMT_ADV	Credit Debit Message Generation
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

**Messages**

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

**Table 8-52 SWIFT Messages**

SWIFT Messages	Contact Field
MT 360	Confirmation Message
MT 360	Amendment Message
MT 364	Termination Message
MT 360	Cancellation Advice
MT 362	Rate Reset Message
MT 202	Bank Transfer
MT 205	Bank Institutional Transfer
MT 210	Receive Notice
MT 900	Debit Message
MT 910	Credit Message

**Premium/Charges/Brokerage****Premium**

Product IRFR enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

**OT Options Module Maintenance**

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance

- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance

#### **General Maintenance Needed For Branch**

The following the following furnished maintenance are required for Branch maintenance:

- Branch Parameters Maintenance
- Contract Fair Values Maintenance
- Limit Tracking (other) Details Maintenance

## 8.14 Product Code - SWT2

SWT2 – Currency Options with Plain Vanilla Cash Settled

#### **Business Scenario**

The financial product SWT2 that is Currency Options with plain Vanilla trade Cash Settled helps Corporate/Banks to speculate or hedge against adverse movements in exchange rates.

**Targeted Customer Segment:** Corporates/Banks who seek speculation/hedging against foreign currency risk.

#### **Introduction**

Product (SWT2) covers the currency options of cash-settled trade type deals. Product (SWT2) holds good for all the currency options types of both buy and sell with European, American as well as Bermudan style of expiry. The product covers the various kinds of exotic options (options with barriers).

#### **Synopsis (ex. High level features etc.)**

- Covers all the CO types of Yield-Based.
- Payment/Settlement is done on the maturity date or exercise date provided the option is In the Money.
- European, American and Bermudan Expiry styles covered for CO's.
- Amortization and Revaluation setup is done with daily frequency.
- Option Style is Plain Vanilla
- This product supports up and in Knock in (UIKI) Barrier type. However at the contract level, we can change the barrier types to other applicable barrier types such as:

- Down and In Knock-in (DIKI)
- Up and In Knock-out (UOKO)
- Down and Out Knock-out (DOKO)
- Double Knock-in (DKIN)
- Double Knock-out (DKOT)

### Detailed Coverage

Currency Options can be cash settled as well as physically settled. Product SWT2 is meant for Plain Vanilla with cash settled currency options.

**Table 8-53 Features**

Features	Type
Types of the Deal Covered	<ul style="list-style-type: none"> <li>• Buy Deal</li> <li>• Sell Deal</li> </ul>
Types of the Contract Covered	<ul style="list-style-type: none"> <li>• Trade Deal</li> <li>• Hedge Deal</li> </ul>
Delivery Type	Cash Settled
Currency Option Types Covered	<ul style="list-style-type: none"> <li>• Call</li> <li>• Put</li> </ul>
Options Styles Covered	<ul style="list-style-type: none"> <li>• Plain Vanilla</li> </ul>
Expiry Style's Covered	<ul style="list-style-type: none"> <li>• European</li> <li>• American</li> <li>• Bermudan</li> </ul>
Payment Method Covered	<ul style="list-style-type: none"> <li>• Actual/365 – Per Annum Basis</li> <li>• Arrears</li> </ul>
Exotic Options covered	<ul style="list-style-type: none"> <li>• Double Knock-in (DKIN)</li> <li>• Double Knock-out (DKOT).</li> <li>• Up and In Knock-in (UIKI)</li> <li>• Down and In Knock-in (DIKI)</li> <li>• Up and Out Knock-out (UOKO)</li> <li>• Down and Out Knock-out (DOKO)</li> </ul>
Rebate Payment At	<ul style="list-style-type: none"> <li>• Hit</li> <li>• Maturity</li> </ul>
Exercise fixed Payment At	<ul style="list-style-type: none"> <li>• Hit</li> <li>• Maturity</li> </ul>
Payment Method Covered	Actual/365 – Per Annum Basis
Other Features Covered	<ul style="list-style-type: none"> <li>• Amortization of Deferred Inception Gain for trade deals</li> <li>• Fair Value Revaluation</li> </ul>

### Events Covered (including brief information on accounting)

Product SWT2 has the Life Cycle as listed below:

**Table 8-54 Events Covered**

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
REVL	Revaluation Of Option
REVR	Reversal Of Deal
RTFX	Rate Fixing
TERM	Termination of Option Contract
TRST	Termination Settlement
KNIN	Knock in of Currency Option
KNOT	Knock out of Currency Option
KNST	Knock out Settlement
KIST	Knock in Settlement

**Advices Supported**

Following Advices setup done in the SWT2 Product as part of Product Life Cycle:

**Table 8-55 Advices Supported**

Advices	Description
OT_CO_AMND	CO Amendment Advice
OT_CO_CANC	CO Cancellation
OT_CO_CONF	CO Confirmation
OT_CO_DEAL_TKT	CO Deal Ticket
OT_CO_TERM	CO Termination Advice
OT_CO_TRIG	Currency Options Barrier Event
PAYMENT_MESSAGE	Payment Message
REWSWIFT	Cancellation of Contract

**Messages**

Following SWIFT Messages setup done in the SWT2 product as part of product life cycle.

**Table 8-56 SWIFT Messages**

SWIFT Messages	Contact Field
MT 306	CO Confirmation Message
MT 306	CO Amendment Message

**Table 8-56 (Cont.) SWIFT Messages**

SWIFT Messages	Contact Field
MT 306	CO Cancellation Advice
MT 306	CO Termination Message
MT 210	Receive Notice
MT 202	Bank Transfer

**Premium/Charges/Brokerage****Premium**

Product SWT2 enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

**Charges**

In SWT2 product following Charge Component is parametrized

- Component - OTBOOKCHG - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule

**Brokerage**

SWT2 product is parametrized to handle Brokerage feature. The details are available below:

- Broker Identification\Code
- Rule Code: OTBROK

**Special/Other Features**

Product SWT2 covers the following special features:

- Limit Tracking Methods through which customer exposures are tracked,
  - Fair Value Limit Tracking
  - Notional Limit Tracking
  - Risk Weighted Limit Tracking
- Exotic Options (Options with barriers) are covered
- Payment of Rebate Amount is covered on Knock out of Options either at Hit or Maturity
- Fixed Payment is covered on knock in options either at Hit or Maturity

**Additional information (ex. UDF & other Special Maintenance)**

In case the Bank wants to capture any additional information regarding the agreement/customer, the Bank can capture the same by defining the User Defined Fields (UDF).

**OT Options Module Maintenance**

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- OT Rate Type Maintenance
- OT Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

## 8.15 Product Code - SWT3

SWT3 – Currency Options with Binary Cash Settled

### Business Scenario

The financial product SWT3 that is Currency Options with Binary trade Cash Settled helps Corporate/Banks to speculate or hedge against adverse movements in exchange rates.

**Targeted Customer Segment:** Corporates/Banks who seek speculation/hedging against foreign currency risk.

### Introduction

Product (SWT3) covers the currency options of cash-settled binary trade type deals. Product (SWT3) holds good for all the currency options types of both buy and sell. The product covers the various kinds of exotic options (options with barriers).

### Synopsis (ex. High level features etc.)

- Covers all the CO types of Yield-Based.
- Payment/Settlement is done on the maturity date or exercise date provided the option is In the Money.
- Amortization and Revaluation setup is done with daily frequency.
- Support Option Styles such as Binary (Default), Digital and No Touch
- This product supports up and in Knock in (UIKI) Barrier type. However at the contract level, we can change the barrier types to other applicable barrier types such as:
  - Down and In Knock-in (DIKI)
  - Up and In Knock-out (UOKO)
  - Down and Out Knock-out (DOKO)
  - Double Knock-in (DKIN)
  - Double Knock-out (DKOT)



### Detailed Coverage

Currency Options can be cash settled as well as physically settled. Product SWT3 is meant for Binary trade with cash settled currency options.

**Table 8-57 Features**

Features	Type
Types of the Deal Covered	<ul style="list-style-type: none"> <li>Buy Deal</li> <li>Sell Deal</li> </ul>
Types of the Contract Covered	<ul style="list-style-type: none"> <li>Trade Deal</li> <li>Hedge Deal</li> </ul>
Delivery Type	Cash Settled
Currency Option Types Covered	<ul style="list-style-type: none"> <li>Call</li> <li>Put</li> </ul>
Options Styles Covered	<ul style="list-style-type: none"> <li>Binary</li> <li>Digital</li> <li>No Touch</li> </ul>
Payment Method Covered	<ul style="list-style-type: none"> <li>Actual/365 – Per Annum Basis</li> <li>Arrears</li> </ul>
Exotic Options covered	<ul style="list-style-type: none"> <li>Double Knock-in (DKIN)</li> <li>Double Knock-out (DKOT).</li> <li>Up and In Knock-in (UIKI)</li> <li>Down and In Knock-in (DIKI)</li> <li>Up and Out Knock-out (UOKO)</li> <li>Down and Out Knock-out (DOKO)</li> </ul>
Rebate Payment At	<ul style="list-style-type: none"> <li>Hit</li> <li>Maturity</li> </ul>
Exercise fixed Payment At	<ul style="list-style-type: none"> <li>Hit</li> <li>Maturity</li> </ul>
Payment Method Covered	Actual/365 – Per Annum Basis
Other Features Covered	<ul style="list-style-type: none"> <li>Amortization of Deferred Inception Gain for trade deals</li> <li>Fair Value Revaluation</li> </ul>

### Events Covered (including brief information on accounting)

Product SWT3 has the Life Cycle as listed below:

**Table 8-58 Events Covered**

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option

**Table 8-58 (Cont.) Events Covered**

Events Covered	Terminology
PRPT	Premium Payment\Premium Collection
REVL	Revaluation Of Option
REVR	Reversal Of Deal
RTFX	Rate Fixing
TERM	Termination of Option Contract
KNIN	Knock in of Currency Option
KNOT	Knock out of Currency Option
KNST	Knock out Settlement
KIST	Knock in Settlement

**Advices Supported**

Following Advices setup done in the SWT3 Product as part of Product Life Cycle:

**Table 8-59 Advices Supported**

Advices	Description
OT_CO_AMND	CO Amendment Advice
OT_CO_CANC	CO Cancellation
OT_CO_CONF	CO Confirmation
OT_CO_DEAL_TKT	CO Deal Ticket
OT_CO_TERM	CO Termination Advice
OT_CO_TRIG	Currency Options Barrier Event
PAYMENT_MESSAGE	Payment Message
REWSWIFT	Cancellation of Contract

**Messages**

Following SWIFT Messages setup done in the SWT3 product as part of product life cycle.

**Table 8-60 SWIFT Messages**

SWIFT Messages	Contact Field
MT 306	CO Confirmation Message
MT 306	CO Amendment Message
MT 306	CO Cancellation Advice
MT 306	CO Termination Message
MT 210	Receive Notice
MT 202	Bank Transfer

**Premium/Charges/Brokerage**

**Premium**

Product SWT3 enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

### **Charges**

In SWT3 product following Charge Component is parametrized

- Component - OTBOOKCHG - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule

### **Brokerage**

SWT3 product is parametrized to handle Brokerage feature. The details are available below:

- Broker Identification\Code
- Rule Code: OTBROK

### **Special/Other Features**

Product SWT3 covers the following special features:

- Limit Tracking Methods through which customer exposures are tracked,
  - Fair Value Limit Tracking
  - Notional Limit Tracking
  - Risk Weighted Limit Tracking
- Exotic Options (Options with barriers) are covered
- Payment of Rebate Amount is covered on Knock out of Options either at Hit or Maturity
- Fixed Payment is covered on knock in options either at Hit or Maturity

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

In case the Bank wants to capture any additional information regarding the agreement/customer, the Bank can capture the same by defining the User Defined Fields (UDF).

### **OT Options Module Maintenance**

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- OT Rate Type Maintenance
- OT Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

# 9

## Product Catalog - Treasury Securities Instrument

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

- [Product Code - XB01](#)  
XB01 - Fixed Rate Bonds - (Treasury Bonds)
- [Product Code - TB01](#)  
TB01 – Zero Coupon Bonds - (Treasury Bills)
- [Product Code - EQ01](#)  
EQ01 – Equity Share
- [Product Code - BB01](#)  
BB01– BANK BUY
- [Product Code - BS01](#)  
BS01– BANK SELL
- [Product Code - CB01](#)  
CB01– Customer Buy
- [Product Code - CS01](#)  
CS01– Customer SELL
- [Product Code - SL01](#)  
SL01– Standalone Lodge
- [Product Code - BLOC](#)  
BLOC– Block Securities
- [Product Code - HTM3](#)  
HTM3 – Bank Portfolio Product
- [Product Code - HTN3](#)  
HTN3 – Bank Portfolio Product
- [Product Code - WMA1](#)  
WMA1 – Bank Portfolio Product
- [Product Code -FBN3](#)  
This topic provides the FBN3 product details
- [Product Code- SEMT](#)  
The 'SEMT' product is used to create Fixed Rate Bonds issued by corporate, Banks or Government authorities.
- [Product Code- LKBR](#)  
This topic provides the detailed explanation on the LKBR product.
- [Product Code- WSGR](#)  
WSGR – Bank Collateral Portfolio Product

## 9.1 Product Code - XB01

XB01 - Fixed Rate Bonds - (Treasury Bonds)

### **Business Scenario**

The Fixed Rate Bonds issued by corporate, Banks, Municipal or Government authorities in order to raise the funds are handled by this product.

### **Introduction**

The fixed income bonds are dealt by using the above product. The interest income (coupons) periodicity can be determined during the security definition (instrument) under this product.

### **Synopsis (ex. High level features etc.)**

- The regular coupon payments till the bond mature.
- The bonds can be issued at premium, discount or at par.
- On maturity the principal amount will be repaid to the holder.
- Individual Investors, Corporate customers and financial institutions can use this product for buying and selling of securities.

### **Detailed Coverage**

#### **Branch Currency**

The product XB01 can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

#### **Customer**

The restrictions are not put by the Head office to make use of this product.

All the customers are allowed to avail this product/ service.

#### **Preferences**

The product XB01 is having the following important features/properties.

- Call or Put options
- Redemption type
- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes
- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity
- Equated redemption
- Security and payment currency

- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details
- Tax details
- MIS details
- User defined fields(UDF)

### **Interest**

The interest component is created for the product. The component is created with the name INT\_GS.

### **MIS**

The MIS details are not captured in this product.

### **Fields**

There are no UDF details available for this product

### **Interest / Charges / Commission & Fees**

User can define Interest and Charges.

### **Special/Other Features**

- Fixed rate bonds
- Extendible Bonds
- Retractable Bonds
- Convertible Bonds
- Reverse Convertible Bonds
- Asset Backed Securities
- Foreign Currency Bonds
- Euro Bonds
- Perpetual bond
- Convertible Bonds
- Foreign Currency Bonds
- Bearer Bonds.

User can define tax and brokerage components for the deals.

### **Advices Supported**

Payment/Confirmation Messages

**Additional information (ex. UDF & other Special Maintenance)**

In case, Bank wants to capture some other details about the deal or the parties involved, the same could be customized by way of using UDF option available at various screens.

- Branch Parameter
- Messaging Parameter
- Local Holidays
- Security Batch Maintenance
- Market code and price maintenance
- Security instruments
- SK Location Maintenance
- Security, Deal, Portfolio and Combination Products
- Security Product, Deal product and Portfolio product preference classes
- Portfolio definitions
- Tax scheme class
- Combination products

## 9.2 Product Code - TB01

TB01 – Zero Coupon Bonds - (Treasury Bills)

**Business Scenario**

Zero Coupon Bonds are issued by corporates, Banks, Municipal or Government authorities in order to raise the funds. These funds don't carry a fixed rate coupon payment instead it is issued at discount and redeemed at face value.

**Introduction**

A zero-coupon bond (also called a discount bond or deep discount bond) is a bond issued at a price lower than its face value, with the face value repaid at the time of maturity. It does not make periodic interest payments, or have so-called coupons, hence the term zero-coupon bond. Investors earn a return from the compounded interest all paid at maturity plus the difference between the bonds' discounted price and its par (or redemption) value. The following are the important features of the bond:

**Face value:** A bond's face value or denomination, which is stated on the bond's front. This is usually a round figure.

**Redemption date:** The date on which the loan is repaid is called the redemption date or the maturity date.

**Redemption value:** A bond's redemption value or maturity value is the amount that the issuer promises to pay on the redemption date. In most cases, the redemption value is the same as the face value: the bond is redeemed at par.

### **Synopsis (ex. High level features etc.)**

- Risk-averse investors looking for safety of capital and who prefer a known periodic payment structure (i.e. coupon payments) for a limited time frame would be better off investing in this type of bonds.
- The bonds can be issued at premium, discount or at par.
- On maturity the principal amount will be repaid to the holder

### **Detailed Coverage**

#### **Branch Currency**

The product TB01 can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

#### **Customer**

The restrictions are not put by the Head office to make use of this product.

All the customers are allowed to avail this product/ service.

#### **Preferences**

The product TB01 is having the following important features/properties.

- Call or Put options
- Redemption type
- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes
- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity
- Equated redemption
- Security and payment currency
- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details
- Tax details
- MIS details
- User defined fields(UDF)



## **MIS**

The MIS details are not captured in this product.

## **Fields**

There are no UDF details available for this product

## **Portfolio details**

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Capturing the discount/premium accrual details
- Capturing the forward profit and loss accrual details
- Defining the interest accrual details – different frequencies and types such as constant yield, exponential and straight line.
- Defining the limit tracking details
- Advice details

## **Charges / Commission & Fees**

User can define Charges.

## **Special/Other Features**

User can define tax and brokerage components for the deals.

## **Advices Supported**

Payment/Confirmation Messages

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

In case, Bank wants to capture some other details about the deal or the parties involved, the same could be customized by way of using UDF option available at various screens.

- Branch Parameter
- Messaging Parameter
- Local Holidays
- Security Batch Maintenance
- Market code and price maintenance
- Security instruments
- SK Location Maintenance
- Security, Deal, Portfolio and Combination Products
- Security Product, Deal product and Portfolio product preference classes
- Portfolio definitions

- Tax scheme class
- Combination products

## 9.3 Product Code - EQ01

EQ01 – Equity Share

### Business Scenario

Equity shares are issued by the companies in order to raise the capital. Companies raise funds through IPO, FPO and Rights/warrants issue.

**Target audience / Beneficiaries:** Investors, Corporate bodies.

**Customer segment:** Individual Investors, Corporate customers and financial institutions

### Introduction

A share or stock is also known as an equity share as well. The equity share basically represents ownership in the company. When a company needs capital or money to operate, it generates the required funds by selling ownership in the company. This means that the company issues equity shares for a price and these shares represent ownership in the company for the one who purchases the shares. These shares are an ownership in the company and give the owner the right to have a share in the profits of the firm.

Features of equity shares are as follows:

- They do not have any preferential right regarding payment of a dividend or the repayment of capital at the company's winding.
- These shares are risk-bearing shares because they are the company's actual owners whenever the company runs into losses they have to bear the losses (Liability is limited to the face value of share).
- Equity shareholders enjoy voting right whenever there is a meeting they will enjoy their voting power, enjoys voting power in electing the board of directors.
- Equity shares are easily transferable.
- The company gives the bonus shares to the equity shareholders at a free cost on account of reserves, undistributed profits and accumulated profit.
- Equity shareholders are given priority whenever a company wants to raise fresh capital.

### Summary

- Company issues the shares to the public.
- Subscription and allotment of shares.
- Trading in the secondary market.
- Rights/warrants/Bonus/dividend etc.

### Synopsis (ex. High level features etc.)

The shares can be issued at premium, discount or at par. Share holder will be getting dividend, bonus shares, warrants or rights if any.

## Detailed Coverage

### Corporate Actions

- Bonus - Stock dividend
- Stock to cash option
- Bonus – Cash dividend
- Rights / Warrants definition
- Rights / Warrants Expiry

### Portfolio details

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Defining the limit tracking details
- Advice details

### Interest / Charges / Commission & Fees

User can define Charges.

### Special/Other Features

User can define tax and brokerage components for the deals.

Advices / Statements are supported

### Advices Supported

Payment/Confirmation Messages

### Messages

OBTR supports the following outgoing type of SWIFT Messages:

- MT 517,MT 518,MT 535,MT 536,MT 537,MT 540,MT 541,MT 542,MT 543,MT 544,MT 545,MT 546,MT 547,MT 549,MT 564,MT 566, and MT 580.

Also, supports the STP for following incoming SWIFT Messages:

- MT 515, MT 518, MT 534, MT 535, MT 539, MT 544, MT 545, MT 546, MT 547

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

In case, Bank wants to capture some other details about the deal or the parties involved, the same could be customized by way of using UDF option available at various screens.

- Branch Parameter
- Messaging Parameter

- Local Holidays
- Security Batch Maintenance
- Market code and price maintenance
- Security instruments
- SK Location Maintenance
- Security, Deal, Portfolio and Combination Products
- Security Product, Deal product and Portfolio product preference classes
- Portfolio definitions
- Tax scheme class
- Combination products

## 9.4 Product Code - BB01

BB01– BANK BUY

### **Business Scenario**

The Rate Bonds issued by corporate, Banks, Municipal or Government authorities in order to raise the funds are handled by this product.

### **Introduction**

The fixed income bonds are dealt by using the above product. The interest income (coupons) periodicity can be determined during the security definition (instrument) under this product.

### **Synopsis (ex. High level features etc.)**

- The regular coupon payments till the bond mature.
- The bonds can be issued at premium, discount or at par.
- On maturity the principal amount will be repaid to the holder.
- Individual Investors, Corporate customers and financial institutions can use this product for buying and selling of securities.

### **Detailed Coverage**

#### **Branch Currency**

The product BB08 can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

#### **Customer**

The restrictions are not put by the Head office to make use of this product. All the customers are allowed to avail this product/ service.

#### **Preferences**

The product BB01 is having the following important features/properties.

- Call or Put options
- Redemption type

- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes
- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity
- Equated redemption
- Security and payment currency
- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details
- Tax details
- MIS details
- User defined fields (UDF)

**MIS**

The MIS details are not captured in this product.

**Fields**

There are no UDF details available for this product

**Events Covered**

**Table 9-1 Events**

<b>Events</b>	<b>Terminology</b>
BOOK	Booking of Securities Deal
AMND	Amendment of Securities Deal
CANC	Cancellation of Securities Deal
CCON	Counterparty confirmation
DACF	Deliver versus Payment Confirmation
DFCF	Deliver Free Confirmation
DSTL	Settlement of Securities Deal
EXTN	Extension of Deal Settlement Date
MSTL	Money Settlement of Securities
RACF	Receive Versus Payment Confirmation
RBLK	Release Block of Security Positions

**Table 9-1 (Cont.) Events**

Events	Terminology
REAS	Reassignment of Securities Deal
REVR	Reversal of Securities Deal
RFCF	Receive Free Confirmation
SGEN	SETT MESSAGES

**Interest / Charges / Commission & Fees**

User can define Charges.

**Special/Other Features**

User can define tax and brokerage components for the deals.

Advices / Statements are supported

**Advices Supported**

Payment/Confirmation Messages

**Messages**

OBTR supports the following outgoing type of SWIFT Messages:

- MT 517,MT 518,MT 535,MT 536,MT 537,MT 540,MT 541,MT 542,MT 543,MT 544,MT 545,MT 546,MT 547,MT 549,MT 564,MT 566, and MT 580.

Also, supports the STP for following incoming SWIFT Messages:

- MT 515, MT 518, MT 534, MT 535, MT 539, MT 544, MT 545, MT 546, MT 547

## 9.5 Product Code - BS01

BS01– BANK SELL

**Business Scenario**

The Floating Rate Bonds issued by corporate, Banks, Municipal or Government authorities in order to raise the funds are handled by this product.

**Introduction**

The fixed income bonds are dealt by using the above product. The interest income (coupons) periodicity can be determined during the security definition (instrument) under this product.

**Synopsis (ex. High level features etc.)**

- The regular coupon payments till the bond mature.
- The bonds can be issued at premium, discount or at par.
- On maturity the principal amount will be repaid to the holder.

- Individual Investors, Corporate customers and financial institutions can use this product for buying and selling of securities.

### **Detailed Coverage**

#### **Branch Currency**

The product BS01 can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

#### **Customer**

The restrictions are not put by the Head office to make use of this product. All the customers are allowed to avail this product/ service.

#### **Preferences**

The product BS01 is having the following important features/properties.

- Call or Put options
- Redemption type
- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes
- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity
- Equated redemption
- Security and payment currency
- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details
- Tax details
- MIS details
- User defined fields (UDF)

#### **Interest**

The interest component is created for the product. The component is created with the name INT\_GS.

#### **MIS**

The MIS details are not captured in this product.

**Fields**

There are no UDF details available for this product

**Portfolio details**

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Capturing the discount/premium accrual details
- Capturing the forward profit and loss accrual details
- Defining the interest accrual details – different frequencies and types such as constant yield, exponential and straight line.
- Defining the limit tracking details
- Advice details

**Events Covered****Table 9-2 Events**

<b>Events</b>	<b>Terminology</b>
BOOK	Booking of Securities Deal
AMND	Amendment of Securities Deal
CANC	Cancellation of Securities Deal
CCON	Counterparty confirmation
DACF	Deliver versus Payment Confirmation
DFCF	Deliver Free Confirmation
DSTL	Settlement of Securities Deal
EXTN	Extension of Deal Settlement Date
MSTL	Money Settlement of Securities
RACF	Receive Versus Payment Confirmation
RBLK	Release Block of Security Positions
REAS	Reassignment of Securities Deal
REVR	Reversal of Securities Deal
RFCF	Receive Free Confirmation
SGEN	SETT MESSAGES

**Interest / Charges / Commission & Fees**

User can define Charges.

**Special/Other Features**

User can define tax and brokerage components for the deals.

Advices / Statements are supported



### **Advices Supported**

Payment/Confirmation Messages

### **Messages**

OBTR supports the following outgoing type of SWIFT Messages:

- MT 517,MT 518,MT 535,MT 536,MT 537,MT 540,MT 541,MT 542,MT 543,MT 544,MT 545,MT 546,MT 547,MT 549,MT 564,MT 566, and MT 580.

Also, supports the STP for following incoming SWIFT Messages:

- MT 515, MT 518, MT 534, MT 535, MT 539, MT 544, MT 545, MT 546, MT 547

## **9.6 Product Code - CB01**

CB01– Customer Buy

### **Business Scenario**

The Floating Rate Bonds issued by corporate, Banks, Municipal or Government authorities in order to raise the funds are handled by this product.

### **Introduction**

The fixed income bonds are dealt by using the above product. The interest income (coupons) periodicity can be determined during the security definition (instrument) under this product.

### **Synopsis (ex. High level features etc.)**

- The regular coupon payments till the bond mature.
- The bonds can be issued at premium, discount or at par.
- On maturity the principal amount will be repaid to the holder.
- Individual Investors, Corporate customers and financial institutions can use this product for buying and selling of securities.

### **Detailed Coverage**

#### **Branch Currency**

The product CB01 can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

#### **Customer**

The restrictions are not put by the Head office to make use of this product. All the customers are allowed to avail this product/ service.

#### **Preferences**

The product CB01 is having the following important features/properties.

- Call or Put options

- Redemption type
- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes
- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity
- Equated redemption
- Security and payment currency
- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details
- Tax details
- MIS details
- User defined fields (UDF)

### **Interest**

The interest component is created for the product. The component is created with the name INT\_GS.

### **MIS**

The MIS details are not captured in this product.

### **Fields**

There are no UDF details available for this product

### **Portfolio details**

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Capturing the discount/premium accrual details
- Capturing the forward profit and loss accrual details
- Defining the interest accrual details – different frequencies and types such as constant yield, exponential and straight line.
- Defining the limit tracking details

- Advice details

### Events Covered

**Table 9-3 Events**

Events	Terminology
BOOK	Booking of Securities Deal
AMND	Amendment of Securities Deal
CANC	Cancellation of Securities Deal
CCON	Counterparty confirmation
DACF	Deliver versus Payment Confirmation
DFCF	Deliver Free Confirmation
DSTL	Settlement of Securities Deal
EXTN	Extension of Deal Settlement Date
MSTL	Money Settlement of Securities
RACF	Receive Versus Payment Confirmation
RBLK	Release Block of Security Positions
REAS	Reassignment of Securities Deal
REVR	Reversal of Securities Deal
RFCF	Receive Free Confirmation
SGEN	SETT MESSAGES

## 9.7 Product Code - CS01

CS01– Customer SELL

### Business Scenario

The Rate Bonds issued by corporate, Banks, Municipal or Government authorities in order to raise the funds are handled by this product.

### Introduction

The fixed income bonds are dealt by using the above product. The interest income (coupons) periodicity can be determined during the security definition (instrument) under this product.

### Synopsis (ex. High level features etc.)

- The regular coupon payments till the bond mature.
- The bonds can be issued at premium, discount or at par.
- On maturity the principal amount will be repaid to the holder.
- Individual Investors, Corporate customers and financial institutions can use this product for buying and selling of securities.

### Detailed Coverage

### Branch Currency

The product CS01 can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

### **Customer**

The restrictions are not put by the Head office to make use of this product. All the customers are allowed to avail this product/ service.

### **Preferences**

The product CS01 is having the following important features/properties.

- Call or Put options
- Redemption type
- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes
- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity
- Equated redemption
- Security and payment currency
- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details
- Tax details
- MIS details
- User defined fields (UDF)

### **Interest**

The interest component is created for the product. The component is created with the name INT\_GS.

### **MIS**

The MIS details are not captured in this product.

### **Fields**

There are no UDF details available for this product

**Portfolio details**

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Capturing the discount/premium accrual details
- Capturing the forward profit and loss accrual details
- Defining the interest accrual details – different frequencies and types such as constant yield, exponential and straight line.
- Defining the limit tracking details
- Advice details

**Events Covered**

**Table 9-4 Events**

<b>Events</b>	<b>Terminology</b>
BOOK	Booking of Securities Deal
AMND	Amendment of Securities Deal
CANC	Cancellation of Securities Deal
CCON	Counterparty confirmation
DACF	Deliver versus Payment Confirmation
DFCF	Deliver Free Confirmation
DSTL	Settlement of Securities Deal
EXTN	Extension of Deal Settlement Date
MSTL	Money Settlement of Securities
RACF	Receive Versus Payment Confirmation
RBLK	Release Block of Security Positions
REAS	Reassignment of Securities Deal
REVR	Reversal of Securities Deal
RFCF	Receive Free Confirmation
SGEN	SETT MESSAGES

## 9.8 Product Code - SL01

SL01– Standalone Lodge

**Business Scenario**

The Floating Rate Bonds issued by corporate, Banks, Municipal or Government authorities in order to raise the funds are handled by this product.

## Introduction

The fixed income bonds are dealt by using the above product. The interest income (coupons) periodicity can be determined during the security definition (instrument) under this product.

## Synopsis (ex. High level features etc.)

- The regular coupon payments till the bond mature.
- The bonds can be issued at premium, discount or at par.
- On maturity the principal amount will be repaid to the holder.
- Individual Investors, Corporate customers and financial institutions can use this product for buying and selling of securities.

## Detailed Coverage

### Branch Currency

The product SL01 can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

### Customer

The restrictions are not put by the Head office to make use of this product. All the customers are allowed to avail this product/ service.

### Preferences

The product SL01 is having the following important features/properties.

- Call or Put options
- Redemption type
- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes
- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity
- Equated redemption
- Security and payment currency
- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details

- Tax details
- MIS details
- User defined fields (UDF)

**Interest**

The interest component is created for the product. The component is created with the name INT\_GS.

**MIS**

The MIS details are not captured in this product.

**Fields**

There are no UDF details available for this product

**Portfolio details**

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Capturing the discount/premium accrual details
- Capturing the forward profit and loss accrual details
- Defining the interest accrual details – different frequencies and types such as constant yield, exponential and straight line.
- Defining the limit tracking details
- Advice details

**Events Covered**

**Table 9-5 Events**

Events	Terminology
BOOK	Booking of Securities Deal
AMND	Amendment of Securities Deal
CANC	Cancellation of Securities Deal
CCON	Counterparty confirmation
DACF	Deliver versus Payment Confirmation
DFCF	Deliver Free Confirmation
DSTL	Settlement of Securities Deal
EXTN	Extension of Deal Settlement Date
MSTL	Money Settlement of Securities
RACF	Receive Versus Payment Confirmation
RBLK	Release Block of Security Positions
REAS	Reassignment of Securities Deal
REVR	Reversal of Securities Deal
RFCF	Receive Free Confirmation

**Table 9-5 (Cont.) Events**

Events	Terminology
SGEN	SETT MESSAGES

## 9.9 Product Code - BLOC

BLOC– Block Securities

### Business Scenario

The Floating Rate Bonds issued by corporate, Banks, Municipal or Government authorities in order to raise the funds are handled by this product.

### Introduction

The fixed income bonds are dealt by using the above product. The interest income (coupons) periodicity can be determined during the security definition (instrument) under this product.

### Synopsis (ex. High level features etc.)

- The regular coupon payments till the bond mature.
- The bonds can be issued at premium, discount or at par.
- On maturity the principal amount will be repaid to the holder.
- Individual Investors, Corporate customers and financial institutions can use this product for buying and selling of securities.

### Detailed Coverage

#### Branch Currency

The product BLOC can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

#### Customer

The restrictions are not put by the Head office to make use of this product. All the customers are allowed to avail this product/ service.

#### Preferences

The product BLOC is having the following important features/properties.

- Call or Put options
- Redemption type
- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes
- Price quotation
- Interest quotation



- Allowing or disallowing the fractional quantity
- Equated redemption
- Security and payment currency
- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details
- Tax details
- MIS details
- User defined fields (UDF)

**Interest**

The interest component is created for the product. The component is created with the name INT\_GS.

**MIS**

The MIS details are not captured in this product.

**Fields**

There are no UDF details available for this product

**Portfolio details**

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Capturing the discount/premium accrual details
- Capturing the forward profit and loss accrual details
- Defining the interest accrual details – different frequencies and types such as constant yield, exponential and straight line.
- Defining the limit tracking details
- Advice details

**Events Covered**

**Table 9-6 Events**

Events	Terminology
BOOK	Booking of Securities Deal

**Table 9-6 (Cont.) Events**

Events	Terminology
AMND	Amendment of Securities Deal
CANC	Cancellation of Securities Deal
CCON	Counterparty confirmation
DACF	Deliver versus Payment Confirmation
DFCF	Deliver Free Confirmation
DSTL	Settlement of Securities Deal
EXTN	Extension of Deal Settlement Date
MSTL	Money Settlement of Securities
RACF	Receive Versus Payment Confirmation
RBLK	Release Block of Security Positions
REAS	Reassignment of Securities Deal
REVR	Reversal of Securities Deal
RFCF	Receive Free Confirmation
SGEN	SETT MESSAGES

## 9.10 Product Code - HTM3

HTM3 – Bank Portfolio Product

### Business Scenario

The Securities Portfolio Product HTM3 is used for creating Bank Portfolios creation to handle Lifecycle events and Corporate Actions of Fixed and Floating Rate Bonds.

### Synopsis (ex. High level features etc.)

- The Fixed/Floating Rate bond portfolios are handled by this product.
- It can handle Bonds issued at Discount/Par/Premium with positive Interest rate.

### Detailed Coverage

HTM3 Securities Portfolio Product covers the following features,

**Table 9-7 Detailed Information**

Detailed Coverage	Description
Type of the Product	Securities – Bank Portfolio Product
Costing Method Covered	Weighted Average Cost
Accruals covered with Frequency	<ul style="list-style-type: none"> <li>• Interest Accrual (Daily frequency)</li> <li>• Premium (Daily frequency)</li> <li>• Discount (Daily frequency)</li> <li>• Redemption Premium (Daily frequency)</li> </ul>

**Table 9-7 (Cont.) Detailed Information**

Detailed Coverage	Description
Accrual Methods	<ul style="list-style-type: none"> <li>Discount/Premium Accrual Method if Redemption type is Bullet - Straight Line Method</li> <li>Discount/Premium Accrual Method if Redemption type is other than Bullet – Constant Yield</li> <li>Accruals calc method – Actual/360</li> </ul>
Liquidation	Auto Liquidation for Corporate Actions
Revaluation	Realized Revaluation with Method as MTM and frequency as Daily
MIS	The MIS details are not captured in this product
Charges/Tax	<ul style="list-style-type: none"> <li>Coupon Processing Charges, borne by the Counterparty</li> <li>Coupon Processing Tax, borne by the Bank</li> </ul>

**Portfolio details**

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Capturing the discount/premium accrual details
- Capturing the forward profit and loss accrual details
- Defining the interest accrual details – different frequencies and types such as constant yield, exponential and straight line.
- Defining the limit tracking details
- Advice details

**Events Covered**

**Table 9-8 Events**

Events	Terminology
ACRD	Accrual of Sec. Discount Earned
ACRP	Accrual of Sec. Premium Paid
ACRR	Accrual of Redemption Premium Ernd.
BRVL	Securities Revaluation of Positions
CLIB	Booking of Contingent Liability
CPCD	Coupon Collection
CPIN	Coupon Init
CPLQ	Coupon Liqd
DVCD	Securities Dividend Collection
DVIN	Securities Dividend Initiation

**Table 9-8 (Cont.) Events**

<b>Events</b>	<b>Terminology</b>
DVLQ	Securities Dividend Liquidation
FACR	Sec. Forward Deal P Accrual
IACR	Securities Coupon Interest Accrual
PROV	Provisioning
PRVR	SETT MESSAGES Reverse Provisioning
RRVL	Securities Reversal of Revaluation
SCCD	Securities Stock To Cash Collection
SCIN	Securities Stock To Cash Initiation
SCLQ	Securities Stock To Cash LIQD
SPLP	Sec. Purchase from Long Position
SPSP	Sec. Purchase from Short Position
SSLP	Sec. Sale from Long Position
SSSP	Sec. Sale from Short Position
WELL	Warrants Sec. Exercise Processing
WENL	Exercise of Warrants for New Equity
WRLL	Warrants Sec. Tear-Off Processing
WROL	Warrant Detachment from Parent Sec
YACR	Yield Accrual

**Advices Supported**

Payment/Confirmation messages like MT202, MT210 and MT54x messages.

**Interest / Charges / Commission & Fees**

The HTM3 product is parametrized with following charges and tax components,

- Charge Component – CPNCHG
- Tax Component - CPBKTR1\_TX

**Special/Other Features**

- User can define various tax, charges and brokerage components for the deals.
- Additional Advices / Statements are supported.

**Additional information**

The following are the maintenance required in OBTR to use the HTM3 product for Securities Portfolios.

- SE Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- SE Batch Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class maintenance

- Treasury Tax class maintenance
- Securities Safe Keeping Location and Account maintenance

## 9.11 Product Code - HTN3

HTN3 – Bank Portfolio Product

### Business Scenario

The Securities Portfolio Product HTN3 is used for creating Bank Portfolios creation to handle Lifecycle events and Corporate Actions of Fixed and Floating Rate Bonds.

### Synopsis (ex. High level features etc.)

- The Fixed/Floating Rate bond portfolios are handled by this product.
- It can handle Bonds issued at Discount/Par/Premium with positive and negative Interest rate.

### Detailed Coverage

HTN3 Securities Portfolio Product covers the following features,

**Table 9-9 Detailed Information**

Detailed Coverage	Description
Type of the Product	Securities – Bank Portfolio Product
Costing Method Covered	Weighted Average Cost
Accruals covered with Frequency	<ul style="list-style-type: none"> <li>• Interest Accrual (Daily frequency)</li> <li>• Premium (Daily frequency)</li> <li>• Discount (Daily frequency)</li> <li>• Redemption Premium (Daily frequency)</li> </ul>
Accrual Methods	<ul style="list-style-type: none"> <li>• Discount/Premium Accrual Method if Redemption type is Bullet - Straight Line Method</li> <li>• Discount/Premium Accrual Method if Redemption type is other than Bullet – Constant Yield</li> <li>• Accruals calc method – Actual/360</li> </ul>
Liquidation	Auto Liquidation for Corporate Actions
Revaluation	Realized Revaluation with Method as MTM and frequency as Daily
MIS	The MIS details are not captured in this product
Charges/Tax	<ul style="list-style-type: none"> <li>• Coupon Processing Charges, borne by the Counterparty</li> </ul>

**Events Covered****Table 9-10 Events**

Events	Terminology
ACRD	Accrual of Sec. Discount Earned
ACRP	Accrual of Sec. Premium Paid
ACRR	Accrual of Redemption Premium Ernd.
BRVL	Securities Revaluation of Positions
CLIB	Booking of Contingent Liability
CPCD	Coupon Collection
CPIN	Coupon Init
CPLQ	Coupon Liqd
DVCD	Securities Dividend Collection
DVIN	Securities Dividend Initiation
DVLQ	Securities Dividend Liquidation
FACR	Sec. Forward Deal P Accrual
IACR	Securities Coupon Interest Accrual
PROV	Provisioning
PRVR	SETT MESSAGES Reverse Provisioning
RRVL	Securities Reversal of Revaluation
SCCD	Securities Stock To Cash Collection
SCIN	Securities Stock To Cash Initiation
SCLQ	Securities Stock To Cash LIQD
SPLP	Sec. Purchase from Long Position
SPSP	Sec. Purchase from Short Position
SSLP	Sec. Sale from Long Position
SSSP	Sec. Sale from Short Position
WELL	Warrants Sec. Exercise Processing
WENL	Exercise of Warrants for New Equity
WRLL	Warrants Sec. Tear-Off Processing
WROL	Warrant Detachment from Parent Sec
YACR	Yield Accrual

**Advices Supported**

Payment/Confirmation messages like MT202, MT210 and MT54x messages.

**Interest / Charges / Commission & Fees**

The HTN3 product is parametrized with following charges and tax components,

- Tax Component - CPBKTR1\_TX

**Special/Other Features**

- User can define various tax, charges and brokerage components for the deals.
- Additional Advices / Statements are supported.

### Additional information

The following are the maintenance required in OBTR to use the HTN3 product for Securities Portfolios.

- SE Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- SE Batch Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class maintenance
- Treasury Tax class maintenance
- Securities Safe Keeping Location and Account maintenance

## 9.12 Product Code - WMA1

WMA1 – Bank Portfolio Product

### Business Scenario

The Securities Portfolio Product WMA1 is used for creating Bank Portfolios creation to handle Lifecycle events and Corporate Actions of Fixed and Floating Rate Bonds with Discount/Premium Accrual Method as 'Weighted Moving Average'.

### Synopsis (ex. High level features etc.)

- The Fixed/Floating Rate bond portfolios are handled by this product.
- It can handle Bonds issued at Discount/Par/Premium with positive and negative Interest rate.

### Detailed Coverage

WMA1 Securities Portfolio Product covers the following features,

**Table 9-11 Detailed Information**

Detailed Coverage	.
Type of the Product	Securities – Bank Portfolio Product
Costing Method Covered	Weighted Average Cost
Accruals covered with Frequency	<ul style="list-style-type: none"> <li>• Interest Accrual (Daily frequency)</li> <li>• Premium (Daily frequency)</li> <li>• Discount (Daily frequency)</li> </ul>
Accrual Methods	<ul style="list-style-type: none"> <li>• Discount/Premium Accrual Method if Redemption type is Bullet - Straight Line Method</li> <li>• Discount/Premium Accrual Method if Redemption type is other than Bullet – Constant Yield</li> <li>• Accruals calc method – Actual/360</li> </ul>
Liquidation	Auto Liquidation for Corporate Actions

**Table 9-11 (Cont.) Detailed Information**

Detailed Coverage	
Revaluation	Realized Revaluation with Method as MTM and frequency as Daily
MIS	The MIS details are not captured in this product
Charges/Tax	<ul style="list-style-type: none"> <li>Coupon Processing Charges, borne by the Counterparty</li> </ul>

**Events Covered****Table 9-12 Events**

Events	Terminology
ACRD	Accrual of Sec. Discount Earned
ACRP	Accrual of Sec. Premium Paid
ACRR	Accrual of Redemption Premium Ernd.
BRVL	Securities Revaluation of Positions
CLIB	Booking of Contingent Liability
CPCD	Coupon Collection
CPIN	Coupon Init
CPLQ	Coupon Liqd
DVCD	Securities Dividend Collection
DVIN	Securities Dividend Initiation
DVLQ	Securities Dividend Liquidation
FACR	Sec. Forward Deal P Accrual
IACR	Securities Coupon Interest Accrual
PROV	Provisioning
PRVR	SETT MESSAGES Reverse Provisioning
RRVL	Securities Reversal of Revaluation
SCCD	Securities Stock To Cash Collection
SCIN	Securities Stock To Cash Initiation
SCLQ	Securities Stock To Cash LIQD
SPLP	Sec. Purchase from Long Position
SPSP	Sec. Purchase from Short Position
SSLP	Sec. Sale from Long Position
SSSP	Sec. Sale from Short Position
WELL	Warrants Sec. Exercise Processing
WENL	Exercise of Warrants for New Equity
WRLL	Warrants Sec. Tear-Off Processing
WROL	Warrant Detachment from Parent Sec
YACR	Yield Accrual

**Advices Supported**

Payment/Confirmation messages like MT202, MT210 and MT54x messages.



### Interest / Charges / Commission & Fees

The WMA1 product is parametrized with following charges and tax components,

- Charge Component - CPNCHG
- Tax Component - CPBKTR1\_TX

### Special/Other Features

- User can define various tax, charges and brokerage components for the deals.
- Additional Advices / Statements are supported.

### Additional information

The following are the maintenance required in OBTR to use the WMA1 product for Securities Portfolios.

- SE Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- SE Batch Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class maintenance
- Treasury Tax class maintenance
- Securities Safe Keeping Location and Account maintenance

## 9.13 Product Code -FBN3

This topic provides the FBN3 product details

### Business Scenario

The 'FBN3' product is used to create Floating Rate Bonds issued by corporate, Banks or Government authorities.

### Synopsis (ex. High level features etc.)

- The Fixed/Floating Rate bond portfolios are handled by this product.
- It can handle Bonds issued at Discount/Par/Premium with positive and negative Interest rate.

### Detailed Coverage

FBN3 Instrument Product covers the following features,

**Table 9-13 Detailed Information**

Detailed Coverage	Description
Type of the Product	Floating Bonds Instrument
Tenor	Days

**Table 9-13 (Cont.) Detailed Information**

Detailed Coverage	Description
Redemption Type	Quantity
Interest Type	Floating
Quantity Quotation	Nominal
Price Quotation	Deal Price
Interest Quotation	Flat
Auto Initiation	<ul style="list-style-type: none"> <li>Auto Initiation of Corp Actions</li> </ul>
Holiday check required	For Local Holidays
Restrictions	None
Rate Fixing	2 days before start of Next Coupon period
Interest	<ul style="list-style-type: none"> <li>Floating Component - INT_NF12 (Positive Interest), INT_NF12_N (Negative Interest)</li> <li>Interest Details – Accrual Required, Coupon and Negative Interest Allowed</li> <li>Rate Type – Floating</li> <li>Floating Rate Type – Periodic</li> <li>Rate Code – LIBOR</li> <li>Rate Source – Reuters</li> <li>Tenor – 1M</li> <li>Rate Code Amendment is allowed</li> </ul>

**Additional information**

The following are the maintenance required in OBTR to use the FBN3 product for Securities Portfolios.

- Branch Parameter
- Messaging Parameter
- Local, Currency and Financial Center Holidays
- Security Batch Maintenance
- Market code and price maintenance
- SK Location Maintenance
- Security, Deal, Portfolio and Combination Products
- Security Product, Deal product and Portfolio product preference classes
- Portfolio definitions

## 9.14 Product Code- SEMT

The 'SEMT' product is used to create Fixed Rate Bonds issued by corporate, Banks or Government authorities.

**Business Scenario**

The 'SEMT' product is used to create Fixed Rate Bonds issued by corporate, Banks or Government authorities.

**Synopsis (ex. High level features etc.)**

- The Fixed/Floating Rate bond portfolios are handled by this product.
- It can handle Bonds issued at Discount/Par/Premium with positive and negative Interest rate.

**Detailed Coverage**

The 'SEMT' Instrument product covers the following features,

**Table 9-14 Detailed Information**

Detailed Coverage	Description
Type of the Product	Fixed Bonds Instrument
Tenor	Weeks
Redemption Type	Quantity
Interest Type	Fixed
Quantity Quotation	Nominal
Price Quotation	Deal Price
Interest Quotation	Flat
Auto Initiation	<ul style="list-style-type: none"> <li>• Auto Initiation of Corp Actions</li> </ul>
Coupon Processing	Actual Value date (Forward), Coupon Plotting(Forward)
Provisioning	Manual
Holiday check required	Local, Currency and Financial Center Holiday
Restrictions	None
Rate Fixing	0 days before start of Next Coupon period
Interest	<ul style="list-style-type: none"> <li>• Floating Component - INT_GS11 (Positive Interest)</li> <li>• Interest Details – Coupon</li> <li>• Rate Type – Fixed</li> </ul>

**Additional information**

The following are the maintenance required in OBTR to use the FBN3 product for Securities Portfolios.

- Branch Parameter
- Messaging Parameter
- Local, Currency and Financial Center Holidays
- Security Batch Maintenance
- Market code and price maintenance
- SK Location Maintenance
- Security, Deal, Portfolio and Combination Products
- Security Product, Deal product and Portfolio product preference classes
- Portfolio definitions

## 9.15 Product Code- LKBR

This topic provides the detailed explanation on the LKBR product.

### Business Scenario

The 'LKBR' product is used to create Floating Rate Bonds issued by corporate, Banks or Government authorities.

### Synopsis (ex. High level features etc.)

- The Floating Rate bond portfolios are handled by this product.
- It can handle Bonds issued at Discount/Par/Premium with positive and Risk Free Rate Indexes (RFR).

### Detailed Coverage

The 'LKBR' Instrument product covers the following features,

**Table 9-15 Detailed Information**

Detailed Coverage	Description
Type of the Product	Floating Bonds Instrument
Tenor	Weeks
Redemption Type	Quantity
Interest Type	Floating
Quantity Quotation	Nominal
Price Quotation	Deal Price
Interest Quotation	Plus Accrued
Auto Initiation	<ul style="list-style-type: none"> <li>• Auto Initiation of Corp Actions</li> </ul>
Coupon Processing & Actual Value Date	Actual Value date (Forward), Coupon Plotting(Forward)
Provisioning	Manual
Holiday check required	Local, Currency and Financial Center Holiday
Restrictions	None
Rate Fixing	0 days before start of Next Coupon period

**Table 9-15 (Cont.) Detailed Information**

Detailed Coverage	Description
Interest	<ul style="list-style-type: none"> <li>• Floating Component - INT_SELBRFR</li> <li>• Interest Details – Primary Interest, Accrual Required and Accrual enabled</li> <li>• Rate Type – Floating</li> <li>• Floating Rate Type – Periodic</li> <li>• Rate Code – USDSOFR</li> <li>• Rate Source – Reuters</li> <li>• Tenor – 1M</li> <li>• Rate Code Amendment is allowed</li> <li>• Rate Amendment is allowed</li> <li>• Amend after Association</li> <li>• Alternative Risk-Free Rate enabled</li> <li>• Alternative Risk-Free Rate Preferences               <ul style="list-style-type: none"> <li>– Lookback – 2 days</li> <li>– Base Computation Method – Simple</li> <li>– Spread/Margin Computation Method – Simple</li> <li>– Spread Adj Computation Method – Simple</li> <li>– Rate Compounding Method – NCCR</li> </ul> </li> <li>• Rates               <ul style="list-style-type: none"> <li>– Currency – USD</li> <li>– Rate Fixing Days – 0</li> <li>– Minimum Rate – 0.1</li> <li>– Maximum Rate – 100</li> <li>– Minimum Spread – 0.1</li> <li>– Maximum – Spread – 10</li> </ul> </li> </ul>

**Additional information**

The following are the maintenance required in OBTR to use the LKBR product for Securities Portfolios.

- Branch Parameter
- Messaging Parameter
- Local, Currency and Financial Center Holidays
- Security Batch Maintenance
- Market code and price maintenance
- SK Location Maintenance
- Security, Deal, Portfolio and Combination Products
- Security Product, Deal product and Portfolio product preference classes
- Portfolio definitions

## 9.16 Product Code- WSGR

WSGR – Bank Collateral Portfolio Product

### Business Scenario

The Securities Portfolio Product WSGR is used for creating Bank Portfolios creation to handle Lifecycle events and Corporate Actions of Fixed and Floating Rate Bonds with Discount/Premium Accrual Method as 'Weighted Average'.

### Synopsis (ex. High level features etc.)

- The Fixed/Floating Rate bond portfolios are handled by this product.
- It can handle Bonds issued at Discount/Par/Premium with positive and negative interest rates.

### Detailed Coverage

The WSGR Instrument product covers the following features,

**Table 9-16 Detailed Information**

Detailed Coverage	Description
Type of the Product	Securities – Bank Portfolio Product
Costing Method Covered	Weighted Average Cost
Accruals covered with Frequency	<ul style="list-style-type: none"> <li>• Interest Accrual (Daily frequency)</li> <li>• Premium (Daily frequency)</li> <li>• Discount (Daily frequency)</li> </ul>
Accrual Methods:	Accruals calc method - Actual/360
Liquidation	Auto Liquidation for Corporate Actions
Revaluation	Realized Revaluation with Method as MTM and frequency as Daily.
MIS	The MIS details are not captured in this product.
Charges/Tax	<ul style="list-style-type: none"> <li>• Coupon Processing Tax borne by the Bank</li> </ul>

### Events Covered

Product WSGR has the life cycle events of Securities instruments as listed below:

**Table 9-17 Events**

Events	Terminology
ACRD	Accrual of Sec. Discount Earned
ACRP	Accrual of Sec. Premium Paid
ACRR	Accrual of Redemption Premium Ernd.
BRVL	Securities Revaluation of Positions
CLIB	Booking of Contingent Liability
CPCD	Coupon Collection
CPIN	Coupon Init

**Table 9-17 (Cont.) Events**

<b>Events</b>	<b>Terminology</b>
CPLQ	Coupon Liqd
DVCD	Securities Dividend Collection
DVIN	Securities Dividend Initiation
DVLQ	Securities Dividend Liquidation
FACR	Sec. Forward Deal P Accrual
IACR	Securities Coupon Interest Accrual
PROV	Provisioning
PRVR	SETT MESSAGES Reverse Provisioning
RRVL	Securities Reversal of Revaluation
SCCD	Securities Stock To Cash Collection
SCIN	Securities Stock To Cash Initiation
SCLQ	Securities Stock To Cash LIQD
SPLP	Sec. Purchase from Long Position
SPSP	Sec. Purchase from Short Position
SSLP	Sec. Sale from Long Position
SSSP	Sec. Sale from Short Position
WELL	Warrants Sec. Exercise Processing
WENL	Exercise of Warrants for New Equity
WRLL	Warrants Sec. Tear-Off Processing
WROL	Warrant Detachment from Parent Sec
YACR	Yield Accrual

**Advices Supported**

PAYMENT\_MESSAGE (Payment Message) like MT202, MT210.

CUST\_PMT\_ADV (Debit Credit Advice) like MT900, MT910.

**Interest / Charges / Commission & Fees**

The WSGR product is parametrized with the following charge and tax components,

- Charge Component - CPNCHG
- Tax Component - CPBKTR1\_TX

**Special/Other Features**

- User can define various tax, charges and brokerage components for the deals.
- Additional Advices / Statements are supported.

**Additional information**

The following are the maintenance required in OBTR to use the LKBR product for Securities Portfolios.

- SE Branch Parameter
- Treasury Branch Parameter

- Treasury Messaging Parameter
- SE Batch Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class maintenance
- Treasury Tax class maintenance
- Securities Safe Keeping Location and Account maintenance



# 10

## Product Catalog - Treasury Securities Repo Instrument

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

- [Product Code - SR01](#)  
SR01 - Repo - Floating Rate-Bearing
- [Product Code- SR02](#)  
SR02 - Repo - Corporate- Fixed Rate
- [Product Code- SR04](#)  
SR04 - Repo - Bank- Fixed Rate
- [Product Code- SRR1](#)  
SRR1 - Reverse Repo - CORPORATE - Floating Rate
- [Product Code- SRR2](#)  
SRR2- Reverse Repo - Corporate - Fixed Rate
- [Product Code- SRR3](#)  
SRR3- Reverse Repo - Bank - Floating Rate
- [Product Code- SRR4](#)  
SRR4- Reverse Repo - Bank - Fixed Rate
- [Product Code- CLRE](#)  
CLRE- Repo - Fixed Rate- Bearing
- [Product Code- SRFD](#)  
CLRE- Repo - Fixed Rate- Bearing
- [Product Code- SRHC](#)  
SRHC – SR -SR RFR SONIA – Reverse Repo - Floating Rate
- [Product Code- SRDS](#)  
SRDS - Reverse Repo - CORPORATE - Floating Rate-RFR Discounted Product
- [Product Code- NRNF](#)  
NRNF – SR - Securities NET REPO NEGATIVE FLOATING – Repo - Fixed Rate
- [Product Code- RRF2](#)  
RRF2 – SR - REVERSE REPO NEGATIVE FLOATING – Reverse Repo - Floating Rate
- [Product Code- RPMG](#)  
RPMG - REPO MARGIN PRODUCT
- [Product Code- SRMT](#)  
SRMT – SR - CREDIT DEBIT MESSAGE– Repo - Fixed Rate
- [Product Code- SRRE](#)  
SRRE – SR - CREDIT DEBIT MESSAGE– Repo - Fixed Rate-Bearing
- [Product Code- SVD3](#)  
SVD3 – SR - Securities REV REPO FIXED– Reverse Repo

- [Product Code- SRR5](#)  
SVD3 – SR - Securities REV REPO FIXED– Reverse Repo

## 10.1 Product Code - SR01

SR01 - Repo - Floating Rate-Bearing

### Business Scenario

Security Repo SR01 helps customer/Corporate to Borrow fund against securities.  
Targeted Customer Segment: Corporate Clients who seek fund.

### Introduction

Security Repo Product SR01 is floating Rate Borrow Instrument.

### Synopsis (ex. High level features etc.)

- Type of Short Term Security Repo instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It's a Bank to bank deal.

### Detailed Coverage

SR01 Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

### Events Covered

Product SR01 has the Life Cycle of Commercial Paper as listed below:

**Table 10-1 Events**

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation

**Table 10-1 (Cont.) Events**

Events Covered	Terminology
YACR	YIELD ACCRUAL
ACCR	Contract Accrual

**Advices Supported**

Following Advices setup done in the SR01 Product as part of Product Life Cycle:

**Table 10-2 Advices**

Advices	Description
MMCONDEP	Repo Borrowing Confirmation
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice

**Messages**

Following SWIFT Messages setup done in the SR01 product as part of product life cycle:

**Table 10-3 SWIFT Messages**

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message

**Generic Features**

Repo Product SR01 features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- IAS 39 Based Accrual
- Partial Liquidation of the deal
- Interest Schedule

- Fixed Maturity

### **Interest / Charges / Commission & Fees**

#### **Interest**

In SR01 product is parametrized with following Interest component. SRINTCLS2- Security Repo Interest component 2

### **Special/Other Features**

#### **Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360
- Preferences - Margin settlement
- Securities Pledged - Block Securities / Collateral Revaluation

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

As part of SR01 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

## 10.2 Product Code- SR02

SR02 - Repo - Corporate- Fixed Rate

### **Business Scenario**

Security Repo SR02 helps customer/Corporate to Borrow fund against securities. Targeted Customer Segment: Corporate Clients who seek fund.

### **Introduction**

Security Repo Product SR02 is floating Rate Borrow Instrument.

### **Synopsis (ex. High level features etc.)**

- Type of Short Term Security Repo instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It's a Bank to bank deal.

### **Detailed Coverage**

SR02 Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

**Events Covered**

Product SR02 has the Life Cycle of Commercial Paper as listed below:

**Table 10-4 Events**

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL
ACCR	Contract Accrual

**Advices Supported**

Following Advices setup done in the SR02 Product as part of Product Life Cycle:

**Table 10-5 Advices**

Advices	Description
MMCONDEP	Repo Borrowing Confirmation
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice

**Messages**

Following SWIFT Messages setup done in the SR02 product as part of product life cycle:

**Table 10-6 SWIFT Messages**

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message

**Generic Features**

Repo Product SR02 features includes:

- Deal Booking

- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- IAS 39 Based Accrual
- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

#### **Interest / Charges / Commission & Fees**

##### **Interest**

In SR02 product is parametrized with following Interest component. SRINTCLS-Security Repo Interest component

##### **Special/Other Features**

##### **Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360
- Securities Pledged - Block Securities
- MMTAX\_AMT– Security Repo Tax Component

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

As part of SR02 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

## 10.3 Product Code- SR04

SR04 - Repo - Bank- Fixed Rate

##### **Business Scenario**

Security repo SR04 helps customer/Corporate to Borrow fund against securities.  
Targeted Customer Segment: Inter Bank Clients who seek fund.

##### **Introduction**

Security Repo Product SR04 is fixed Rate Borrow Instrument.

##### **Synopsis (ex. High level features etc.)**

- Type of Short Term Security Repo instrument

- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It's a Bank to bank deal.

### Detailed Coverage

SR04 Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

### Events Covered

Product SR04 has the Life Cycle of Commercial Paper as listed below:

**Table 10-7 Events**

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL
ACCR	Contract Accrual

### Advices Supported

Following Advices setup done in the SR04 Product as part of Product Life Cycle:

**Table 10-8 Advices**

Advices	Description
MMCONDEP	Repo Borrowing Confirmation
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice

### Messages

Following SWIFT Messages setup done in the SR04 product as part of product life cycle:

**Table 10-9 SWIFT Messages**

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message

**Generic Features**

Repo Product SR04 features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- IAS 39 Based Accrual
- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

**Interest / Charges / Commission & Fees**

**Interest**

In SR03 product is parametrized with following Interest component. SRINTCLS2- Security Repo Interest component 2

**Special/Other Features**

**Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360
- Securities Pledged - Block Securities
- MMTAX\_AMT– Security Repo Tax Component

**Additional information (ex. UDF & other Special Maintenance)**

As part of SR03 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.



## 10.4 Product Code- SRR1

SRR1 - Reverse Repo - CORPORATE - Floating Rate

### Business Scenario

Security Reverse Repo SRR1 helps customer/corporate to Borrow fund against securities.

Targeted Customer Segment: Corporate Clients who seek lending.

### Introduction

Security Repo Product SRR1 is Floating Rate Lending Instrument.

### Synopsis (ex. High level features etc.)

- Type of Short Term Security Repo instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It's a Bank to bank deal.

### Detailed Coverage

SRR1 Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

### Events Covered

Product SRR1 has the Life Cycle of Commercial Paper as listed below:

**Table 10-10 Events**

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

**Table 10-10 (Cont.) Events**

Events Covered	Terminology
ACCR	Contract Accrual

**Advices Supported**

Following Advices setup done in the SRR1 Product as part of Product Life Cycle:

**Table 10-11 Advices**

Advices	Description
MMCONDEP	Repo Borrowing Confirmation
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice

**Messages**

Following SWIFT Messages setup done in the SRR1 product as part of product life cycle:

**Table 10-12 SWIFT Messages**

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message

**Generic Features**

Repo Product SRR1 features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- IAS 39 Based Accrual
- Partial Liquidation of the deal
- Interest Schedule

- Fixed Maturity

### **Interest / Charges / Commission & Fees**

#### **Interest**

In SRR1 product is parametrized with following Interest component. SRINTCLS2- Security Repo Interest component 2

### **Special/Other Features**

#### **Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360
- Securities Pledged - Block Securities
- MMTAX\_AMT– Security Repo Tax Component

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

As part of SRR1 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

## 10.5 Product Code- SRR2

SRR2- Reverse Repo - Corporate - Fixed Rate

### **Business Scenario**

Security Reverse Repo SRR2 helps customer/corporate to Borrow fund against securities. Targeted Customer Segment: Corporate Clients who seek lending.

### **Introduction**

Security Repo Product SRR2 is Fixed Rate Lending Instrument.

### **Synopsis (ex. High level features etc.)**

- Type of Short Term Security Repo instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It's a Bank to bank deal.

### **Detailed Coverage**

SRR2 Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

**Events Covered**

Product SRR2 has the Life Cycle of Commercial Paper as listed below:

**Table 10-13 Events**

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL
ACCR	Contract Accrual

**Advices Supported**

Following Advices setup done in the SRR2 Product as part of Product Life Cycle:

**Table 10-14 Advices**

Advices	Description
MMCONDEP	Repo Borrowing Confirmation
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice

**Messages**

Following SWIFT Messages setup done in the SRR2 product as part of product life cycle:

**Table 10-15 SWIFT Messages**

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message

**Generic Features**

Repo Product SRR2 features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- IAS 39 Based Accrual
- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

#### **Interest / Charges / Commission & Fees**

##### **Interest**

In SRR2 product is parametrized with following Interest component. SRINTCLS- Security Repo Interest component

##### **Special/Other Features**

##### **Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360
- Collateral Revaluation Preferences - Margin Settlement

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

As part of SRR2 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

## 10.6 Product Code- SRR3

SRR3- Reverse Repo - Bank - Floating Rate

##### **Business Scenario**

Security Reverse Repo SRR3 helps customer/corporate to Borrow fund against securities. Targeted Customer Segment: Inter Bank Clients who seek fund.

##### **Introduction**

Security Repo Product SRR3 is Fixed Rate Borrow Instrument.

##### **Synopsis (ex. High level features etc.)**

- Type of Short Term Security Repo instrument

- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It's a Bank to bank deal.

### Detailed Coverage

SRR3 Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

### Events Covered

Product SRR3 has the Life Cycle of Commercial Paper as listed below:

**Table 10-16 Events**

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL
ACCR	Contract Accrual

### Advices Supported

Following Advices setup done in the SRR3 Product as part of Product Life Cycle:

**Table 10-17 Advices**

Advices	Description
MMCONDEP	Repo Borrowing Confirmation
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice

## Messages

Following SWIFT Messages setup done in the SRR3 product as part of product life cycle:

**Table 10-18 SWIFT Messages**

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message

## Generic Features

Repo Product SRR3 features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- IAS 39 Based Accrual
- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

## Interest / Charges / Commission & Fees

### Interest

In SRR3 product is parametrized with following Interest component. SRINTCLS2- Security Repo Interest component 2

### Special/Other Features

#### Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360
- Collateral Revaluation Preferences - Repricing

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

As part of SRR3 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

## 10.7 Product Code- SRR4

SRR4- Reverse Repo - Bank - Fixed Rate

### Business Scenario

Security Reverse Repo SRR4 helps customer/corporate to Borrow fund against securities. Targeted Customer Segment: Inter Bank Clients who seek lending.

### Introduction

Security Repo Product SRR4 is Fixed Rate Borrow Instrument.

### Synopsis (ex. High level features etc.)

- Type of Short Term Security Repo instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It's a Bank to bank deal.

### Detailed Coverage

SRR4 Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

### Events Covered

Product SRR4 has the Life Cycle of Commercial Paper as listed below:

**Table 10-19 Events**

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual



**Advices Supported**

Following Advices setup done in the SRR4 Product as part of Product Life Cycle:

**Table 10-20 Advices**

Advices	Description
MMCONDEP	Repo Borrowing Confirmation
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice

**Messages**

Following SWIFT Messages setup done in the SRR4 product as part of product life cycle:

**Table 10-21 SWIFT Messages**

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message

**Generic Features**

Repo Product SRR4 features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- IAS 39 Based Accrual
- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

**Interest / Charges / Commission & Fees****Interest**

In SRR4 product is parametrized with following Interest component. SRINTCLS - Security Repo Interest component

**Special/Other Features****Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360

**Additional information (ex. UDF & other Special Maintenance)**

As part of SRR4 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

## 10.8 Product Code- CLRE

CLRE- Repo - Fixed Rate- Bearing

**Introduction**

Security Repo Product CLRE is Fixed Rate Lending Instrument.

**Synopsis (ex. High level features etc.)**

- Type of Short Term Security Repo instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It's a Bank to bank deal.

**Detailed Coverage**

CLRE Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

**Events Covered**

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

**Table 10-22 Events**

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract

**Table 10-22 (Cont.) Events**

Events Covered	Terminology
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual

**Advices Supported**

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

**Table 10-23 Advices**

Advices	Description
MMCONDEP	Repo Borrowing Confirmation
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice

**Messages**

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

**Table 10-24 SWIFT Messages**

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message

**Generic Features**

Repo Product CLRE features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- IAS 39 Based Accrual

- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

### **Interest / Charges / Commission & Fees**

#### **Interest**

In CLRE product is parametrized with following Interest component. SRINTCLS - Security Repo Interest component

#### **Special/Other Features**

##### **Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360
- Securities Pledged - Move to Collateral Portfolio
- Collateral Revaluation Preferences - Margin settlement

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

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

##### **Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the above product for Security Repo Deals.

- SE Branch Parameter
- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- LD MM Floating Rate Maintenance
- Interest Class Maintenance
- Charge Class
- Tax Scheme Class

## 10.9 Product Code- SRFD

CLRE- Repo - Fixed Rate- Bearing

### Business Scenario

SRFD is configured with Risk Free rates where rates are published based on the percentile and Volume of Transactions. For RFR Interest re-computation is required to be done daily. Security Repo SRFD is parametrized with following features

### Synopsis (ex. High level features etc.)

- Short Term Debt instrument.
- It is backed by collateral of securities.
- The instrument is issued at a Bearing.
- SRFD product is configured with Alternate Risk Free Rate preference as Lookback Method but it can be changed to below combination methods as well:
  - Lockout & Payment Delay
  - Lookback & Payment Delay
  - Lockout
  - Lookback, Lockout, and Payment Delay
- SRFD product has a minimum and maximum rates configured

### Detailed Coverage

SRFD Securities Repo covers the following features,

**Table 10-25 Detailed Coverage**

Detailed Coverage	Description
Type of the Product	Securities Repo
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Floating Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

### Events Covered

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

**Table 10-26 Events**

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual
FACR	Fee Accrual
FELR	Fee Liquid
NOTC	Billing Notice Generation
SGEN	Settlement Message Generation
STCH	Status Change

#### Advices Supported

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

**Table 10-27 Advices**

Advices	Description
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message

#### Messages

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

**Table 10-28 SWIFT Messages**

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 335	Call/Notice Rate Change Advice

#### Generic Features

Repo Product SRFD features includes:

- Deal Booking

- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- IAS 39 Based Accrual
- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

### **Interest / Charges / Commission & Fees**

#### **Interest**

In SRFD product is parametrized with following Interest component. SRINTCLS1– interest class

#### **Special/Other Features**

##### **Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360

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

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

##### **Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the above product for Security Repo Deals.

- SR Branch Parameter
- Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- Floating Rate Maintenance
- Interest Class Maintenance
- RFR Rate Input

## 10.10 Product Code- SRHC

SRHC – SR -SR RFR SONIA – Reverse Repo - Floating Rate

### Business Scenario

SRHC is configured with Risk Free rates where rates are published based on the percentile and Volume of Transactions. For RFR Interest re-computation is required to be done daily. Security Reverse Repo SRHC is parametrized with following features.

### Synopsis (ex. High level features etc.)

- Short Term Debt instrument.
- It is backed by collateral of securities.
- The instrument is issued at a Bearing.
- SRHC product is configured with Alternate Risk Free Rate preference as Lookback Method but it can be changed to below combination methods as well:
  - Lockout & Payment Delay
  - Lookback & Payment Delay
  - Lockout
  - Lookback, Lockout, and Payment Delay
- SRHC product has a minimum and maximum rates configured

### Detailed Coverage

SRHC Securities Reverse Repo covers the following features,

**Table 10-29 Detailed Coverage**

Detailed Coverage	Description
Type of the Product	Reverse Repo
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Floating Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

### Events Covered

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



**Table 10-30 Events**

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual
FACR	Fee Accrual
FELR	Fee Liquid
NOTC	Billing Notice Generation
SGEN	Settlement Message Generation
STCH	Status Change

**Advices Supported**

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

**Table 10-31 Advices**

Advices	Description
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message

**Messages**

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

**Table 10-32 SWIFT Messages**

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 210	Payment Message
MT 335	Call/Notice Rate Change Advice

**Generic Features**

Repo Product SRFD features includes:

- Deal Booking
- Forward date Deal Allowed

- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- IAS 39 Based Accrual
- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

### **Interest / Charges / Commission & Fees**

#### **Interest**

In SRHC product is parametrized with following Interest component. SR\_RFGBP– interest class

#### **Special/Other Features**

##### **Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/Actual

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

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

##### **Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the above product for Security Repo Deals.

- SR Branch Parameter
- Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- Floating Rate Maintenance
- Interest Class Maintenance
- RFR Rate Input

## 10.11 Product Code- SRDS

SRDS - Reverse Repo - CORPORATE - Floating Rate-RFR Discounted Product

### Business Scenario

Security Reverse Repo SRDS helps customer/corporate to borrow fund against securities. Targeted Customer Segment: Corporate Clients who seek lending.

### Introduction

Security Repo Product SRDS is RFR discounted Floating Rate Lending Instrument.

### Synopsis (ex. High level features etc.)

- Short Term Debt instrument.
- The Maturity ranges 1-90 days
- It is backed by collateral of securities.
- The instrument is issued at a Bearing.
- This instrument product supports risk free rates and supports all advance Methods.
- SRDS product is configured with Alternate Risk Free Rate preference as Plain Method but it can be changed to below combination methods as well:
  - Lockout & Payment Delay
  - Lookback & Payment Delay
  - Lookback, Lockout, and Payment Delay

### Detailed Coverage

SRDS Securities Reverse Repo covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Discounted payment method
- Auto Liquidation of Principal and Interest

### Events Covered

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

**Table 10-33 Events**

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment

**Table 10-33 (Cont.) Events**

Events Covered	Terminology
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual
YACR	Yield Accrual

**Advices Supported**

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

**Table 10-34 Advices**

Advices	Description
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
MMCONDEP	Repo Borrowing Confirmation
MM_ROLL_ADV	Rollover Advice

**Messages**

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

**Table 10-35 SWIFT Messages**

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 335	Call/Notice Rate Change Advice

**Generic Features**

Repo Product SRDS features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment

- Reversal of Deal
- Floating Rate Interest
- Interest Schedule
- Fixed Maturity

### Interest / Charges / Commission & Fees

#### Interest

In SRDS product is parametrized with following Interest component. SR\_MINMAX – RFR Discounted Interest class code

#### Special/Other Features

##### Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/Actual
- Securities Pledged - Block Securities
- Collateral Revaluation Preferences - Margin Settlement

## 10.12 Product Code- NRNF

NRNF – SR - Securities NET REPO NEGATIVE FLOATING – Repo - Fixed Rate

#### Business Scenario

Securities Repo NRNF is parameterized with following features.

#### Synopsis (ex. High level features etc.)

- The Maturity ranges 1-90 days
- It is backed by collateral of securities.
- It is a bank to bank deal
- The instrument is issued at a Bearing

#### Detailed Coverage

NRNF Securities Reverse Repo covers the following features,

**Table 10-36 Detailed Coverage**

Detailed Coverage	Description
Type of the Product	Reverse Repo
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Floating Rate Interest

**Table 10-36 (Cont.) Detailed Coverage**

Detailed Coverage	Description
Schedule	<ul style="list-style-type: none"> <li>Interest Schedule</li> <li>Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered**

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

**Table 10-37 Events**

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual
YACR	Yield Accrual
FACR	Fee Accrual
FELR	Fee liquid
STCH	Status Change
NOTC	Billing Notice Generation

**Advices Supported**

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

**Table 10-38 Advices**

Advices	Description
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
SEC_SETTLEMENT	Securities-Settlement message

**Messages**

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

**Table 10-39 SWIFT Messages**

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 210	Payment Message
MT 335	Call/Notice Rate Change Advice

**Generic Features**

Repo Product NRNF features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- Interest Schedule
- Fixed Maturity

**Interest / Charges / Commission & Fees****Interest**

In NRNF product is parametrized with following Interest component. SRNINTC– Interest class Interest class code

**Special/Other Features****Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360
- Negative Interest Allowed

**Additional information (ex. UDF & other Special Maintenance)**

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

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the above product for Security Repo Deals.

- SR Branch Parameter

- Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- Floating Rate Maintenance
- Interest Class Maintenance
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## 10.13 Product Code- RRF2

RRF2 – SR - REVERSE REPO NEGATIVE FLOATING – Reverse Repo - Floating Rate

### Business Scenario

Securities Instrument RRF2 is parameterized with following features.

### Synopsis (ex. High level features etc.)

- The Maturity ranges 1-365 days
- It is backed by collateral of securities.
- It is a bank to bank deal
- The instrument is issued at a Bearing

### Detailed Coverage

RRF2 Securities Reverse Repo covers the following features,

**Table 10-40 Detailed Coverage**

Detailed Coverage	Description
Type of the Product	Reverse Repo
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Floating Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

### Events Covered

Product RRF2 has the Life Cycle of Commercial Paper as listed below:



**Table 10-41 Events**

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual
YACR	Yield Accrual
FACR	Fee Accrual
FELR	Fee liquid
STCH	Status Change
NOTC	Billing Notice Generation
RTFX	Rate Fixing

**Advices Supported**

Following Advices setup done in the RRF2 Product as part of Product Life Cycle:

**Table 10-42 Advices**

Advices	Description
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
SEC_SETTLEMENT	Securities-Settlement message

**Messages**

Following SWIFT Messages setup done in the RRF2 product as part of product life cycle:

**Table 10-43 SWIFT Messages**

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 210	Payment Message
MT 335	Call/Notice Rate Change Advice

**Generic Features**

Repo Product NRNF features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- Interest Schedule
- Fixed Maturity

### **Interest / Charges / Commission & Fees**

#### **Interest**

In RRF2 product is parametrized with following Interest component. SRNINTC– Interest class Interest class code

#### **Special/Other Features**

##### **Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360
- Negative Interest Allowed

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

##### **Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the above product for Security Repo Deals.

- SR Branch Parameter
- Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- Floating Rate Maintenance
- Interest Class Maintenance
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

## 10.14 Product Code- RPMG

RPMG - REPO MARGIN PRODUCT

### Business Scenario

Margin for Repo and Reverse Repo RPMG is parametrized with following features.

### Synopsis (ex. High level features etc.)

- Applicable for Cash and Securities
- Rekey Fields

### Detailed Coverage

RPMG Securities Reverse Repo covers the following features,

Type of the Product

- Cash Margin
- Securities Margin

### Events Covered

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

**Table 10-44 Events**

Events Covered	Terminology
CMPY	Cash Margin Pay
CMRV	Cash Margin Receive
SGEN	Sett Messages
SMPY	Securities Margin Pay
SMRV	Securities Margin Receive

### Advices Supported

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

**Table 10-45 Advices**

Advices	Description
PAYMENT_MESSAGE	Payment Message

### Messages

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

**Table 10-46 SWIFT Messages**

SWIFT Messages	Contract Field
MT 202	Payment Message
MT 210	Payment Message

## 10.15 Product Code- SRMT

SRMT – SR - CREDIT DEBIT MESSAGE– Repo - Fixed Rate

### Business Scenario

Securities Repo SRMT is parameterized with following features.

### Synopsis (ex. High level features etc.)

- The Maturity ranges 1-365 days
- It is backed by collateral of securities.
- It is a bank to bank deal
- The instrument is issued at a Bearing

### Detailed Coverage

SRMT Securities Reverse Repo covers the following features,

**Table 10-47 Detailed Coverage**

Detailed Coverage	Description
Type of the Product	Repo
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

### Events Covered

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

**Table 10-48 Events**

Events Covered	Terminology
BOOK	Booking of contract

**Table 10-48 (Cont.) Events**

Events Covered	Terminology
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual
FACR	Fee Accrual
FELR	Fee Liquid
NOTC	Billing Notice Generation
SGEN	Settlement Message Generation
STCH	Status Change
RTFX	Rate Fixing

**Advices Supported**

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

**Table 10-49 Advices**

Advices	Description
PAYMENT_MESSAGE	Payment Message
CUST_PMT_ADV	CREDIT DEBIT MESSAGE
SWIFT_MESSAGE	MT320,MT335,MT350

**Messages**

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

**Table 10-50 SWIFT Messages**

SWIFT Messages	Contract Field
MT 202	Payment Message
MT 210	Payment Message
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 335	Call/Notice Rate Change Advice

**Interest / Charges / Commission & Fees****Interest**

In SRMT product is parametrized with following Interest component. SRINTC–  
Component

**Special/Other Features**

**Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/365
- Negative Interest Allowed

**Additional information (ex. UDF & other Special Maintenance)**

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the above product for  
Security Repo Deals.

- SR Branch Parameter
- Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- Fixed Rate Maintenance
- RFR Rate Input

## 10.16 Product Code- SRRE

SRRE – SR - CREDIT DEBIT MESSAGE– Repo - Fixed Rate-Bearing

**Business Scenario**

Securities Repo SRRE is parametrized with following features.

**Synopsis (ex. High level features etc.)**

- The Maturity ranges 1-365 days
- It is backed by collateral of securities.
- It is a bank to bank deal
- The instrument is issued at a Bearing

**Detailed Coverage**

SRRE Securities Reverse Repo covers the following features,

**Table 10-51 Detailed Coverage**

Detailed Coverage	Description
Type of the Product	Repo
Payment Method Covered	<ul style="list-style-type: none"> <li>• Bearing Payment Method</li> <li>• Accrual Covered</li> <li>• Daily Accrual</li> </ul>

**Table 10-51 (Cont.) Detailed Coverage**

Detailed Coverage	Description
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> <li>• New Version Rollover</li> </ul>
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered**

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

**Table 10-52 Events**

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual
FACR	Fee Accrual
FELR	Fee Liquid
NOTC	Billing Notice Generation
SGEN	Settlement Message Generation
STCH	Status Change
RTFX	Rate Fixing

**Advices Supported**

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

**Table 10-53 Advices**

Advices	Description
PAYMENT_MESSAGE	Payment Message
CUST_PMT_ADV	CREDIT DEBIT MESSAGE
SWIFT_MESSAGE	MT320,MT335,MT350

## Messages

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

**Table 10-54 SWIFT Messages**

SWIFT Messages	Contract Field
MT 202	Payment Message
MT 210	Payment Message
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 335	Call/Notice Rate Change Advice

## Interest / Charges / Commission & Fees

### Interest

In SRRE product is parametrized with following Interest component. SRINTCLS1– Component

### Special/Other Features

#### Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/365

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

#### Other Special Maintenance

Following are the Maintenance Required in OBTR to use the above product for Security Repo Deals.

- SR Branch Parameter
- Treasury Branch Parameter
- Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- Fixed Rate Maintenance

## 10.17 Product Code- SVD3

SVD3 – SR - Securities REV REPO FIXED– Reverse Repo

### Business Scenario

Securities Instrument SVD3 is parametrized with following features.



**Synopsis (ex. High level features etc.)**

- The Maturity ranges 1-365 days
- It is backed by collateral of securities.
- It is a bank to bank deal
- The instrument is issued at a Bearing

**Detailed Coverage**

SVD3 Securities Reverse Repo covers the following features,

**Table 10-55 Detailed Coverage**

Detailed Coverage	Description
Type of the Product	Reverse Repo
Payment Method Covered	Bearing Payment Method
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> <li>• New Version Rollover</li> </ul>
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

**Events Covered**

Product SVD3 has the Life Cycle of Commercial Paper as listed below:

**Table 10-56 Events**

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual
FACR	Fee Accrual
FELR	Fee Liquid
NOTC	Billing Notice Generation

**Table 10-56 (Cont.) Events**

Events Covered	Terminology
SGEN	Settlement Message Generation
STCH	Status Change
RTFX	Rate Fixing

**Advices Supported**

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

**Table 10-57 Advices**

Advices	Description
PAYMENT_MESSAGE	Payment Message
CUST_PMT_ADV	CREDIT DEBIT MESSAGE
SWIFT_MESSAGE	MT320,MT335,MT350

**Messages**

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

**Table 10-58 SWIFT Messages**

SWIFT Messages	Contract Field
MT 202	Payment Message
MT 210	Payment Message
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 335	Call/Notice Rate Change Advice

**Interest / Charges / Commission & Fees**

**Interest**

In SVD3 product is parametrized with following Interest component. SRINTCLS1– Interest Class

**Special/Other Features**

**Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/365
- Negative Interest Allowed

**Additional information (ex. UDF & other Special Maintenance)**

**Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the above product for Security Repo Deals.

- SR Branch Parameter
- Treasury Branch Parameter
- Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- Fixed Rate Maintenance

## 10.18 Product Code- SRR5

SVD3 – SR - Securities REV REPO FIXED– Reverse Repo

### Business Scenario

Securities Instrument SRR5 is parametrized with following features.

### Synopsis (ex. High level features etc.)

- The Maturity ranges 1-365 days
- It is backed by collateral of securities.
- It is a bank to bank deal
- The instrument is issued at a Bearing

### Detailed Coverage

SRR5 Securities Reverse Repo covers the following features,

**Table 10-59 Detailed Coverage**

<b>Detailed Coverage</b>	-
Type of the Product	Reverse Repo
Payment Method Covered	Bearing Payment Method
Accrual Covered	Daily Accrual
Liquidation	<ul style="list-style-type: none"> <li>• Auto Interest Liquidation</li> <li>• Auto Principal Liquidation</li> </ul>
Interest Rate details	Fixed Rate Interest
Schedule	<ul style="list-style-type: none"> <li>• Interest Schedule</li> <li>• Principal Schedule</li> </ul>
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

### Events Covered

Product SRR5 has the Life Cycle of Commercial Paper as listed below:

**Table 10-60 Events**

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual
FACR	Fee Accrual
FELR	Fee Liquid
NOTC	Billing Notice Generation
SGEN	Settlement Message Generation
STCH	Status Change
RTFX	Rate Fixing

**Advices Supported**

Following Advices setup done in the SRR5 Product as part of Product Life Cycle:

**Table 10-61 Advices**

Advices	Description
PAYMENT_MESSAGE	Payment Message
CUST_PMT_ADV	CREDIT DEBIT MESSAGE
SWIFT_MESSAGE	MT320,MT335,MT350

**Messages**

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

**Table 10-62 SWIFT Messages**

SWIFT Messages	Contract Field
MT 202	Payment Message
MT 210	Payment Message
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 335	Call/Notice Rate Change Advice

## **Interest / Charges / Commission & Fees**

### **Interest**

In SRR5 product is parametrized with following Interest component. SRINTCLS1–  
Component

### **Special/Other Features**

#### **Other Features**

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/365
- Negative Interest Allowed

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

#### **Other Special Maintenance**

Following are the Maintenance Required in OBTR to use the above product for Security Repo Deals.

- SR Branch Parameter
- Treasury Branch Parameter
- Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- Fixed Rate Maintenance