

Oracle® Banking Treasury Management

Relationship Pricing User Guide



Release 14.7.5.0.0
G23986-01
September 2024

ORACLE®

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A EDE SQL Expression

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Preface

This topic contains the following sub-topics:

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Purpose

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

Audience

This manual is for the following User/User Roles:

Table User and User Roles

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

Documentation Accessibility

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Diversity and Inclusion

Oracle is fully committed to diversity and inclusion. Oracle respects and values having a diverse workforce that increases thought leadership and innovation. As part of our initiative to build a more inclusive culture that positively impacts our employees, customers, and partners, we are working to remove insensitive terms from our products and documentation. We are also mindful of the necessity to maintain compatibility with our customers' existing technologies and the need to ensure continuity of service as Oracle's offerings and industry standards evolve. Because of these technical constraints, our effort to remove insensitive terms is ongoing and will take time and external cooperation.

Related Resources

For more information, see these Oracle resources:

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

Conventions

The following text conventions are used in this document:

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

Screenshot Disclaimer

Personal information used in the interface or documents is dummy and does not exist in the real world. It is only for reference purposes.

Acronyms and Abbreviations

The acronyms and abbreviations are listed in this below table:

Table Abbreviations and Acronyms

Abbreviations or Acronyms	Definition
ASync	Asynchronous
FCUBS	Oracle FLEXCUBE Universal Banking
CCS	Cross Currency Swap
DV	Derivatives
EDE	External Data element
FRA	Forward Rate Agreement
FX	Foreign Exchange
IRS	Interest Rate Swap
LCY	Local Currency
MM	Money Market
OBTR	Oracle Banking Treasury Management
OT	Over the Counter Options
RP	Relationship Pricing
Sync	Synchronous
SQL	Structured Query Language
XSL	Extensible Style sheet Language

Basic Actions

Table List of Basic Actions

Action	Description
Approve	Click Approve to approve the initiated report. This button is displayed, once the user click Authorize .
Audit	Click Audit to view the maker details, checker details of the particular record, and record status. This button is displayed only for the records that are already created.
Authorize	Click Authorize to authorize the record created. A maker of the screen is not allowed to authorize the report. Only a checker can authorize a record. This button is displayed only for the already created records.
Close	Click Close to close a record. This action is available only when a record is created.
Confirm	Click Confirm to confirm the performed action.
Cancel	Click Cancel to cancel the performed action.
Compare	Click Compare to view the comparison through the field values of old record and the current record. This button is displayed in the widget, once the user click Authorize .
Collapse All	Click Collapse All to hide the details in the sections. This button is displayed, once the user click Compare .
Expand All	Click Expand All to expand and view all the details in the sections. This button is displayed, once the user click Compare .

Table (Cont.) List of Basic Actions

Action	Description
New	Click New to add a new record. The system displays a new record to specify the required data.  Note: The fields which are marked in asterisk red are mandatory fields.
OK	Click OK to confirm the details in the screen.
Save	Click Save to save the details entered or selected in the screen.
View	Click View to view the report details in a particular modification stage. This button is displayed in the widget, once the user click Authorize .
View Difference only	Click View Difference only to view a comparison through the field element values of old record and the current record, which has undergone changes. This button is displayed, once the user click Compare .

Symbols and Icons

The list of symbols and icons available on the screens are as follows:

Table Symbols and Icons - Common

Symbol/Icon	Function
	Minimize
	Maximize
	Close
	Perform Search
	Open a list
	Navigate to the first record
	Navigate to the last record
	Navigate to the previous record
	Navigate to the next record

Table (Cont.) Symbols and Icons - Common

Symbol/Icon	Function
	Grid view
	List view
	Refresh
	Click this icon to add a new row.
	Click this icon to delete a row, which is already added.
	Calendar
	Alerts
	Unlock Option
	View Option
	New
	Enter query
	Execute query
	Copy
	Delete
	Save
	Search
	Advanced search
	Clear all
	Reset

Table (Cont.) Symbols and Icons - Common

Symbol/Icon	Function
	Export
	Print
	View Details
	Sorting

Table Symbols and Icons - Widget

Symbol/Icon	Function
	Open status
	Unauthorized status
	Rejected status
	Closed status
	Authorized status
	Modification Number
	Hold
	Reverse

1

OBTR - FCUBS Integration for Relationship Pricing

The integration between Oracle Banking Treasury Management (OBTR) and Oracle FLEXCUBE Universal Banking (FCUBS) offers a Relationship Pricing (RP) rate for Charges, Interest, and Exchange Rate from FCUBS to OBTR.

This topic contains the following sub- topics:

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

1.1 Integration Scope in Oracle Banking Treasury Management

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

For RP integration, the following data are provided to FCUBS from OBTR:

- Price Components for which special rate or amount is to be received.
- External data elements mapped to the pricing components.

During the integration process, OBTR passes data to FCUBS such as EDE codes, External Price components, Customer number, and Product code.

Integration Scope in Oracle FLEXCUBE Universal Banking

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

1.2 Prerequisites in Oracle Banking Treasury Management

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

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

- [Maintenance of Pricing Parameters](#)
This topic provides the details on pricing parameters for maintenance.
- [Maintenance of Interface Parameters](#)
This topic describes the systematic instruction about the maintenance of Interface Parameters.
- [Maintenance of External Data Elements](#)
This topic describes the systematic instruction about the maintenance of External Data Elements.
- [Maintenance of Pricing Components](#)
This topic describes the systematic instruction about the maintenance of Pricing components.
- [Maintenance of Treasury Customer Details](#)
This topic describes the systematic instruction about the maintenance of Treasury customer details. Treasury Customer Additional Details Maintenance screen is enhanced to capture Relationship Pricing flag.

1.2.1 Maintenance of Pricing Parameters

This topic provides the details on pricing parameters for maintenance.

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

Table 1-1 Integration Parameter

Table Name	Parameter Name	Parameter Value
CSTB_PARAM	PRICING_INTEGRATION	Y

1.2.2 Maintenance of Interface Parameters

This topic describes the systematic instruction about the maintenance of Interface Parameters.



Note:

All fields marked with a red asterisk (*) are mandatory.

1. On the Home page, enter **IFDTRPRM** in the text box, and then click the next arrow.
The **Treasury Interface Parametrization Maintenance** screen is displayed.

Figure 1-1 Treasury Interface Parametrization Maintenance

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

Table 1-2 Treasury Interface Parametrization Maintenance- Field Description

Field	Description
Interface Code	Specify the Interface Code for integrating with the RP system.
Parameter Name	Specify the parameters involved in integration with the RP system.
Parameter Value	Specify the Values of the Parameter.
Description	Specify the Description of the parameter.

1.2.3 Maintenance of External Data Elements

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



Note:

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

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

Figure 1-2 Treasury External Data Element Maintenance

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

Table 1-3 Treasury External Data Element- Field Description

Field	Description
Module	Specify the Module ID. Indicates the OBTR module.
EDE Code	Specify the EDE Code. Indicates the external product processor data element code.
EDE Description	The system displays the description of the external product processor data element.
EDE Data Type	The system displays the EDE Data Type based on the selected EDE Code. The available EDE Data Types are: • Numeric • String • Date
EDE SQL Expression	Specify the SQL expression. The EDE value is derived using a SQL query on Oracle FLEXCUBE database, which returns a single value. For more information on the SQL expression, refer to .

1.2.4 Maintenance of Pricing Components

This topic describes the systematic instruction about the maintenance of Pricing components.



Note:

All fields marked with a red asterisk (*) are mandatory.

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

Figure 1-3 Treasury External Pricing Component Maintenance

The screenshot displays the 'Treasury External Pricing Component Maintenance' window. At the top, there are 'New' and 'Enter Query' buttons. The main section is titled 'External Price Component' and contains several input fields: 'Module', 'Product', 'Price Code', 'Price Code Description', and 'Price Component Types'. The 'Price Component Types' field is populated with the value 'Interest'. Below these fields is a section for 'EDE Code' with a dropdown arrow. A message 'No data to display.' is shown in the table area. At the bottom right, there are 'Audit' and 'Exit' buttons.

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

The scheduler job TREXT_ASYNCCALL picks up this data from **TRDEXTCO** screen and invokes create price component operation of FCUBS.

Table 1-4 Treasury External Pricing Component Maintenance- Field Description

Field	Description
Module	Specify the Module ID. Indicates the OBTR module.
Product	Specify the Product Code. Indicates the external product processor data element code.
Price Code	Specify the Price Code. Indicates the external product processors price component code.
Price Component Description	The system indicates the Pricing Component description of the selected component.
Price Component Types	The system displays the Pricing Component Types based on the selected Price Code. The available Price component Types are: • Charges • Interest • Exchange Rate
EDE Code	Specify the EDE Code. Indicates the external product processor data element code.

1.2.5 Maintenance of Treasury Customer Details

This topic describes the systematic instruction about the maintenance of Treasury customer details. Treasury Customer Additional Details Maintenance screen is enhanced to capture Relationship Pricing flag.



Note:

All fields marked with a red asterisk (*) are mandatory.

1. On the Home page, enter **STDTRCIF** in the text box, and then click the next arrow. **Treasury Customer Additional Details Maintenance** screen is displayed.

Figure 1-4 Treasury Customer Additional Details Maintenance

Treasury Customer Additional Details Maintenance

New Enter Query

Customer No * Customer Name Customer Category *

Front Office Short Name Front Office Long Name Relationship Pricing

Main Additional ESMA Details Proprietary Codes

Settlement Parameters

CLS Participant

Credit Check Parameters

Credit Check Required

Multiple Swift Confirmation Parameters

Fund Type Customer Custodian BIC Code Settlement Member BIC Code

Generate Confirmation Message to

Party Role

Clearing House / CCP Counterparty Broker Triparty Agent/Custodian Intermediary Trading Venue

CLS Restrictions Force Debit Limit Change Log Audit Exit

2. On the **Treasury Customer Additional Details Maintenance** screen, specify the fields. For more information on the fields, refer to the below table.

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

Field	Description
Relationship Pricing	Select the Relationship Pricing check box to enable Relationship Pricing for the deal.  Note: The Relationship Pricing check box is unchecked by default, during the deal booking Existing users can enable or disable the RP flag during amendment.

1.3 Prerequisites in Oracle FLEXCUBE Universal Banking

This topic describes the prerequisites in Oracle FLEXCUBE Universal Banking.

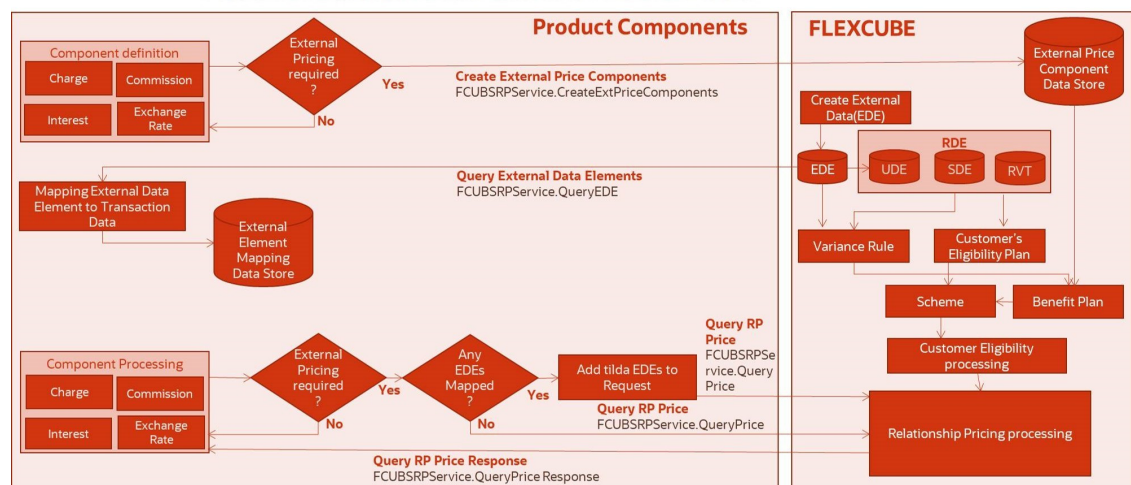
Refer to Oracle FLEXCUBE Common Core - Gateway User Guide and Oracle FLEXCUBE Relationship Pricing User Guide for details on prerequisites in FCUBS.

1.4 Integration Architecture

This topic describes the integration architecture.

The high level integration diagram of OBTR components for RP provides information on the integration architecture followed in OBTR- FCUBS RP integration.

Figure 1-5 High Level Integration Diagram of OBTR Components for RP



1.5 Integration Process

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

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

Table 1-6 Pricing Components

Pricing Component Type	Rate Type
Charges	Rate and Amount
Interest	Rate
Exchange Rate	Rate

- The system verifies if the customer is RP enabled, and components of the transaction are defined as pricing components in Treasury External Pricing Component Maintenance screen. The synchronous call is made to OBTR Adapter on subsystem pickup and save.
- OBTR Adapter builds pricing requests and invokes FCUBS Web service. The OBTR adapter consumes the FCUBS WS response and extracts the RP rate or amount from the response.
- RP Rate or Amount is displayed in related subsystems as Charges, Interest, and Exchange Rate. Users can modify the rates or amount, and the modified pricing is considered for processing on saving the modification.
- Components which are not applicable for external pricing are processed with the rate or amount defined in OBTR.

Integration Log

You can have integration logs generated that captures the OBTR Adapter flow during RP integration. The log path can be configured in the IFDTRPRM screen.

Error in the integration process is also captured and stored in integration log table IFTB_TR_EXT_PRICING_LOG.

1.6 Integration of Pricing Components

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

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

OBTR - FCUBS Integration for Charges

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

Table 1-7 Rate Types

Type	Process
Fixed Rate	RP rate is considered to compute the fixed rate.
Fixed Amount	RP amount is considered as charge amount.
Variance	RP amount is added to internal charge amount derived.
Waive	Waive the charge.

OBTR - FCUBS Integration for Interest

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

Table 1-8 Rate Types

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

2

Relationship Pricing in Options

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

This section contains following sub-topics:

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

2.1 Relationship Pricing for Charges

This topic describes the systematic instruction for relationship pricing for Charges.

The interest call-form in Options Contract Input screen is enhanced to display the external pricing component and the system pick up the amount from FCUBS for RP.

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

Figure 2-1 Options Contract Input

The screenshot displays the 'Options Contract Input' screen with the following sections:

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

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

The **Charge Details** screen is displayed.

Figure 2-2 Charge Details

The screenshot shows the 'Charge Details' window with a close button (X) in the top right corner. Below the title bar is a 'Contract Reference' field. The main content area is divided into three sections, each with a 'Details' label and a table of data.

Charge Association

☐	Creation ESN	Component	Rule	Description	Consider as Discount	Waived	Acci
No data to display.							

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

Charge Application

☐	Creation ESN	Component	Tag Currency	Tag Amount	Charge Currency	Charge Amount	Consider as Discount	Waived	Liqui
No data to display.									

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

Charge Liquidation

☐	Event Sequence Number	Component	Charge Currency	Charge Amount	Liquidated
No data to display.					

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

At the bottom right of the window are 'Exit' and 'Save' buttons.

- If the user enables External Pricing for Charge component, the system picks up the rate or amount based on the benefit plan and the schemes.
- The special pricing for the RP customer is valid based on the validity maintained at Relationship Pricing Scheme Maintenance.
- When the RP flag at the customer level is modified, only the new contracts can be priced based on the flag.

3

Relationship Pricing in Money Market

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

This section contains following sub-topics:

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

3.1 Relationship Pricing for Interest

This topic describes the systematic instruction on relationship pricing for Interest.

The interest call-form in Money Market Contract Input screen is enhanced to display the external pricing component and the system pick up the rate from FCUBS for RP.

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

Figure 3-1 Money Market Contract Input

Money Market Contract Input

New Enter Query

Product Code *
Product Description
Source
Dealer
Broker
Deal Input Time

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

Contract Schedules Rollover Preferences

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

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

Settlement Details
Debit Branch
Debit Account
Debit Account Description
Credit Branch
Credit Account
Credit Account Description
Liquidation ☒ Auto ☐ Manual
Verify funds before auto liquidation ☐
Rollover Allowed ☐ Yes ☐ No

Dates and Maturity
Trade Date *
Original Start Date
Booking Date
Value Date *
User Maturity Date
Maturity Date
Notice Days
Intra Day
Tenor
Maturity Type ☒ Fixed ☐ Notice ☐ Call

Reporting Details
Reporting Currency
Reporting Amount
Outstanding Balance

Settlement Instruction Pickup
Settlement Sequence Number
Settlement Instruction Description

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

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

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

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

The **ICCF** screen is displayed.

Figure 3-2 ICCF

- If the user enables External Pricing for the interest component, the system picks up the rate or variance based on the benefit plans and the schemes.
- The system allows the user to modify the RP defaulted interest rate through VAMI.
- On performing a Rollover, the system must default the RP interest rate, charges, exchange rate for the rolled over amount of child contract.
- When an RP interest rate has defaulted at the deal and the user tries to modify the interest rate at VAMI, the system must allow the user to modify it with an override message "Interest Rate is changed for contract having Relationship Pricing customer".

3.2 Relationship Pricing for Charges

This topic describes the systematic instruction on relationship pricing for Charges.

The charge call-form in Money Market Contract Input screen is enhanced to display the external pricing component and the amount picked up from FCUBS for RP.

**Note:**

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

- On the **Money Market Contract Input** screen, click the **Charges** tab to view the External Pricing component details and the system picks up the rate from FCUBS for RP. The system displays the **Charge Details** screen.

Figure 3-3 Charge Details

Charge Details

Contract Reference *

Details

Charge Association

☐ Creation ESN	Component *	Rule	Description	Consider as Discount	Waived	Acc
No data to display.						

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

Charge Application

☐ Creation ESN	Component *	Tag Currency	Tag Amount	Charge Currency	Charge Amount	Consider as Discount	Waived	Liqui
No data to display.								

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

Charge Liquidation

☐ Event Sequence Number	Component	Charge Currency	Charge Amount	Liquidated
No data to display.				

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

Exit Save

If the user enables External Pricing for Charge component, the system picks up the rate or amount based on the benefit plan and the schemes.

3.3 Relationship Pricing for Exchange Rate

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

- If the user enables the External Pricing for the exchange rate, the system picks up the RP rate which can be a variance rate based on the variance rule and benefit plan mapped for the product.

4

Relationship Pricing in Foreign Exchange

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

This section contains following sub-topics:

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

4.1 Relationship Pricing for Charges

This topic describes the systematic instruction for relationship pricing for Charges.

The interest call-form in Foreign Exchange Contract Input screen is enhanced to display the external pricing component and the system pick up the amount from FCUBS for RP.

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

Figure 4-1 Foreign Exchange Contract Input

Foreign Exchange Contract Input

New

Enter Query

Version Number

Previous

Of

Next

Product Code *

Product Description

Source

Swap Reference

NDF Related Reference

Reject Reason

External Swap Reference

Contract Reference

User Reference

Related Reference

External Reference

Bill Reference

Reversed Reference

Confirmation Status

Main

Rollover Instructions

Netting

Revaluation Details

Non Deliverable Forwards

Counterparty *

Counter Party Name

Booking Date

Option Date

Broker

Dealer

Leg Number

Internal Remarks

Deal Type

Buy

Sell

Bought Currency *

Bought Amount *

Bought Value date

Sold Currency *

Sold Amount *

Sold Value Date

Deal Rate

Calculate/Recalculate

Other Details

Auto Liquidate

Payment on confirmation

Continuous Linked Settlements Eligible

Exclude from Continuous Linked Settlements

Dealing Method

Trading Platform Id

Calculation Agent

Reporting Jurisdiction

Customer Spread

Spread Definition

Base Rate

Local Currency Equivalent

Outstanding Balance

Deal Input Time

Agreement type

Settlement Instruction Pickup

Settlement Sequence Number(Buy)

Settlement Instruction Description

Settlement Sequence Number(Sold)

Settlement Instruction Description

Events

Settlement

Advices

Messages

Charges

Tax

MIS

Fields

Brokerage

Option

Change Log

FX Linkage

Hol

Audit

Exit

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

Figure 4-2 Charge Details

Charge Details [X]

Contract Reference *

Details

Charge Association

☐	Creation ESN	Component *	Rule	Description	Consider as Discount	Waived	Accrual
No data to display.							
Page 1 (0 of 0 items) < < 1 > >							

Charge Application

☐	Creation ESN	Component *	Tag Currency	Tag Amount	Charge Currency	Charge Amount	Consider as Discount	Waived	Liquidated
No data to display.									
Page 1 (0 of 0 items) < < 1 > >									

Charge Liquidation

☐	Event Sequence Number	Component	Charge Currency	Charge Amount	Liquidated
No data to display.					
Page 1 (0 of 0 items) < < 1 > >					

[Exit] [Save]

- If the user enables External Pricing for Charge component, the system picks up the rate or amount based on the benefit plan and the schemes.
- The special pricing for the RP customer is valid based on the validity maintained at Relationship Pricing Scheme Maintenance.
- When the RP flag at the customer level is modified, only the new contracts can be priced based on the flag.

5

Relationship Pricing in Derivatives

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

This section contains following sub-topics:

- [Relationship Pricing for Interest](#)
This topic describes the systematic instruction on relationship pricing for Interest. The interest call-form in Contract Input screen is enhanced to display the external pricing component and the system pick up the rate from FCUBS for RP.
- [Relationship Pricing for Charges](#)
This topic describes the systematic instruction on relationship pricing for Charges. The charge call-form in Contract Input screen is enhanced to display the external pricing component and the amount picked up from FCUBS for RP.

5.1 Relationship Pricing for Interest

This topic describes the systematic instruction on relationship pricing for Interest. The interest call-form in Contract Input screen is enhanced to display the external pricing component and the system pick up the rate from FCUBS for RP.

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

Figure 5-1 Contract Input

Contract Input

New Enter Query

Product

Product Description

Reject Reason

Swap Reference

Main

Counterparty

Description

Settlement Account

Branch

Account

Contract Type ☒ Hedge ☐ Trade

Resettable Leg None

Detail

Reference Number *

User Reference

External Reference

Reversed Reference

Deal Input Time

Trade Date *

Booking Date *

Value Date *

Maturity Date *

Buy or Sell ☐ Buy ☐ Sell

Indexation Type

Additional

Rate Type

Rate Source

Rate

Termination Details

Liquidate Past Schedules ☐

Broker

Dealer

Exchange Rate

Remarks

Default

In Leg

In Leg Currency

Description

In Principal Amount *

Out Leg

Out Leg Currency

Description

Out Principal Amount *

Rate Code

Tenor Code

Spread

Flat Amount

Initial Level

Event Brokerage Settlements Advice Charges Cashflow Tax MIS Fields Holiday Preferences Split Reporting Details Audit Exit

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

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

Figure 5-2 Derivatives Contract Interest Details

Derivatives Contract Interest Details

Contract Reference: ◀ 1 Of 1 ▶ + -

Leg Type:
Component:

Main **Schedule** **Revision**

Accrual Details

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

Liquidation Details

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

Payment Details

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

Interest Rate Details

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

Rate Revision Preferences

Lookback: ☐
Lockout: ☐
Last Reset: ☐
Last Recent: ☐
Plain: ☐
Rate Compounding: ☐
Index Value: ☐
Observation Shift: ☐
Weighted Average: ☐
Lookback Months:
Lookback Days:
Lockout Days:
Spread Adjustment:

Compounding Preferences

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

Payment Reference

Payment Movement: ☐
Interest Rollover: ☐
Payment Movement Days:
Payment Date Movement: Lead
Payment Movement Calendar: Calendar

External Pricing + - ≡

☐ Component	Rate	Interest Spread
No data to display.		

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

- If the user enables External Pricing for the interest component, the system picks up the rate or variance based on the benefit plans and the schemes.
- For a CCS deal, RP is applicable Interest rate, and Charges. For IRS and FRA deals, RP is applicable for Interest rate and Charges.

- For a DV product, the user can enable external pricing for IN leg or OUT leg, or both legs.

5.2 Relationship Pricing for Charges

This topic describes the systematic instruction on relationship pricing for Charges. The charge call-form in Contract Input screen is enhanced to display the external pricing component and the amount picked up from FCUBS for RP.

- On the Contract Input screen, click the Charges tab to view the External Pricing component details and the system picks up the rate from FCUBS for RP.

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

Figure 5-3 Charge Details

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

Charge Association

☐	Creation ESN	Component	Rule	Description	Consider as Discount	Waived	Accrual
No data to display.							

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

Charge Application

☐	Creation ESN	Component	Tag Currency	Tag Amount	Charge Currency	Charge Amount	Consider as Discount	Waived	Liquidated
No data to display.									

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

Charge Liquidation

☐	Event Sequence Number	Component	Charge Currency	Charge Amount	Liquidated
No data to display.					

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

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

If the user enables External Pricing for Charge component, the system picks up the rate or amount based on the benefit plan and the schemes.

6

Relationship Pricing in Security Repo

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

This section contains following sub-topics:

- [Relationship Pricing for Interest](#)
This topic describes the systematic instruction on relationship pricing for Interest. The interest call-form in Contract Input screen is enhanced to display the external pricing component and the system pick up the rate from FCUBS for RP.
- [Relationship Pricing for Charges](#)
This topic describes the systematic instruction on relationship pricing for Charges. The charge call-form in Securities Repo Contract Online screen is enhanced to display the external pricing component and the amount picked up from FCUBS for RP.

6.1 Relationship Pricing for Interest

This topic describes the systematic instruction on relationship pricing for Interest. The interest call-form in Contract Input screen is enhanced to display the external pricing component and the system pick up the rate from FCUBS for RP.

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

Figure 6-1 Security Repo Contract Online

The screenshot displays the 'Securities Repo Contract Online' application window. At the top, there are buttons for 'New' and 'Enter Query'. Below this, the interface is divided into several sections:

- Top Section:** Contains input fields for 'Product Code', 'Product Description', 'Source', 'Dealer', 'Broker', 'Deal Input Time', and 'Reject Reason'. To the right, there are fields for 'Version Number', 'Contract Reference Number', 'User Reference Number', 'External Reference Number', 'Reversal reference Number', and 'Outstanding Amount'.
- Contract Tab (Active):** This section includes fields for 'Customer Number', 'Customer Name', 'Currency', 'Amount', 'Local Currency Amount', 'Line', and 'Liability No'. Below these are 'Settlement Details' with fields for 'Debit Branch', 'Debit Account', 'Debit account Description', 'Credit Branch', 'Credit Account', and 'Liquidation'. There are also radio buttons for 'Auto' and 'Manual', and a 'Rollover Allowed' section with 'Yes' and 'No' options.
- Rounding Details:** Includes a 'Rounding Required' toggle, a 'Rounding Rule' dropdown set to 'Truncate', and fields for 'Decimals' and 'Units'.
- Preferences Tab:** Contains 'Interest Period Basis', 'Payment Method', 'Schedule Type', 'Tax Scheme', 'Contract Derived Status', and 'Remarks'. It also has a 'Dates and Maturity' section with fields for 'Original Start Date', 'Booking Date', 'Value Date', 'User Maturity Date', 'Maturity Date', 'Notice Days', and 'Intra Day Maturity Type'. There are radio buttons for 'Fixed', 'Notice', and 'Call'.
- Reporting Details:** Includes fields for 'Currency', 'Amount', and 'Outstanding Amount'.
- Bottom Navigation Bar:** A series of tabs: 'Events', 'Brokerage', 'Effective Interest Rate', 'Accrual', 'Linked Entities', 'Collateral-Netting', 'Change Log', 'Revision Details', 'Repo', 'Revers', 'Audit', and 'Exit'.

2. On the **Security Repo Contract Online** screen, click the **Interest** tab to display the external pricing component details.

The **ICCF** screen is displayed.

Figure 6-2 ICCF

- If the user enables External Pricing for the interest component, the system picks up the rate or variance based on the benefit plans and the schemes.
- For a CCS deal, RP is applicable Interest rate, and Charges. For IRS and FRA deals, RP is applicable for Interest rate and Charges.
- For a DV product, the user can enable external pricing for IN leg or OUT leg, or both legs.

6.2 Relationship Pricing for Charges

This topic describes the systematic instruction on relationship pricing for Charges. The charge call-form in Securities Repo Contract Online screen is enhanced to display the external pricing component and the amount picked up from FCUBS for RP.

- On the **Securities Repo Contract Online** screen, click the **Charges** tab to view the External Pricing component details and the system picks up the rate from FCUBS for RP. The system displays the **Charge Details** screen.

Figure 6-3 Charge Details

Charge Details

Contract Reference *

Details

Charge Association

☐	Creation ESN	Component *	Rule	Description	Consider as Discount	Waived	Acci
No data to display.							
Page 1 (0 of 0 items) < < 1 > >							

Charge Application

☐	Creation ESN	Component *	Tag Currency	Tag Amount	Charge Currency	Charge Amount	Consider as Discount	Waived	Liqui
No data to display.									
Page 1 (0 of 0 items) < < 1 > >									

Charge Liquidation

☐	Event Sequence Number	Component	Charge Currency	Charge Amount	Liquidated
No data to display.					
Page 1 (0 of 0 items) < < 1 > >					

Exit Save

If the user enables External Pricing for Charge component, the system picks up the rate or amount based on the benefit plan and the schemes.

A

EDE SQL Expression

Section Title

The EDE value is derived using a SQL query on Oracle FLEXCUBE database, which returns a single value.

The below table describes the EDE Code and the EDE SQL Expression to use in Treasury External Data Element.

Table A-1 EDE SQL Expressions

EDE Code	EDE Description	EDE Data Type	Module ID	EDE Expression
SDE_SOLD_AMOUNT	Sold Amount	Numeric	FX	SELECT sold_amount FROM fxtb_contract_master WHERE contract_ref_no = '___CONTREFNO___' and event_seq_no = (SELECT MAX(event_seq_no) FROM fxtb_contract_master WHERE contract_ref_no = '___CONTREFNO___')
SDE_SOLD_CCY	Sold Currency	String	FX	SELECT SOLD_CCY FROM fxtb_contract_master WHERE contract_ref_no = '___CONTREFNO___' and event_seq_no = (SELECT MAX(event_seq_no) FROM fxtb_contract_master WHERE contract_ref_no = '___CONTREFNO___')
SDE_BOT_AMOUNT	Bought Amount	Numeric	FX	SELECT bot_amount FROM fxtb_contract_master WHERE contract_ref_no = '___CONTREFNO___' and event_seq_no = (SELECT MAX(event_seq_no) FROM fxtb_contract_master WHERE contract_ref_no = '___CONTREFNO___')
SDE_BOT_CCY	Bought Currency	String	FX	SELECT BOT_CCY FROM fxtb_contract_master WHERE contract_ref_no = '___CONTREFNO___' and event_seq_no = (SELECT MAX(event_seq_no) FROM fxtb_contract_master WHERE contract_ref_no = '___CONTREFNO___')

Table A-1 (Cont.) EDE SQL Expressions

EDE Code	EDE Description	EDE Data Type	Module ID	EDE Expression
SDE_AMOUNT	Amount	Numeric	MM	SELECT amount FROM ldtb_tr_contract_master WHERE contract_ref_no = '___CONTREFNO___' and version_no = (SELECT MAX(version_no) FROM LDTB_TR_CONTRACT_MASTER WHERE contract_ref_no = '___CONTREFNO___')
SDE_BK_DATE	Booking Date	Date	MM	SELECT bookin_date FROM ldtb_tr_contract_master WHERE contract_ref_no = '___CONTREFNO___' and version_no = (SELECT MAX(version_no) FROM LDTB_TR_CONTRACT_MASTER WHERE contract_ref_no = '___CONTREFNO___')
SDE_CUSTOMER	Customer	String	MM	SELECT counterparty FROM ldtb_tr_contract_master WHERE contract_ref_no = '___CONTREFNO___' and version_no = (SELECT MAX(version_no) FROM LDTB_TR_CONTRACT_MASTER WHERE contract_ref_no = '___CONTREFNO___')
SDE_CURRENCY	Currency	String	MM	SELECT Currency FROM ldtb_tr_contract_master WHERE contract_ref_no = '___CONTREFNO___' and version_no = (SELECT MAX(version_no) FROM LDTB_TR_CONTRACT_MASTER WHERE contract_ref_no = '___CONTREFNO___')
SDE_VAL_DATE	Value Date	Date	MM	SELECT Value_Date FROM ldtb_tr_contract_master WHERE contract_ref_no = '___CONTREFNO___' and version_no = (SELECT MAX(version_no) FROM LDTB_TR_CONTRACT_MASTER WHERE contract_ref_no = '___CONTREFNO___')

Table A-1 (Cont.) EDE SQL Expressions

EDE Code	EDE Description	EDE Data Type	Module ID	EDE Expression
SDE_PRODUC	Product	String	MM	SELECT Product FROM ldtb_tr_contract_master WHERE contract_ref_no = '___CONTREFNO___' and version_no = (SELECT MAX(version_no) FROM LDTB_TR_CONTRACT_MASTER WHERE contract_ref_no = '___CONTREFNO___')
SDE_CUSTOMER1	Customer	String	DV	SELECT counterparty FROM dvtbs_contract_master WHERE contract_ref_no = '___CONTREFNO___' and version_no = (SELECT MAX(version_no) FROM dvtbs_contract_master WHERE contract_ref_no = '___CONTREFNO___')
SDE_INLEGAMT	IN LEG Amount	Numeric	DV	SELECT IN_PRN_AMOUNT FROM DVTB_CONTRACT_MASTER WHERE contract_ref_no = '___CONTREFNO___' and version_no = (SELECT MAX(version_no) FROM DVTB_CONTRACT_MASTER WHERE contract_ref_no = '___CONTREFNO___')
SDE_OUTLEGAMT	OUT LEG Amount	Numeric	DV	SELECT OUT_PRN_AMOUNT FROM DVTB_CONTRACT_MASTER WHERE contract_ref_no = '___CONTREFNO___' and version_no = (SELECT MAX(version_no) FROM DVTB_CONTRACT_MASTER WHERE contract_ref_no = '___CONTREFNO___')
SDE_CUST_OT	Customer	String	OT	SELECT counterparty FROM Ottbs_Contract_Master WHERE contract_ref_no = '___CONTREFNO___' and version_no = (SELECT MAX(version_no) FROM Ottbs_Contract_Master WHERE contract_ref_no = '___CONTREFNO___')

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