Oracle® Banking Treasury Management

Pre- Settlements User Guide

Release 14.7.4.0.0

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Preface

This manual is designed to help you to quickly get acquainted with the Pre- Settlements module of Oracle Banking Treasury Management.

- Audience
- Acronyms and Abbreviations
- Conventions
- List of Topics
- Related Resources
- Symbols and Icons

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
AEOD	Automated End of Day
AIF	Alternative Investment Fund
CLS	Continuous Linked Settlement
CIF	Customer Information Files
DV	Derivatives
Dr	Debit
EOFI	End of Financial Input
EOD	End of Day
FX	Foreign Exchange
GL	General Ledger
IRS	Internal Revenue Service
ICCB	Interest Commission Charge and Fee
LCY	Local Currency
LIBOR	London Interbank Offered Rate
MM	Money Market

Table 1   (Cont.) Acronyms and Abbreviations

Abbreviations or Acronyms	Definition
OBTR	Oracle Banking Treasury Management
OT	Over the Counter Options
RFR	Risk Free Rates

Conventions

The following text conventions are used in this document:

Table 2   Conventions and Meaning

Convention	Meaning
boldface	Boldface type indicates graphical user interface elements associated with an action, or terms defined in text or the glossary.
italic	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
Pre- Settlements - An Overview	Explains the overview of the Pre- settlement
Deal Process	Explains the processing of deal
Maintenance	Explains the overview of the Maintenance details
Process a FX Contract	Explains the processing of a FX Contract
CLS for FX Pre- Settlements	Explains the overview of CLS for FX Pre- Settlements
Process a MM contract	Explains the processing of a MM Contract
Process a CW contract	Explains the processing of a CW Contract
Confirmation and Affirmation Process	Explains the introduction to Confirmation and Affirmation changes of a contract

Related Resources

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

* The Procedures User Manual
* The Products User Manual

Symbols and Icons

ix

Table 3   Symbols

Icons	Function
✕	Exit
+	Add row
—	Delete row
🔍	Option List

1
Overview

Oracle Banking Treasury Pre-Settlement Manager offers a completely automated and a secured end-to-end post-trade operational solution for Treasury transactions. It Identifies and Investigates the error reasons, helps resolve exceptions arising as the transaction moves through each phase of the lifecycle. It Provides an operation exception priority-based deal display queue monitor to actively view the key controls and risks on real-time centralized visibility.

Maintenance

OBTR allows customized creation of queue processing rules based on static Rule tags to suit the bank's exceptional handling requirements. It supports the maintenance of Standard Settlement Instructions for a customer, based on the effective trade date or value date having instruction category as Standard or Usual with additional features of Auto upload and Propagation to deals for increased STP rate. OBTR also supports the maintenance of Product derivation rules, Customer additional details, CIF confirmation parameters for generation and suppression of event-based confirmations, Confirmation and Affirmation types and Confirmation matching rules maintenance. Prioritizing the deals based on the currency payment cut off is maintained and controlled.

Processing

OBTR supports the automated trade details review and validations for Foreign Exchange, Money Market and Capital Market transactions captured in the front office systems for different action codes such as:

- NEW
- AMEND
- CANC
- and ROLL

It works on the rule-based exception handling process and has a distinctive queue structuring comprising of:

- Repair
- Enrich
- Amend
- Special
- Credit Check
- Confirmation and Verification

It enables auto enrichment of SSIs' and auto propagation of SSIs' to respective transactions in case of any static changes. Product derivation based on rule maintenance is supported. Upon resolving trade exceptions from Pre-Settlement online screens the auto-down streaming to product processor is supported for further:

- Accounting

- Netting

- Settlement

- Revaluation and Reporting

Post Processing

The following are the Post Processing details:

- The system generates outgoing, SWIFT confirmation messages MT300 and MT320 without any manual intervention.

- The system enables auto-confirmation matching between the outgoing and incoming SWIFT messages.

- Manual confirmation and affirmation processing, manual confirmation matching process and confirmation status updates on the respective module online screen are supported.

Figure 1-1   Queue Processes
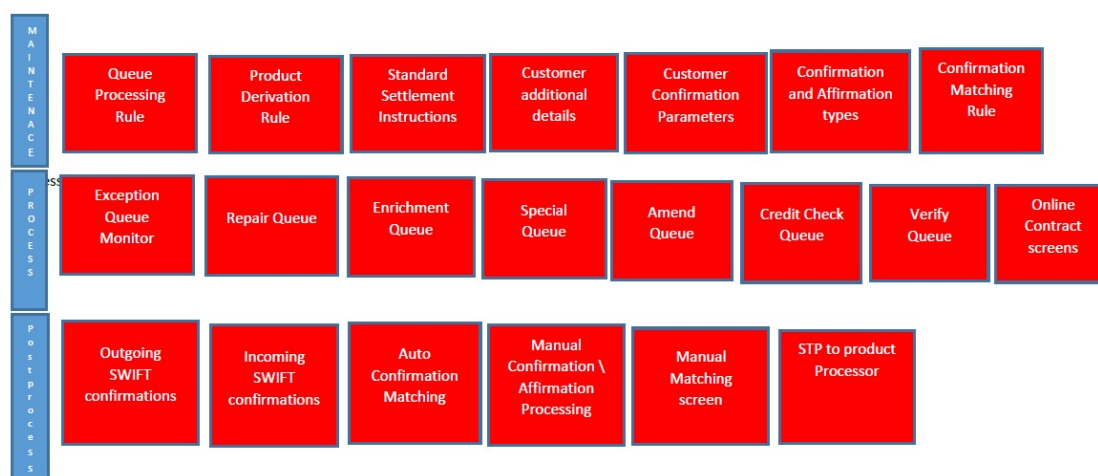
2
Deal Process

The Treasury system receives and processes the Deal Initiated at the Front office. Based on the defined criteria, the request for the deal is sent to various queues in case of exception. User can take actions to resolve the exceptions by processing the deal from the queues.

The Treasury system provides a facility to resolve the settlement instruction based on the maintenance. Once resolved, the deal must move to the product processor.

This topic has the following topic:

- Deal Flow

2.1 Deal Flow

Process the deals initiated from the front office as per the steps mentioned below:

- Upload the deal request into Treasury Pre-Settlement layer.
- Move the deal to the book queue.
- From the book queue, the deal is processed. It can fall into various other exception queues based on the rule maintenance or is directly uploaded to the product processor.
- Once done, the Deal gets STP-ed to product processor.

Figure 2-1 Work Flow
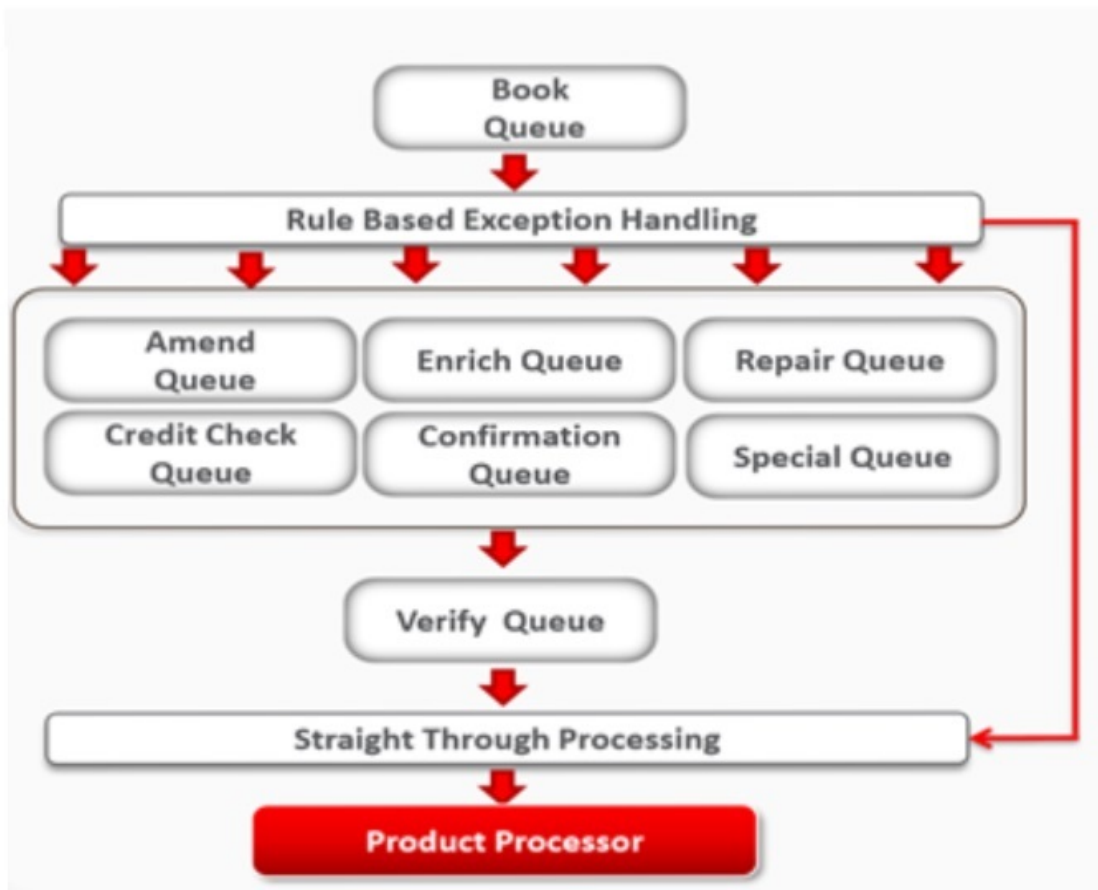
3

Maintenance

This topic provides the overview of maintenance in Pre-Settlements layer.

The following topics are:
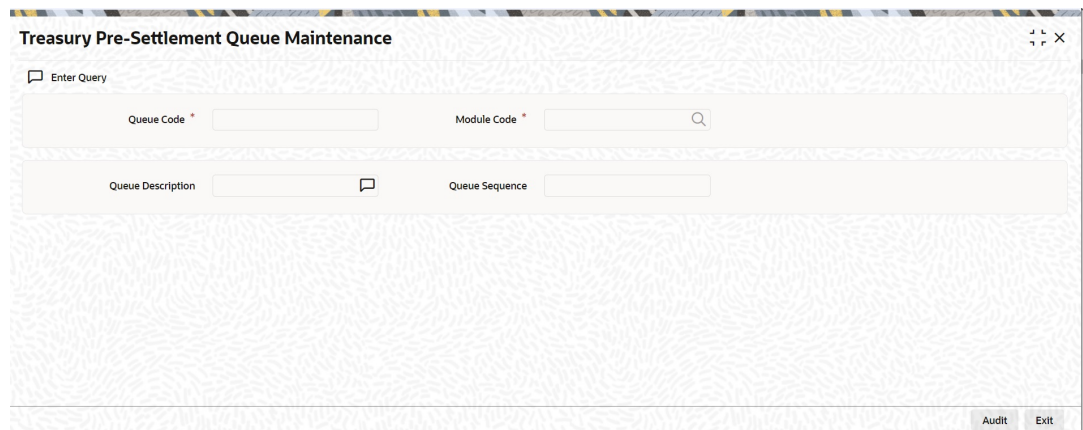
- Queues Maintenance
  This topic describes the systematic instruction of queues maintenance.

- Action Maintenance
  This topic describes the systematic instruction of action maintenance.

- Maintain System Tag
  This topic describes the systematic instruction to Maintain System Tag.

- Queue Processing Rule
  This topic describes the systematic instruction to process queue rule.

- Product Derivation Rule
  This topic describes the systematic instructions to maintain product derivation rule.

3.1 Queues Maintenance

This topic describes the systematic instruction of queues maintenance.

1. On Homescreen, type **TRDQUEUE** in the text box, and click next arrow.

   Treasury Pre-Settlement Queue Maintenance screen is displayed.

   Figure 3-1   Treasury Pre-Settlement Queue Maintenance

2. On the **Treasury Pre-Settlement Queue Maintenance** screen, specify the details as per the requirement.

   For information on fields, refer to the below table.

> **Note:**
>
> It is possible to modify the sequence number of the Queue. New action is not enabled. (A summary screen is provided for this).

Table 3-1   Treasury Pre-Settlement screen - Field Description

Field	Description
Queue Code	Specify the unique name for the code.
Queue Description	Specify the description for the queue.
Module Code	Specify the module code for the queue.
Queue Sequence	Specify the unique sequence of the queue. This is used to decide on the visibility of the queue.

This topic has the following topics:

* Foreign Exchange Queue Maintenance
* Money Market Queue Maintenance

3.1.1 Foreign Exchange Queue Maintenance

The Following Queues are available for Processing a deal:

Table 3-2   Queues

Queue Name	Queue Type	Queue Contents
BOOK Q	SYSTEM	All Deals from front office to be booked into OBTR Pre-Settlement • New • Amends • Cancels
REPAIR Q	USER	All processing errors
ENRICH Q	USER	Deals booked in OBTR Pre-Settlement for which settlement instruction status is Incomplete for either or both legs and the deal is to settle 'gross'.
VERIFY Q	USER	Deals enriched with non-standard instructions, or sent from other queues, e.g. Repair.
AMEND Q	USER	All amendment requests for a deal which are in some stopping queue.

Table 3-2　(Cont.) Queues

Queue Name	Queue Type	Queue Contents
SPECIAL Q	USER	Deals from front office marked for special handling or meeting certain criteria reside in this queue.
CREDIT CHECK Q	USER	Deals requiring credit check approval before any payment are moved to this queue
CONFIRMATION Q	USER	Any deals with Unconfirmed status

3.1.2 Money Market Queue Maintenance

The Following Queues are available for Processing a deal:

Table 3-3　Queues

Queue Name	Queue Type	Queue Contents
BOOK Q	SYSTEM	All Deals from Open FX and MM Intellect to be booked into Oracle banking treasury: • New • Amends • Cancels • Reinstates • Roll over
REPAIR Q	USER	All processing errors.
ENRICH Q	USER	Deals booked in Oracle Banking Treasury for which settlement instruction status is Incomplete for either or both legs and the deal is to settle gross.
VERIFY Q	USER	Deals enriched with non-standard instructions, or sent from other queues, e.g. Repair.
AMEND Q	USER	All amendment requests for a deal which are in some stopping queue.
SPECIAL Q	USER	Deals from front office marked for special handling or meeting certain criteria reside in this queue.
CREDIT CHECK Q	USER	Deals requiring credit check approval before any payment are moved to this queue.
CONFIRMATION Q	USER	Any deals with Unconfirmed status.

3.2 Action Maintenance

This topic describes the systematic instruction of action maintenance.

1. On Homescreen, type **TRDACTCD** in the text box, and click next arrow.

    Treasury Pre-Settlement Action Code Maintenance screen is displayed.

    Figure 3-2   Treasury Pre-Settlement Action Code Maintenance

2. On the **Treasury Pre-Settlement Action Code Maintenance** screen, specify the fields.

    > **✎ Note:**
    >
    > This screen only query the date. It will not be possible to create a new record or modify an existing record.

    Table 3-4   Treasury Pre-Settlement Action Code Maintenance - Foreign Exchange Field Description

Field	Description
Module Code	Specify the Module Code for the action.
Action Code	Specify the Action Code. The available action codes are: • **New** • **Amend** • **Canc** • **Rebook**
Action Description	Specify the Action Description. The available action descriptions are: • **New** • **Amend** • **Canc** • **Rebook**

Table 3-5   Treasury Pre-Settlement Action Code Maintenance - Foreign Exchange Field Description

Field	Description
Module Code	Specify the Module Code for the action.
Action Code	Specify the Action Code. The available action codes are: • **New** • **Amend** • **Canc** • **Rebook** • **Roll**
Action Description	Specify the Action Description. The available action descriptions are: • **New** • **Amend** • **Canc** • **Rebook** • **Roll**

3.3 Maintain System Tag

This topic describes the systematic instruction to Maintain System Tag.

• On Home page, type **TRDRLTAG** in the text box, and click next arrow.

  screen is displayed.

Figure 3-3   Treasury Pre-Settlement Rule Tag Maintenance

3.4 Queue Processing Rule

This topic describes the systematic instruction to process queue rule.

1. On the Home page, type **TRDRLMNT** in the text box, and click next arrow.

   Queue Processing Rule Maintenance screen is displayed.

Figure 3-4   Queue Processing Rule Maintenance

2. On Queue Processing screen, specify the fields.

    For information on fields, refer to: Table 3-6

    A rule is defined for each actions module wise. The result of the rule is the queue to which the deal is placed.

    A dynamic package is generated after authorizing the record, which is used while processing the deal from book queue.

    Below mentioned static data is provided for predefined rules.

Table 3-6   Queue Processing Rule Maintenance - Field Description

Field	Description
Module Code	Specify the Module code for the Rule.
Action Code	Select the action code.
Rule Number	The sequence in which rule is executed.
Condition Type	Whether the conditions are Mutually exclusive or Independent. IF - ELSIF –ELSE – ENDIF - Exclusive IF ENDIF; IF – END IF; - Independent
Sub Rule	Whether the rule defined is a sub rule which is used in other rules.
Condition Number	The sequence in which condition should be executed.
Condition	Condition using the system tags.
Action	The destination queue is defined.
Queue Reason	Reason for falling into a specific queue.

3.5 Product Derivation Rule

This topic describes the systematic instructions to maintain product derivation rule.

1. On Home page, specify **TRDPRDRL** in the text box, and click next arrow.

    Treasury Product Derivation Rule Maintenance is displayed.

Figure 3-5   Treasury Product Derivation Rule Maintenance

2. On Treasury Product Derivation Rule Maintenance screen, specify the fields.

   For more information on fields, refer to the below table.

Table 3-7   Treasury Product Derivation Rule Maintenance - Field Description

Field	Description
Module	Select the Module Code for Product Deviation.
Sequence Number	Unique number for the each conditions. This is populated by the system, starting from 1 and incrementing by 1.
Condition	User can enter the condition for the product derivation by using the system tags, operations, functions and logical operations.
Product Code	Derived product code.
System Derived Attribute	Pre-defined system tags to be used for the product derivation.
Function	Function that can be used for product derivation.
Operation	Operations that can be derived for product derivation.
Logical Operators	Logical operation to be used for product derivation.

Operations Supported are:

• New

• Modify

• Authorize

• Close

• Reopen

Users can maintain any number of conditions for the selected module. On selection of the tags / Functions/operations from the fields, the system will default the same to the condition field on the cursor position. It is possible to modify the conditions. But the updated condition is applicable only for the new deals. On authorization of the screen

system will generate a dynamic package with the name, c3gf#_<Modue Name>_derive_product.

Upon receiving a request from the front office system will check the conditions in sequential order. If any condition is satisfied, the system will take the corresponding product. The conditions with a sequence number greater than the sequence of the satisfying record is skipped.

This topic has the following topic:

- Pre-Settlement cut off time

3.5.1 Pre-Settlement cut off time

On Treasury Branch Parameters Maintenance screen, cutoff Time (In minutes) field is available. The value maintained in this field does not accept any decimal value or negative values. View this screen, by typing STDTRBRN in the text field on the top right of the Homepage.

Figure 3-6   Treasury Branch Parameters Maintenance

4

Process a FX Contract

This topic provides the Overview of Processing a deal in the Treasury System.

This topic has the following sub-topics:

- Upload of Deal Request from the Front Office
  This topic describes the upload of deal request from the front office.

- Deals in Queues
  This topic describes the deals in queues.

- Process deal using FX Contract Online Screen
  This topic describes the systematic instruction to process deal using the FX Contract Online Screen.

- Amend Process
  This topic describes the amendment process of the contract.

- Authorization Process
  This topic describes the authorization process of the deal.

- Settlement Sub System
  This topic describes the systematic instruction to maintain Settlement sub system.

- Pre-Settlement Events
  This topic describes the Pre-Settlement Events.

- Product Processor Events
  This topic describes the product processor events.

- Action Log
  This topic describes the action log details.

- Movement of the deal from Pre- Settlement manager to the product processor
  This topic describes the deal movement from the Pre- Settlement manager, the deal is moved to STP-ed data store.

4.1 Upload of Deal Request from the Front Office

This topic describes the upload of deal request from the front office.

Front office sends the deal request in the form of XML. Web Services are in place where the treasury system receives this request and process the same.

The Following details are available during upload.

Table 4-1   Field Values

Field Name	Remarks
External Reference	This is a Mandatory Field. Reference number generated from external system.
Module Code	This is a Mandatory field . Value should be FX.

Table 4-1   (Cont.) Field Values

Field Name	Remarks
Branch Code	Branch code of the transaction.
Source Code	External source code - As maintained in the system.
Action Code	Action code for the record - Values are: • New • Amend • Cancel
Sequence Number	This is a Mandatory Field. Unique number generated by the system.
Pre-Settlement Reference	This is a Mandatory Field. Unique number generated by system for the contract. The same reference number is used for further operations on the same contract. This is generated once the deal moves from book queue to other queues/ or got STP-ed.
Version Number	Version number of the contract
Status	Status of the uploaded deal
Counter Party	Customer of the deal
Trade Date	Trade date of the deal
Book Date	Booking date of the deal
Exchange Rate	Exchange rate of the contract
Cover Rate	Cover Rate of the contract
Dealer	Dealer of the contract. Should not be null
Broker	Broker of the contract
Special Handling Code	Code for identifying the contract which requires a special handling.
Conversation ID	Conversation id as received from Front office
Narrative Dealer	Remarks given by the dealer
Deal Type	Type of Deal - Buy/Sell
Bought Currency	Currency of the bought leg
Bought Amount	Bought Amount
Bought Value date	Bought Value date
Sold Currency	Sold currency
Sold Amount	Sold Amount
Sold Value date	Sold Value Date
Local Currency Equivalent	
NDF Currency	NDF currency for an NDF contract
NDF Fixing Date	NDF fixing source for a contract

Below service name and operation code will be available:

• Function Id - CWDFOWFU

• Service Name - OBTRCWService

• Operation Code - CreateContract, QueryContract

Below conditions are checked for the mandatory validations:

- External Ref No cannot be Null
- Branch Code cannot be Null
- Module Code cannot be Null
- Action Code cannot be Null
- Security Code cannot be Null
- Market Code cannot be Null
- Spot Forward Code cannot be Null
- Deal Quantity cannot be Null
- Price Quote cannot be Null
- Input Price cannot be Null
- Unit Nom Quote cannot be Null
- Trade Date cannot be Null
- Delivery Settlement Date cannot be Null
- Transaction Date cannot be Null
- Deliver cannot be Null
- Receive cannot be Null
- Payment Currency cannot be Null
- Security Currency cannot be Null

If any of these validations fail, the system will update the status of the request as Error.

System will put the record into hold in case of below conditions are satisfied

- Previous version of the contract is in Hold
- Previous version of the contract is in Unauthorized Status in Pre-Settlements layer
- Previous version of the contract is being sent to PP
- Contract is locked by other process.

4.2 Deals in Queues

This topic describes the deals in queues.

- A job is available for processing the deals from the book queue.
- Each deal is picked and the data is validated using the defined rules.
- In case of exceptions the deal is moved to the respective queues
- It is possible that a deal can fall into multiple queues.
- Queue monitor is provided for each queue independently, using which user is able to view the exceptional deal details and repair reason.
- Summary screens is provided for each queue, using which user is able to view the deal details, which is in that particular queue.
- There is a provision to define the priority of different queues.
- The deal is visible only in the high priority queue.

Table 4-2   Queue Deals

Queue Name	Function Id
Foreign Exchange Exception Queue Monitor	FWSQUEUE
Foreign Exchange Amend Queue Monitor	FWSAMNDQ
Foreign Exchange Confirmation Queue Monitor	FWSCONFQ
Foreign Exchange Credit Check Queue Monitor	FWSCRCKQ
Foreign Exchange Enrich Queue Monitor	FWSENRHQ
Foreign Exchange Repair Queue Monitor	FWSREPRQ
Foreign Exchange Special Queue Monitor	FWSSPCLQ
Foreign Exchange Verification Queue Monitor	FWSVRFYQ

- Exception Queue Monitor
- Book Queue
- Repair Queue
- Enrichment Queue
- Amend Queue
- Verify Queue
- Operations Allowed
- Credit Check Queue

4.2.1 Exception Queue Monitor

Foreign Exchange Exception Queue Monitor screen enables the user to have a consolidated view of the deals in different queues. The user is expected to select the Tenor bucket as a Value date or trade date. Based on which system will query the details and will populate the summary data.

View has three options:

- Exception - If user selects Exception system will fetch only those deals which are in any of the exception queues
- Processed - The deals which got STP-ed on the application date is displayed
- All - If selected, system will fetch the deals residing in the exception queues as well the ones STP-ed to the product processor on the application date

4.2.2 Book Queue

The Book queue is a temporary parking queue. The Book queue is having all the contracts for which contract status is Unprocessed. This is having all the new contracts, amendment of contracts and cancellation of the contract which has come from the front office system. The deals which have not yet taken for processing in the CW pre-settlement layer is available in

this queue. Users will not be able to view the contacts in the book queue, as the contracts will remain in this queue for a very short period of time.

Operations Allowed

User are allowed to view the contract details from BOOK queue. Users are not allowed to do any amendment to the contract when it is in this queue.

Process

- A job is configured on the BOOK queue. These will pick up the unprocessed record from the queue and process accordingly.

- Based on the message type in the record, a decision is taken whether the record is a NEW contract, Amend of an existing contract, Cancel of an existing contract.

- BOOK Queue will process each message sequentially based on the settlement number given from the front office.

- Based on type of message basic checks is done and the deal is moved to one of the queues for user intervention and verification or STP to Product processor.

- If the contract is in the verification queue or is in the state of STP to product processor BOOK queue processing will not pick up the contract. It will wait until the contract is out of the verification queue or the STP process is complete and will process the contract.

- The STP process from the Pre- Settlement manager to the product processor is asynchronous. There is Jobs that is polling on the Pre- Settlement manager data store and whenever there is a request to product processor it will pick up the record and process. Once it is in the book queue system will generate the Pre-Settlement reference number which is a unique number at the Pre- Settlement manager. This is used for any further reference.

- For new contract Pre- Settlement manager will resolve the product which is to be used for booking the contract. This is needed for the selection of SI (Settlement Instructions) and other restrictions applied to the contract.

4.2.3 Repair Queue

A new summary screen is made which will show the deals which are marked as Repair.

When the Repair conditions are satisfied contract will be moved to Repair Queue. And if the contract is not flown to the product processor. Repair reason will be shown in the repair queue.

Once Contract is exited from all Processing queue and STPed to PP and because of Product Processor validation contract is failed, contract will be moved back to pre-settlement and put in Repair queue with repair reason

Operations allowed for user:

User is allowed to change the fields which are specified in the amended section of CW contract online. For any repaired contract a new version is created with Auth status as 'U'.All the contracts which are repaired is moved to the verification queue for authorization.

Exit Criteria

To exit out of the repair queue, a user should resolve the error on the deal which has resulted in a movement to repair queue. This are two options, either by dong an amendment from the front office or by amending the deal through contract online screen.

4.2.4 Enrichment Queue

User are allowed to search for any contracts and enrich it. On Double clicking the Contract in the enrichment Queue the contract online screen is opened User are allowed to enter the settlement instructions in the settlement call form. Settlement details call form will show the settlement details of the contract. The sub screen, Customer settlement will fetch all the settlement instructions maintained for that customer. Pay and receive settlement details will be shown in separate tabs. Once user selects the settlement details, the details will get updated in the settlement details call form. User should select the settlement status as 'Completed'. On save, the deal will be moved out of the enrich queue.

Operations Allowed

This topic describes about operations allowed.

User is allowed to amend the contract to enrich the settlement instructions

1. For the counterparty, if the usual SI exists then the user is given the option to upload the settlement instruction.

2. For the counterparty, if there is standard SI maintained then the option is given to upload the settlement instruction.

3. Users is allowed to change the settlement instruction manually.

Exit Criteria

To exit from the enrich queue user should select the enrich status as Completed in the settlement screen for both pay and receive a leg.

4.2.5 Amend Queue

All the contracts which are lying in the amend queue is having the Auth stat as 'U'. These are normally the amendment which comes from the front end system. There is a possibility there is multiple amendments that have happened and not yet authorized. For highlighting the changes the system will check the latest version with the last approved version of the contract. Users is allowed to go through all the versions but is allowed to authorize the latest version. The versions of the contract which is in between the last approved version and the latest version is marked as amend not approved.

Operations allowed

To make the contract come out of the Amend queue, the user has to unlock the contract and click on Save. After the Save, the contract is moved to the Verification queue. Other actions like Enrich, Confirm, etc can also be completed after unlocking the contract in Amend queue.

Once the user authorizes the contract it is STP to the SD product processor. Deals can be left in the amend queue overnight.

4.2.6 Verify Queue

A new summary screen is made to show contracts waiting for verified. These contracts picked up based on the authorization status as 'U' and verification queue flag that is ticked.

This topic has the following topic:

• Operations Allowed

- • **Operations Allowed**

4.2.7 Operations Allowed

- • User is allowed to authorize the contract, which in turn will STP the contract to SD product processor.

- • User is allowed to send the contract back to the original queue from where the contract has come.

- • User has another option by which he will be allowed to send it to repair queue.

- • User needs to update the comments in the reject reason if the contract is send back to the original or repair Queue. No new version is created for any of these operations.

- • Verifier is prompted to review all screens that require verification.

- • Verification process is explained in detail in CW Contract online section.

4.2.8 Credit Check Queue

This queue shows the contracts which are marked for the credit check process. The deal is sent to this queue if credit check required parameter is checked for the customer.

- • **Operations Allowed**

4.3 Process deal using FX Contract Online Screen

This topic describes the systematic instruction to process deal using the FX Contract Online Screen.

1. On the Home page, specify **FWDTRONL** in the text box, and click next arrow.

    Foreign Exchange Pre-Settlement Contract Online screen is displayed.

Figure 4-1   Foreign Exchange Pre-Settlement Contract Online

2. On the **Foreign Exchange Pre-Settlement Contract Online** screen, specify the fields.

   Following operations are allowed in this Contract Online:

   a. Amendment of the Contract

   b. Financial Amendment

   c. Non-Financial Amendment

   a. Authorization of the Deal

   b. Cancellation of the Deal

Table 4-3   Foreign Exchange Pre-Settlement Contract Online - Field Description

Field	Description
Product Code	Indicates the product code of the deal.
Product Description	Indicates the product description of the selected product.

Table 4-3   (Cont.) Foreign Exchange Pre-Settlement Contract Online - Field Description

Field	Description
Pre-settlement Reference	Indicates the Unique reference number for the deal at the Pre-Settlement layer.
Action Type	Indicates the Action type of the latest version. The various actions can be New, Modify or Cancel
Contract reference	Indicates the Contract reference of the deal created in product processor.
Deal Source	Indicates source system from which the deal is originated.
Related Reference	Indicates related reference of the contract.
Conversation ID	Indicates the Conversation ID from.
External Reference	Indicates the Reference sent from front office. This remains unique for every deal.
Front Office Book Time	Indicates Booking time of the contract in the front office.
Special Handling Code	Special handling code of the deal. If the value is given as 'HVP' or Y, the deal is put into special handling queue.
Counterparty	Indicates the Counterparty of the deal.
Short Name	Indicates the Short Name of the counter party.
Trade Date	Indicates the Trade Date of the Deal.
Book Date	Indicates the Booking date of the deal.
Exchange Rate	Indicates the Exchange rate of the contract.
Cover Rate	Indicates the Cover rate of the deal.
Product Processor Status	Indicates the status of the contract in product processor.
Message Status	Indicates the status of the message generation.
Credit Approval Status	Indicates the credit check status.
Deal Type	Indicates the Type of deal, whether Buy of Sell deal.
Bought Currency	Indicates the bought currency of the deal.
Bought Amount	Indicates Bought amount of the deal.
Bought Value Date	Indicates the bought value date of the deal.
Sold Currency	Indicates sold currency of the contract.
Sold Amount	Indicates sold amount of the deal.
Sold Value Date	Indicates sold value date of the contract.
Settlement Details Buy	Specify settlement details.
Instruction Category	Instruction category as defaulted from the settlement instruction maintenance.
Instruction Type	Instruction type as defaulted from settlement instruction maintenance.
Account Branch	Indicates branch of the settlement account.
Account	Indicates Settlement Account.
Remarks	Indicates Remarks of the Deal.
Credit Approval Remarks	Indicates Remarks on Credit Approval.
Amendment Reason	Indicates Reason for amendment.

Table 4-3   (Cont.) Foreign Exchange Pre-Settlement Contract Online - Field Description

Field	Description
Reject Reason	Indicates Reason for reject of the contract.

3. On the **Foreign Exchange Pre-Settlement Contract Online** screen, click **Settlements**.

   Settlement screen is displayed.

Figure 4-2   Settlement

4. On the **Settlement** screen, specify the fields.

   For more information on fields, refer to the below table.

Table 4-4   Settlements - Field Description

Field	Description
Our Receive Account	Indicates Our Receive account
Receive Party	Indicates Receive Party
Intermediary Party	Indicates Intermediary Party
Their Receive Account	Indicates their Receive Party
Beneficiary Account	Indicates Beneficiary Account
Receive Party Code	Indicates Receiver Party Code
Intermediary Party Code	Indicates Intermediary Party Code
Beneficiary Details	Indicates beneficiary Code
Beneficiary Name 1	Indicates Beneficiary Name 1
Beneficiary Name 2	Indicates Beneficiary Name 2
Ultimate Beneficiary	Indicates Ultimate Beneficiary

Table 4-4   (Cont.) Settlements - Field Description

Field	Description
Sender To Receiver Information	Indicates Sender to Receiver information
Payment Details	Indicate Payment Details
Receive Differential	Indicates Receive Differential
Clearing Network	Indicates Clearing network
Transfer Type	Indicates Transfer Type
Pay Funding Reference	Indicates Pay Funding Reference
Receive Funding Reference	Indicates Receive Funding reference

5. On the **Foreign Exchange Pre-Settlement Contract** Screen, click **Queue**.

Queue screen is displayed.

Figure 4-3   Queue

6. On the **Queues** screen, specify the fields.

   For more information on fields, refer to the below table.

   Table 4-5   Queue - Field Description

Field	Description
Repair	Indicates whether the deal is in repair queue.
Enrichment	Indicates whether the deal is in enrichment queue.
Un confirm	Indicates whether the deal is in unconfirmed queue.
Verification	Indicates whether the deal is in verification queue.
Amend	Indicates whether the deal is in amend queue.
Special	Indicates whether the deal is in special queue.
Credit Check	Indicates whether the deal is in credit check queue.
Repair Queue Reason	Reason for the deal for falling into repair queue.
Enrichment Queue Reason	Reason for the deal for falling into enrich queue.
Unconfirm Queue Reason	Reason for the deal for falling into unconfirmed queue.
Verify Queue Reason	Reason for the deal for falling into verify queue.
Amend Queue Reason	Reason for the deal for falling into amend queue.
Special Queue Reason	Reason for the deal for falling into special handling queue.
Credit Queue Reason	Reason for the deal for falling into credit check queue.
Exit Queues	Indicates Exit Queues.
Exit Repair Queue	To indicate whether to exit from the repair queue.
Exit Amend Queue	To indicate whether to exit from the amend queue.
Exit Special Queue	To indicate whether to exit from the Special queue.
Exit Credit Check Queue	Indicates to exit credit check queue.

7. On the **Foreign Exchange Pre-Settlement Contract** screen, click **Additional Info**.

   Additional Info screen is displayed.

Figure 4-4   Additional Info

8. On the **Additional Info** screen, specify the fields.

Table 4-6   Additional Info - Field Description

Field	Description
Suppress Confirmation	Indicator to suppress the confirmation message.
Suppress Receive Notice	Indicator to suppress the receive notice.
Settlement message Sent	Indicate Whether settlement message is sent.
Suppress Payment Message	Indicator to suppress the payment message.
CLS Eligible	Indicate whether the contract is CLS eligible.
Affirmation Details	Indicate about affirmation details.
Affirmation Type	Indicates type of affirmation.
Affirmation Reference number	Indicates any reference for the affirmation.
Affirmation Remarks	Indicates remarks on Affirmation.
Confirmation Details	Indicates Confirmation details.
Confirmation Method	Indicates method of confirmation.
Confirmation Status	Indicates status of the confirmation.

Table 4-6   (Cont.) Additional Info - Field Description

Field	Description
Cutoff details	Indicates the cutoff details.
Pay Cutoff	Indicates Pay cut off time calculated for the deal. This is derived by taking the cut off details maintained for the currency.
Receive Cutoff	Receive cut off time calculated for the deal. This is derived by taking the cut off details maintained for the currency.
NDF Currency	The NDF currency is one among the Bought and Sold currency of the NDF Forward contract.
NDF Fixing Date	Indicate the date on which the difference between the existing market exchange rate and the agreed upon exchange rate is calculated. This date is the settlement days (which are maintained for the settlement currency) before the maturity date of NDF Forward Contract. This field is applicable only for the NDF Forward Contract.
NDF Fixing Source	Source system for NDF fixing.

4.4 Amend Process

This topic describes the amendment process of the contract.

Users is allowed to amend the contract at any point in time. Amendment can be done by clicking the unlock button in the toolbar. On every amendment, a new version is created for the contract. Amendment of the contract will come in from the front office system also. On amendment of the contract, the Pre- Settlement manager will decide if it is a financial or non-financial amendment based upon the set of fields getting changed. If Flex cube determines it's a financial amendment, it will go as a reversal and new contract to the product processor else as an amendment to the existing contract.

- Counterparty
- Bought Currency
- Bought Amount
- Sold Currency
- Sold Amount
- Exchange Rate
- Bought/Sold Value date
- Bought/Sold Booking Date
- Bought/Sold Trade Date
- Deal Type
- Broker Code
- Buy/sell Indicator
- NDF Currency
- NDF Fixing Date
- Cover Rate

Amendment confirmation is sent as a CANC/NEWT or as an AMND itself, depending upon if it is a financial or non-financial amendment.

This topic has the following topics:

4.5 Authorization Process

This topic describes the authorization process of the deal.

From the verification queue, the user is able to authorize the deal. There is four options available for authorization.

1. Authorize the contract - Selecting this option will enable the user to authorize the deal

2. Send to repair queue – This will take the deal to repair queue

3. Send to the previous queue – This will put the deal back to the previous queue.

Auto authorization is also possible based on certain condition

4.6 Settlement Sub System

This topic describes the systematic instruction to maintain Settlement sub system.

1. On the **Foreign Exchange Pre-Settlement Contract Input** screen, click **Settlement**.

   Settlement details screen is displayed

   Figure 4-5   Settlement Details

2. On the **Settlement Details** screen, specify the fields.

3. On the **Settlement Details** screen, click **Customer Settlement**.

   Customer Settlement screen is displayed.

Figure 4-6   Customer Settlement

4.7 Pre-Settlement Events

This topic describes the Pre-Settlement Events.

The Pre-Settlement events subsystem will display the events fired for the deal. Also, it is possible to view the confirmation message that got generated as part of the event The possible events that can be fired for a deal at the pre-settlement layer is as follows:

• WAFM Affirmation of a deal

• WAMD Amendment of Contract in Workflow

• WCAN Cancellation of Contract in Workflow

• WCNW Confirmation Waiver

• WUAF Un-affirm a deal

• WUCN Un-marking of confirmation waiver

• WUNC Un-confirmation of Contract

• WBOK Booking of contract in Workflow

• WCNF Confirmation

4.8 Product Processor Events

This topic describes the product processor events.

On the **Foreign Exchange Pre-Settlement Contract Input** screen, click the **Pre-Settlement Events**, the **Treasury Workflow Events** displays the events fired for the contract created at the product processor.

4.9 Action Log

This topic describes the action log details.

This will display different actions trigger on the deal and the audit details of the same

4.10 Movement of the deal from Pre- Settlement manager to the product processor

This topic describes the deal movement from the Pre- Settlement manager, the deal is moved to STP-ed data store.

- Once all the exceptions are resolved in the Pre- Settlement manager, the deal is moved to STP-ed data store.

- Job is configured to monitor the data from STP data store. System will take the records once by one.

- Will do validation on the data

- System will send the deal to the product processor by calling the upload routine

- If there is any error, the same is updated back to the data store.

Below jobs should be used for the queue processing and STP processing and they should be started using the job browser screen TRSJOBBR

- FW_QUEUE_PROCESSING - <For queue processing>
- FW_STP_PROCESSING - <For STP processing>

> **Note:**
>
> The below users will be used for the job processing. Hence user should maintain these users manually who has access similar to SYSTEM user.

- FWQUEUEUSER

5

CLS for FX Pre-Settlements

This topic provides the overview of CLS for FX Pre-Settlements.

OBTR to support the CLS scheme for FX transactions as a:

- Third Party Participant

- The members of the CLS Bank, referred to as the 'Settlement Members', submit the deals to the CLS Bank which in turn will match the deals and settle the same by debiting/crediting their accounts in accordance with their instructions.

Whereas a third party participant, submit the deals to the CLS Bank via their Settlement members. The Pre- Settlement Manager resolves the CLS instructions for a FX deal based on the Branch, Customer, Customer Settlement Instructions, Currency, Product, CLS Cut off and CLS holiday maintenances.

Pre- Settlement Manager also generates MT 300 and MT 304 SWIFT confirmations and STP'es the contracts to Product Processor.

Product Processor updates the CLS status on each FX deal interfacing with the external system, Supports the processing involved in the settlement of CLS transactions.

This topic has the following sub-topics:

- Maintaining CLS preferences
  This topic describes the overview of CLS Preferences.

- CLS Eligibility check at the Pre- Settlement Manager
  This topic describes the overview of CLS Eligibility check at the Pre- Settlement Manager.

- Processing a CLS deal
  This topic describes the details to process a CLS deal.

- Generation of the FS Confirmation Message for CLS deals (MT304)
  This topic describes the generation of confirmation message for CLS deals.

- Sample MT304 generated message
  This topic describes the sample MT304 generated message.

5.1 Maintaining CLS preferences

This topic describes the overview of CLS Preferences.

Below are the mandatory maintenance required for enabling CLS instructions pick up and further settlement of same.

- Setting up CLS preferences for the branch.

- Allow customers to settle their deals via the CLS bank.

- Maintain currency restrictions for customers to participate in CLS trades.

- Maintain currency preferences for the branch exclusively for CLS.

- CLS bank holiday calendar maintenance.

- Identify the counterparties participating in CLS and the type of link with the CLS bank, whether direct or indirect. Specify the settlement instructions for CLS deals

Maintain CLS Preferences for the Branch

The CLS preferences for FX deals entered into a branch can be maintained at the Foreign Exchange Branch Parameter screen. User can display the 'Foreign Exchange Branch Parameter' screen by typing 'FXDBRMNT' in the field at the top right corner of the Application tool bar and clicking on the adjoining arrow button.

For more information refer to the FX User Manual, Chapter 7,Section 7.2.

Allow a Currency to Settle Inside CLS

When setting up currency details in the 'Currency Definition' screen, user can allow a currency to be CLS compliant by selecting the 'CLS Currency' option. FX deals in the CLS currency only will be eligible to be routed through the CLS bank. User can display the 'Currency Definition' screen by typing 'CYDCDEFE' in the field at the top right corner of the Application tool bar and clicking on the adjoining arrow button.

For more information refer to the FX User Manual, Chapter 7,Section 7.2.

Identify the customer as a CLS Participant and maintain currency restrictions

At the time of maintaining, the Treasury Customer Additional details user can mark the customer as a 'CLS Participant'. User can invoke the 'Treasury Customer Additional details Maintenance' screen by typing 'STDTRCIF' in the field at the top right corner of the Application tool bar and clicking on the adjoining arrow button.User can capture currency restrictions only for customers who are CLS participants. A list of allowed or disallowed currencies for CLS trading can be maintained in the 'CLS Currency Restriction' screen. Click on the 'CLS Restrictions' button in the 'Treasury Customer additional details Maintenance' screen to invoke. Only if the customer is allowed to transact in a CLS currency, the particular deal will be eligible for CLS trading. However, user have to ensure that the branch at which the customer operates is also qualified to process CLS deals i.e. the branch should also be marked as a CLS Participant.

For more information refer to the Core Entities and Services User Manual.

Maintaining CLS currency preferences for the branch

User can maintain CLS preferences exclusively for currencies that are allowed to participate in CLS trading. You can use the 'CLS Currency Details' screen available in the Application Browser for defining the CLS preferences. You can invoke the 'CLS Currency Maintenance' screen by typing 'FSDCLSCD' in the field at the top right corner of the Application tool bar and clicking on the adjoining arrow button

For more information refer to the FX User Manual, Chapter 7,Section 7.2.

Maintain the Holidays for CLS Bank

User maintain a holiday calendar for the CLS Bank through the 'CLS Holiday Calendar Maintenance' screen. You can invoke the 'CLS Holiday Calendar Maintenance' screen by typing 'FSDLCHOL' in the field at the top right corner of the Application tool bar and clicking on the adjoining arrow button.At the time of booking a CLS deal, the system will use the CLS Bank holiday calendar to check if the value date of the contract falls on a holiday. If the value date falls on a holiday, the deal will not be saved as a CLS deal. The system will process it as a normal FX transaction

For more information refer to the FX User Manual, Chapter 7,Section 7.2.

Maintain the participant type for CLS customers

After identifying a customer to be a CLS participant, you have to specify the type of relationship the customers/financial institutions have with the CLS bank. This can be done through the 'CLS Directory' available in the Application Browser. You can invoke the 'Continuous Linked Settlement Bank Directory Maintenance' screen by typing 'FSDBICDI' in the field at the top right corner of the Application tool bar and clicking on the adjoining arrow button

For more information refer to the FX User Manual, Chapter 7,Section 7.2.

Treasury Settlement Instructions Maintenance for CLS deals

The settlement preferences for a customer can be maintained at the 'Settlement Instructions Maintenance' screen. User can invoke the 'Settlement Instructions Maintenance' screen by typing ISDTRINS' in the field at the top right corner of the Application tool bar and clicking on the adjoining arrow button. The settlement instructions exclusively for CLS deals has to me maintained. For this, user has to select the module 'FS' which will indicate that the instructions are applicable to CLS deals alone.The debit and credit accounts maintained for the module 'FS' and 'CLS Currency' combination will be referred to as the 'Control Accounts' and will be debited/credited on liquidation of a CLS FX deal. Entries will be posted to the Control Accounts at the individual deal level. On receipt of pay-out/pay-in advice from the settlement member, you can pass a net entry to the Control Account and post the other leg to the Real CLS Nostro account.

For more information refer to the FX User Manual, Chapter 7,Section 7.2.

5.2 CLS Eligibility check at the Pre- Settlement Manager

This topic describes the overview of CLS Eligibility check at the Pre- Settlement Manager.

In Pre- Settlement layer, eligibility to apply CLS Instructions is decide by the below three level validations

First Level Validations

• The branch is identified as a 'CLS Participant'.

• The sold and bought currencies are identified as 'CLS currencies'.

• The CLS currency details are maintained for the Branch + Bought Currency and Branch + Sold Currency combinations.

• The customer of the contract is a CLS participant who is allowed to deal in both the bought and sold CLS currencies.

• The value date of the contract should be a working day for both the currencies as per the Currency Holiday Calendar and the CLS Bank Holiday Calendar.

The following validations is performed for CLS Settlement Instructions:

• The module is 'FS'.

• The product is a specific FX product.

• The currency is a 'CLS Currency'.

• The counterparty is a 'CLS Participant'.

If the first level check fails, the contract will not qualify to be processed as a CLS deal and will be saved as non-CLS (the 'CLS Eligible' option will remain unchecked). The system will process the deal with module as 'FX'

Second Level Check

The second level check is performed only if the first level check is successful.

The below mandatory maintenance has to be done for the second level check:

- BIC of the Counterparty has to be maintained in the BIC Code Details screen.

- Settlement Member has to be as maintained in the 'FX Branch Parameters – CLS Preferences' screen.

- BIC of the CLS Bank has to be maintained in the CLS Bank Directory (for CLS Participant Type 'CLS Bank').

Third level validations

The third level check will be performed only if the first and second levels checks are successful.

As part of this check, for trades done on the trade cut-off date, the system will verify the trade cut-off times defined for both the bought and sold currencies of the deal and consider the earlier of the two as the actual cut-off time for the deal. If the third level check is not satisfied.

5.3 Processing a CLS deal

This topic describes the details to process a CLS deal.

- A Foreign exchange deal booked in front office will flow to Pre- settlement Manager that decides on the CLS instructions to be applied or not for the FX deal.

- The CLS instruction pick up will happen only if all the CLS eligibility checks are satisfied for the Branch, Customer, Currency, Cut off, Settlement Instructions and Product combination. else, the deal will get booked with Non – CLS instructions and becomes a gross settlement.

- For a successful CLS instructions mapped deal, a MT 304 (Confirmation Message/ Advice of a Third Party deal) swift message is generated automatically from the Pre- settlement Manager.

- Upon pick of CLS instructions details for a deal, at the FX Pre- Settlement Contract Input screen under additional Info tab the CLS eligible flag will be checked and contract gets STP'ed to Product Processor.

- CLS deals will not get routed to the Unconfirmed queue. The SGEN event (Settlement Message Generation) will be suppressed for CLS eligible deals. The Payment and Receive messages, the Debit and Credit advices will also be suppressed.

- The CLS deals will not form part of the 'Netting Agreement' and hence will be excluded from the FX netting process, both auto and manual.

- The accounting entries will be posted to the Control Accounts at the individual deal level. At the save of the contract the system will check whether the Settlement Accounts are 'CLS Control Accounts' (the Pay/Receive accounts maintained for the module 'FS').

- Settlement instructions with module 'FS' is picked up selectively for the amount tags 'SETBOTAMT' (Bought Settlement Amount) and 'SETSOLDAMT' (Sold Settlement Amount).

- During amendment, if a CLS deal becomes a non-CLS deal, the system will display an error message. Amendment of CLS deals will be allowed only if the CLS Status is 'Matched' or 'Un-matched'.

- In the case of New, Amend and Reverse operations, the CLS Status will be updated as 'Un-matched'.

5.4 Generation of the FS Confirmation Message for CLS deals (MT304)

This topic describes the generation of confirmation message for CLS deals.

The MT 304 will be generated automatically for an FX deal if the following conditions are satisfied.

- The deal is CLS Eligible

- User has not maintained the SWIFT primary address for the counterparty with message type as 'FX CONFIRMN', OR

- The 'T-Copy Required' option is not selected at the branch level

If the above conditions are satisfied, MT 304 will be generated in addition to MT 300 (FX Confirmation Message). Depending upon the operation performed, whether you have captured a new deal, amended an existing deal or canceled a deal, one of the following MT304 Message Types will be generated.

- FS_FMCONF_NEW – For a new deal

- FS_FMCONF_AMND – When a deal is amended

- FS_FMCONF_CANC – On cancellation of a deal

The following table lists the fields that are different between MT300 and MT304. It also identifies the fields that are mandatory for MT304.The 'Receiver' of MT304 will be the BIC of the 'Settlement Member' defined for your branch that is a CLS participant of the 'Third Party' type. MT304 will be always sent to this Settlement Member. MT300 will always be sent to the counterparty.

Table 5-1   Swift Messages

Field	MT300	MT304	MT 304 Value
94A Codes	Optional AGNT/BILA/BROK	Mandatory ASET/AFWD	ASET
83	Optional	Mandatory	83A:<Sender BIC>
87/82	Mandatory if 94A exists	Mandatory	Same as MT300
24D	<Confirmation Info>	Field not allowed	-
88A	Optional (Broker Id)	Field not allowed	-
72 Codes	-	<Same as 24D + 88A of MT300>	BROKER/PHON/TELEX/ELEC
22C	Mandatory	Field not allowed	-
53	Optional	Mandatory as 'Delivery Agent'	Same as field 57 of Sold Side

5.5 Sample MT304 generated message

This topic describes the sample MT304 generated message.

This is the Sample MT304 generated message.

Figure 5-1   Sample MT304 generated message

```
{1:F01APACGB61AXXX1111111111}

{2:I304CLAOGB2LXPBSU1003}

{3:{108:FX8MSOG1400100RX}}

{4:

:15A:

:20:FX8FSB3140010002

:22A:NEWT

:94A:ASET

:82A:APACGB61XXX

:83A:APACGB61XXX

:87J:/ABIC/CLAOGB2LPBS

/NAME/CLAOGB2LPBS

/ADD1/BNK-ADDR-LINE1

/ADD2/BNK-ADDR-LINE2

/CITY/BNK-ADDR-LINE3

:15B:

:30T:20140101

:30V:20140101

:36:1,5

:32B:GBP1500,

:56J:/ABIC/CLSBUS33

/NAME/CLS

:57A:

:33B:USD2250,

:53A:CLAOGB2LPRI

:57J:/NOSI/UKWN

:58J:/ABIC/CLAOGB2LPBS

/NAME/CLAOGB2LPBS
```

6

Process a MM Contract

This topic provides the details to process a MM deal in the Treasury System.

- Upload of Deal Request from the Front Office
  This topic describes the upload of deal request from the front office.

- Deals in Queues
  This topic describes the deals in queues.

- Process deal using MM Contract Online Screen.
  This topic describes the systematic instruction to process deal using the MM Contract Online Screen.

- Amend Process
  This topic describes the amendment process of the contract.

- Authorization Process
  This topic describes the authorization process of the deal.

- Settlement Sub System
  This topic describes the systematic instruction to maintain Settlement sub system.

- Pre-Settlement Events
  This topic describes the Pre-Settlement Events.

- Product Processor Events
  This topic describes the product processor events.

- Action Log
  This topic describes the action log details.

- Movement of the deal from Pre- Settlement manager to the product processor
  This topic describes the deal movement from Pre- Settlement manager to STP-ed data store.

6.1 Upload of Deal Request from the Front Office

This topic describes the upload of deal request from the front office.

Front office sends the deal request in the form of XML. Web Services are in place where the treasury system receives this request and process the same.

The Following details are available during upload.

Table 6-1   Field Values

Field Name	Description
Sequence Numbers	This is a Mandatory field. Unique number generated by the system.
External Reference Number	This is a Mandatory Field This is Reference number generated from external system.
Branch Code	Branch code of the transaction

Table 6-1   (Cont.) Field Values

Field Name	Description
Action Code	Action code for the record - Values are: • **New** • **Amend** • **Cancel**
Module Code	This is a Mandatory field Value should be MM.
Status	Status of the uploaded deal
Source Code	External source code - As maintained in the system
Pre-settlement Reference	This is a Mandatory Field Unique number generated by system for the contract. The same reference number is used for further operations on the same contract. This is generated once the deal moves from book queue to other queues/ or got STP-ed
Version Number	Version number of the contract
Error Message	Error Message
Security Id	This is a Mandatory Field Indicates the Security Id of the contract
Market Code	This is a Mandatory Field Indicates the Market code of the contract
Deal Type	This is a Mandatory Field Indicates the Deal Type of the contract
Deal Quantity	This is a Mandatory Field Indicates the Deal Quantity of the contract
Price Quote	This is a Mandatory Field Indicated the Price Quote of the contract
Input Price	This is a Mandatory Field Indicates the Input Price of the contract
Quote By	This is a Mandatory Field Indicates the Quote By of the contract
Security Series	Indicates the Security Series of the contract
Special Handling Code	Indicates the Special Handling Code of the contract
Conversation ID	Indicates the Conversation ID of the contract
Trade Date	Indicates the Trade Date of the contract
Delivery Settlement Date	This is a Mandatory Field Indicates the Delivery Settlement Date of the contract
Transaction Date	This is a Mandatory Field Indicates the Transaction Date of the contract
Interest Quotation	This is a Mandatory Field Indicates the Interest Quotation of the contract
Deliver	Indicates the Deliver of the contract
Interest Date	Indicates the Interest Date of the contract

Table 6-1   (Cont.) Field Values

Field Name	Description
Receive	This is a Mandatory Field Indicates the Receive of the contract
Payment Currency	This is a Mandatory Field Indicates the Payment Currency of the contract
Security Currency	This is a Mandatory Field Indicates the Security Currency of the contract
Rate	Indicates the Rate of the contract
Remarks	Indicates the Remarks of the contract
Portfolio <From>	Indicates the Portfolio of the contract
Counterparty <From>	Indicates the Counterparty of the contract
Safe Keeping Location <From>	Indicates the Safe Keeping Location of the contract
Safe Keeping Account <From>	Indicates the Safe Keeping Account of the contract
Money Settlement Date <From>	Indicates the Money Settlement Dateof the contract
Broker <From>	Indicates the Broker of the contract
Brokerage Currency <From>	Indicates the Brokerage Currency of the contract
Brokerage Amount <From>	Indicates the Brokerage Amount of the contract
Accommodate Lodge <From>	Indicates the Accommodate Lodge of the contract
Auto Money Settlement <From>	Indicates the Auto Money Settlement of the contract
Portfolio <To>	Indicates the Portfolio of the contract
Counterparty <To>	Indicates the Counterparty of the contract

Below service name and operation code will be available:

- Function Id - CWDFOWFU
- Service Name - OBTRCWService
- Operation Code - CreateContract, QueryContract

Below conditions are checked for the mandatory validations:

- External Ref No cannot be Null
- Branch Code cannot be Null
- Module Code cannot be Null
- Action Code cannot be Null
- Security Code cannot be Null
- Market Code cannot be Null
- Spot Forward Code cannot be Null
- Deal Quantity cannot be Null

- Price Quote cannot be Null

- Input Price cannot be Null

- Unit Nom Quote cannot be Null

- Trade Date cannot be Null

- Delivery Settlement Date cannot be Null

- Transaction Date cannot be Null

- Deliver cannot be Null

- Receive cannot be Null

- Payment Currency cannot be Null

- Security Currency cannot be Null

If any of these validations fail, the system will update the status of the request as Error.

System will put the record into hold in case of below conditions are satisfied

- Previous version of the contract is in Hold

- Previous version of the contract is in Unauthorized Status in Pre-Settlements layer

- Previous version of the contract is being sent to PP

- Contract is locked by other process.

6.2 Deals in Queues

This topic describes the deals in queues.

- A job is available for processing the deals from the book queue.

- Each deal is picked and the data is validated using the defined rules.

- In case of exceptions the deal is moved to the respective queues

- It is possible that a deal can fall into multiple queues.

- Queue monitor is provided for each queue independently, using which user is able to view the exceptional deal details and repair reason.

- Summary screens is provided for each queue, using which user is able to view the deal details, which is in that particular queue.

- There is a provision to define the priority of different queues.

- The deal is visible only in the high priority queue.

Table 6-2   Queue details

Functional ID	Queue Name
MWSQUEUE	Money Market Exception Queue Monitor
MWSAMNDQ	Money Markets Amend Queue Monitor
MWSCRCKQ	Money Markets Credit Check Queue Monitor
MWSENRHQ	Money Markets Enrich Queue Monitor
MWSREPRQ	Money Markets Repair Queue Monitor
MWSSPCLQ	Money Markets Special Queue Monitor

Table 6-2   (Cont.) Queue details

Functional ID	Queue Name
MWSVRFYQ	Money Markets Verification Queue Monitor
MWSSTPPQ	Money Market Straight Through Processing Queue Monitor

This topic has the following topics:

- Exception Queue Monitor
- Book Queue
- Repair Queue
- Special Queue
- Enrichment Queue
- Amend Queue
- Verify Queue
- Credit Check Queue

6.2.1 Exception Queue Monitor

Foreign Exchange Exception Queue Monitor screen enables the user to have a consolidated view of the deals in different queues. The user is expected to select the Tenor bucket as a Value date or trade date. Based on which system will query the details and will populate the summary data.

View has three options:

- Exception - If user selects Exception system will fetch only those deals which are in any of the exception queues
- Processed - The deals which got STP-ed on the application date is displayed
- All - If selected, system will fetch the deals residing in the exception queues as well the ones STP-ed to the product processor on the application date

6.2.2 Book Queue

The Book queue is a temporary parking queue. The Book queue is having all the contracts for which contract status is Unprocessed. This is having all the new contracts, amendment of contracts and cancellation of the contract which has come from the front office system. The deals which have not yet taken for processing in the CW pre-settlement layer is available in this queue. Users will not be able to view the contacts in the book queue, as the contracts will remain in this queue for a very short period of time.

Operations Allowed

User are allowed to view the contract details from BOOK queue. Users are not allowed to do any amendment to the contract when it is in this queue.

Process

- A job is configured on the BOOK queue. These will pick up the unprocessed record from the queue and process accordingly.

- Based on the message type in the record, a decision is taken whether the record is a NEW contract, Amend of an existing contract, Cancel of an existing contract.

- BOOK Queue will process each message sequentially based on the settlement number given from the front office.

- Based on type of message basic checks is done and the deal is moved to one of the queues for user intervention and verification or STP to Product processor.

- If the contract is in the verification queue or is in the state of STP to product processor BOOK queue processing will not pick up the contract. It will wait until the contract is out of the verification queue or the STP process is complete and will process the contract.

- The STP process from the Pre- Settlement manager to the product processor is asynchronous. There is Jobs that is polling on the Pre- Settlement manager data store and whenever there is a request to product processor it will pick up the record and process. Once it is in the book queue system will generate the Pre-Settlement reference number which is a unique number at the Pre- Settlement manager. This is used for any further reference.

- For new contract Pre- Settlement manager will resolve the product which is to be used for booking the contract. This is needed for the selection of SI (Settlement Instructions) and other restrictions applied to the contract.

6.2.3 Repair Queue

A new summary screen is made which will show the deals which are marked as Repair.

When the Repair conditions are satisfied contract will be moved to Repair Queue. And if the contract is not flown to the product processor. Repair reason will be shown in the repair queue.

Once Contract is exited from all Processing queue and STPed to PP and because of Product Processor validation contract is failed, contract will be moved back to pre-settlement and put in Repair queue with repair reason

Operations allowed for user:

User is allowed to change the fields which are specified in the amended section of CW contract online. For any repaired contract a new version is created with Auth status as 'U'.All the contracts which are repaired is moved to the verification queue for authorization.

Exit Criteria

To exit out of the repair queue, a user should resolve the error on the deal which has resulted in a movement to repair queue. This are two options, either by dong an amendment from the front office or by amending the deal through contract online screen.

6.2.4 Special Queue

A new summary screen will be made to show the deals marked for special handling. The deals for which the special handling required is enabled in the customer level will be moved to this queue. Also if the special handling code is specified in the request, the deal will be moved to the special handling queue based on the condition defined.

Operations Allowed

User are allowed to change the fields which are specified in the amend section of CW contract online. On saving the contract a new version is created as un-authorized and contract is move to verification queue.

Exit Criteria

The conditions due to which the deal has been put into repair queue should be resolved through an amendment on the contract either through front office or using the online screen.

User can fetch the record from special queue and double clicking of which will open the contract screen. User can unlock the same. The check box, 'Exit Special Queue' in Queue tab should be selected before saving the deal.

6.2.5 Enrichment Queue

User are allowed to search for any contracts and enrich it. On Double clicking the Contract in the enrichment Queue the contract online screen is opened User are allowed to enter the settlement instructions in the settlement call form. Settlement details call form will show the settlement details of the contract. The sub screen, Customer settlement will fetch all the settlement instructions maintained for that customer. Pay and receive settlement details will be shown in separate tabs. Once user selects the settlement details, the details will get updated in the settlement details call form. User should select the settlement status as 'Completed'. On save, the deal will be moved out of the enrich queue.

Operations Allowed

This topic describes about operations allowed.

User is allowed to amend the contract to enrich the settlement instructions

1. For the counterparty, if the usual SI exists then the user is given the option to upload the settlement instruction.
2. For the counterparty, if there is standard SI maintained then the option is given to upload the settlement instruction.
3. Users is allowed to change the settlement instruction manually.

Exit Criteria

To exit from the enrich queue user should select the enrich status as Completed in the settlement screen for both pay and receive a leg.

6.2.6 Amend Queue

All the contracts which are lying in the amend queue is having the Auth stat as 'U'. These are normally the amendment which comes from the front end system. There is a possibility there is multiple amendments that have happened and not yet authorized. For highlighting the changes the system will check the latest version with the last approved version of the contract. Users is allowed to go through all the versions but is allowed to authorize the latest version. The versions of the contract which is in between the last approved version and the latest version is marked as amend not approved.

Operations allowed

To make the contract come out of the Amend queue, the user has to unlock the contract and click on Save. After the Save, the contract is moved to the Verification queue. Other actions like Enrich, Confirm, etc can also be completed after unlocking the contract in Amend queue.

Once the user authorizes the contract it is STP to the SD product processor. Deals can be left in the amend queue overnight.

6.2.7 Verify Queue

A new summary screen is made to show contracts waiting for verified. These contracts picked up based on the authorization status as 'U' and verification queue flag that is ticked.

This topic has the following topic:

- Operations Allowed
- Operations Allowed

6.2.7.1 Operations Allowed

- User is allowed to authorize the contract, which in turn will STP the contract to SD product processor.
- User is allowed to send the contract back to the original queue from where the contract has come.
- User has another option by which he will be allowed to send it to repair queue.
- User needs to update the comments in the reject reason if the contract is send back to the original or repair Queue. No new version is created for any of these operations.
- Verifier is prompted to review all screens that require verification.
- Verification process is explained in detail in CW Contract online section.

6.2.8 Credit Check Queue

This queue shows the contracts which are marked for the credit check process. The deal is sent to this queue if credit check required parameter is checked for the customer.

- Operations Allowed

6.3 Process deal using MM Contract Online Screen.

This topic describes the systematic instruction to process deal using the MM Contract Online Screen.

1. On the Home page, specify **MWDTRONL** in the text box, and click next arrow.

   Money Market Pre-Settlement Contract Online screen is displayed.

Figure 6-1   Money Market Pre-Settlement Contract Online

2. On the **Money Market Pre-Settlement Contract Online** screen, specify the fields.

   Following operations are allowed in this Contract Online

   a. Amendment of the Contract

   b. Non-Financial Amendment only

   a. Authorization of the Contract

Table 6-3   Money Market Pre- Settlement Contract Online - Field Description

Field	Description
Product Code	Indicates the product code of the deal
Product Description	Indicates the product description of the selected product

Table 6-3   (Cont.) Money Market Pre- Settlement Contract Online - Field Description

Field	Description
Pre-settlement Reference	Indicates the Unique reference number for the deal at the Pre-Settlement layer
Action Type	Indicates the Action type of the latest version. The various actions can be New, Modify or Cancel
Contract reference	Indicates the Contract reference of the deal created in product processor
Deal Source	Indicates source system from which the deal is originated
Related Reference	Indicates related reference of the contract
Conversation ID	Indicates the Conversation ID from.
External Reference	Indicates the Reference sent from front office. This remains unique for every deal.
Front Office Book Time	Indicates Booking time of the contract in the front office
Counterparty	Indicates the Counterparty of the deal
Short Name	Indicates the Short Name of the counter party
Trade Date	Indicates the Trade Date of the Deal
Book Date	Indicates the Booking date of the deal.
Exchange Rate	Indicates the Exchange rate of the contract
Deal Type	Indicates the Type of deal, whether Buy of Sell deal
Trade Date	Trade date of the deal
Book Date	Booking date of the deal
Value Date	Value date of the deal
Maturity Date	Maturity date of the deal
Special Handling Code	Special handling code of the deal. If the value is given as 'HVP' or Y, the deal will be put into special handling queue
Conversation ID	Indicates the Conversation ID of the deal
Product Processor Status	Indicates the status of the contract in product processor
Message Status	Indicates the status of the message generation
Instruction Category	Instruction category as defaulted from the settlement instruction maintenance.
Instruction Type	Instruction type as defaulted from settlement instruction maintenance.
Account Branch	Indicates branch of the settlement account.
Account	Indicates Settlement Account
Instruction Category	Instruction category as defaulted from the settlement instruction maintenance
Account Branch	Branch of the settlement account
Account	Settlement Account
Remarks	Indicates Remarks of the Deal
Instruction Category	Instruction category as defaulted from the settlement instruction maintenance.
Account Branch	Branch of the settlement account

Table 6-3   (Cont.) Money Market Pre- Settlement Contract Online - Field Description

Field	Description
Account	Settlement Account
Interest Period Basis	Interest basis of the deal booked
Interest Rate	Interest Rate of the deal booked
Rate Code	Rate code in case deal is booked with Floating rate
Spread	Spread in case deal is booked with Floating rate
Credit Approval Required	Indicates the credit check is required for the deal or not
Credit Approval Remarks	Indicates Remarks on Credit Approval.
Internal Remarks	Internal Remarks for the deal
Reject Reason	Reason for reject of the contract
Narrative Dealer	Narrative from dealer from front office

3. On the **Money Market Pre- Settlement Contract Online** screen, click **Settlements**

   Settlement screen is displayed.

Figure 6-2   Settlement Screen

4. On the **Settlement** screen, specify the fields.

    For more information on fields, refer to the below table.

Table 6-4   Settlements - Field Description

Field	Description
Our Receive Account	Indicates Our Receive account
Receive Party	Indicates Receive Party
Intermediary Party	Indicates Intermediary Party
Their Receive Account	Indicates their Receive Party
Beneficiary Account	Indicates Beneficiary Account
Receive Party Code	Indicates Receiver Party Code
Intermediary Party Code	Indicates Intermediary Party Code
Beneficiary Details	Indicates beneficiary Code
Beneficiary Name 1	Indicates Beneficiary Name 1

Table 6-4   (Cont.) Settlements - Field Description

Field	Description
Beneficiary Name 2	Indicates Beneficiary Name 2
Ultimate Beneficiary	Indicates Ultimate Beneficiary
Sender To Receiver Information	Indicates Sender to Receiver information
Payment Details	Indicate Payment Details
Receive Differential	Indicates Receive Differential
Clearing Network	Indicates Clearing network
Transfer Type	Indicates Transfer Type
Pay Funding Reference	Indicates Pay Funding Reference
Receive Funding Reference	Indicates Receive Funding reference

5. On the **Money Market Pre-Settlement Contract** screen, click **Queue**.

Queue screen is displayed.

Figure 6-3   Queue screen

6. On Queue screen, specify the fields.

For more information on fields, refer to the below table.

Table 6-5   Queue - Field Description

Field	Description
Repair	Indicates whether the deal is in repair queue
Enrichment	Indicates whether the deal is in enrichment queue
Un confirm	Indicates whether the deal is in unconfirmed queue
Verification	Indicates whether the deal is in verification queue
Amend	Indicates whether the deal is in amend queue
Special	Indicates whether the deal is in special queue
Credit Check	Indicates whether the deal is in credit check queue
Repair Queue Reason	Reason for the deal for falling into repair queue

Table 6-5   (Cont.) Queue - Field Description

Field	Description
Enrichment Queue Reason	Reason for the deal for falling into enrich queue
Unconfirm Queue Reason	Reason for the deal for falling into unconfirmed queue
Verify Queue Reason	Reason for the deal for falling into verify queue
Amend Queue Reason	Reason for the deal for falling into amend queue
Special Queue Reason	Reason for the deal for falling into special handling queue
Credit Queue Reason	Reason for the deal for falling into credit check queue
Exit Queues	Indicates Exit Queues
Exit Repair Queue	To indicate whether to exit from the repair queue
Exit Amend Queue	To indicate whether to exit from the amend queue
Exit Special Queue	To indicate whether to exit from the Special queue
Exit Credit Check Queue	Indicates to exit credit check queue.

7. On the **Money Markets Pre-Settlement Contract** Screen, click **Additional Info** tab.

Additional screen is displayed.

Figure 6-4   Additional screen

8. On the **Additional** tab, specify the fields.

Table 6-6   Additional - Field Description

Field	Description
Suppress Confirmation	Indicates the Suppress Confirmation details.
Suppress Receive Notice	Indicator to suppress the receive notice
Settlement message Sent	Indicate Whether settlement message is sent.
Third Party Payment	Indicate the Third Party Payment details
Suppress Payment Message	Indicator to suppress the payment message
Credit Approval Required	Select the check box to approve the required credit.
Credit Approval Remarks	Indicates the credit approval remarks.
Spot Price	Indicates the Spot price of the contract
Settlement Amount	Indicates the Settlement Amount of the contract.
Accrued Interest	Indicates the Accrued Interest of the contract
Rate	Indicates the Rate of the contract
Yield	Indicates the yield of the contract
Dealer	Indicates the dealer details of the contract
Payment Currency	Indicates the payment currency details of the contract
Security Currency	Indicates the Security Currency details of the contract
Withholding Tax	Indicates the Withholding tax details of the contract
Conversation ID	Provides the Conversation ID of the contract
Internal Remarks	Provides internal remark if any
Reject Reason	Provides the Reject Remarks if any
Special Handling Code	Provides the special handling code details.
Security Series	Provides the Security series of a contract.
Pay Cutoff	Indicates Pay cut off time calculated for the deal. This is derived by taking the cut off details maintained for the currency
Receive Cutoff	Receive cut off time calculated for the deal. This is derived by taking the cut off details maintained for the currency

6.4 Amend Process

This topic describes the amendment process of the contract.

Users is allowed to amend the contract at any point in time. Amendment can be done by clicking the unlock button in the toolbar. On every amendment, a new version is created for the contract. Amendment of the contract will come in from the front office system also. On amendment of the contract, the Pre- Settlement manager will decide if it is a financial or non-financial amendment based upon the set of fields getting changed. If Flex cube determines it's a financial amendment, it will go as a reversal and new contract to the product processor else as an amendment to the existing contract.

- Counterparty
- Bought Currency

- Bought Amount

- Sold Currency

- Sold Amount

- Exchange Rate

- Bought/Sold Value date

- Bought/Sold Booking Date

- Bought/Sold Trade Date

- Deal Type

- Broker Code

- Buy/sell Indicator

- NDF Currency

- NDF Fixing Date

- Cover Rate

Amendment confirmation is sent as a CANC/NEWT or as an AMND itself, depending upon if it is a financial or non-financial amendment.

This topic has the following topics:

6.5 Authorization Process

This topic describes the authorization process of the deal.

From the verification queue, the user is able to authorize the deal. There is four options available for authorization.

1. Authorize the contract - Selecting this option will enable the user to authorize the deal

2. Send to repair queue – This will take the deal to repair queue

3. Send to the previous queue – This will put the deal back to the previous queue.

Auto authorization is also possible based on certain condition

6.6 Settlement Sub System

This topic describes the systematic instruction to maintain Settlement sub system.

1. On the **Money Market Pre-Settlement Contract Input** screen, click **Settlement**.

   Settlement details screen is displayed

Figure 6-5   Settlement Details

2. On the **Settlement Details** screen, specify the fields.

3. On the **Settlement Details** screen, click **Customer Settlement**.

   Customer Settlement screen is displayed.

Figure 6-6   Customer Settlement

6.7 Pre-Settlement Events

This topic describes the Pre-Settlement Events.

The Pre-Settlement events subsystem will display the events fired for the deal. Also, it is possible to view the confirmation message that got generated as part of the event The possible events that can be fired for a deal at the pre-settlement layer is as follows:

• WAFM Affirmation of a deal

- WAMD Amendment of Contract in Workflow

- WCAN Cancellation of Contract in Workflow

- WCNW Confirmation Waiver

- WUAF Un-affirm a deal

- WUCN Un-marking of confirmation waiver

- WUNC Un-confirmation of Contract

- WBOK Booking of contract in Workflow

- WCNF Confirmation

6.8 Product Processor Events

This topic describes the product processor events.

On the **Foreign Exchange Pre-Settlement Contract Input** screen, click the **Pre-Settlement Events**, the **Treasury Workflow Events** displays the events fired for the contract created at the product processor.

6.9 Action Log

This topic describes the action log details.

This will display different actions trigger on the deal and the audit details of the same

6.10 Movement of the deal from Pre- Settlement manager to the product processor

This topic describes the deal movement from Pre- Settlement manager to STP-ed data store.

- Once all the exceptions are resolved in the Pre- Settlement manager, the deal is moved to STP-ed data store.
- Job is configured to monitor the data from STP data store. System will take the records once by one.
- Will do validation on the data
- System will send the deal to the product processor by calling the upload routine
- If there is any error, the same is updated back to the data store.

Below jobs should be used for the queue processing and STP processing and they should be started using the job browser screen TRSJOBBR

- MW_QUEUE_PROCESSING - <For queue processing>
- MW_STP_PROCESSING - <For STP processing>

> **Note:**
>
> The below users will be used for the job processing. Hence user should maintain these users manually who has access similar to SYSTEM user.

- MWQUEUEUSER

7

Process a CW Contract

This topic provides the details to process a CW deal in a Treasury System.

This topic has the following sub-topics:

- Upload of Deal Request from the Front Office
  This topic describes the upload of deal request from the front office.

- Deals in Queues
  This topic describes the deals in queues.

- Process deal using CW Contract Online Screen
  This topic describes the deal processing using CW contract online,

- Amend Process
  This topic describes the amendment process of the contract.

- Authorization Process
  This topic describes the authorization process of the deal.

- Settlement Sub System
  This topic describes the settlement sub system.

- Settlement Sub System
  This topic describes the systematic instruction to maintain Settlement sub system.

- Pre-Settlement Events
  This topic describes the Pre-Settlement Events.

- CW Outgoing Confirmations
  This topic describes the CW outgoing confirmations.

- Product Processor Events
  This topic describes the product processor events.

- Action Log
  This topic describes the action log details.

- Movement of the deal from Pre- Settlement manager to the product processor
  This topic describes the deal movement from Pre- Settlement manager to STP-ed data store.

7.1 Upload of Deal Request from the Front Office

This topic describes the upload of deal request from the front office.

Front office sends the deal request in the form of XML. Web Services are in place where the treasury system receives this request and process the same.

The Following details are available during upload.

Table 7-1   Field Values

Field Name	Description
Sequence Numbers	This is a Mandatory field. Unique number generated by the system.
External Reference Number	This is a Mandatory Field This is Reference number generated from external system.
Branch Code	Branch code of the transaction
Action Code	Action code for the record - Values are: • **New** • **Amend** • **Cancel**
Module Code	This is a Mandatory field Value should be SD
Status	Status of the uploaded deal
Source Code	External source code - As maintained in the system
Pre-settlement Reference	This is a Mandatory Field Unique number generated by system for the contract. The same reference number is used for further operations on the same contract. This is generated once the deal moves from book queue to other queues/ or got STP-ed
Version Number	Version number of the contract
Error Message	Error Message
Security Id	This is a Mandatory Field Indicates the Security Id of the contract
Market Code	This is a Mandatory Field Indicates the Market code of the contract
Deal Type	This is a Mandatory Field Indicates the Deal Type of the contract
Deal Quantity	This is a Mandatory Field Indicates the Deal Quantity of the contract
Price Quote	This is a Mandatory Field Indicated the Price Quote of the contract
Input Price	This is a Mandatory Field Indicates the Input Price of the contract
Quote By	This is a Mandatory Field Indicates the Quote By of the contract
Security Series	Indicates the Security Series of the contract
Special Handling Code	Indicates the Special Handling Code of the contract
Conversation ID	Indicates the Conversation ID of the contract
Trade Date	Indicates the Trade Date of the contract
Delivery Settlement Date	This is a Mandatory Field Indicates the Delivery Settlement Date of the contract

Table 7-1   (Cont.) Field Values

Field Name	Description
Transaction Date	This is a Mandatory Field Indicates the Transaction Date of the contract
Interest Quotation	This is a Mandatory Field Indicates the Interest Quotation of the contract
Deliver	Indicates the Deliver of the contract
Interest Date	Indicates the Interest Date of the contract
Receive	This is a Mandatory Field Indicates the Receive of the contract
Payment Currency	This is a Mandatory Field Indicates the Payment Currency of the contract
Security Currency	This is a Mandatory Field Indicates the Security Currency of the contract
Rate	Indicates the Rate of the contract
Remarks	Indicates the Remarks of the contract
Portfolio <From>	Indicates the Portfolio of the contract
Counterparty <From>	Indicates the Counterparty of the contract
Safe Keeping Location <From>	Indicates the Safe Keeping Location of the contract
Safe Keeping Account <From>	Indicates the Safe Keeping Account of the contract
Money Settlement Date <From>	Indicates the Money Settlement Dateof the contract
Broker <From>	Indicates the Broker of the contract
Brokerage Currency <From>	Indicates the Brokerage Currency of the contract
Brokerage Amount <From>	Indicates the Brokerage Amount of the contract
Accommodate Lodge <From>	Indicates the Accommodate Lodge of the contract
Auto Money Settlement <From>	Indicates the Auto Money Settlement of the contract
Portfolio <To>	Indicates the Portfolio of the contract
Counterparty <To>	Indicates the Counterparty of the contract

Below service name and operation code will be available:

- Function Id - CWDFOWFU
- Service Name - OBTRCWService
- Operation Code - CreateContract, QueryContract

Below conditions are checked for the mandatory validations:

- External Ref No cannot be Null
- Branch Code cannot be Null

- Module Code cannot be Null

- Action Code cannot be Null

- Security Code cannot be Null

- Market Code cannot be Null

- Spot Forward Code cannot be Null

- Deal Quantity cannot be Null

- Price Quote cannot be Null

- Input Price cannot be Null

- Unit Nom Quote cannot be Null

- Trade Date cannot be Null

- Delivery Settlement Date cannot be Null

- Transaction Date cannot be Null

- Deliver cannot be Null

- Receive cannot be Null

- Payment Currency cannot be Null

- Security Currency cannot be Null

If any of these validations fail, the system will update the status of the request as Error.

System will put the record into hold in case of below conditions are satisfied

- Previous version of the contract is in Hold

- Previous version of the contract is in Unauthorized Status in Pre-Settlements layer

- Previous version of the contract is being sent to PP

- Contract is locked by other process.

7.2 Deals in Queues

This topic describes the deals in queues.

- A job is available for processing the deals from the book queue.

- Each deal is picked and the data is validated using the defined rules.

- In case of exceptions the deal is moved to the respective queues

- It is possible that a deal can fall into multiple queues.

- Queue monitor is provided for each queue independently, using which user is able to view the exceptional deal details and repair reason.

- Summary screens is provided for each queue, using which user is able to view the deal details, which is in that particular queue.

- There is a provision to define the priority of different queues.

- The deal is visible only in the high priority queue.

Table 7-2   Queue details

Functional ID	Queue Name
CWSQUEUE	Exception Queue Monitor
CWSAMNDQ	Capital Markets Amend Queue Monitor
CWSCRCKQ	Capital Markets Credit Check Queue Monitor
CWSENRHQ	Capital Markets Enrich Queue Monitor
CWSREPRQ	Capital Markets Repair Queue Monitor
CWSSPCLQ	Capital Markets Special Queue Monitor
CWSVRFYQ	Capital Markets Verification Queue Monitor
CWSSTPPQ	Capital Market Straight Through Processing Queue Monitor

- Exception Queue Monitor
- Book Queue
- Repair Queue
- Special Queue
- Enrichment Queue
- Amend Queue
- Verify Queue
- Credit Check Queue

7.2.1 Exception Queue Monitor

Exception Queue Monitor screen enables the user to have a consolidated view of the deals in different queues. User is expected to select the Tenor bucket as MSTL date or trade date. Based on which system will query the details and will populate the summary data.

User can select a specific queue as well.

The field, View have options, Exception, Processed and All. If user selects Exception system will fetch only those deals, which are in any of the exception queues. If selected as Processed, then the deals which got STP-ed on the application date will be displayed. On selection of the option, 'All' system will fetch details of the deals in exception queues and also the ones STP-ed to the product processor on the application date.

Near cut off time field will display the number of deals which are nearing the cut off. Cut off time will be fetched from the treasury branch parameter maintenance.

Figure 7-1   Exception Queue Monitor

7.2.2 Book Queue

The Book queue is a temporary parking queue. The Book queue is having all the contracts for which contract status is Unprocessed. This is having all the new contracts, amendment of contracts and cancellation of the contract which has come from the front office system. The deals which have not yet taken for processing in the CW pre-settlement layer is available in this queue. Users will not be able to view the contacts in the book queue, as the contracts will remain in this queue for a very short period of time.

Operations Allowed

User are allowed to view the contract details from BOOK queue. Users are not allowed to do any amendment to the contract when it is in this queue.

Process

- A job is configured on the BOOK queue. These will pick up the unprocessed record from the queue and process accordingly.

- Based on the message type in the record, a decision is taken whether the record is a NEW contract, Amend of an existing contract, Cancel of an existing contract.

- BOOK Queue will process each message sequentially based on the settlement number given from the front office.

- Based on type of message basic checks is done and the deal is moved to one of the queues for user intervention and verification or STP to Product processor.

- If the contract is in the verification queue or is in the state of STP to product processor BOOK queue processing will not pick up the contract. It will wait until the contract is out of the verification queue or the STP process is complete and will process the contract.

- The STP process from the Pre- Settlement manager to the product processor is asynchronous. There is Jobs that is polling on the Pre- Settlement manager data store and whenever there is a request to product processor it will pick up the record and process. Once it is in the book queue system will generate the Pre-Settlement reference number which is a unique number at the Pre- Settlement manager. This is used for any further reference.

- For new contract Pre- Settlement manager will resolve the product which is to be used for booking the contract. This is needed for the selection of SI (Settlement Instructions) and other restrictions applied to the contract.

7.2.3 Repair Queue

A new summary screen is made which will show the deals which are marked as Repair.

When the Repair conditions are satisfied contract will be moved to Repair Queue. And if the contract is not flown to the product processor. Repair reason will be shown in the repair queue.

Once Contract is exited from all Processing queue and STPed to PP and because of Product Processor validation contract is failed, contract will be moved back to pre-settlement and put in Repair queue with repair reason

Operations allowed for user:

User is allowed to change the fields which are specified in the amended section of CW contract online. For any repaired contract a new version is created with Auth status as 'U'.All the contracts which are repaired is moved to the verification queue for authorization.

Exit Criteria

To exit out of the repair queue, a user should resolve the error on the deal which has resulted in a movement to repair queue. This are two options, either by dong an amendment from the front office or by amending the deal through contract online screen.

7.2.4 Special Queue

A new summary screen will be made to show the deals marked for special handling. The deals for which the special handling required is enabled in the customer level will be moved to this queue. Also if the special handling code is specified in the request, the deal will be moved to the special handling queue based on the condition defined.

Operations Allowed

User are allowed to change the fields which are specified in the amend section of CW contract online. On saving the contract a new version is created as un-authorized and contract is move to verification queue.

Exit Criteria

The conditions due to which the deal has been put into repair queue should be resolved through an amendment on the contract either through front office or using the online screen.

User can fetch the record from special queue and double clicking of which will open the contract screen. User can unlock the same. The check box, 'Exit Special Queue' in Queue tab should be selected before saving the deal.

7.2.5 Enrichment Queue

User are allowed to search for any contracts and enrich it. On Double clicking the Contract in the enrichment Queue the contract online screen is opened User are allowed to enter the settlement instructions in the settlement call form. Settlement details call form will show the settlement details of the contract. The sub screen, Customer settlement will fetch all the settlement instructions maintained for that customer. Pay and receive settlement details will be shown in separate tabs. Once user selects the settlement details, the details will get updated in

the settlement details call form. User should select the settlement status as 'Completed'. On save, the deal will be moved out of the enrich queue.

Operations Allowed

This topic describes about operations allowed.

User is allowed to amend the contract to enrich the settlement instructions

1. For the counterparty, if the usual SI exists then the user is given the option to upload the settlement instruction.

2. For the counterparty, if there is standard SI maintained then the option is given to upload the settlement instruction.

3. Users is allowed to change the settlement instruction manually.

Exit Criteria

To exit from the enrich queue user should select the enrich status as Completed in the settlement screen for both pay and receive a leg.

7.2.6 Amend Queue

All the contracts which are lying in the amend queue is having the Auth stat as 'U'. These are normally the amendment which comes from the front end system. There is a possibility there is multiple amendments that have happened and not yet authorized. For highlighting the changes the system will check the latest version with the last approved version of the contract. Users is allowed to go through all the versions but is allowed to authorize the latest version. The versions of the contract which is in between the last approved version and the latest version is marked as amend not approved.

Operations allowed

To make the contract come out of the Amend queue, the user has to unlock the contract and click on Save. After the Save, the contract is moved to the Verification queue. Other actions like Enrich, Confirm, etc can also be completed after unlocking the contract in Amend queue.

Once the user authorizes the contract it is STP to the SD product processor. Deals can be left in the amend queue overnight.

7.2.7 Verify Queue

A new summary screen is made to show contracts waiting for verified. These contracts picked up based on the authorization status as 'U' and verification queue flag that is ticked.

This topic has the following topic:

- Operations Allowed
- Operations Allowed

7.2.7.1 Operations Allowed

- User is allowed to authorize the contract, which in turn will STP the contract to SD product processor.
- User is allowed to send the contract back to the original queue from where the contract has come.

- User has another option by which he will be allowed to send it to repair queue.

- User needs to update the comments in the reject reason if the contract is send back to the original or repair Queue. No new version is created for any of these operations.

- Verifier is prompted to review all screens that require verification.

- Verification process is explained in detail in CW Contract online section.

7.2.8 Credit Check Queue

This queue shows the contracts which are marked for the credit check process. The deal is sent to this queue if credit check required parameter is checked for the customer.

- Operations Allowed

7.2.8.1 Operations Allowed

User is allowed to mark the contract as credit check approved.

Unauthorized contracts is not allowed to do the credit check processing. Once the credit approval is done, the contract will be marked for verification and on verification the contract will be send to SD product processor. Credit check process is explained in detail the section Contract Online.

7.3 Process deal using CW Contract Online Screen

This topic describes the deal processing using CW contract online,

1. On the Home page, specify **CWDTRONL** in the text box, and click next arrow.

   Capital Market Pre-Settlement Contract Online screen is displayed.

Figure 7-2   Capital Market Pre-Settlement Contract Online

2. On the **Capital Markets Pre-Settlement Contract Online** screen, specify the fields.

    Following operations are allowed in this Contract Online

    a. Amendment of the Contract

    b. Non-Financial Amendment only

    a. Authorization of the Contract

Table 7-3   Capital Markets Pre- Settlement Contract Online - Field Description

Field	Description
Product Code	Indicates the product code of the deal.
Product Description	Indicates the product description of the selected product.
Pre-settlement Reference number	Indicates the Unique reference number for the deal at the pre-settlement layer.

Table 7-3 (Cont.) Capital Markets Pre- Settlement Contract Online - Field Description

Field	Description
Action Type	Indicates the Action type of the latest version. The various actions can be New, Modify or Cancel.
Version Number	Indicates the Version Number of the deal created in product processor.
Deal Input time	This field captures the deal execution time at the time of deal booking received from front office. Format: YYYY-MM-DD HH:MM:SS:SSS (Default). Here SSS is milliseconds. **✎ Note:** The above format can be changed in the user setting option based on requirement. System throws an error when you give the wrong date or time format on modification.
Contract Reference	Indicates the Contract Reference of the deal created in product processor.
Deal Source	Indicates the Reference sent from front office. This remains unique for every deal.
External Reference	Indicates source system from which the deal is originated.
Counterparty	Indicates the Counterparty of the deal.
Security Id	Indicates the Security Id of the contract.
Market Code	Indicates the Market code of the contract.
Quote By	Indicates the Quote of the contract.
Price Quote	Indicates the Price of the contract.
Deal Quantity	Indicates the Deal quantity of the contract.
Interest Quotation	Indicates the Interest Quotation of the contract.
Deal Type	Indicates the Deal type of the contract.
Deliver Input Price	Indicates the deliver input price of the contract.
Interest Date	Indicates the interest date of the contract.
Receive	Select the receive option to receive the details of the contract
Delivery Settlement Date	Indicates the Delivery settlement date of the contract
Trade Date	Indicates the trade date of the contract
Transaction Date	Indicates the transaction date of the contract
Portfolio	Indicates the portfolio of the contract
Brokerage Currency	Indicates the brokerage currency of the contract
Counterparty	Indicates the counterpart details of the contract
Safe Keeping Account (From)	Provide the Safe Keeping Account (From) information
Safe Keeping Account (To)	Provide the Safe Keeping Account (To) information

Table 7-3   (Cont.) Capital Markets Pre- Settlement Contract Online - Field Description

Field	Description
Safe Keeping Location (From)	Provide the Safe Keeping Location (From) details
Safe Keeping Location (To)	Provide the Safe Keeping Location (to) details
Money Settlement Date (From)	Provide the Money Settlement Location (from) details
Money Settlement Date (To)	Provide the Money Settlement Location (to) details
Brokerage Amount (From)	Provide the Brokerage Amount (From) details.
Brokerage Amount (To)	Provide the Brokerage Amount (to) details
Broker (From)	Provide the Brokerage (from) details
Broker (To)	Provide the Brokerage (to) details

3. On the **Capital Market Pre - Settlement Contract Online** screen, click **Settlements.**

Settlement screen is displayed.

Figure 7-3   Settlement Screen

4. On settlement screen, specify the fields.

   For more information on fields, refer to the below table.

Table 7-4   Settlements - Field Description

Field	Description
Account	Indicates the buying side account detail
Account Branch	Indicates the buying side account branch details
Instruction Status	Indicates the buy side instruction status details
Instruction type	Indicates the buy side instruction type details
Instruction Category	Indicates the buy side instruction Category details

Table 7-4   (Cont.) Settlements - Field Description

Field	Description
Account	Indicates the Selling side account detail
Account Branch	Indicates the Selling side account branch details
Instruction Status	Indicates the Selling side instruction status details
Instruction type	Indicates the Selling side instruction type details
Instruction Category	Indicates the Selling side instruction Category details
Details of Payment 1	Provide the details of the payment 1
Details of Payment 2	Provide the details of the payment 2
Details of Payment 3	Provide the details of the payment 3
Details of Payment 4	Provide the details of the payment 4
Information 1	Provide the information 1 details
Information 2	Provide the information 2 details
Information 3	Provide the information 3 details
Information 4	Provide the information 4 details
Information 5	Provide the information 5 details
Information 6	Provide the information 6 details
Receiver	Mention the receiver details
Account With Instruction 1	Provide the account with instruction 1 details
Account With Instruction 2	Provide the account with instruction 2 details
Intermediary 1	Provide the Intermediary 1 details
Intermediary 2	Provide the Intermediary 2 details
Ult Beneficiary1	Provide the Ult beneficiary 1 details
Ult Beneficiary2	Provide the Ult beneficiary 2 details
Beneficiary Institution1	Provide the Beneficiary Institution 1 details
Beneficiary Institution2	Provide the Beneficiary Institution 2 details

5. On the **Capital Market Pre-Settlement Contract** Screen, click **Queue**.

The **Queue** screen is displayed.

Figure 7-4   Queue screen

6. On the **Queue** screen, specify the fields.

For more information on fields, refer to the below table.

Table 7-5   Queue - Field Description

Field	Description
Special	Indicates whether the deal is in special queue
Special Queue Reason	Reason for the deal for falling into special handling queue
Credit Check	Indicates whether the deal is in credit check queue
Credit Queue Reason	Reason for the deal for falling into credit check queue
Amend	Indicates whether the deal is in amend queue
Amend Queue Reason	Reason for the deal for falling into amend queue
Enrichment	Indicates whether the deal is in enrichment queue
Enrichment Queue Reason	Reason for the deal for falling into enrich queue

Table 7-5   (Cont.) Queue - Field Description

Field	Description
Repair	Indicates whether the deal is in repair queue
Repair Queue Reason	Reason for the deal for falling into repair queue
Verification	Indicates whether the deal is in verification queue
Verify Queue Reason	Reason for the deal for falling into verify queue
Exit Amend Queue	To indicate whether to exit from the amend queue
Exit Repair Queue	To indicate whether to exit from the repair queue
Exit Special Queue	To indicate whether to exit from the Special queue
Exit Credit Check Queue	To indicate whether to exit from the Credit Check queue

7. On the **Capital Markets Pre-Settlement Contract** screen, click **Additional Info** tab.

   Additional screen is displayed.

Figure 7-5   Additional screen

8. On Additional tab, specify the fields.

Table 7-6   Additional - Field Description

Field	Description
Suppress Confirmation	Indicates the Suppress Confirmation details.
Suppress Receive Notice	Indicator to suppress the receive notice
Settlement message Sent	Indicate Whether settlement message is sent.
Third Party Payment	Indicate the Third Party Payment details
Suppress Payment Message	Indicator to suppress the payment message
Credit Approval Required	Select the check box to approve the required credit.
Credit Approval Remarks	Indicates the credit approval remarks.
Spot Price	Indicates the Spot price of the contract

Table 7-6   (Cont.) Additional - Field Description

Field	Description
Settlement Amount	Indicates the Settlement Amount of the contract.
Accrued Interest	Indicates the Accrued Interest of the contract
Rate	Indicates the Rate of the contract
Yield	Indicates the yield of the contract
Dealer	Indicates the dealer details of the contract
Payment Currency	Indicates the payment currency details of the contract
Security Currency	Indicates the Security Currency details of the contract
Withholding Tax	Indicates the Withholding tax details of the contract
Conversation ID	Provides the Conversation ID of the contract
Internal Remarks	Provides internal remark if any
Reject Reason	Provides the Reject Remarks if any
Special Handling Code	Provides the special handling code details.
Security Series	Provides the Security series of a contract.
Pay Cutoff	Indicates Pay cut off time calculated for the deal. This is derived by taking the cut off details maintained for the currency
Receive Cutoff	Receive cut off time calculated for the deal. This is derived by taking the cut off details maintained for the currency

7.4 Amend Process

This topic describes the amendment process of the contract.

Users is allowed to amend the contract at any point in time. Amendment can be done by clicking the unlock button in the toolbar. On every amendment, a new version is created for the contract. Amendment of the contract will come in from the front office system also. On amendment of the contract, the Pre- Settlement manager will decide if it is a financial or non-financial amendment based upon the set of fields getting changed. If Flex cube determines it's a financial amendment, it will go as a reversal and new contract to the product processor else as an amendment to the existing contract.

* Counterparty
* Bought Currency
* Bought Amount
* Sold Currency
* Sold Amount
* Exchange Rate
* Bought/Sold Value date
* Bought/Sold Booking Date
* Bought/Sold Trade Date
* Deal Type
* Broker Code
* Buy/sell Indicator

- NDF Currency

- NDF Fixing Date

- Cover Rate

Amendment confirmation is sent as a CANC/NEWT or as an AMND itself, depending upon if it is a financial or non-financial amendment.

This topic has the following topics:

7.5 Authorization Process

This topic describes the authorization process of the deal.

From the verification queue, the user is able to authorize the deal. There is four options available for authorization.

1. Authorize the contract - Selecting this option will enable the user to authorize the deal

2. Send to repair queue – This will take the deal to repair queue

3. Send to the previous queue – This will put the deal back to the previous queue.

Auto authorization is also possible based on certain condition

7.6 Settlement Sub System

This topic describes the settlement sub system.

The settlement screen can be launched by clicking Settlement on the contract online. This will show the settlement details defaulted for the deal. Users is allowed to change the same. The option is given to upload the settlement instructions.

Users can click Settlement in the settlement screen which will show all the instructions maintained for the customer and the user is allowed to select the instruction which he needs to upload. In the case of enriching the deal during upload, the settlement instruction is based on the effective date of the instruction maintained. Instruction which is to be applied for the contract should have Value Date/trade date/ effective date

7.7 Settlement Sub System

This topic describes the systematic instruction to maintain Settlement sub system.

1. On the **Capital Market Pre-Settlement Contract Input** screen, click **Settlement**.

    Settlement details screen is displayed

Figure 7-6   Settlement Details

2. On the **Settlement Details** screen, specify the fields.

3. On the **Settlement Details** screen, click **Customer Settlement**.

   Customer Settlement screen is displayed.

Figure 7-7   Customer Settlement

7.8 Pre-Settlement Events

This topic describes the Pre-Settlement Events.

The Pre-Settlement events subsystem will display the events fired for the deal. Also, it is possible to view the confirmation message that got generated as part of the event The possible events that can be fired for a deal at the pre-settlement layer is as follows:

- WBOK Booking of contract in Pre-Settlement

- WAMD Amendment of Contract in Pre-Settlement

- WCAN Cancellation of Contract in Pre-Settlement

7.9 CW Outgoing Confirmations

This topic describes the CW outgoing confirmations.

Pre- settlement manager supports auto generation of outgoing SWIFT messages once the security deal is ready for STP. Below are the message types generated as part of WBOK event:

- MT 518- Market-Side Securities Trade Confirmation

- MT 540- Receive Free

- MT 541- Received against payment

- MT 542- Deliver Free

- MT 543- Deliver Against Payment

7.10 Product Processor Events

This topic describes the product processor events.

On the **Foreign Exchange Pre-Settlement Contract Input** screen, click the **Pre-Settlement Events**, the **Treasury Workflow Events** displays the events fired for the contract created at the product processor.

7.11 Action Log

This topic describes the action log details.

This will display different actions trigger on the deal and the audit details of the same

Action Log Details   ✕

| Pre settlement Reference Number | | External Reference | |

Actions   ☰

☐	Version Number ⇅	Action Code ⇅	Maker Id ⇅	Release Time ⇅	Checker Id ⇅	Checker Date Stamp ⇅	Contract Reference ⇅
No data to display.							

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Exit

7.12 Movement of the deal from Pre- Settlement manager to the product processor

This topic describes the deal movement from Pre- Settlement manager to STP-ed data store.

- Once all the exceptions are resolved in the Pre- Settlement manager, the deal is moved to STP-ed data store.
- Job is configured to monitor the data from STP data store. System will take the records once by one.
- Will do validation on the data
- System will send the deal to the product processor by calling the upload routine
- If there is any error, the same is updated back to the data store.

Below jobs should be used for the queue processing and STP processing and they should be started using the job browser screen TRSJOBBR

- CW_QUEUE_PROCESSING - <For queue processing>
- CW_STP_PROCESSING - <For STP processing>

> **Note:**
>
> The below users will be used for the job processing. Hence user should maintain these users manually who has access similar to SYSTEM user.

- CWQUEUEUSER

8
Confirmation and Affirmation Process

This topic provides the introduction to Confirmation and Affirmation changes of a contract.

Pre - Settlement Manager generates outgoing SWIFT confirmations for every transaction booked. Once the deal is processed and authorized from exception handling Queue's like Repair, Special, Amendment, Credit Check & Verification an outgoing confirmation is sent out to the counterparty agreeing to the transaction details of the deal booked. Pre - Settlement Manager generates the confirmations for transactions where Standard settlement Instructions are still unknown. Primarily deals held in the enrichment Queue. The system generates the event based confirmation message at the time of New, Amend, Roll and Cancellation.

The System supports the receipt of Incoming counterparty confirmation message MT 300 and MT 320, and upload it into an internal upload table, thus confirming that the format is correct. If this step is successful, the incoming browser shows the message as processed else the message is marked for repair with an error code, which indicates the format error.

The Pre - Settlement supports auto/manual matching between our outgoing confirmation and counterparty's incoming confirmation messages received through SWIFT based on multiple confirmation rules maintained. An auto confirmation batch FXCONFRM (in case of FX) & MMCONFRM (in case of MM) will use the data in the incoming message and execute the matching based on Confirmation sequential rules maintained. This will reduce manual intervention in matching of confirmation messages.

The list of contracts in case of full/partial matches is stored and subsequently can be viewed from the Confirmation Message matching screen so that further manual action can be taken to complete the confirmation process from confirmation message matching screen user can query matched/partial matched/unmatched message details and do a manual match / un-match using this screen. Contract confirmation status initially by default is Unconfirmed and should change to Confirmed after manual \ auto matching. An event WCNF without any advice linked is triggered upon a successful auto \manual match. The System supports event based MT 300 \ MT320 matching. When WCNF event is triggered in Pre - Settlement manager a CONF event gets fired and confirmation status marked as confirmed gets propagated to Product processor and updates in the FX \MM contact on line screens FXDTRONL \ MMDRONL.

Maintenance for multiple confirmation/affirmation types are available. User is able to choose the related type while manually entering the confirmation/affirmation. Certain affirmation types can mark contract as confirmed.

System supports marking the confirmation status as Affirmed \ Unaffirmed\ Waived\ Unwaived for a deal from Foreign exchange affirm contract input screen FXDAFFRM and Money Market Affirm contract input screen MMDAFFRM for FX and MM deals respectively, In addition to the suppress confirmation flag on the CIF confirmation parameters maintenance screen TRDCIFPM. It should not be possible to perform auto matching if outgoing confirmation message is suppressed at contract level.

In Pre - Settlement Manager, Confirmation Queue Monitor is introduced for handling FX & MM unconfirmed transactions. User is able to perform filters and search for Un-confirmed deals. Upon double click of a contract from the confirmation Queue Monitor respective FX or MM Pre - Settlement Contract Input screen is launched and user is allowed to select confirm option from the tool bar, FXDTRCON screen launches and user enters the confirmation instructions manually and saves the contract. WCNF confirmation event gets triggered and the deal exists

from the Confirmation Queue Monitor. In the product processor online screen CONF event gets fired and confirmation status gets updated to confirmed.

Manual Confirmation and Affirmation process is supported from FXDTRCON\ MMDTRNCQ and FXDAFFRM\MMDAFFRM screens respectively. Once the contract is saved it needs to be verified by another user from the same screens respectively. Once the contract is authorized with the confirmation changes, the details are sent to product processor and the confirmation processing is done.

This topic contains the following sub-topics:

- Generation of Outgoing SWIFT Confirmations MT 300 – Foreign Exchange Confirmation and MT 320 - Money Market Confirmation
  This topic describes the Generation of Outgoing SWIFT Confirmations MT 300 – Foreign Exchange Confirmation and MT 320- Money Market Confirmation.

- FX Manual Matching Process
  This topic describes about FX Manual matching Process.

- MM Confirmation Matching - Auto and Manual Matching Process
  This topic describes the Confirmation Rule Maintenance.

- Example for MM Confirmation Rule Maintenance
  This topic describes about example for MM confirmation rule maintenance.

- Customer Address Maintenance
  This topic describes about customer Address maintenance.

- Process MM Confirmation Message Matching Screen
  This topic describes about systematic instruction about confirmation messages matching.

- MM Confirmation Message Matching Summary
  This topic describe about MM Confirmation Message matching Summary.

- Auto Matching of MM Confirmation Messages
  This topic describes about Auto Matching of MM Confirmation Screen.

- MM Manual Matching Process
  This topic describes the overview of MM manual matching.

- Multiple Affirmation and Confirmation Types
  This topic describes the Multiple Affirmation and Confirmation Types

8.1 Generation of Outgoing SWIFT Confirmations MT 300 – Foreign Exchange Confirmation and MT 320 - Money Market Confirmation

This topic describes the Generation of Outgoing SWIFT Confirmations MT 300 – Foreign Exchange Confirmation and MT 320- Money Market Confirmation.

Detailed Solution Flow Maintenance

This topic describes about the maintenance of Detail Solution Flow.

- System generates the SWIFT confirmation messages for Non CLS deals (MT 300 for FX and MT 320 for MM) based on the below Customer parameters maintained in TRDCIFPM screen.

Figure 8-1   CIF Confirmation Parameters

Process Detail Solution Flow Maintenance

This topic describes the process to Detail Solution Flow Maintenance.

- Once the deal is out of all exception handling Queues like Repair, Amend, Special, Credit check, Verify and ready for STP, system generates Confirmation message instantly. The message status is available in the outgoing message browser screen and status like Repair, Generated, Un generated is updated accordingly for the concerned deal.

- Alternatively for the Counterparty in the CIF parameters maintenance if the Suppress flag is set, then the Confirmation message should not be sent out of the system

- If at contract level the suppress confirmation flag is checked or suppress outgoing confirmation parameters is checked in the CIF confirmation parameter then confirmation will not be generated.

-

- Pre-Settlement manager generates confirmations for transactions where Standard settlement Instructions are still unknown i.e. the instruction type is AYI\ AOI. (Awaiting your confirmation\ Awaiting our Instruction). Primarily deals which are held in the enrichment Queue with instruction type as AYI\AOI. The pay and receive fields will have instructions as UNKNOWN.

- The System supports generation of SWIFT confirmations for deals having standard settlement Instruction category as Usual confirmation for a deal, if Standard settlement Instructions are of category Usual. The message has pay \ receive accounts as UNKNOWN in field 57 for the sell currency.

Figure 8-2   Sample MT 300 message – Foreign Exchange Confirmation

```
{1:F01SBININBBA3281111111111}
{2:I300BANJGB33XXXXN}
{3:{108:000WF1}}
{4:
:15A:
:20:000MOFW18179050T
:22A:NEWT
:22C:SBINBB0012SBINBB
:82A:SBININBB328
:87A:BANJGB33XXX
:15B:
:30T:20180628
:30V:20180628
:36:1,2
:32B:GBP1000,
:57J:/NOSI/UKWN
:33B:USD1200,
:57J:/NOSI/UKWN
:15C:
:24D:BROK
:88A:000000112
```

Figure 8-3   Sample MT 320 message – Money Market Confirmation

```
{1:F01AAEMNL21AXXX4251473760}
{2:I320VOENAT21XXXXU1003}
{3:{108:000MSOG140015O0H}}
{4:
:15A:
:20:000MBI3140010001
:22A:NEWT
:22B:CONF
:22C:AAEM210000VOEN21
:82A:AAEMNL21XXX
:87A:VOENAT21XXX
:15B:
:17R:B
:30T:20140101
:30V:20140101
:30P:20140131
:32B:GBP900000,
:30X:20140131
:34E:GBP0,
:37G:0,
:14D:ACT/360
:15C:
:57A:AAEMNL21XXX
:15D:
:57A:AAEMNL21XXX
-}
```

Event Based Confirmation Generation

This topic describes the Event Based Confirmation Generation.

Detailed Solution Flow

This topic describes about the Detail solution flow.

- Confirmations can be viewed based on the events they are fired from, The pre settlement manager generates its own events and can be viewed from the respective contract online screens under pre settlement event tab. . Here the mandatory tag 22A describing the type of operation is NEWT.

- For an action code AMEND having a financial change (i.e. Change in exchange rate, value date, Buy \ Sell Indicator, Buy\ Sell Currency, Notional amount) on a deal before SGEN hand off, a canceled confirmation will generate having 22A tag as CANC also a NEW confirmation will generate against the Pre-Settlement amendment event WAMD.

- For an action code AMEND having a financial change (i.e. Change in exchange rate, value date, Buy \ Sell Indicator, Buy \ Sell Currency and its Notional) on a deal after the SGEN hand off, a canceled confirmation will generate having 22A tag as CANC also a NEW confirmation will generate against the Pre-Settlement amendment event WAMD.

- For an action code CANC on a deal before and after SGEN hand off, a canceled confirmation will generate having 22A tag as CANC against the Pre-Settlement canceled event WCAN

- For an action code AMEND having counterparty change, before and after the SGEN hand off then a CANC confirmation and NEW confirmation is sent.

- During a Non-Financial Amendment of an FX Deal, via the **FWDTRONL** screen system should check if SI settlement related fields have been changed before generation of any FX Confirmation messages. If none of the SI fields has changed then system must suppress the generation of Confirmation messages for such Amendments.

This topic has the following topics:

- STP Support for Incoming SWIFT Confirmations
  This topic describes about STP Support for Incoming SWIFT Confirmations

- FX Confirmation Matching - Auto and Manual Matching Process

8.1.1 STP Support for Incoming SWIFT Confirmations

This topic describes about STP Support for Incoming SWIFT Confirmations

Requirement Solution Summary

- System to support the STP processing on receipt of Incoming counterparty confirmation message MT 300 and MT 320.

Detailed Solution Flow

This topic describes about Detailed Solution Flow.

- Incoming message data is uploaded to an internal upload table, thus confirming that the format is correct. If this step is successful, the incoming browser will show the message as processed else the message is marked for repair with an error code, which indicates the format error.

- System should support auto matching between an Incoming of MT 300/320 messages with the existing unconfirmed FX\ MM deals in the system.

8.1.2 FX Confirmation Matching - Auto and Manual Matching Process

FX Confirmation Rule Maintenance

Rule maintenance screen is provided for maintaining confirmation rules. Auto matching of confirmation messages is done based on these rules.

The fields which are available in the confirmation rule maintenance screen for the Functional ID FXDCNFMT are:

Figure 8-4   Confirmation Rule Maintenance

For information on fields, which is same as the product processor, refer to the below table.

Table 8-1   Confirmation Rule Maintenance - Field description

Field	Description
Rule Id	Specify the unique ID for a rule.
Rule Description	Specify the description for the specified rule ID.
Sequence Number	The system displays the sequence number. You can modify this. If there are multiple Rules, the processing for auto matching the messages will happen based on the sequence number in an ascending order.

Table 8-1   (Cont.) Confirmation Rule Maintenance - Field description

Field	Description
Full Match	Check this box if the confirmation rule maintained is a Full Match Rule. It is mandatory to check all the above fields except the below-mentioned fields if the maintained rule is to as 'Full Match': • Event • Settlement for Receive Leg • Settlement for Pay Leg • AWI for Receive Leg • AWI for Pay Leg • Intermediary Receive Leg • Intermediary Pay Leg • Beneficiary Institution Pay Leg • Common Reference You can maintain more than one rule as full match. The system verifies the message details with the contract details based on the confirmation rules maintained. If single contract details match with message details for a 'Full match' rule, then the message is marked as completely matched, and the contract is marked as confirmed.
Fields to be matched	You can enable the following fields to match the details of an incoming SWIFT confirmation message MT300 with an existing deal in Oracle BankingTreasury Management: • Counterparty • Booking Date • Event • Value Date • Bought Currency • Bought Amount • Sold Currency • Sold Amount • Exchange Rate • Settlement for Receive Leg • Settlement for Pay Leg • AWI for Receive Leg • AWI for Pay Leg • Intermediary Receive Leg • Intermediary Pay Leg • Beneficiary Institution Pay Leg • Common Reference

Table 8-1   (Cont.) Confirmation Rule Maintenance - Field description

Field	Description
Field to be Matched	If 'Full Match' is checked, then the following fields are mandatory: Counterparty Booking Date Value Date Bought Currency Bought Amount Sold Currency Sold Amount Exchange Rate If the outcome of a Full Match rule is satisfied with a single deal, then the system marks the message as Completely Matched and the deal as Confirmed. If multiple contracts match with a Full match rule, then the system marks the message as Partially Matched. Even if message and deal details are matched based on the listed fields in rule which marks the Full Match, the system marks the messages as Partially Matched. Manually match the partially matched messages.

Example for Multiple Confirmation Rules/Rule Class Maintenance

This topic describes about examples for Multiple Confirmation Rules/Rule Class Maintenance.

Assume that there is a set of three confirmation rules for the FX module. The characteristics of each of these rules are as follows:

Table 8-2   Rule Table

Field	Description
RULE_01	This is a full match type of a rule where it is indicated that the system should process the contract if the values in the FX contract should match with the following details of an uploaded message: • Counterparty • Booking Date • Event • Value Date • Bought Currency • Bought Amount • Sold Currency • Exchange Rate • Settlement for Receive Leg • Settlement for Pay Leg • AWI for Receive Leg • AWI for Pay Leg

Table 8-2   (Cont.) Rule Table

Field	Description
RULE_02	Full Match, for the following fields: • Counterparty • Booking Date • Event • Value Date • Bought Currency • Bought Amount • Sold Currency • Exchange Rate
RULE_03	Partial Match for the following fields: • Counterparty • Receive leg settlement instructions • Pay leg settlement instructions • AWI Receive Leg • AWI Pay Leg

While specifying the Rule Sequence it is maintained in the following order:

Table 8-3   Rules table

Sequence Number	Rule ID
1	RULE_01
2	RULE_02
3	RULE_03

As a result, each time FX messages are uploaded into FLEXCUBE from through SWIFT, the system tries to match the data available in the messages with existing unconfirmed FX contracts as per the sequence in which the rules have been maintained. Therefore, if the system is unsuccessful in finding full matches, it will compare the message with RULE_03 to look for a partial match. This pattern will continue until the details of the message match an existing contract. If the system is unsuccessful in finding a match, the message is marked with the status 'Unmatched'. Users is able to view the details of the particular message in the Manual Matching Browser screen where you will also be allowed to perform a manual matching of messages with existing contracts.

Treasury Customer Address Maintenance

This topic describes about Treasury Customer Address Maintenance. This screen is viewed using the functional ID **MSDTRCAD**.

Figure 8-5   Treasury Customer Address Maintenance

- Auto matching of Confirmation Messages will happen only when the confirmation matching flag is checked for the combination of customer, branch, message type, module, location and media.

For information on fields refer to the MS User Manual, chapter 4 section 4.1.1 Maintaining Address at Customer (CIF) Level.

FX Confirmation Message Matching Screen

Confirmation Message matching with the Functional ID FXDMATCH provides querying matched/partial matched/unmatched message details. User can also do a manual match / un-match using this screen.

Figure 8-6   Confirmation Message Matching
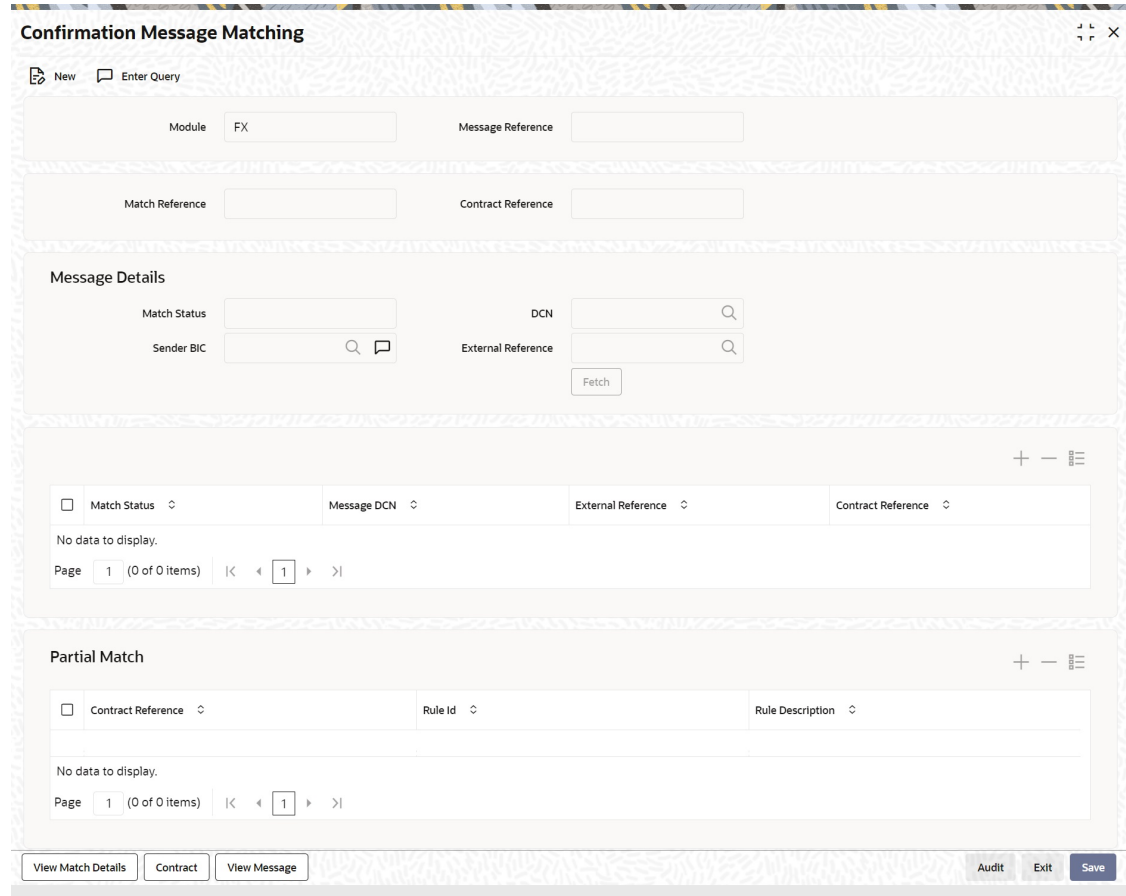
For information on Confirmation Message Matching, refer to the *FX user manual Chapter 3, section 3.9*.

FXSMATCH- FX Confirmation Message Matching Summary

User can select an auto/manual match record from the summary screen.

The query criteria available is Match reference number, Record Status, Authorization Status, Message Reference, Contract reference number & Mode of Matching.

Mode of Matching can be Auto or Manual.

For more information, refer to the FX user guide chapter 3, section 3.9.6.

Auto Matching of FX Confirmation Messages

This topic describes about Auto Matching of FX Confirmation Message.

- System will match incoming confirmation messages with the outgoing based on rules maintained.
- Changes is made so that the upload activity in the incoming message browser will parse the message and upload it into an internal upload table, thus confirming that the format is correct. If this step is successful, the incoming browser will show the message as

processed else the message is marked for repair with an error code, which indicated the format error.

- The auto confirmation batch will then use the data in the incoming message and execute the matching based on Confirmation rule set up.

- The auto-confirmation matching batch will use the rules in the sequence defined and attempt to match the messages to a contract for fully/partially matched cases

- The matching of the incoming confirmation message details with the deal details is done based on the matching required fields maintained for the confirmation rule.

- The processing is done sequentially based on the rule codes maintained for the confirmation class for FX module

- During the auto match processing, if the details of an incoming message are matched with a single existing deal in the system based on a Full Match rule, then confirmation is marked for the deal by triggering CONF event. The message is marked as 'Completely Matched'.

- If multiple contracts are matched with a single message while processing a Full Match Rule, then the message is marked as Partially Matched.

- If the message is matched while processing according to a Rule code not checked for 'Full Match', then also message is marked as partially matched.

- Partially matched deals have to be manually matched by the user from Manual Matching screen.

- The below fields of the FX deals is matched against the message field values as per the existing logic in the system:

Table 8-4   Message Fields

MT 300 FX Confirmation Message field	FX Contract Field
82A	Counterparty BIC
30T	Booking Date
22A	Events
30V	Value Date
33B	Bought Currency
33B	Bought Amount
32B	Sold Currency
32B	Sold Amount
36	Deal rate
57a Settlement for Bought Leg	Settlement for Sold Leg
57a Settlement for Sold Leg	Settlement for Bought Leg
57a Account With Institution for Bought Leg	Account With Institution for Sold Leg
57a Account With Institution for Sold Leg	57a Account With Institution for Bought Leg
58a Beneficiary Institution Pay Leg	Branch BIC Code
22C	Common Reference
56A Intermediary Bought Leg	Intermediary Sold Leg
56A Intermediary Sold Leg	Intermediary Bought Leg

Party detail fields is matched based on BIC codes (Option A) only.

The list of contracts against a message in case of full/partial matches is stored and subsequently can be viewed from the "Manual Matching of Confirmation Messages" screen, henceforth further manual action can be taken to complete the confirmation process.

While doing an auto matching system will match an incoming message with details of latest outgoing confirmation message details of a contract.

To have Settlement Pay\ Receive field populated as 57A, the Account with institution should be of below format. Line one as account number and line 2 BIC

Whereas to have AWI Pay\ Receive leg populated as 57A, the Account with institution is below format. Line one as BIC, For example:-:57A:CHEMUS33

CHEMUS33

:57A://CH123456

8.2 FX Manual Matching Process

This topic describes about FX Manual matching Process.

System will fetch all message/contract records based on the query criteria in the Manual Matching screen.

Only Partially Matched/unmatched messages can be fetched for manual matching.

Only the Single message record can be processed from this screen at a time by selecting the same.

Processing of Partially Matched /Unmatched Messages:

On selecting a partially matched record in the Message details Block, system will display the partial match details available for the record with contract and confirmation rule ID details.

After selecting a partial match detail which is to be matched against a selected partially matched message user can save the record. On saving a manual match, match record status is shown as 'Active' and unauthorized.

The message is marked as Match In Progress. User will not be able fetch this message record for another manual matching process.

On saving a manual match, the related FX contract is locked and is unauthorized. Authorization is allowed only from matching screen.

The authorizer initiates the authorization process for the manually matched deals to complete the process. Once the manual match transaction is authorized, message is marked Completely Matched and for the related FW contract WCNF event is triggered and CONF event is triggered at the Product Processor for the corresponding FX contract.

System will store the mode of matching as 'Manual'.

If any of the partial match details cannot be considered for matching the message, user can enter query for contract details by pressing Contract button to fetch the unconfirmed deal records in the system.

User can query the contract and open it in view mode from this screen using 'View Contract' button.

User can select any one of the contract from 'Contract Details' screen and initiate manual matching by saving the record.

Contract reference number selected is populated in the 'Contract Reference field' in the main screen.

System throws an error if the user tries to select a contract from the screen in the below cases:

- No message is selected in the Message block or A Partial match is already selected against the message for matching and contract reference number is already populated in the header.

If the contract is selected for matching then this contract number will appear in the Contract reference field.

Un - Matching of Matched Messages

User can select the match record of a completely matched message from the summary screen of Confirmation Message Matching screen. This can be manual/auto matched record.

Unmatch of a matched record can be initiated by pressing the Close button from the detailed screen.

The record status is closed and unauthorized. The message status is 'Match in Progress'. System fires unconfirm event WUNC for the related FW contract and UCNF event is triggered at the Product Processor for the corresponding FX contract.

On authorizing the closure of the record, system will mark the Match status of the message as Unmatched.

The 'closed' Match records cannot be reopened and processed further.

User is able to fetch the unmatched messages again to initiate a new manual match process.

Validation while doing a message un matching for a contract marked for 'Payment on confirmation', Contract is marked for 'Payment on confirmation'. Any payment message sent on confirmation has to be manually reverted.

8.3 MM Confirmation Matching - Auto and Manual Matching Process

This topic describes the Confirmation Rule Maintenance.

Confirmation Rule Maintenance

MM Rule Maintenance

Maintenance screen **MM Confirmation Rule Maintenance** (Function ID **MMDCNFMT**) is provided for maintaining confirmation rules for MM deals. Auto matching of confirmation messages will happen based on these rules. Function Id is MMDCNFMT.

Figure 8-7   MM Confirmation Rule Maintenance

The below detailed fields is available in **MM Confirmation Rule Maintenance** screen:

Table 8-5   MM Confirmation Rule Maintenance - Field Description

Field	Description
Rule ID	A unique ID for a rule is provided by a user. Multiple maintenances will not be allowed with the same Rule ID. This is a mandatory field.
Rule Description	Field to specify Rule Description.
Sequence No	Sequence Number is unique and mandatory field. This is an amendable field. If there are multiple Rules, the processing for auto matching the messages will happen based on the sequence number in an ascending order.
Full Match	This flag is used to indicate whether the confirmation rule maintained is a Full Match Rule.
Fields to be matched	These fields can be marked for matching between the details of an incoming SWIFT confirmation message MT320/330 and an existing deal in FLEXCUBE.

- Product Type

- Counterparty

- Currency

- Principal Amount

- Value Date

- Trade Date

- Event

- Maturity Date

- Notice Days

- Interest Days

- Interest Basis

- Interest Currency

- Settlement for Receive Leg

- Settlement for Pay Leg

- AWI for Receive Leg

- AWI for Pay Leg

- Intermediary Receive Leg

- Intermediary Pay Leg

- Beneficiary Institution Pay Leg

- Common Reference.

- It is mandatory to check all the above fields except the below mentioned fields if rule is to be maintained as 'Full Match'

- Counterparty

- Currency

- Principal Amount

- Value Date

- Product Type

- The sequence of rules will have to be in descending order of rigor. The setup should ensure that the all rules that result in full matches appear earlier than those that result in partial matches. The sequence within multiple rules of partial or full matches will have to be taken care operationally.

- If the outcome of a Full Match rule is satisfied with a single deal, then the message is marked as 'Completely Matched' and the deal is marked as confirmed.

- If multiple contracts are matched with a 'Full match' rule then the message is marked as Partially Matched.

- If message and deal details are matched based on the listed fields in a rule, which is not marked for Full Match, then also the messages is marked as 'Partially Matched'.

- User has to manually match the partially matched messages.

Process Summary Screen

On Home page, specify **MMSCNFMT** in the text box, and click next arrow to process summary screen.

> ✎ **Note:**
>
> Common reference is not part of MM Transaction screen, its swift derived field.

8.4 Example for MM Confirmation Rule Maintenance

This topic describes about example for MM confirmation rule maintenance.

Let us assume that you have maintained a set of 4 confirmation rules for the MM module. The Characteristics of each of these rules are as follows:

Table 8-6   Characteristics table

Rules	Description
RULE_01	This is a full match type of a rule where you have indicated that the system should process the contract if the values in the MM contract match with the following details of an uploaded message: • Counterparty • Booking date • Principal Amount • Event • Value Date • Maturity Date • Currency • Interest Amount Currency • Settlement for Receive Leg • Product Type
RULE_02	Full Match – wherein you would like to have a corresponding match for the following field values: • Counterparty • Event • Value Date • Maturity Date • Currency • Principal Amount • Notice Period • Product Type
RULE_03	Partial Match, wherein you would like to have a corresponding match for the following fields: • Currency • Product Type • Interest Amount • Interest Amount Currency • Principal Amount • Counterparty
RULE_04	Partial Match – you would like to have a corresponding match for: • Counterparty • Value Date • Maturity Date • Currency • Principal Amount

As a result, each time MM messages are uploaded into FLEXCUBE, the system tries to match the data available in the messages with existing MM contracts as per the sequence in which the rules have been maintained.

If the system is unsuccessful in finding a match, the message is marked with the status 'Unmatched'. Such messages can be viewed from the Manual Matching screen where user will also be allowed to perform a manual matching of messages with existing contracts

8.5 Customer Address Maintenance

This topic describes about customer Address maintenance.

Auto matching of Confirmation Messages will happen only when the confirmation matching flag is checked for the combination of customer, branch, message type, module, location and media in customer address maintenance screen.(This new flag is introduced as part of MM confirmation changes)

8.6 Process MM Confirmation Message Matching Screen

This topic describes about systematic instruction about confirmation messages matching.

1. On Home page, specify **MMDMATCH** in the text box, and click next arrow.

   Confirmation Messages Matching screen is displayed.

   Figure 8-8   Confirmation Messages Matching

2. On the **Confirmation Messages Matching** screen, specify the fields.

   User can link an unconfirmed MM deal with a confirmation message which is not yet matched and initiate the confirmation process.

This is a Branch level operation, so the respective branch records only are displayed. Multi branch access is not available for this screen.

There is two different blocks in this screen.

- Message Details: User can fetch all Message Details based on the search criteria for Message details selected.

- Partial Match Details: On selecting a message with message status as 'Partially matched' in the Message details block, system will display the partial match details like contract reference number and rule ID in this block. There can be multiple partial matches against a single message chosen.

a. When any message is selected in the Message details block the message DCN will get populated in the Message reference field. The message reference will change if the message selection is altered in the Message block.

b. If any Partial match is selected for a Partially Matched message, then the corresponding contract reference number is populated in the contract reference field.

c. Any manual match from Manual Matching screen is between the Message reference and the contract reference populated in the header of the screen.

d. View Message Button- User can view the message details by pressing this after selecting a message.

e. View Match Details Button:

f. User can view the field wise match details based on the message reference and contract reference numbers in the header in 'Match Details' screen opening.

g. If any match based on Rule ID is already available, Rule ID is displayed. Otherwise Rule ID field is empty.

h. Summary screen is available for Matching of Confirmation Messages.

i. User can select an auto/manual match record from the summary screen.

j. The query criteria available is Match reference number, Record Status, Authorization Status, Message Reference, Contract reference number, Confirmation Date & Mode of Matching.

k. Mode of Matching can be Auto or Manual

8.7 MM Confirmation Message Matching Summary

This topic describe about MM Confirmation Message matching Summary.

select an auto/manual match record from the summary screen.

The query criteria available is Match reference number, Record Status, Authorization Status, Message Reference, Contract reference number & Mode of Matching.

Mode of Matching can be Auto or Manual.

8.8 Auto Matching of MM Confirmation Messages

This topic describes about Auto Matching of MM Confirmation Screen.

A new Intraday Batch MMCONFRM is introduced for MM Confirmation message auto matching.

Changes is made so that the upload activity in the incoming message browser will parse the message 320/ and upload it into an internal upload table, thus confirming that the format is correct. If this step is successful, the incoming browser will show the message as processed else the message is marked for repair with an error code, which indicated the format error.

If MT 320 message is received for a call/notice type of deal , parsing will not happen and message is marked for repair.

The auto confirmation batch will then use the data in the incoming message and execute the matching based on Confirmation rule set up.

The auto-confirmation matching batch will use the rules in the sequence defined and attempt to match the messages to a contract for fully/partially matched cases.

The matching of the incoming confirmation message details with the deal details is done based on the matching required fields maintained for the confirmation rule.

The processing is done sequentially based on the rule codes maintained for the for MM module

During the auto match processing, if the details of an incoming message are matched with a single existing deal in the system based on a Full Match rule, then confirmation is marked for the deal by triggering 'WCNF' event at the Money Market Pre-settlement contract and the message is marked as Completely Matched. The CONF event is triggered at the Product Processor for the corresponding MM contract.

If multiple contracts are matched with a single message while processing a Full Match Rule, then the message is marked as Partially Matched.

If the message is matched while processing according to a Rule code not checked for 'Full Match', then also message is marked as partially matched.

Partially matched deals have to be manually matched by the user from Manual Matching screen.

The below fields of the MM deals is matched against the message field values as per the existing logic in the system

Table 8-7   Field Values

MT 320/330 MM Confirmation Message field	MM Contract field
17R	Product type
82A	Counterparty BIC
30T	Trade Date
22A	Events
30V	Value Date
32B	Currency
32B	Principal Amount
30P (MT320)	Maturity Date (For Fixed maturity contracts)
38A(MT330)	Notice Days for Notice contracts
37G	Interest rate
14D	Internet Basis
34E	Internet Amount Currency

Table 8-7   (Cont.) Field Values

MT 320/330 MM Confirmation Message field	MM Contract field
34E	Interest Amount
57a Settlement for Bought Leg	Settlement for Sold Leg
57a Settlement for Sold Leg	Settlement for Sold Leg
57a Account With Institution for Bought Leg	Account With Institution for Sold Leg
57a Account With Institution for Sold Leg	Account With Institution for Bought Leg
58a Beneficiary Institution Sold Leg	Branch BIC
22C	Common Reference
56A Intermediary Bought Leg	Intermediary Sold Leg
56A Intermediary Sold Leg	Intermediary Bought Leg

Party details is matched based on BIC code (Option A) only.

The list of contracts against a message in case of full/partial matches is stored and subsequently can be viewed from the "Manual Matching of Confirmation Messages" screen so that further manual action can be taken to complete the confirmation process.

While doing an auto matching system will match an incoming message with details of latest outgoing confirmation message details of a contract.

8.9 MM Manual Matching Process

This topic describes the overview of MM manual matching.

System will fetch all message/contract records based on the query criteria in the Manual Matching screen.

Only Partially Matched/unmatched messages can be fetched for manual matching.

Single message record only can be processed from this screen at a time by selecting the same.

1. On selecting a partially matched record in the Message details Block, system will display the partial match details available for the record with contract and confirmation rule ID details.

2. After selecting a partial match detail which is to be matched against a selected partially matched message user can save the record. On saving a manual match, match record status is shown as 'Active' and unauthorized.

3. The message is marked as 'Match in Progress'. User will not be able fetch this message record for another manual matching process.

4. On saving a manual match, the related MM contract is locked and income unauthorized. Authorization is allowed only from matching screen.

5. The authorizer initiates the authorization process for the manually matched deals to complete the process. Once the manual match transaction is authorized, message is

marked Completely Matched and for the related MW contract WCNF event is triggered and CONF event is triggered at the Product Processor for the corresponding MM contract.

6. The System stores the mode of matching as Manual.

7. If any of the partial match details cannot be considered for matching the message, user can enter query for contract details by pressing Contract button to fetch the unconfirmed deal records in the system.

8. Contract Details screen is opened and user can query the contract and open it in view mode from this screen using 'View Contract' button.

9. User can select any one of the contract from 'Contract Details' screen and initiate manual matching by saving the record.

10. Contract reference number selected is populated in the 'Contract Reference field' in the main screen.

11. If the contract is selected for matching then this contract number will appear in the Contract reference field.

12. The processing explained from7-11 is applicable for matching of unmatched messages also.

Un-matching of Matched Messages

User can select the match record of a completely matched message from the summary screen of Confirmation Message Matching screen. This can be manual/auto matched record.

Unmatched of a matched record can be initiated by pressing the Close button from the detailed screen.

The record status is closed and unauthorized. The message status is Match in Progress. System fires unconfirmed event WUNC for the related MW contract and UCNF event is triggered at the Product Processor for the corresponding MM contract.

On authorizing the closure of the record, system will mark the Match status of the message as 'Unmatched'.

The 'closed' Match records cannot be reopened and processed further.

User is able to fetch the unmatched messages again to initiate a new manual match process.

8.10 Multiple Affirmation and Confirmation Types

This topic describes the Multiple Affirmation and Confirmation Types

Flag 'Consider for contract confirmation' flag is applicable for only Affirmation type of maintenance.

If this flag is checked for an affirmation type and when an affirmation is done for the contract with this affirmation type, then the contract is considered as 'Confirmed'.

If this flag is unchecked for an affirmation type and an affirmation is done for the contract with this affirmation type, then the contract is considered as 'Un -Confirmed'.

Validations

When Confirmation and Consider for contract confirmation both are selected

Manual Input of Affirmation for FX contracts

Currently manual confirmation is done by clicking confirmation button from FX contract screen. This functionality will remain unaltered. Only unconfirmed contracts can be confirmed by this method and CONF event is fired on manual confirmation.

Manual confirmations cannot be reversed.

A new field confirmation type is provided in this screen. This field will not be a mandatory field. All Open and authorized types from Confirmation Type maintenance is displayed in this field.

Currently a deal once manually confirmed with either counterparty or broker confirmation details cannot be confirmed again. This condition will remain same.

A confirmed deal can be affirmed again and vice versa.

A screen is provided for maintaining affirmation details. User can affirm / unaffirm deal from this screen. Also waiver/unwaiver of confirmation can also be done from the same screen.

Manual affirmation of MM to be included with SS, events are common on both FX and MM i.e. WAFM, WAUF the various confirmation status of the deal manually:

Table 8-8   Events

Event	Event Description	Remarks
WAFM	Affirmation of a deal	When affirmation status is changed from unaffirmed to Affirmed manually, this event will be fired for the deal.
WAUF	Unaffirm of a deal	When affirmation status is changed from affirmed to Unaffirmed manually, this event will be fired for the deal.
WCNW	Confirmation Waiver	The confirmation waiver status will be by default un waived for a deal. When the Confirmation waiver status is changed from Unwaived to Waived WCNW event is fired.
WUCN	Unmarking of confirmation waiver	When the Confirmation waiver status is changed from Waived to Unwaived WUCN event will be fired.

A

FW Queue Conditions and System Tags

This topic describes FW queue conditions.

The following table provides the FW queue conditions:

Table A-1   FW Queue conditions

S.No	Module	Action	Cond Text	Cond Action	Queue REASON
1	FX	NEW	INVALID_CUSTOMER	DESTINATION_Q:= 'REPAIR';	Invalid counterparty
2	FX	NEW	INVALID_CCY_PAIR	DESTINATION_Q:= 'REPAIR';	Invalid currency pair
3	FX	NEW	BOT_HOLIDAY = 'H'	DESTINATION_Q:= 'REPAIR';	Bought Value Date is Holiday
4	FX	NEW	SOLD_HOLIDAY = 'H'	DESTINATION_Q:= 'REPAIR';	Sold Value Date is Holiday
5	FX	NEW	BOT_HOLIDAY = 'X'	DESTINATION_Q:= 'REPAIR';	Bought currency holiday not maintained
6	FX	NEW	SOLD_HOLIDAY = 'X'	DESTINATION_Q:= 'REPAIR';	Sold currency holiday not maintained
7	FX	NEW	CUTOFF_NOT_FOUND = 'BOTH '	DESTINATION_Q:= 'REPAIR';	Cutoff Maintenance NOT found for both pay and recv side
8	FX	NEW	CUTOFF_NOT_FOUND = 'PAY'	DESTINATION_Q:= 'REPAIR';	Cutoff Maintenance NOT found for pay side
9	FX	NEW	CUTOFF_NOT_FOUND = 'RECV'	DESTINATION_Q:= 'REPAIR';	Cutoff Maintenance NOT found for receive side
10	FX	NEW	MAIN.SPECIAL_HANDLING_CODE IN ('Y','HVP','DVP','FOP')	DESTINATION_Q:= 'SPECIAL';	Special handling requested by trader

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Table A-1   (Cont.) FW Queue conditions

S.No	Module	Action	Cond Text	Cond Action	Queue REASON
11	FX	NEW	NVL(TXN_REC.CLS_ELIGIBLE,'N') = 'N' AND ((NVL(MAIN.PAY_CUTOFF,GLOBAL.Application_date +1) < GLOBAL.Application_date AND si_rec.PAY_INSTRUCTION_TYPE='O') OR (NVL(MAIN.RECV_CUTOFF,GLOBAL.Application_date +1) < GLOBAL.Application_date AND si_rec.RECV_INSTRUCTION_TYPE='O'))	DESTINATION_Q:= 'SPECIAL';	Past Cut off Time
12	FX	NEW	MAIN.BOT_VALUE_DATE < GLOBAL.Application_date	DESTINATION_Q:= 'SPECIAL';	Back Valued Contract
13	FX	NEW	CHECK_NAME	DESTINATION_Q:= 'SPECIAL';	Counterparty has Check Name Flag
14	FX	NEW	NVL(MAIN.CLS_SWAP_FLAG,'X') = 'I'	DESTINATION_Q:= 'SPECIAL';	CLS In/Out Swap In Leg
15	FX	NEW	NVL(MAIN.CLS_SWAP_FLAG,'X') = 'O'	DESTINATION_Q:= 'SPECIAL';	CLS In/Out Swap Out Leg
16	FX	NEW	NOT IS_FULLY_ENRICHED	DESTINATION_Q:= 'ENRICH';	Not fully enriched
17	FX	NEW	CONTRACT_NOT_FOUND	DESTINATION_Q:= 'REPAIR';	Contract not found in Product Processor
18	FX	AMEND	BOT_HOLIDAY = 'H'	DESTINATION_Q:= 'REPAIR';	Bought Value Date is Holiday

Table A-1   (Cont.) FW Queue conditions

S.No	Module	Action	Cond Text	Cond Action	Queue REASON
19	FX	AMEND	SOLD_HOLID AY = 'H'	DESTINATIO N_Q:= 'REPAIR';	Sold Value Date is Holiday
20	FX	AMEND	BOT_HOLIDA Y = 'X'	DESTINATIO N_Q:= 'REPAIR';	Bought currency holiday not maintained
21	FX	AMEND	SOLD_HOLID AY = 'X'	DESTINATIO N_Q:= 'REPAIR';	Sold currency holiday not maintained
22	FX	AMEND	CUTOFF_NO T_FOUND = 'BOTH'	DESTINATIO N_Q:= 'REPAIR';	Cutoff Maintenance NOT found for both pay and recv side
23	FX	AMEND	CUTOFF_NO T_FOUND = 'PAY'	DESTINATIO N_Q:= 'REPAIR';	Cutoff Maintenance NOT found for pay side
24	FX	AMEND	CUTOFF_NO T_FOUND = 'RECV'	DESTINATIO N_Q:= 'REPAIR';	Cutoff Maintenance NOT found for receive side
25	FX	AMEND	MAIN.SPECI AL_Q = 'Y'	DESTINATIO N_Q:= 'SPECIAL';	
26	FX	AMEND	(NOT IS_FULLY_E NRICHED)	DESTINATIO N_Q:= 'ENRICH';	Not fully enriched
27	FX	AMEND	MAIN.SPECI AL_HANDLIN G_CODE IN ('Y','HVP','DV P','FOP')	DESTINATIO N_Q:= 'SPECIAL';	Special handling requested by trader

Table A-1   (Cont.) FW Queue conditions

S.No	Module	Action	Cond Text	Cond Action	Queue REASON
28	FX	AMEND	NVL(TXN_REC.CLS_ELIGIBLE,'N') = 'N' AND ((NVL(MAIN.PAY_CUTOFF,GLOBAL.Application_date +1) < GLOBAL.Application_date AND si_rec.PAY_INSTRUCTION_TYPE='O') OR (NVL(MAIN.RECV_CUTOFF,GLOBAL.Application_date +1) < GLOBAL.Application_date AND si_rec.RECV_INSTRUCTION_TYPE='O'))	DESTINATION_Q:= 'SPECIAL';	Past Cut off Time
29	FX	AMEND	MSG_SENT_OUT AND NVL(MAIN.CANC_RE_BOOK,'N') = 'Y'	DESTINATION_Q:= 'AMEND';	Settlement message handed off
30	FX	AMEND	DEAL_MATURED	DESTINATION_Q:= 'AMEND';	Original deal has liquidated
31	FX	AMEND	MAIN.REPAIR_Q = 'Y'	DESTINATION_Q:= 'AMEND';	Amendment for a Repair Contract
32	FX	AMEND	NVL(MAIN.CANC_RE_BOOK,'N') = 'Y'	DESTINATION_Q:= 'REBOOK';	Financial Amendment
33	FX	AMEND	MAIN.AMEND_Q = 'Y'	DESTINATION_Q:= 'AMEND';	
34	FX	AMEND	DESTINATION_Q IS NULL	DESTINATION_Q:= 'AMEND';	Incoming amendment
35	FX	CANC	CONTRACT_NOT_FOUND	DESTINATION_Q:= 'REPAIR';	Contract not found in Product Processor

Table A-1   (Cont.) FW Queue conditions

S.No	Module	Action	Cond Text	Cond Action	Queue REASON
36	FX	CANC	MAIN.SPECIAL_Q = 'Y'	DESTINATION_Q:= 'SPECIAL';	
37	FX	CANC	MAIN.SPECIAL_HANDLING_CODE IN ('Y','HVP','DVP','FOP')	DESTINATION_Q:= 'SPECIAL';	Special handling requested by trader
38	FX	CANC	MAIN.SPECIAL_Q = 'Y'	DESTINATION_Q:= 'SPECIAL';	
39	FX	CANC	DEAL_MATURED	DESTINATION_Q:= 'AMEND';	Original deal has liquidated
40	FX	CANC	MAIN.REPAIR_Q = 'Y'	DESTINATION_Q:= 'AMEND';	Amendment for a Repair Contract
41	FX	CANC	NVL(MAIN.AMEND_Q,'N')='Y'	DESTINATION_Q:= 'AMEND';	

Table A-2   System Tags

S. No	Tag	Module	Data Type	Prog Tag
1	APP_DATE_TIME	FX	Date	FXQP.APP_DATE_TIME
2	APRVD_REC	FX	Record	FXQP.PKG_APRVD_REC
3	BOT_AUTOUPLD	FX	Character	FXQP.BOT_AUTOUPLD
4	BOT_HOLIDAY	FX	Character	FXQP.HOL_BOT_DATE
5	BUSINESS_DATE	FX	Date	GLOBAL.APPLICATION_DATE
6	CHECK_NAME	FX	Boolean	FXQP.CHK_NAME
7	CLS_WITHIN_CUTOFF	FX	Boolean	FXQP.CLS_WITHIN_CUTOFF
8	CONTRACT_NOT_FOUND	FX	Boolean	FXQP.PKG_CONT_MISSING
9	CONT_REC	FX	Record	FXQP.PKG_CONT_REC
10	CUTOFF_NOT_FOUND	FX	Character	FXQP.G_NO_CUTOFF_MAINT
11	DEAL_MATURED	FX	Boolean	FXQP.DEAL_MATURED
12	ENRICH_SI	FX		FXQP.ENRICH_SI
13	INVALID_AFTER_PMSG	FX	Boolean	FXQP.PKG_INVALID_AGENT_AFTER_PMSG

Table A-2   (Cont.) System Tags

S. No	Tag	Module	Data Type	Prog Tag
14	INVALID_AFTER_PMSG1	FX	Boolean	FXQP.PKG_INVALID_AGENT_AFTER_PMSG
15	INVALID_BEFORE_PMSG	FX	Boolean	FXQP.PKG_INVALID_AGENT_BEFORE_PMSG
16	INVALID_BEFORE_PMSG1	FX	Boolean	FXQP.PKG_INVALID_AGENT_BEFORE_PMSG
17	INVALID_CCY_PAIR	FX	Boolean	FXQP.INV_CCY_PAIR
18	INVALID_CUSTOMER	FX	Boolean	FXQP.INV_CUST
19	IS_FIN_AMEND	FX	Boolean	FXQP.IS_FIN_AMEND
20	IS_FULLY_ENRICHED	FX	Boolean	FXQP.IS_FULLY_ENRICHED
21	IS_PAY_ENRICHED	FX	Boolean	FXQP.IS_PAY_ENRICHED
22	IS_RECV_ENRICHED	FX	Boolean	FXQP.IS_RECV_ENRICHED
23	MAIN	FX	Character	TXN_REC.
24	MATCH_SI	FX	Boolean	FXQP.MATCH_SI
25	MSG_SENT_OUT	FX	Boolean	FXQP.MSG_SENT_OUT
26	NDF_DEAL	FX	Character	FXQP.NDF_DEAL
27	PARENT_CONT_NOT_FOUND	FX	Boolean	FXQP.PKG_PRNT_MISSING
28	PKG_APRVD_MISSING	FX	Boolean	FXQP.PKG_APRVD_MISSING
29	PREV_REC	FX	Record	FXQP.PKG_PREV_REC
30	PRNT_REC	FX	Record	FXQP.PKG_PRNT_REC
31	QUEUE_REASON	FX	Character	P_Q_REASON
32	RESOLVE_SI	FX	ALL	
33	RETURN_FAILURE	FX		RET:= -1; RETURN
34	RETURN_SUCCESS	FX		RET:= 0; RETURN
35	SAME_AS_PREV_APPROVED	FX	Boolean	FXQP.SAME_AS_APRVD
36	SI_AUTO_UPL_FOUND	FX	Boolean	FXQP.SI_AUTOUPL_FND
37	SI_MATCHED	FX	Boolean	FXQP.SI_MATCHED
38	SI_REC	FX	Record	FXQP.PKG_SETTLE_REC
39	SI_SENT	FX	Boolean	FXQP.SI_SENT
40	SI_TYPE_FOUND	FX	Character	FXQP.SITYP_FND
41	SOLD_AUTOUPLD	FX	Character	FXQP.SOLD_AUTOUPLD

Table A-2   (Cont.) System Tags

S. No	Tag	Module	Data Type	Prog Tag
42	SOLD_HOLIDAY	FX	Character	FXQP.HOL_SOLD_DATE
43	SUNDRY_DEAL_ MATCHED	FX	Character	FXQP.G_SUNDRY_MATCH_I ND
44	TRADE_DATE	FX	Character	
45	TXN_REC	FX	Record	FXQP.PKG_TXN_REC

B

MM Queue Conditions and System Tags

This topic describes the MM queue conditions and system tags.

Table B-1   MM Queue Conditions

Module	ACTION	Cond Text	Cond Action	Queue Reason
MM	NEW	INVALID_CUSTOMER	DESTINATION_Q: = 'REPAIR';	Invalid Base No - Product Code defaulted
MM	NEW	INVALID_CCY	DESTINATION_Q: = 'REPAIR';	Invalid Currency
MM	NEW	PRODUCT_TYPE = 'D' AND VALUE_HOLIDAY = 'H'	DESTINATION_Q: = 'SPECIAL';	Receive date is Holiday
MM	NEW	PRODUCT_TYPE = 'D' AND MATURITY_HOLIDAY = 'H'	DESTINATION_Q: = 'SPECIAL';	Pay date is Holiday
MM	NEW	PRODUCT_TYPE = 'L' AND VALUE_HOLIDAY = 'H'	DESTINATION_Q: = 'SPECIAL';	Pay date is Holiday
MM	NEW	PRODUCT_TYPE = 'L' AND MATURITY_HOLIDAY = 'H'	DESTINATION_Q: = 'SPECIAL';	Receive date is Holiday
MM	NEW	MATURITY_HOLIDAY = 'X'	DESTINATION_Q: = 'REPAIR';	Currency holiday not maintained
MM	NEW	VALUE_HOLIDAY = 'X'	DESTINATION_Q: = 'REPAIR';	Currency holiday not maintained
MM	NEW	NOT IS_FULLY_ENRICHED	DESTINATION_Q: = 'ENRICH';DESTINATION_Q:= 'STP';	Not fully enriched
MM	NEW	MAIN.SPECIAL_HANDLING_CODE IN ('Y','HVP','DVP','FOP')	DESTINATION_Q: = 'SPECIAL'	Special handling requested by trader
MM	NEW	MAIN.SPECIAL_HANDLING_CODE IN ('Y','HVP','DVP','FOP')	DESTINATION_Q: = 'SPECIAL';	Special handling requested by trader

Table B-1   (Cont.) MM Queue Conditions

Module	ACTION	Cond Text	Cond Action	Queue Reason
MM	NEW	MAIN.VALUE_DATE < GLOBAL.Application_date OR MAIN.MATURITY_DATE < GLOBAL.Application_date	DESTINATION_Q: = 'SPECIAL';	Back Valued Contract
MM	NEW	(NVL(MAIN.PAY_CUTOFF,GLOBAL.Application_date+1) < GLOBAL.Application_date AND si_rec.PAY_INSTRUCTION_TYPE='O') OR (NVL(MAIN.RECV_CUTOFF,GLOBAL.Application_date+1) < GLOBAL.Application_date AND si_rec.RECV_INSTRUCTION_TYPE='O')	DESTINATION_Q: = 'SPECIAL';	Past Cut off Time
MM	NEW	CHECK_NAME	DESTINATION_Q: = 'SPECIAL';	Counterparty has Check Name Flag
MM	NEW	(MAIN.VALUE_DATE = GLOBAL.APPLICATION_DATE) AND NOT IS_FULLY_ENRICHED	DESTINATION_Q: = 'SPECIAL';	Special handling requested for Current dated Unenriched Trade
MM	NEW	SI_TYPE_FOUND = 'U'	DESTINATION_Q: = 'ENRICH';	Usual SI Exists
MM	NEW	SI_TYPE_FOUND = 'S'	DESTINATION_Q: = 'ENRICH';	Standard SI Exists
MM	NEW	SI_TYPE_FOUND IS NULL	DESTINATION_Q: = 'ENRICH';	SI Not found
MM	NEW	SI_TYPE_FOUND = 'N'	DESTINATION_Q: = 'ENRICH';	
MM	NEW	SI_TYPE_FOUND = 'S'	DESTINATION_Q: = 'ENRICH';	STANDARD SI EXISTS
MM	ROLL	PARENT_CONT_NOT_FOUND	DESTINATION_Q: = 'REPAIR';	Parent Contract Not Found
MM	AMEND	CONTRACT_NOT_FOUND	DESTINATION_Q: = 'REPAIR';	Contract not found in Product Processor

Table B-1   (Cont.) MM Queue Conditions

Module	ACTION	Cond Text	Cond Action	Queue Reason
MM	AMEND	MSG_SENT_OUT	DESTINATION_Q: = 'AMEND';	Settlement message handed off
MM	AMEND	MAIN.SPECIAL_Q = 'Y'	DESTINATION_Q: = 'SPECIAL';	Already in Special Queue
MM	AMEND	NOT IS_FULLY_ENRIC HED	DESTINATION_Q: = 'ENRICH';	Not fully enriched
MM	AMEND	MAIN.SPECIAL_H ANDLING_CODE IN ('Y','HVP','DVP','FO P')	DESTINATION_Q: = 'SPECIAL';	Special handling requested by trader
MM	AMEND	PRODUCT_TYPE = 'L' AND MATURITY_HOLID AY = 'H'	DESTINATION_Q: = 'SPECIAL';	Receive date is Holiday
MM	AMEND	PRODUCT_TYPE = 'D' AND VALUE_HOLIDAY = 'H'	DESTINATION_Q: = 'SPECIAL';	Receive date is Holiday
MM	AMEND	PRODUCT_TYPE = 'D' AND MATURITY_HOLID AY = 'H'	DESTINATION_Q: = 'SPECIAL';	Pay date is Holiday
MM	AMEND	PRODUCT_TYPE = 'L' AND VALUE_HOLIDAY = 'H'	DESTINATION_Q: = 'SPECIAL';	Pay date is Holiday
MM	AMEND	MATURITY_HOLID AY = 'X'	DESTINATION_Q: = 'REPAIR';	Currency Holiday not maintained
MM	AMEND	VALUE_HOLIDAY = 'X'	DESTINATION_Q: = 'REPAIR';	Currency Holiday not maintained
MM	AMEND	DEAL_MATURED	DESTINATION_Q: = 'AMEND';	Original deal has liquidated
MM	AMEND	MAIN.REPAIR_Q = 'Y'	DESTINATION_Q: = 'AMEND';	Amendment for a Repair Contract
MM	AMEND	MAIN.REPAIR_Q = 'Y'	DESTINATION_Q: = 'AMEND';	Amendment for a Repair Contract
MM	AMEND	NVL(PREV_REC.P AY_GEN_MESSA GE,'N')='N' AND NVL(TXN_REC.PA Y_GEN_MESSAG E,'N')='Y'	DESTINATION_Q: = 'AMEND';	Original deal had pay message suppressed

Table B-1　(Cont.) MM Queue Conditions

Module	ACTION	Cond Text	Cond Action	Queue Reason
MM	AMEND	(NVL(MAIN.PAY_CUTOFF,GLOBAL.Application_date+1) < GLOBAL.Application_date AND si_rec.PAY_INSTRUCTION_TYPE='O') OR (NVL(MAIN.RECV_CUTOFF,GLOBAL.Application_date+1) < GLOBAL.Application_date AND si_rec.RECV_INSTRUCTION_TYPE='O')	DESTINATION_Q: = 'SPECIAL';	Past Cut off Time
MM	AMEND	SAME_AS_PREV_APPROVED	DESTINATION_Q: = 'STP';	Same as prev version
MM	AMEND	MAIN.SETTLE_MSG_SENT = 'Y'	DESTINATION_Q: = 'AMEND';	Sgen done
MM	AMEND	MAIN.MATURITY_DATE >= GLOBAL.Application_date	DESTINATION_Q: = 'AMEND';	Deal matured
MM	AMEND	MAIN.CONTRACT_STATUS = 'L'	DESTINATION_Q: = 'AMEND';	Deal is liquidated
MM	CANC	CONTRACT_NOT_FOUND	DESTINATION_Q: = 'REPAIR';	Contract not found in Product Processor
MM	CANC	MAIN.SPECIAL_Q = 'Y'	DESTINATION_Q: = 'SPECIAL';	
MM	CANC	MAIN.REPAIR_Q = 'Y'	DESTINATION_Q: = 'AMEND';	Amendment for a Repair Contract
MM	CANC	MSG_SENT_OUT	DESTINATION_Q: = 'AMEND';	Settlement message handed off
MM	CANC	DEAL_MATURED	DESTINATION_Q: = 'AMEND';	Original deal has liquidated
MM	CANC	NVL(MAIN.AMEND_Q,'N')='Y'	DESTINATION_Q: = 'AMEND';	
MM	CANC	MAIN.SPECIAL_HANDLING_CODE IN ('Y','HVP','DVP','FOP')	DESTINATION_Q: = 'SPECIAL';	Special handling requested by trader

Table B-1   (Cont.) MM Queue Conditions

Module	ACTION	Cond Text	Cond Action	Queue Reason
MM	Roll	NVL(MAIN.ROLLOVER_ALLOWED,'N')='Y' AND PARENT_SGEN_DONE	DESTINATION_Q: = 'REPAIR';	Cannot rollover deal. Settlement message sent out for parent.
MM	Roll	NVL(MAIN.ROLLOVER_ALLOWED,'N')='Y' AND ROLL_DIFF	DESTINATION_Q: = 'REPAIR';	Cannot rollover deal. Parent deal rolled with different amount.
MM	Roll	NVL(MAIN.ROLLOVER_ALLOWED,'N')='Y' AND PARENT_LIQUIDATED	DESTINATION_Q: = 'REPAIR';	Cannot rollover deal. Parent contract already liquidated without rolling over.
MM	Roll	NOT IS_FULLY_ENRICHED	DESTINATION_Q: = 'ENRICH';DESTINATION_Q:= 'STP';	Not fully enriched
MM	Roll	MAIN.MATURITY_DATE < GLOBAL.Application_date	DESTINATION_Q: = 'SPECIAL';	Back Valued roll
MM	Roll	MAIN.SPECIAL_HANDLING_CODE IN ('Y','HVP','DVP','FOP')	DESTINATION_Q: = 'SPECIAL';	Special handling requested by trader
MM	Roll	((NVL(PARENT.AMOUNT,0) + NVL(PARENT.INTEREST_AMOUNT,0)) = NVL(MAIN.AMOUNT,0)) AND PARENT.ENRICH_Q = 'Y'	DESTINATION_Q: = 'ENRICH';	Settlement Incomplete
MM	Roll	((NVL(PARENT.AMOUNT,0) + NVL(PARENT.INTEREST_AMOUNT,0)) = NVL(MAIN.AMOUNT,0)) AND PARENT.ENRICH_Q = 'N'	DESTINATION_Q: = 'ENRICH';PARENT.ENRICH_Q:= 'Y';	Re - Enter Settlements

Table B-2   MM System Tags

Tag	Module	Data Type	Prog Tag
APPROVED.	MM	Character	MMQP.PKG_APPRVD.REC.

Table B-2   (Cont.) MM System Tags

Tag	Module	Data Type	Prog Tag
APP_DATE_TIME	MM	Date	MMQP.APP_DATE_TIME
BUSINESS_DATE	MM	Date	GLOBAL.APPLICATION_DATE
CHECK_NAME	MM	Boolean	MMQP.CHK_NAME
CONTRACT_NOT_FOUND	MM	Boolean	MMQP.PKG_CONT_MISSING
DEAL_MATURED	MM	Boolean	MMQP.DEAL_MATURED
INVALID_AFTER_PMSG1	MM	Boolean	MMQP.PKG_INVALID_AGENT_AFTER_PMSG
INVALID_BEFORE_PMSG	MM	Boolean	MMQP.PKG_INVALID_AGENT_BEFORE_PMSG
INVALID_CCY	MM	Boolean	MMQP.INV_CCY
INVALID_CUSTOMER	MM	Boolean	MMQP.INV_CUST
INVALID_SI	MM	Boolean	MMQP.PKG_INVALID_SI
INVALID_SI_SENT	MM	Boolean	MMQP.PKG_INVALID_SI
IS_FIN_AMEND	MM	Boolean	MMQP.IS_FIN_AMEND
IS_FULLY_ENRICHED	MM	Boolean	MMQP.IS_FULLY_ENRICHED
IS_PAY_ENRICHED	MM	Boolean	MMQP.IS_PAY_ENRICHED
IS_RECV_ENRICHED	MM	Boolean	MMQP.IS_RECV_ENRICHED
MAIN.	MM	Character	MMQP.PKG_TXN_REC.
MATCH_SI	MM	Boolean	MMQP.MATCH_SI
MATURITY_HOLIDAY	MM	Character	MMQP.MATURITY_HOLIDAY
MM_BREAK	MM	Boolean	MMQP.MM_BREAK
MSG_SENT_OUT	MM	Boolean	MMQP.MSG_SENT_OUT
NO_APPROVED_RECORD	MM	Boolean	MMQP.PKG_APPRVD_MISSING
PARENT.	MM	Character	MMQP.PKG_PRNT_REC.
PARENT_CONT_NOT_FOUND	MM	Boolean	MMQP.PKG_PRNT_MISSING
PKG_APRVD_MISSING	MM	Boolean	MMQP.PKG_APRVD_MISSING
PARENT_LIQUIDATED	MM	Boolean	MMQP.PKG_PARENT_DEAL_MATURED

Table B-2   (Cont.) MM System Tags

Tag	Module	Data Type	Prog Tag
PARENT_SETTLE.	MM		MMQP.PKG_PRNT_SE TTLE
PARENT_SGEN_DONE	MM	Boolean	MMQP.PKG_PARENT_ SGEN_DONE
PREV_REC	MM	Record	MMQP.PKG_PREV_RE C MWTBS_CONTRACT_ MASTER
PRNT_REC	MM	Record	MMQP.PKG_PRNT_RE C
PRODUCT_TYPE	MM	Character	MMQP.PKG_PRODUCT _TYPE
QUEUE_REASON	MM	Character	P_Q_REASON
RESOLVE_SI	MM		MMQP.RESOLVE_SI
RESULT_OF_RULE-	MM	Rule Result	RES_RL
RETURN_FAILURE	MM		RET:= -1; RETURN
RETURN_SUCCESS	MM		RET:= 0; RETURN
ROLL_DIFF	MM	Boolean	MMQP.PKG_ROLL_DIF F
SAME_AS_PREV_APP ROVED	MM	Boolean	MMQP.SAME_AS_APR VD
SETTLE.	MM	Character	MMQP.PKG_SETTLE_R EC.
SI_AUTO_UPL_FOUND	MM	Boolean	MMQP.SI_AUTOUPL_F ND
SI_MATCHED	MM	Boolean	MMQP.SI_MATCHED
SI_REC	MM	Record	MMQP.PKG_SETTLE_R EC
SI_SENT	MM	Boolean	MMQP.SI_SENT
SI_TYPE_FOUND	MM	Character	MMQP.SITYP_FND
TXN_REC	MM	Record	MMQP.PKG_TXN_REC
VALUE_HOLIDAY	MM	Character	MMQP.VALUE_HOLIDA Y
WALKIN_CUST	MM	Boolean	MMQP.WALKIN

C

CW Queue Conditions and System Tags

This topic describes the CW queue conditions and system tags.

Table C-1   CW Queue Conditions

S No	Module	Action	Cond Text	Cond Action	Queue Reason
1	SD	New	DSTL_HOLIDAY='H'	DESTINATION_Q: = 'SPECIAL';	DSTL Date Is Holiday
2	SD	New	INVALID_CUST_FROM	DESTINATION_Q: = 'REPAIR';	Invalid Customer (From)
3	SD	New	INVALID_CUST_TO	DESTINATION_Q: = 'REPAIR';	Invalid Customer (To)
4	SD	New	INVALID_CCY	DESTINATION_Q: = 'REPAIR';	Invalid Currency
5	SD	New	TRADE_HOLIDAY='H'	DESTINATION_Q: = 'SPECIAL';	Trade Date Is Holiday
6	SD	New	TRADE_HOLIDAY='X'	DESTINATION_Q: = 'REPAIR';	Currency Holiday Not Maintained
7	SD	New	DSTL_HOLIDAY='X'	DESTINATION_Q: = 'REPAIR';	Currency Holiday Not Maintained
8	SD	New	INVALID_SKLOC1	DESTINATION_Q: = 'REPAIR';	Invalid Safekeeping Location (From side)
9	SD	New	INVALID_PFOLIO1	DESTINATION_Q: = 'REPAIR';	Invalid Portfolio (From side)
10	SD	New	INVALID_PFOLIO2	DESTINATION_Q: = 'REPAIR';	Invalid Portfolio (To side)
11	SD	New	INVALID_SECID	DESTINATION_Q: = 'REPAIR';	Invalid Security ID given
12	SD	New	INVALID_SKLOC2	DESTINATION_Q: = 'REPAIR'	; Invalid Safekeeping Location (To side)
13	SD	New	INVALID_MARKET	DESTINATION_Q: = 'REPAIR';	Invalid Market Code given
14	SD	New	MAIN.SPECIAL_HANDLING_CODE IN ('Y','HVP','DVP','FOP')	DESTINATION_Q: = 'SPECIAL';	Special handling requested by customer
15	SD	New	MAIN.TRADE_DATE < BUSINESS_DATE	DESTINATION_Q: = 'SPECIAL';	Contract is back-valued (trade date)

Table C-1   (Cont.) CW Queue Conditions

S No	Module	Action	Cond Text	Cond Action	Queue Reason
16	SD	New	MAIN.DSTL_ DATE < BUSINESS_D ATE	DESTINATION_Q: = 'SPECIAL';	Contract is back-valued (dstl date)
17	SD	New	CHECK_NAM E	DESTINATION_Q: = 'SPECIAL';	Counterparty has Check Name Flag
18	SD	New	NOT IS_FULLY_E NRICHED	DESTINATION_Q: = 'ENRICH';	Not fully enriched
19	SD	New	INVALID_SK ACC2	DESTINATION_Q: = 'REPAIR';	Invalid Safekeeping Account (To side)
20	SD	New	INVALID_SK ACC1	DESTINATION_Q: = 'REPAIR';	Invalid Safekeeping Account (From side)
21	SD	AMEND	CONTRACT_ NOT_FOUND	DESTINATION_Q: = 'REPAIR';	Contract not found in Treasury Product Processor
22	SD	AMEND	TRADE_HOLI DAY='X'	DESTINATION_Q: = 'REPAIR';	Currency Holiday Not Maintained
23	SD	AMEND	DSTL_HOLID AY='X'	DESTINATION_Q: = 'REPAIR';	Currency Holiday Not Maintained
24	SD	AMEND	MAIN.SPECI AL_Q = 'Y'	DESTINATION_Q: = 'SPECIAL';	Already in Special Queue
25	SD	AMEND	MAIN.SPECI AL_HANDLIN G_CODE IN ('Y','HVP','DV P','FOP')	DESTINATION_Q: = 'SPECIAL';	Special handling requested by trader
26	SD	AMEND	TRADE_HOLI DAY='H'	DESTINATION_Q: = 'SPECIAL';	Trade Date Is Holiday
27	SD	AMEND	DSTL_HOLID AY='H'	DESTINATION_Q: = 'SPECIAL';	DSTL Date Is Holiday

Table C-1   (Cont.) CW Queue Conditions

S No	Module	Action	Cond Text	Cond Action	Queue Reason
28	SD	AMEND	(NVL(MAIN.PAY_CUTOFF, GLOBAL.Application_date+1) < GLOBAL.Application_date AND si_rec.PAY_INSTRUCTION_TYPE='O') OR (NVL(MAIN.RECV_CUTOFF,GLOBAL.Application_date+1) < GLOBAL.Application_date AND si_rec.RECV_INSTRUCTION_TYPE='O')	DESTINATION_Q: = 'SPECIAL';	Past Cut off Time
29	SD	AMEND	DEAL_MATURED	DESTINATION_Q: = 'AMEND';	Original deal has liquidated
30	SD	AMEND	MAIN.REPAIR_Q = 'Y'	DESTINATION_Q: = 'AMEND';	Amendment for a Repair Contract
31	SD	AMEND	MAIN.AMEND_Q = 'Y'	DESTINATION_Q: = 'AMEND';	
32	SD	AMEND	MSG_SENT_OUT	DESTINATION_Q: = 'AMEND';	Settlement message handed off
33	SD	AMEND	(NOT IS_FULLY_ENRICHED)	DESTINATION_Q: = 'ENRICH';	Not fully enriched
34	SD	CANC	CONTRACT_NOT_FOUND	DESTINATION_Q: = 'REPAIR';	Contract not found in Treasury Product Processor
35	SD	CANC	MAIN.SPECIAL_Q = 'Y'	DESTINATION_Q: = 'SPECIAL';	
36	SD	CANC	MAIN.SPECIAL_HANDLING_CODE IN ('Y','HVP','DVP','FOP')	DESTINATION_Q: = 'SPECIAL';	Special handling requested by trader
37	SD	CANC	MSG_SENT_OUT	DESTINATION_Q: = 'AMEND';	Settlement message handed off
38	SD	CANC	DEAL_MATURED	DESTINATION_Q: = 'AMEND';	Original deal has liquidated

Table C-1   (Cont.) CW Queue Conditions

S No	Module	Action	Cond Text	Cond Action	Queue Reason
39	SD	CANC	MAIN.REPAIR_Q = 'Y'	DESTINATION_Q: = 'AMEND';	Amendment for a Repair Contract
40	SD	CANC	NVL(MAIN.AMEND_Q,'N')='Y'	DESTINATION_Q: = 'AMEND';	

Table C-2   CW System Tags

S no	Tag	Module	Data Type	Action_	Prog Tag
1	APP_DATE_TIME	SD	Date	All	SDQP.APP_DATE_TIME
2	APRVD_REC	SD	Record	All	SDQP.PKG_APRVD_REC
3	BUSINESS_DATE	SD	Date	All	GLOBAL.APPLICATION_DATE
4	CHECK_NAME	SD	Boolean	All	SDQP.CHK_NAME
5	CONTRACT_NOT_FOUND	SD	Boolean	All	SDQP.PKG_CONT_MISSING
6	CONT_REC	SD	Record	All	SDQP.PKG_CONT_REC
7	CUTOFF_NOT_FOUND	SD	Character	All	SDQP.G_NO_CUTOFF_MAINT
8	DEAL_MATURED	SD	Boolean	All	SDQP.DEAL_MATURED
9	DEFAULT_SETTLE	SD	Boolean	All	SDQP.DEFAULT_SETTLE
10	DSTL_HOLIDAY	SD	Character	All	SDQP.DSTL_HOLIDAY
11	INVALID_CCY	SD	Boolean	New	SDQP.INVALID_CCY
12	INVALID_CUST_FROM	SD	Boolean	New	SDQP.INVALID_CUST_FROM
13	INVALID_CUST_TO	SD	Boolean	New	SDQP.INVALID_CUST_TO
14	INVALID_MARKET	SD	Character	All	SDQP.INVALID_MARKET
15	INVALID_PFOLIO1	SD	Character	ALL	SDQP.INVALID_PFOLIO1
16	INVALID_PFOLIO2	SD	Character	ALL	SDQP.INVALID_PFOLIO2
17	INVALID_SECID	SD	Character	ALL	SDQP.INVALID_SECID
18	INVALID_SKACC1	SD	Character	ALL	SDQP.INVALID_SKACC1

Table C-2   (Cont.) CW System Tags

S no	Tag	Module	Data Type	Action_	Prog Tag
19	INVALID_SK ACC2	SD	Character	ALL	SDQP.INVALID_SK ACC2
20	INVALID_SKL OC1	SD	Character	ALL	SDQP.INVALID_SK LOC1
21	INVALID_SKL OC2	SD	Character	ALL	SDQP.INVALID_SK LOC2
22	IS_FULLY_E NRICHED	SD	Boolean	ALL	SDQP.IS_FULLY_E NRICHED
23	MAIN.	SD	Character	ALL	TXN_REC.
24	MSG_SENT_ OUT	SD	Boolean	ALL	SDQP.MSG_SENT _OUT
25	PKG_APRVD _MISSING	SD	Boolean	ALL	SDQP.PKG_APRV D_MISSING
26	PREV_REC	SD	Record	ALL	SDQP.PKG_PREV _REC
27	PRNT_REC	SD	Record	ALL	SDQP.PKG_PRNT _REC
28	RETURN_FAI LURE	SD		ALL	RET:= -1; RETURN
29	RETURN_SU CCESS	SD		ALL	RET:= 0; RETURN
30	SI_MATCHED	SD	Boolean	ALL	SDQP.SI_MATCHE D
31	SI_REC	SD	Record	ALL	SDQP.PKG_SETT LE_REC
32	SI_TYPE_FO UND	SD	Character	ALL	SDQP.SITYP_FND
33	TRADE_HOLI DAY	SD	Character	ALL	SDQP.TRADE_HO LIDAY
34	TXN_REC	SD	Record	ALL	SDQP.PKG_TXN_ REC

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