Oracle® Banking Treasury Management

Accelerator Pack Product Documents

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Preface

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

This preface has the following topics:

Purpose

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

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.

Documentation Accessibility

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Oracle advises customers to get all their security vulnerability information from the Oracle Critical Patch Update Advisory, which is available at Critical Patches, Security Alerts and

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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 Banking Treasury Management resources:

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

Conventions

The following text conventions are used in this document:

Table 1 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.

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 2 Acronyms and Abbreviations

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

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Product Catalog- Treasury CD Instrument

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

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

1.1 Product Code- CDPF

CDPF- Credit Default Index Instrument

Credit Default Index is parametrized with the following features.

Synopsis

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

Detailed Coverage

CDPF Instrument covers the following features:

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

Premium / Charges / Commission & Fees

Premium Rate Details:

- Rate Details

Special/Other Features

User can define tax and brokerage components for the deals.

Additional information (ex. UDF & other Special Maintenance)

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

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

1.2 Product Code- AFSP

AFSP- Allowed for sale portfolio

Bank portfolio features are parametrized with the following features.

Synopsis

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

Detailed Coverage

ASFP portfolio covers the following features:

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

Events Covered

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

Table 1-1 Events Covered in AFSP

Events Covered	Terminology
ACRD	Accrual of Sec. Discount Earned
ACRP	Accrual of Sec. Premium Paid
BRVL	Securities Revaluation of Positions
CANG	Corporate Action Notice Generation

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

Events Covered	Terminology
CBPS	Con. Booking for Spot Purchases
CBSS	Con. Booking for Spot Sales
CPCD	Coupon Collection
CPIN	Coupon Init
CPLQ	Coupon Liqd
EXRR	Credit Derivative External Revaluation Reversal
EXRV	Credit Derivative External Revaluation
IACR	Securities Coupon Premium Accrual
RRVL	Securities Reversal of Revaluation
SPLP	Sec. Purchase from Long Position
SPSP	Sec. Purchase from Short Position
SSLP	Sec. Sale from Long Position
SSSP	Sec. Sale from Short Position

Special/Other Features

User can define tax and brokerage components for the deals.

Advices Supported

Payment Messages

Additional information (ex. UDF & Other Special Maintenance)

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

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

1.3 Product Catalog- Treasury CD Portfolio Product

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

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

- Product Code - BBD1
  BBD1- Bank Buy
- Product Code - BSD1
  BSD1- Bank Sell

- Product Code - CBD1
  CBD1- Customer Sell
- Product Code - CSD1
  CSD1- Customer Sell

1.3.1 Product Code - BBD1

BBD1- Bank Buy

Bank buy is parametrized with the following features.

Detailed Coverage

BBD1 covers the following features:

- Forward Deals
- Brokerage
- Delivery Settlement
- Money Settlement

Events Covered

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

Table 1-2 Events Covered in AFSP

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

1.3.2 Product Code - BSD1

BSD1- Bank Sell

Bank Sell is parametrized with the following features.

Detailed Coverage

BSD1 covers the following features:

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

Events Covered

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

Table 1-3 Events Covered in AFSP

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

1.3.3 Product Code - CBD1

CBD1- Customer Sell

Customer Sell is parametrized with the following features.

Detailed Coverage

CBD1 covers the following features:

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

Special/Other Features

Charges components for the deals.

Events Covered

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

Table 1-4 Events Covered in AFSP

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

Advices Supported

Payment Messages

Additional information (ex. UDF & other Special Maintenance)

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

- Branch Parameter
- Messaging Parameter

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

1.3.4 Product Code - CSD1

CSD1- Customer Sell

Customer Sell is parametrized with the following features.

Detailed Coverage

CSD1 covers the following features:

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

Special/Other Features

Charges components for the deals.

Events Covered

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

Table 1-5 Events Covered in AFSP

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

Advices Supported

Payment/confirmation Messages

Additional information (ex. UDF & other Special Maintenance)

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

- Branch Parameter
- Messaging Parameter
- Local Holidays

- Security Batch Maintenance
- Market code and price maintenance
- SK Location Maintenance
- Tax scheme class

1.4 Product Catalog - Treasury CDS Deal

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

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

- Product Code - CDS0
  CDS0- Credit Default Swap
- Product Code - CDAW
  CDAW- Credit Default Swap

1.4.1 Product Code - CDS0

CDS0- Credit Default Swap

Credit Default Swap is parametrized with the following features.

Detailed Coverage

CDS0 covers the following features:

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

Events Covered

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

Table 1-6 Events Covered in AFSP

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

1.4.2 Product Code - CDAW

CDAW- Credit Default Swap

Credit Default Swap is parametrized with the following features.

Detailed Coverage

CDAW covers the following features:

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

Events Covered

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

Table 1-7 Events Covered in AFSP

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

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Product Catalog - Treasury Derivatives

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

2.1 Product Code - CCC9

CCC9 - Cross Currency Swap Trade product.

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

Business Scenario

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

Synopsis (ex. high level features etc.)

- It is a Foreign Currency Derivative Instrument.
- Perform Trade operation of CCS.

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

Detailed Coverage

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

Table 2-1 Detailed Coverage

Features	Type
Types of the Deal Covered	Sell Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/Actual – Per Annum Basis
Interest Accrual	Daily Accrual
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

Events Covered (including brief information on accounting)

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

Table 2-2 Events Covered in AFSP

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

Interest

In CCS6 product two Interest components are parametrized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_INT_OUT - Derivative Out Leg Interest Component Fixed

Special/Other Features

Brokerage

CCC9 product is parametrized to handle Brokerage feature.

Other Features

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

Table 2-3 List of Other Features

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

Advices Supported

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

Table 2-4 List of Advices

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

Messages

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

Table 2-5 List of SWIFT Messages

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

Reports Availability

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

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

Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

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

Other Special Maintenance

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

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

- Charge Class
- Tax Scheme Class

2.2 Product Code - CMTM

CMTM – Cross Currency Mark to Market.

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

Business Scenario

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

Synopsis (ex. high level features etc.)

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

Detailed Coverage

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

Table 2-6 Detailed Coverage

Features	Type
Types of the Deal Covered	Sell Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/Actual – Per Annum Basis
Interest Accrual	Daily Accrual
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

Events Covered (including brief information on accounting)

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

Table 2-7 Events Covered in AFSP

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

Interest

In CMTM product two Interest components are parametrized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_INT_OUT - Derivative Out Leg Interest Component Fixed

Special/Other Features

Other Features

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

Table 2-8 List of Other Features

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

Advices Supported

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

Table 2-9 List of Advices

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

Messages

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

Table 2-10 List of SWIFT Messages

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

Reports Availability

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

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

Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

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

Other Special Maintenance

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

- Derivative Branch Parameter

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

2.3 Product Code - CMAN

CMAN - Cross Currency.

Cross Currency product is parametrized with the following features.

Business Scenario

Mark to Market Swaps without Principal Amortized schedules.

Synopsis (ex. high level features etc.)

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

Detailed Coverage

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

Table 2-11 Detailed Coverage

Features	Type
Types of the Deal Covered	Sell Deal
Types of the Contract Covered	Hedge Deal
Payment Method Covered	Actual/Actual – Per Annum Basis
Interest Accrual	Daily Accrual
Amortization	Amortization of Termination Gain/Loss

Table 2-11 (Cont.) Detailed Coverage

Features	Type
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

Events Covered (including brief information on accounting)

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

Table 2-12 Events Covered in AFSP

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

Interest/Charges/Commission and Fees

Interest

In CMAN product two Interest components are parametrized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_INT_OUT1- Derivative Out Leg Interest Component Fixed

Special/Other Features

Brokerage

CMAN product is parametrized to handle Brokerage feature.

Other Features

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

Table 2-13 List of Other Features

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

Advices Supported

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

Table 2-14 List of Advices

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

Messages

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

Table 2-15 List of SWIFT Messages

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

Reports Availability

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

- Back Dated Contracts Report
- Contract Activity Report

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

Additional information

Other Special Maintenance

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

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

2.4 Product Code - CMWK

CMWK - Cross Currency Market.

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

Business Scenario

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

Synopsis (ex. high level features etc.)

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

- Interest payments happen on maturity of Swap.

Detailed Coverage

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

Table 2-16 Detailed Coverage

Features	Type
Types of the Deal Covered	Sell Deal
Types of the Contract Covered	Hedge Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Interest Accrual	Daily Accrual
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

Events Covered (including brief information on accounting)

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

Table 2-17 Events Covered in AFSP

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

Interest

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

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_INT_OUT1 - Derivative Out Leg Interest Component Fixed

Special/Other Features

Brokerage

CMWK product is parametrized to handle Brokerage feature.

Other Features

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

Table 2-18 List of Other Features

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

Advices Supported

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

Table 2-19 List of Advices

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

Messages

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

Table 2-20 List of SWIFT Messages

SWIFT Messages	Contract Field
MT 361	CCS Contract Confirmation
MT 361	CCS Amendment
MT 362	DV Rate Reset
MT 365	CCS Termination
MT 900	Debit Message

Table 2-20 (Cont.) List of SWIFT Messages

SWIFT Messages	Contract Field
MT 910	Credit Message
MT 202	Bank Transfer

Reports Availability

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

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

Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

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

Other Special Maintenance

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

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

2.5 Product Code - CCSB

CCSB - Cross Currency Market.

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

Business Scenario

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

Synopsis (ex. high level features etc.)

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

Detailed Coverage

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

Table 2-21 Detailed Coverage

Features	Type
Types of the Deal Covered	Sell Deal
Types of the Contract Covered	Hedge Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Interest Accrual	Daily Accrual
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

Events Covered (including brief information on accounting)

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

Table 2-22 Events Covered in AFSP

Events Covered	Terminology
DBOK	Derivative Deal Booking

Table 2-22 (Cont.) Events Covered in AFSP

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

Interest

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

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_INT_OUT1 - Derivative Out Leg Interest Component Fixed

Special/Other Features

Other Features

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

Table 2-23 List of Other Features

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese
Denominator	• 360 • 365 • Actual

Advices Supported

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

Table 2-24 List of Advices

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

Messages

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

Table 2-25 List of SWIFT Messages

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

Reports Availability

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

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

Additional information

Other Special Maintenance

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

- Derivative Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter

- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

2.6 Product Code - IS61

IS61 - Interest Rate swap without charge

Business Scenario

Derivatives product IS61 is parameterized with following features.

Synopsis (ex. high level features etc.)

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

Detailed Coverage

IS61 Derivative product covers the following features:

Table 2-26 Detailed Coverage

Features	Type
Types of the Product	Interest Rate Swap
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Interest Rate Details	• In leg-Floating Rate Interest • Out leg- Fixed Rate
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered

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

Table 2-27 Events Covered in AFSP

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

Advices Supported

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

Table 2-28 Supported Advices in IS61

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

Interest

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

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_INT_OUT1 - Derivative Out Leg Interest Component Fixed

Special/Other Features

Other Features

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

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

2.7 Product Code- IS62

IS62- Interest Rate swap without charge

Business Scenario

Derivatives product IS62 is parametrized with following features.

Synopsis (ex. High level features etc.)

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

Detailed Coverage

IS62 Derivative product covers the following features:

Table 2-29 Detailed Coverage

Features	Type
Types of the Product	Interest Rate Swap
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Interest Rate Details	• In leg-Floating Rate Interest • Out leg- Fixed Rate
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered

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

Table 2-30 Events Covered in AFSP

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

Table 2-30 (Cont.) Events Covered in AFSP

Events Covered	Terminology
DIAM	Contract Inception Amortization
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation

Advices Supported

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

Table 2-31 Supported Advices in IS62

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

Interest

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

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_INT_OUT - Derivative Interest Out

Special/Other Features

Other Features

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

Special Maintenance

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

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

2.8 Product Code - IRN9

IRN9 - Interest Rate Swap Trade Buy Product.

Business Scenario

Interest Rate Derivative Instrument IRN9 is parameterized with following features.

Synopsis (ex. high level features etc.)

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

Detailed Coverage

IS62 Derivative product covers the following features:

Table 2-32 Detailed Coverage

Features	Type
Types of the Product	Buy Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/Actual – Per Annum Basis
Revaluation Covered	Contract Rates Revaluation of Deal
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

Events Covered

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

Table 2-33 Events Covered in AFSP

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

Table 2-33 (Cont.) Events Covered in AFSP

Events Covered	Terminology
DAMN	Derivative Contract Amendment
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DIAM	Contract Inception Amortization
DTER	Derivative Contract Termination
DPLQ	Derivative Principal Liquidation
DTRB	Booking of Termination Date

Advices Supported

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

Table 2-34 Supported Advices in IRN9

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

Messages

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

Table 2-35 SWIFT Messages

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

Interest / Charges / Commission and Fees

Interest

In IRS1 product two Interest components are parameterized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_INT_OUT- Derivative Out Leg Interest Component Fixed

Charges

In IRN9 product following Charge components are parameterized

- DV_AM_CHRG- Derivative Amendment Charge
- DV_TM_CHRG- Derivative Termination Charge

Special/Other Features

Brokerage

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

Other Features

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

Table 2-36 Other Features

Features	Parameters
Revaluation	' • Contract Rate • Branch Rate
Interest Calculation Basis	**Numerator** • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese **Denominator** • 360 • 365 • Actual

Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

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

Other Special Maintenance

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

- Derivative Branch Parameter
- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance

- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class

2.9 Product Code - ITN7

ITN7 - Interest Rate Swap without charge.

Business Scenario

Derivative product ITN7 is parameterized with following features.

Synopsis (ex. high level features etc.)

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

Detailed Coverage

ITN7 Derivative product covers the following features:

Table 2-37 Detailed Coverage

Features	Type
Types of the Product	Interest Rate Swap
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Interest Rate details	• In leg-Floating Rate Interest • Out leg- Fixed Rate • Negative interest allowed
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered

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

Table 2-38 Events Covered in AFSP

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation

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

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

Advices Supported

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

Table 2-39 Supported Advices in ITN7

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

Interest / Charges / Commission and Fees

Interest

In IRS1 product two Interest components are parameterized

- In ITN7 product is parameterized with following Interest component.
- DV_INT_6- Derivatives interest
- DV_INT_6_N- Derivatives interest (Negative)
- DV_INT_OUT-DV interest out

Special/Other Features

Other Features

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

- Interest Calculation Basis – ACTUAL/ACTUAL

Additional information (ex. UDF and other Special Maintenance)

Other Special Maintenance

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

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

2.10 Product Code - FRN9

FRN9 Forward Rate Agreement Trade Buy Product.

Business Scenario

Interest Rate Derivative Instrument FRN9 is parameterized with following features.

Synopsis (ex. high level features etc.)

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

Detailed Coverage

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

Table 2-40 Detailed Coverage

Features	Type
Types of the Deal covered	Buy Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	30-US/360 – Per Annum Basis
Revaluation Covered	Branch Rate Revaluation of Deal
Amortization	Amortization of Inception Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination

Table 2-40 (Cont.) Detailed Coverage

Features	Type
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

Events Covered

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

Table 2-41 Events Covered

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

Advices Supported

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

Table 2-42 Supported Advices in ITN7

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

Messages

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

Table 2-43 SWIFT Messages

SWIFT Messages	Contract Field
MT 340	FRA Contract Confirmation

Table 2-43 (Cont.) SWIFT Messages

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

Interest / Charges / Commission and Fees

Interest

In FRN9 product two Interest components are parameterized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_INT_OUT- Derivative Out Leg Interest Component Fixed

Charges

In FRN9 product, the DV_BK_CHRG- Derivative Booking Charge components can be parametrized.

Special/Other Features

Brokerage

FRN9 product is parametrized to handle Brokerage feature.

Other Features

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

Table 2-44 Other Features

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese Denominator • 360 • 365 • Actual

Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

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

Other Special Maintenance

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

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

2.11 Product Code - NEDV

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

Business Scenario

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

Synopsis (ex. high level features etc.)

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

Detailed Coverage

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

Table 2-45 Detailed Coverage

Features	Type
Types of the Deal covered	Buy Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/Actual – Per Annum Basis
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

Events Covered

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

Table 2-46 Events Covered

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

Advices Supported

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

Table 2-47 Supported Advices in ITN7

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

Messages

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

Table 2-48 SWIFT Messages

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

Interest / Charges / Commission and Fees

Interest

In IRS1 product two Interest components are parametrized

- DV_NEDVT - Derivative In Leg Interest Component Floating
- DV_NEDVT_N - Derivative In Leg Negative Interest Component Floating
- DV_OUTNG - Derivative Out Leg Interest Component Fixed

Special/Other Features

Brokerage

NEDV product is parametrized to handle Brokerage feature.

Other Features

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

Table 2-49 Other Features

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese Denominator • 360 • 365 • Actual

Additional information (ex. UDF and other Special Maintenance)

UDF Maintenance

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

Other Special Maintenance

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

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

2.12 Product Code - CCSM

CCSM – CCS type derivatives

Business Scenario

Derivatives product CCSM is parametrized with following features:

Synopsis (ex. high level features etc.)

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

Detailed Coverage

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

Table 2-50 Detailed Coverage

Features	Type
Types of the product	Cross Currency Swap
Types of the Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Interest Rate details	• In leg-Floating Rate Interest • Out leg- Fixed Rate • Negative interest allowed
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered

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

Table 2-51 Events Covered

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

Advices Supported

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

Table 2-52 Supported Advices

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

Table 2-52 (Cont.) Supported Advices

Advices	Description
DV_CCS_TKT	CCS Deal Ticket
DV_CCS_TRMN	CCS Termination
DV_RATE_RESET	Rate Reset
REVSWIFT	Cancellation of Contract

Interest / Charges / Commission and Fees

Interest

- CCSM product is parametrized with following Interest component.
- DV_INT_6- Derivatives interest
- DV_INT_6_N- Derivatives interest (Negative)
- DV_INT_7 -DV interest out
- DV_INT_7_N- DV interest out (Negative)

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – ACTUAL/ACTUAL

Additional information (ex. UDF and other Special Maintenance)

Other Special Maintenance

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

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

2.13 Product Code - RFDV

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

Business Scenario

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

Synopsis (ex. high level features etc.)

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

Perform Trade Buy operation of IRS.

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

Contract involves exchange of fixed to float rates of interest.

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

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

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

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

RFDV product has a minimum and maximum rates configured

Detailed Coverage

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

Table 2-53 Detailed Coverage

Features	Type
Types of the deal covered	Buy Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Revaluation Covered	Fair Value Revaluation of Deal
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Fixed Rate Interest • Floating Rate Interest

Events Covered

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

Table 2-54 Events Covered

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation

Table 2-54 (Cont.) Events Covered

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

Advices Supported

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

Table 2-55 Supported Advices

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

Messages

Table 2-56 SWIFT Messages

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

Interest / Charges / Commission and Fees

Interest

In RFDV product two Interest components are parametrized

- DV_RFR_CO- Derivative In Leg Interest Component Floating
- DV_CO_OUT- Derivative Out Leg Interest Component Fixed

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

Table 2-57 Other Features

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese Denominator • 360 • 365 • Actual

Additional information (ex. UDF and other Special Maintenance)

Other Special Maintenance

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

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

3

Product Catalog - Treasury Exchange Traded Derivatives

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

3.1 Product Code - FIF1

FIF1 – ETD Portfolio Product with FIFO Costing Method

Business Scenario

ETD product FIF1 is parametrized with following features.

Synopsis (ex. high level features etc.)

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

Detailed Coverage

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

Table 3-1 Detailed Coverage

Features	Type
Types of the Product	• ETD Portfolio Product • Own Portfolio
Costing Method	First In First Out (FIFO)

Events Covered (including brief information on accounting)

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

Table 3-2 Events Covered

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

Advices Supported

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

Special/Other Features

Other Features

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

- Allow Deal Matching
- Post Deal-wise PL Entries

Additional information

Other Special Maintenance

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

- ED Branch Parameter
- Treasury Branch Parameter

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

3.2 Product Code- LIF1

LIF1– ETD Portfolio Product with LIFO Costing Method

Business Scenario

ETD product LIF1 is parametrized with following features.

Synopsis (ex. high level features etc.)

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

Detailed Coverage

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

Table 3-3 Detailed Coverage

Features	Type
Types of the Product	• ETD Portfolio Product • Own Portfolio
Costing Method	Last In First Out (LIFO)

Events Covered (including brief information on accounting)

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

Table 3-4 Events Covered

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

Advices Supported

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

Special/Other Features

Other Features

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

- Allow Deal Matching
- Post Deal-wise PL Entries

Additional information

Other Special Maintenance

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

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

3.3 Product Code - DMA1

DMA1 – ETD Portfolio Product with DMAT Costing Method

Business Scenario

ETD product DMA1 is parameterized with following features.

Synopsis (ex. high level features etc.)

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

Detailed Coverage

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

Table 3-5 Detailed Coverage

Features	Type
Types of the Product	• ETD Portfolio Product • Own Portfolio
Costing Method	Deal Match (DMAT)

Events Covered (including brief information on accounting)

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

Table 3-6 Events Covered

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

Advices Supported

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

Special/Other Features

Other Features

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

- Post Deal-wise PL Entries
- Open Individual Position

Additional information

Other Special Maintenance

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

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

3.4 Product Code - WAC1

WAC1 – ETD Portfolio Product with WAC Costing Method

Business Scenario

ETD product WAC1 is parametrized with following features.

Synopsis (ex. high level features etc.)

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

Detailed Coverage

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

Table 3-7 Detailed Coverage

Features	Type
Types of the Product	• ETD Portfolio Product • Own Portfolio
Costing Method	Weighted Average Cost (WAC)

Events Covered (including brief information on accounting)

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

Table 3-8 Events Covered

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

Advices Supported

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

Special/Other Features

Other Features

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

- Post Deal-wise PL Entries
- Open Individual Position

Additional information

Other Special Maintenance

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

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

3.5 Product Code - FBIP

FBIP – ETD Instrument Product - FUTURE

Business Scenario

ETD Instrument product FBIP is parametrized with following features.

Synopsis (ex. high level features etc.)

- Exchange Traded Derivative Portfolio
- This instrument can be traded

Detailed Coverage

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

Table 3-9 Detailed Coverage

Features	Type
Types of the Product	• Future
NA	NA

Events Covered (including brief information on accounting)

No events covered

Advices Supported

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

Special/Other Features

Other Features

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

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

Additional information

Other Special Maintenance

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

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

3.6 Product Code - OPF1

OPFI – ETD Instrument Product - OPTION

Business Scenario

ETD Instrument product OPF1 is parametrized with following features.

Synopsis (ex. high level features etc.)

- Exchange Traded Derivative Portfolio
- This instrument can be traded

Detailed Coverage

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

Table 3-10 Detailed Coverage

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

Events Covered (including brief information on accounting)

No Events covered

Advices Supported

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

Special/Other Features

Other Features

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

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

Additional information

Other Special Maintenance

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

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

3.7 Product Code - SHOL

SHOL – ETD Instrument Product - Long Short Deals

Business Scenario

ETD Deal product SHOL is parametrized with following features.

Synopsis (ex. high level features etc.)

- Exchange Traded Derivative Long Short Deals

Detailed Coverage

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

Table 3-11 Detailed Coverage

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

Events Covered (including brief information on accounting)

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

Table 3-12 Events Covered

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

Advices Supported

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

- LS_DEAL_CONFIRM: Confirmation for Long and Short deals

Interest / Charges / Commission & Fees

Charges

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

Special/Other Features

Other Features

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

- Rekey Fields

Additional information

Other Special Maintenance

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

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

3.8 Product Code - LIQD

LIQD – ETD Instrument Product - Liquidation Deals

Business Scenario

ETD Deal product LIQD is parametrized with following features.

Synopsis (ex. high level features etc.)

- Exchange Traded Derivative Liquidation Deals

Detailed Coverage

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

Table 3-13 Detailed Coverage

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

Events Covered (including brief information on accounting)

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

Table 3-14 Events Covered

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

Advices Supported

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

- LS_DEAL_CONFIRM: Confirmation for Long and Short deals

Interest / Charges / Commission & Fees

Charges

NA

Special/Other Features

Other Features

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

- Rekey Fields

Additional information

Other Special Maintenance

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

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

3.9 Product Code - HMGD

HMGD – ETD Margin Product

Business Scenario

ETD Margin product HMGD is parameterized with following features.

Synopsis (ex. high level features etc.)

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

Detailed Coverage

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

Table 3-15 Detailed Coverage

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

Events Covered (including brief information on accounting)

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

Table 3-16 Events Covered

Events Covered	Terminology
ADIM	Initial Margin Capture
ADVM	Variation Margin Adjustments
LIQD	Margin Cash Flow Liquidation
MREF	Margin refund
MTOP	Margin top up

Table 3-16 (Cont.) Events Covered

Events Covered	Terminology
RVIM	Reverse-initial Margin Capture
RVVM	Reverse-variation Margin Adjustments
SCDF	Scheme Definition

Advices Supported

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

- NA

Messages

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

Table 3-17 Messages

SWIFT Messages	Description
MT202	Payment Message
NA	NA

Interest / Charges / Commission & Fees

Charges

NA

Special/Other Features

Other Features

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

- Applicable for Cash / Securities
- ReKey Required

Additional information

Other Special Maintenance

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

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

4 Product Catalog - Treasury – Foreign Exchange

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

- Product Code- FSB1
  FSB1 – Cash (FX Cash Deal)
- Product Code - FSB2
  FSB2 – Tom (FX Tom Deal)
- Product Code - FSB3
  FSB3 – Spot (FX Tom Deal)
- Product Code - FFB1
  FFB1 – Forward (FX Forward Deal)
- Product Code - FXNF
  FXNF – NDF (FX NDF Deal)
- Product Code - FXNS
  FXNS – NDF (FX NDF Deal)
- Product Code- FWSP
  FWSP – Swap (Spot –Forward Combination Deal)
- Product Code - FWFW
  FWFW – Swap (Forward –Forward Combination Deal)
- Product Code - INS1
  INS1 – Internal Swap (FX Internal Swap Deal)
- Product Code - FSC2
  FSC2 – Tom (FX TOM Deal)
- Product Code - FSC3
  FSC3 – Spot (FX Spot Deal)
- Product Code - FFC1
  FFC1 – Forward (FX Forward Deal)
- Product Code- FXN1
  FXN1– NDF (FX NDF Deal)
- Product Code - FXN2
  FXN2– NDF (FX NDF Deal)
- Product Code - FSR1
  FSR1 – Cash (FX Cash Deal)
- Product Code - FSR2
  FSR2 – Tom (FX Tom Deal)
- Product Code - FSR3
  FSR3 – Spot (FX Spot Deal)
- Product Code - FFR1
  FFR1 – Forward (FX Forward Deal)

- Product Code - FXS3
  FXS3 – FX Spot deal product manual liquidation

4.1 Product Code- FSB1

FSB1 – Cash (FX Cash Deal)

Business Scenario

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

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

Introduction

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

Synopsis (ex. High level features etc.)

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

Detailed Coverage

Product FSB1 covers the following features:

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

Events Covered (including brief information on accounting)

Product FSB1 has the Life Cycle as listed below:

Table 4-1 Events Covered

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

Table 4-1 (Cont.) Events Covered

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

Advices Supported

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

- Confirmation Advice Confirmation
- Contract Reversal
- Deal Slip

Messages

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

Table 4-2 SWIFT Messages

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

Generic Features

Cash Product FSB1 features include:

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

Special/Other Features

Other Features

Other Features of the Cash Product FSB1 are as below:

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

4.2 Product Code - FSB2

FSB2 – Tom (FX Tom Deal)

Business Scenario

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

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

Introduction

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

Synopsis (ex. High level features etc.)

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

Detailed Coverage

Product FSB2 covers the following features:

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

Events Covered (including brief information on accounting)

Product FSB2 has the Life Cycle as listed below:

Table 4-3 Events Covered

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

Advices Supported

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

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

Messages

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

Table 4-4 SWIFT Messages

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

Generic Features

Cash Product FSB1 features include:

- Deal Booking
- Cross Currency Contract Booking
- Counterparty Confirmation
- Contract Re-assign

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

Special/Other Features

Other Features

Other Features of the Cash Product FSB2 are as below:

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

4.3 Product Code - FSB3

FSB3 – Spot (FX Tom Deal)

Business Scenario

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

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

Introduction

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

Synopsis (ex. High level features etc.)

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

Detailed Coverage

Product FSB3 covers the following features:

- Booking of Deal
- Settlement Message
- Payment Settlement

- Settlements
  - Conventional
  - Continuous Linked Settlement

Events Covered (including brief information on accounting)

Product FSB3 has the Life Cycle as listed below:

Table 4-5 Events Covered

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

Advices Supported

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

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

Messages

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

Table 4-6 SWIFT Messages

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

Generic Features

Cash Product FSB1 features include:

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

Special/Other Features

Other Features

Other Features of the Cash Product FSB2 are as below:

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

4.4 Product Code - FFB1

FFB1 – Forward (FX Forward Deal)

Business Scenario

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

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

Introduction

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

Synopsis (ex. High level features etc.)

- Forward Product is used for Purchase/Sale of Foreign Exchange from Spot Market.
- Forward deals are available for maturities from 3 days out to about 2 years.
- Customers of both type types that is, retail customers and corporate could be covered under this product.

- It may/may not involve insistence of Limit.

Detailed Coverage

Product FFB1 covers the following features:

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

Events Covered (including brief information on accounting)

Product FFB1 has the Life Cycle as listed below:

Table 4-7 Events Covered

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

Advices Supported

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

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

Messages

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

Table 4-8 SWIFT Messages

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

Generic Features

Cash Product FFB1 features include:

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

Special/Other Features

Other Features

Other Features of the Spot Product FFB1 are as below:

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

4.5 Product Code - FXNF

FXNF – NDF (FX NDF Deal)

Business Scenario

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

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

Introduction

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

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

Synopsis (ex. High level features etc.)

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

Detailed Coverage

Product NDF covers the following features:

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

Events Covered (including brief information on accounting)

Product NDF has the Life Cycle as listed below:

Table 4-9 Events Covered

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

Table 4-9 (Cont.) Events Covered

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

Advices Supported

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

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

Messages

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

Table 4-10 SWIFT Messages

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

Generic Features

Cash Product FXNF features include:

- Forward dated Contract booking
- Fixing of the Deal
- Unfixing of the Deal
- Cross Currency Contract Booking
- Counterparty Confirmation

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

Special/Other Features

Other Features

Other Features of the Spot Product FFB1 are as below:

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

4.6 Product Code - FXNS

FXNS – NDF (FX NDF Deal)

Business Scenario

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

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

Introduction

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

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

Synopsis (ex. High level features etc.)

- NDF Fixing Product is used for Fix the NDF Forward Purchase/Sale Deal
- NDF Fixing Deal will be normally fixed two days prior to the Value date.
- No settlement process happens for the NDF Fixing Deal.

- Customers of both type types that is, retail customers and corporate could be covered under this product.
- It may/may not involve insistence of Limit

Detailed Coverage

Product NDF covers the following features:

- Booking of Deal
- Reversal of Deal

Events Covered (including brief information on accounting)

Product NDF has the Life Cycle as listed below:

Table 4-11 Events Covered

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

Advices Supported

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

- Confirmation Advice Confirmation
- Contract Reversal
- Deal Slip

Messages

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

Table 4-12 SWIFT Messages

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

Generic Features

Cash Product FXNS features include:

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

Special/Other Features

Other Features

Other Features of the Spot Product FXNS are as below:

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

4.7 Product Code- FWSP

FWSP – Swap (Spot –Forward Combination Deal)

Business Scenario

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

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

Introduction

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

Synopsis (ex. High level features etc.)

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

Detailed Coverage

Product NDF covers the following features:

- Booking of Deal
- Reversal of Deal

Special/Other Features

Other Features

Other Features of the Spot Product FXNS are as below:

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

4.8 Product Code - FWFW

FWFW – Swap (Forward –Forward Combination Deal)

Business Scenario

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

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

Introduction

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

Synopsis (ex. High level features etc.)

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

Detailed Coverage

Product NDF covers the following features:

- Booking of Deal
- Reversal of Deal

4.9 Product Code - INS1

INS1 – Internal Swap (FX Internal Swap Deal)

Business Scenario

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

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

Introduction

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

Internal Swap Product INS1 is the Combination of below Products

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

Synopsis (ex. High level features etc.)

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

4.10 Product Code - FSC2

FSC2 – Tom (FX TOM Deal)

Business Scenario

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

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

Introduction

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

Synopsis (ex. High level features etc.)

- Tom Product is used for Purchase/Sale of Foreign Exchange from Spot Market.

- The maximum period is 2 Days (T+1 Day).
- Customers of both type types that is, retail customers and corporate could be covered under this product.
- It may/may not involve insistence of Limit.

Detailed Coverage

Product FSC2 covers the following features:

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

Events Covered

Product FSC1 has the Life Cycle as listed below:

Table 4-13 Special Features

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

Generic Features

Spot Product FSC2 features include:

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

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

Special/Other Features

Other Features of the Spot Product FSC2 are as below:

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

Advices Supported

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

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

Messages

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

Table 4-14 Special Features

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

4.11 Product Code - FSC3

FSC3 – Spot (FX Spot Deal)

Business Scenario

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

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

Introduction

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

Synopsis (ex. High level features etc.)

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

Detailed Coverage

Product FSC3 covers the following features:

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

Events Covered

Product FSC3 has the Life Cycle as listed below:

Table 4-15 Special Features

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

Generic Features

Spot Product FSC3 features include:

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

Special/Other Features

Other Features of the Spot Product FSC3 are as below:

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

Advices Supported

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

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

Messages

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

Table 4-16 Special Features

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

4.12 Product Code - FFC1

FFC1 – Forward (FX Forward Deal)

Business Scenario

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

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

Introduction

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

Synopsis (ex. High level features etc.)

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

Detailed Coverage

Product FFC1 covers the following features:

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

Events Covered

Product FFC1 has the Life Cycle as listed below:

Table 4-17 Special Features

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

Table 4-17 (Cont.) Special Features

Events Covered	Terminology
REVP	Payment Reversal is processed under this event
REVR	Contract Reversal is processed under this event
LIQD	Liquidation Event will get triggered on Manual/Auto Payment of the Deal.
CANC	Deal Cancellation event will get triggered on cancellation of the deal.
REVL	Deal Revaluation for the period is accounted under this event.
RRVL	Deal Revaluation Reversal for the previous period is done under this event.

Generic Features

Spot Product FFC1 features include:

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

Special/Other Features

Other Features of the Spot Product FFC1 are as below:

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

Advices Supported

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

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

Messages

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

Table 4-18 Special Features

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

4.13 Product Code- FXN1

FXN1– NDF (FX NDF Deal)

Business Scenario

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

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

Introduction

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

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

Synopsis (ex. High level features etc.)

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

Detailed Coverage

Product FXN1 covers the following features:

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

Events Covered

Product FXN1 has the Life Cycle as listed below:

Table 4-19 Special Features

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

Generic Features

Spot Product FXN1 features include:

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

- Liquidation of Contract – Auto / Manual

Special/Other Features

Other Features of the Spot Product FXN1 are as below:

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

Advices Supported

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

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

Messages

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

Table 4-20 Special Features

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

4.14 Product Code - FXN2

FXN2– NDF (FX NDF Deal)

Business Scenario

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

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

Introduction

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

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

Synopsis (ex. High level features etc.)

- NDF Fixing Product is used for Fix the NDF Forward Purchase/Sale Deal.
- NDF Fixing deal normally booked 2 days prior to the settlement date of the NDF Forward deal.
- No settlement process happens for the NDF Fixing Deal.
- Customers of both type types that is, retail customers and corporate might be covered under this product.
- It may/may not involve insistence of Limit.

Detailed Coverage

Product FXN2 covers the following features:

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

Events Covered

Product FXN2 has the Life Cycle as listed below:

Table 4-21 Special Features

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

Generic Features

NDF Fixing Product FXN2 features include:

- Booking Deal (Fixing NDF Forward Deal)
- Unfixing of the Deal

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

Special/Other Features

Other Features of the Spot Product FXN2 are as below:

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

Advices Supported

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

- Confirmation Advice Confirmation
- Contract Reversal
- Deal Slip

Messages

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

Table 4-22 Special Features

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

4.15 Product Code - FSR1

FSR1 – Cash (FX Cash Deal)

Business Scenario

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

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

Introduction

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

Synopsis (ex. High level features etc.)

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

Detailed Coverage

Product FSR1 covers the following features:

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

Events Covered

Product FSR2 has the Life Cycle as listed below:

Table 4-23 Special Features

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

Generic Features

Cash Product FSR1 features include:

- Booking Deal
- Cross Currency Contract Booking
- Counterparty Confirmation

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

Special/Other Features

Other Features of the Spot Product FSR1 are as below:

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

Advices Supported

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

- Confirmation Advice Confirmation
- Deal Slip

Messages

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

Table 4-24 SWIFT Messages

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

4.16 Product Code - FSR2

FSR2 – Tom (FX Tom Deal)

Business Scenario

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

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

Introduction

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

Synopsis (ex. High level features etc.)

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

Detailed Coverage

Product FSR2 covers the following features:

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

Events Covered

Product FSR2 has the Life Cycle as listed below:

Table 4-25 Special Features

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

Generic Features

TOM Product FSR2 features include:

- Booking Deal
- Cross Currency Contract Booking

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

Special/Other Features

Other Features of the Spot Product FSR2 are as below:

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

Advices Supported

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

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

Messages

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

Table 4-26 SWIFT Messages

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

4.17 Product Code - FSR3

FSR3 – Spot (FX Spot Deal)

Business Scenario

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

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

Introduction

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

Synopsis (ex. High level features etc.)

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

Detailed Coverage

Product FSR3 covers the following features:

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

Events Covered

Product FSR3 has the Life Cycle as listed below:

Table 4-27 Special Features

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

Table 4-27 (Cont.) Special Features

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

Generic Features

Spot Product FSR3 features include:

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

Special/Other Features

Other Features of the Spot Product FSR2 are as below:

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

Brokerages/Charges

Charges

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

Advices Supported

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

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

Messages

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

Table 4-28 SWIFT Messages

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

4.18 Product Code - FFR1

FFR1 – Forward (FX Forward Deal)

Business Scenario

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

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

Introduction

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

Synopsis (ex. High level features etc.)

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

Detailed Coverage

Product FFR1 covers the following features:

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

Events Covered

Product FFR1 has the Life Cycle as listed below:

Table 4-29 Special Features

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

Generic Features

Spot Product FFR1 features include:

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

Special/Other Features

Other Features of the TOM Product FFR1 are as below:

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

Advices Supported

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

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

Messages

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

Table 4-30 SWIFT Messages

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

4.19 Product Code - FXS3

FXS3 – FX Spot deal product manual liquidation

Business Scenario

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

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

Introduction

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

Synopsis (ex. High level features etc.)

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

Detailed Coverage

Product FXS3 covers the following features:

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

Events Covered

Product FXS3 has the Life Cycle as listed below:

Table 4-31 Events Covered

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

Table 4-31 (Cont.) Events Covered

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

Generic Features

Spot Product FXS3 features include:

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

Special/Other Features

Other Features of the Cash Product FXS3 are as below:

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

Advices Supported

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

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

Messages

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

Table 4-32 SWIFT Messages

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

5

Product Catalog - Treasury Money Market

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

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

5.1 Product Code - MBD1

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

Business Scenario

Money Market Instrument MBD1 is parametrized with following features.

Synopsis (ex. High level features etc.)

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

Detailed Coverage

MBD1 Money Market Instrument covers the following features:

Table 5-1 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Discounted Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MDB1 has the Life Cycle as listed below:

Table 5-2 Events Covered

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

Advices Supported

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

Table 5-3 Advices Supported

Advices	Description
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice

Table 5-3 (Cont.) Advices Supported

Advices	Description
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

Messages

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

Table 5-4 SWIFT Messages

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

Interest / Charges / Commission & Fees

Interest

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

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

Other Special Maintenance

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

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance

- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

5.2 Product Code - MBD2

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

Business Scenario

Money Market Instrument MBD2 is parametrized with following features.

Synopsis (ex. High level features etc.)

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

Detailed Coverage

MBD2 Money Market Instrument covers the following features:

Table 5-5 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Discounted Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MDB2 has the Life Cycle as listed below:

Table 5-6 Events Covered

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

Advices Supported

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

Table 5-7 Advices Supported

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

Messages

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

Table 5-8 SWIFT Messages

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

Interest / Charges / Commission & Fees

Interest

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

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

Other Special Maintenance

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

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

5.3 Product Code- MBT2

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

Business Scenario

Money Market Instrument MBT2 is parametrized with following features.

Synopsis (ex. High level features etc.)

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

Detailed Coverage

MBT2 Money Market Instrument covers the following features:

Table 5-9 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MDT2 has the Life Cycle as listed below:

Table 5-10 Events Covered

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

Advices Supported

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

Table 5-11 Advices Supported

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

Messages

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

Table 5-12 SWIFT Messages

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

Interest / Charges / Commission & Fees

Interest

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

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

Other Special Maintenance

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

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays

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

5.4 Product Code - MBT3

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

Business Scenario

Money Market Instrument MBT3 is parametrized with following features.

Synopsis (ex. High level features etc.)

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

Detailed Coverage

MBT3 Money Market Instrument covers the following features:

Table 5-13 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MBT3 has the Life Cycle as listed below:

Table 5-14 Events Covered

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

Advices Supported

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

Table 5-15 Advices Supported

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

Messages

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

Table 5-16 SWIFT Messages

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

Interest / Charges / Commission & Fees

Interest

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

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

Other Special Maintenance

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

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

5.5 Product Code- MBT4

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

Business Scenario

Money Market Instrument MBT4 is parametrized with following features.

Synopsis (ex. High level features etc.)

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

Detailed Coverage

MBT4 Money Market Instrument covers the following features:

Table 5-17 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MBT4 has the Life Cycle as listed below:

Table 5-18 Events Covered

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

Advices Supported

Following Advices setup done in the MBT4 Product as part of Product Life Cycle:

Table 5-19 Advices Supported

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

Messages

Following SWIFT Messages setup done in the MBT4 product as part of product life cycle.

Table 5-20 SWIFT Messages

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

Interest / Charges / Commission & Fees

Interest

- In MBT4 product is parametrized with following Interest component.
- MMINTCLS – Security repo interest class

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of MBT4 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the MBT4 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays

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

5.6 Product Code- MBT5

MBT5- (Call Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Corporate

Business Scenario

Money Market Instrument MBT5 is parametrized with following features.

Synopsis (ex. High level features etc.)

- Short term Borrow instrument with call Option
- Terminated on demand
- It is not backed by any form of collateral
- Issued by a large banks and corporations
- This instrument cannot be traded

Detailed Coverage

MBT5 Money Market Instrument covers the following features:

Table 5-21 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MBT5 has the Life Cycle as listed below:

Table 5-22 Events Covered

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

Interest / Charges / Commission & Fees

Interest

- In MBT5 product is parameterized with following Interest component.
- MMINTCLS – Security Repo Interest Class

Advices Supported

Following Advices setup done in the MBT4 Product as part of Product Life Cycle:

Table 5-23 Advices Supported

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

Messages

Following SWIFT Messages setup done in the MBT4 product as part of product life cycle.

Table 5-24 SWIFT Messages

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation

Table 5-24 (Cont.) SWIFT Messages

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of MBT5 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the MBT5 product for Money Market Deals.

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

5.7 Product Code- MBT6

MBT6- (Notice Deposits) Bearing Payment of Interest- Borrowing- Fixed Rate-corporate

Business Scenario

Money Market Instrument MBT6 is parametrized with following features.

Synopsis (ex. High level features etc.)

- Short term Borrow instrument with Notice call Option
- Terminated on certain Notice Period
- It is backed by any form of collateral

- Issued by a large banks and corporations
- This instrument cannot be traded

Detailed Coverage

MBT6 Money Market Instrument covers the following features:

Table 5-25 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MBT6 has the Life Cycle as listed below:

Table 5-26 Events Covered

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

Interest / Charges / Commission & Fees

Interest

- In MBT6 product is parametrized with following Interest component.

- MMINTCLS – Security Repo Interest Class

Advices Supported

Following Advices setup done in the MBT6 Product as part of Product Life Cycle:

Table 5-27 Advices Supported

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

Messages

Following SWIFT Messages setup done in the MBT6 product as part of product life cycle.

Table 5-28 SWIFT Messages

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of MBT6 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the MBT6 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance

- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

5.8 Product Code- MBT1

MBT1 - (Variable Rate Demand Notes (VRDNs)) Bearing Payment of Interest - Borrowing - Floating Rate-Corporate

Business Scenario

Money Market Instrument MBT1 is parametrized with following features.

Synopsis (ex. High level features etc.)

- Short term Debit instrument
- The Maturity period ranges from 1 to 12 Months
- It is backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a floating Interest Rate
- This instrument can be traded.

Detailed Coverage

MBT1 Money Market Instrument covers the following features:

Table 5-29 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MBT6 has the Life Cycle as listed below:

Table 5-30 Events Covered

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

Interest / Charges / Commission & Fees

Interest

- In MBT1 product is parametrized with following Interest component.
- MMINTCLS – MM Interest Class 2

Charges

- Charge type - counter party
- Charge Component - MMBKCHG

Advices Supported

Following Advices setup done in the MBT1 Product as part of Product Life Cycle:

Table 5-31 Advices Supported

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

Messages

Following SWIFT Messages setup done in the MBT1 product as part of product life cycle.

Table 5-32 SWIFT Messages

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of MBT1 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the MBT1 product for Money Market Deals.

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

5.9 Product Code- MBI2

MBI2 - (Certificate of Deposit) Bearing Payment of Interest- Borrowing- Fixed Rate-inter Bank

Business Scenario

Money Market Instrument MBI2 is parametrized with following features.

Synopsis (ex. High level features etc.)

- Short term Debit instrument
- The Maturity period ranges from 1 Months - 24 months

- It is backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a floating Interest Rate
- This instrument can be traded.

Detailed Coverage

MBI2 Money Market Instrument covers the following features:

Table 5-33 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MBI2 has the Life Cycle as listed below:

Table 5-34 Events Covered

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

Interest / Charges / Commission & Fees

Interest

- In MBI2 product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

Charges

- Charge type - counter party
- Charge Component - MMBKCHG

Advices Supported

Following Advices setup done in the MBI2 Product as part of Product Life Cycle:

Table 5-35 Advices Supported

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

Messages

Following SWIFT Messages setup done in the MBT1 product as part of product life cycle.

Table 5-36 SWIFT Messages

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of MBI2 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the MBI2 product for Money Market Deals.

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

5.10 Product Code- MBI3

MBI3 - (Euro Dollar Deposits) Bearing Payment of Interest - Borrowing - Floating Rate-Inter Bank

Business Scenario

Money Market Instrument MBI3 is parametrized with following features.

Synopsis (ex. High level features etc.)

- Long term Debit instrument
- The Maturity period ranges from 10-30 years
- It is backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a floating Interest Rate
- This instrument can be traded.

Detailed Coverage

MBI3 Money Market Instrument covers the following features:

Table 5-37 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest

Table 5-37 (Cont.) Detailed Coverage

Features	Type
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MBI3 has the Life Cycle as listed below:

Table 5-38 Events Covered

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

Interest / Charges / Commission & Fees

Interest

- In MBI3 product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

Advices Supported

Following Advices setup done in the MBI3 Product as part of Product Life Cycle:

Table 5-39 Advices Supported

Advices	Description
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice

Table 5-39 (Cont.) Advices Supported

Advices	Description
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

Messages

Following SWIFT Messages setup done in the MBI3 product as part of product life cycle.

Table 5-40 SWIFT Messages

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of MBI3 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the MBI3 product for Money Market Deals.

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

5.11 Product Code- MBI4

MBI4 - (Overnight Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Inter Bank

Business Scenario

Money Market Instrument MBI4 is parametrized with following features.

Synopsis (ex. High level features etc.)

- Short term Debit instrument on every day basis
- The Maturity period of one day
- It is backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a floating Interest Rate
- This instrument can be traded.

Detailed Coverage

MBI4 Money Market Instrument covers the following features:

Table 5-41 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MBI4 has the Life Cycle as listed below:

Table 5-42 Events Covered

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract

Table 5-42 (Cont.) Events Covered

Events Covered	Terminology
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

Interest / Charges / Commission & Fees

Interest

- In MBI4 product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

Advices Supported

Following Advices setup done in the MBI4 Product as part of Product Life Cycle:

Table 5-43 Advices Supported

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

Messages

Following SWIFT Messages setup done in the MBI4 product as part of product life cycle.

Table 5-44 SWIFT Messages

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of MBI4 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the MBI4 product for Money Market Deals.

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

5.12 Product Code- MBI5

MBI5 - (Call Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Inter Bank

Business Scenario

Money Market Instrument MBI5 is parametrized with following features.

Synopsis (ex. High level features etc.)

- Short term Borrow instrument with call option
- Terminated on demand
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument can be traded.

Detailed Coverage

MBI5 Money Market Instrument covers the following features:

Table 5-45 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing

Table 5-45 (Cont.) Detailed Coverage

Features	Type
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MBI4 has the Life Cycle as listed below:

Table 5-46 Events Covered

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

Interest / Charges / Commission & Fees

Interest

- In MBI5 product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

Advices Supported

Following Advices setup done in the MBI5 Product as part of Product Life Cycle:

Table 5-47 Advices Supported

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

Messages

Following SWIFT Messages setup done in the MBI5 product as part of product life cycle.

Table 5-48 SWIFT Messages

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of MBI5 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the MBI5 product for Money Market Deals.

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

- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

5.13 Product Code- MBI6

MBI6 - (Call Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Inter Bank

Business Scenario

Money Market Instrument MBI6 is parametrized with following features.

Synopsis (ex. High level features etc.)

- Short term Borrow instrument with Notice call option
- Terminated on certain Notice Period
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument can be traded.

Detailed Coverage

MBI6 Money Market Instrument covers the following features:

Table 5-49 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MBI6 has the Life Cycle as listed below:

Table 5-50 Events Covered

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation

Table 5-50 (Cont.) Events Covered

Events Covered	Terminology
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

Interest / Charges / Commission & Fees

Interest

- In MBI6 product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

Advices Supported

Following Advices setup done in the MBI6 Product as part of Product Life Cycle:

Table 5-51 Advices Supported

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

Messages

Following SWIFT Messages setup done in the MBI6 product as part of product life cycle.

Table 5-52 SWIFT Messages

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of MBI6 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the MBI6 product for Money Market Deals.

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

5.14 Product Code- MBI1

MBI1 - (Call Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Inter Bank

Business Scenario

Money Market Instrument MBI1 is parametrized with following features.

Synopsis (ex. High level features etc.)

- Short term Debt instrument
- The Maturity ranges 1-12 Months
- It is backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a floating Interest Rate
- This instrument can be traded.

Detailed Coverage

MBI1 Money Market Instrument covers the following features:

Table 5-53 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MBI1 has the Life Cycle as listed below:

Table 5-54 Events Covered

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

Interest / Charges / Commission & Fees

Interest

- In MBI1 product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

Advices Supported

Following Advices setup done in the MBI6 Product as part of Product Life Cycle:

Table 5-55 Advices Supported

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

Messages

Following SWIFT Messages setup done in the MBI6 product as part of product life cycle.

Table 5-56 SWIFT Messages

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of MBI1 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the MBI1 product for Money Market Deals.

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

- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

5.15 Product Code- MBFA

MBFA (Certificate of Deposit) Bearing Payment of Interest - Fixed - Borrowing –FATCA

Business Scenario

Money Market Instrument MBFA is parameterized to cater to the FATCA TAX with the following features.

Synopsis (ex. High level features etc.)

- Short term Debt instrument
- The Maturity ranges 1-12 Months
- It is backed by any form of collateral
- Issued by a large banks and corporations
- The instrument is issued at a floating Interest Rate
- This instrument can be traded.

Detailed Coverage

MBFA Money Market Instrument covers the following features:

Table 5-57 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MBFA has the Life Cycle as listed below:

Table 5-58 Events Covered

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

Table 5-58 (Cont.) Events Covered

Events Covered	Terminology
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

Interest / Charges / Commission & Fees

Interest

- In MBFA product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

Advices Supported

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

Table 5-59 Advices Supported

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

Messages

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

Table 5-60 SWIFT Messages

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Tax Details

In MBFA product is parametrized with below mentioned Tax Class

- MM_FAT_AMT– Money Market Tax Component

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

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

Other Special Maintenance

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

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class
- Treasury FATCA Rule Maintenance
- Treasury FATCA-Product Account Classes and Instruments Maintenance

5.16 Product Code- MBFL

MBFL (Certificate of Deposit) Bearing Payment of Interest - Borrowing – Floating –FATCA

Business Scenario

Money Market Instrument MBFL is parameterized to cater to the FATCA TAX with the following features.

Synopsis (ex. High level features etc.)

- Short term Debt instrument
- The Maturity ranges 1-12 Months
- It is backed by any form of collateral

- Issued by a large banks and corporations
- The instrument is issued at a floating Interest Rate
- This instrument can be traded.
- Negative Interest Allowed

Detailed Coverage

MBFL Money Market Instrument covers the following features:

Table 5-61 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MBFL has the Life Cycle as listed below:

Table 5-62 Events Covered

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

Interest / Charges / Commission & Fees

Interest

- In MBFL product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

Advices Supported

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

Table 5-63 Advices Supported

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

Messages

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

Table 5-64 SWIFT Messages

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Tax Details

In MBFL product is parametrized with below mentioned Tax Class

- MM_FAT_AMT– Money Market Tax Component

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

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

Other Special Maintenance

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

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class
- Treasury FATCA Rule Maintenance
- Treasury FATCA-Product Account Classes and Instruments Maintenance

5.17 Product Code- MPT2

MPT2 (Certificate of Deposit) Bearing Payment of Interest - Borrowing – Floating –FATCA

Business Scenario

Money Market Instrument MPT2 is parametrized with the following features.

Synopsis (ex. High level features etc.)

- Short term Investment instrument on every day basis
- Maturity period of one day
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument cannot be traded.

Detailed Coverage

MPT2 Money Market Instrument covers the following features:

Table 5-65 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest

Table 5-65 (Cont.) Detailed Coverage

Features	Type
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MBT2 has the Life Cycle as listed below:

Table 5-66 Events Covered

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

Interest / Charges / Commission & Fees

Interest

- In MPT2 product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

Advices Supported

Following Advices setup done in the MPT2 Product as part of Product Life Cycle:

Table 5-67 Advices Supported

Advices	-
MMCONDEP	MM Borrowing Confirmation
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice

Table 5-67 (Cont.) Advices Supported

Advices	-
SWIFT_MESSAGE	MT320,330, MT350
MMAMDADV	Amendment Advice
PAYADV	Payment Advice

Messages

Following SWIFT Messages setup done in the MPT2 product as part of product life cycle.

Table 5-68 SWIFT Messages

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Tax Details

In MPT2 product is parametrized with below mentioned Tax Class

- MMTAX_AMT– Money Market Tax Component

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

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

Other Special Maintenance

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

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

- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

5.18 Product Code- MPI2

MPI2 - (Corporate Placement) Bearing Payment of Interest- Placement- Floating Rate- corporate

Business Scenario

Money Market Instrument MPI2 is parametrized with the following features.

Synopsis (ex. High level features etc.)

- Short term Investment instrument on every day basis
- Maturity of one day
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument cannot be traded.

Detailed Coverage

MPI2 Money Market Instrument covers the following features:

Table 5-69 Detailed Coverage

Features	Type
Types of the Product	Money Market Placement
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MBI2 has the Life Cycle as listed below:

Table 5-70 Events Covered

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation

Table 5-70 (Cont.) Events Covered

Events Covered	Terminology
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

Interest / Charges / Commission & Fees

Interest

- In MPI2 product is parametrized with following Interest component.
- MMINTCLS2 – Security Repo Interest Class

Advices Supported

Following Advices setup done in the MPI2 Product as part of Product Life Cycle:

Table 5-71 Advices Supported

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

Messages

Following SWIFT Messages setup done in the MPI2 product as part of product life cycle.

Table 5-72 SWIFT Messages

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of MPI2 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the MPI2 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class
- Treasury FATCA Rule Maintenance
- Treasury FATCA-Product Account Classes and Instruments Maintenance

5.19 Product Code- MPI3

MPI3 - (Call Placement) Bearing Payment of Interest - Placement – Fixed Rate- Inter Bank

Business Scenario

Money Market Instrument MPI3 is parametrized with the following features.

Synopsis (ex. High level features etc.)

- Short term Investment instrument with call option
- Terminated on demand
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument cannot be traded.

Detailed Coverage

MPI3 Money Market Instrument covers the following features:

Table 5-73 Detailed Coverage

Features	Type
Types of the Product	Money Market Placement
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MBI3 has the Life Cycle as listed below:

Table 5-74 Events Covered

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

Interest / Charges / Commission & Fees

Interest

- In MPI3 product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

Advices Supported

Following Advices setup done in the MPI3 Product as part of Product Life Cycle:

Table 5-75 Advices Supported

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

Messages

Following SWIFT Messages setup done in the MPI3 product as part of product life cycle.

Table 5-76 SWIFT Messages

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of MPI3 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the MPI3 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance

- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class
- Treasury FATCA Rule Maintenance
- Treasury FATCA-Product Account Classes and Instruments Maintenance

5.20 Product Code- MPI4

MPI4 - (Notice Placement) Bearing Payment of Interest - Placement – Fixed Rate- Inter Bank

Business Scenario

Money Market Instrument MPI4 is parametrized with the following features.

Synopsis (ex. High level features etc.)

- Short term Investment instrument with Notice call option
- Terminated on certain Notice period
- It is backed by any form of collateral
- Issued by a large banks and corporations
- This instrument cannot be traded.

Detailed Coverage

MPI4 Money Market Instrument covers the following features:

Table 5-77 Detailed Coverage

Features	Type
Types of the Product	Money Market Placement
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MBI4 has the Life Cycle as listed below:

Table 5-78 Events Covered

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

Interest / Charges / Commission & Fees

Interest

- In MPI4 product is parametrized with following Interest component.
- MMINTCLS – Security Repo Interest Class

Advices Supported

Following Advices setup done in the MPI4 Product as part of Product Life Cycle:

Table 5-79 Advices Supported

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

Messages

Following SWIFT Messages setup done in the MPI4 product as part of product life cycle.

Table 5-80 SWIFT Messages

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation

Table 5-80 (Cont.) SWIFT Messages

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of MPI4 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the MPI4 product for Money Market Deals.

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class
- Treasury FATCA Rule Maintenance
- Treasury FATCA-Product Account Classes and Instruments Maintenance

5.21 Product Code- MMRF

MMRF- (Overnight Deposits) Bearing Payment of Interest- Borrowing- Fixed Rate-corporate Risk Free Rates

Business Scenario

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

Synopsis (ex. High level features etc.)

- This instrument supports risk free rates and supports all arrears Methods.
- Issued by a large banks and corporations.
- Short Term Debt instrument.
- It is not backed by any form of collateral
- Issued by a large banks and corporations
- This instrument can be traded.
- The instrument is issued at a Bearing.
- c product is configured with Alternate Risk Free Rate preference as Plain Method but it can be changed to any of the arrears method and also the below combination methods:
  - Lookback and Lockout
  - Lookback, Lockout, and Payments Delay
- MMRF product has a minimum and maximum rates configured.

Detailed Coverage

MMRF Money Market Instrument covers the following features:

Table 5-81 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MMRF has the Life Cycle as listed below:

Table 5-82 Events Covered

Events Covered	Terminology
BOOK	Contract Booking event triggers when Bank Initiate the Deal.
ACCR	Contract Accrual
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract

Table 5-82 (Cont.) Events Covered

Events Covered	Terminology
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
NOTC	Billing Notice Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

Interest / Charges / Commission & Fees

Interest

- In MMRF product is parametrized with following Interest component.
- IN_MMRFR – Money Market _RFR_Interest Class

Advices Supported

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

Table 5-83 Advices Supported

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

Messages

Following SWIFT Messages setup done in the MPI4 product as part of product life cycle.

Table 5-84 SWIFT Messages

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

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

Other Special Maintenance

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

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

5.22 Product Code- RFRC

RFRC- (Overnight Deposits) Bearing Payment of Interest- Borrowing- Fixed Rate-rate Compounding _Risk Free Rates Product

Business Scenario

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

Synopsis (ex. High level features etc.)

- This instrument supports risk free rates and supports all arrears Methods.
- Supports both the methods of Rate Compounding – CCR & NCCR.
- Issued by a large banks and corporations.
- Short Term Debt instrument.
- It is not backed by any form of collateral
- Issued by a large banks and corporations
- This instrument can be traded.
- The instrument is issued at a Bearing.
- RFRC product is configured with Alternate Risk Free Rate preference as Plain Method but it can be changed to any of the arrears method and also the below combination methods:

  - Lookback and Lockout
  - Lookback, Lockout, and Payments Delay
- RFRC product has a minimum and maximum rates configured.

Detailed Coverage

RFRC Money Market Instrument covers the following features:

Table 5-85 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product RFRC has the Life Cycle as listed below:

Table 5-86 Events Covered

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

Interest / Charges / Commission & Fees

Interest

- In RFRC product is parametrized with following Interest component.
- IN_PLRFR – Money Market _RFR_Interest Class

Advices Supported

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

Table 5-87 Advices Supported

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

Messages

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

Table 5-88 SWIFT Messages

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

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

Other Special Maintenance

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

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays

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

5.23 Product Code- MMAX

MMAX- (Overnight Deposits) Bearing Payment of Interest- Borrowing- Fixed Rate_ Min Max Risk Free Rates Product

Business Scenario

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

Synopsis (ex. High level features etc.)

- This instrument supports risk free rates and supports all arrears Methods.
- Supports both the methods of Rate Compounding – CCR & NCCR.
- Issued by a large banks and corporations.
- Short Term Debt instrument.
- It is not backed by any form of collateral
- Issued by a large banks and corporations
- This instrument can be traded.
- The instrument is issued at a Bearing.
- MMAX product is configured with Alternate Risk Free Rate preference as Plain Method but it can be changed to any of the arrears method and also the below combination methods:
  - Lookback and Lockout
  - Lookback, Lockout, and Payments Delay
- MMAX product has a minimum and maximum rates configured.

Detailed Coverage

MMAX Money Market Instrument covers the following features:

Table 5-89 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation

Table 5-89 (Cont.) Detailed Coverage

Features	Type
Rollover of Deal	New Version Rollover
Interest Rate details	• Fixed Rate Interest Schedule • Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MMAX has the Life Cycle as listed below:

Table 5-90 Events Covered

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

Interest / Charges / Commission & Fees

Interest

- In MMAX product is parametrized with following Interest component.
- IN_MINMAX – Money Market _RFR_Interest Class

Advices Supported

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

Table 5-91 Advices Supported

Advices	Description
MMCONDEP	MM Borrowing Confirmation

Table 5-91 (Cont.) Advices Supported

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

Messages

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

Table 5-92 SWIFT Messages

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

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

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

Other Special Maintenance

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

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

- Treasury Tax Scheme Class

5.24 Product Code- MDFR

MDFR- MM-Borrow with RFR- Borrowing- Floating Rate

Business Scenario

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

Synopsis (ex. High level features etc.)

- This instrument supports risk free rates and supports all arrears Methods.
- Short Term Debt instrument.
- It is not backed by any form of collateral
- This instrument can be traded.
- The instrument is issued at a Bearing.
- MRFR product is configured with Alternate Risk Free Rate preference as Look back Method but it can be changed to below combination methods as well:
  - Lookback and Payments Delay
  - Lockout and Payments Delay
  - Lookback, Lockout, and Payment Delay
- MRFR product has a minimum and maximum rates configured

Detailed Coverage

MRFR Money Market Instrument covers the following features:

Table 5-93 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	• Fixed Rate Interest Schedule • Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MMAX has the Life Cycle as listed below:

Table 5-94 Events Covered

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

Interest / Charges / Commission & Fees

Interest

- In MDFR product is parametrized with following Interest component.
- MMSOFR- Interest Class

Advices Supported

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

Table 5-95 Advices Supported

Advices	Description
MMBRKCON	Broker Confirmation
MMCONPLA	MM Placement Confirmation
MM_DEAL_SLIP	Deal Slip
MM_CONT_ADV	Contract Advice
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,MT324,MT330,MT335, MT350
MMAMDADV	Amendment Advice

Messages

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

Table 5-96 SWIFT Messages

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 210	Payment Message
MT 330	Call/Notice Contract Confirmation

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

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

Other Special Maintenance

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

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

5.25 Product Code- MRFR

MRFR- MM-Borrow with RFR- Borrowing- Floating Rate

Business Scenario

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

Synopsis (ex. High level features etc.)

- This instrument supports risk free rates and supports all arrears Methods.

- Short Term Debt instrument.
- It is not backed by any form of collateral
- This instrument can be traded.
- The instrument is issued at a Bearing.
- MRFR product is configured with Alternate Risk Free Rate preference as Look back Method but it can be changed to below combination methods as well:
  - Lookback and Payments Delay
  - Lockout and Payments Delay
  - Lookback, Lockout, and Payment Delay
- MRFR product has a minimum and maximum rates configured

Detailed Coverage

MRFR Money Market Instrument covers the following features:

Table 5-97 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Floating Rate Interest Schedule
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MRFR has the Life Cycle as listed below:

Table 5-98 Events Covered

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

Table 5-98 (Cont.) Events Covered

Events Covered	Terminology
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

Interest / Charges / Commission & Fees

Interest

- In MDFR product is parametrized with following Interest component.
- MMSOFR- Interest Class

Advices Supported

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

Table 5-99 Advices Supported

Advices	Description
MMBRKCON	Broker Confirmation
MMCONPLA	MM Placement Confirmation
MM_DEAL_SLIP	Deal Slip
MM_CONT_ADV	Contract Advice
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,MT324,MT330,MT335, MT350
MMAMDADV	Amendment Advice

Messages

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

Table 5-100 SWIFT Messages

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 210	Payment Message
MT 330	Call/Notice Contract Confirmation

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

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

Other Special Maintenance

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

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

5.26 Product Code- MMAB

MMAB- MM-Borrow with RFR- Borrowing- Floating Rate

Business Scenario

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

Synopsis (ex. High level features etc.)

- This instrument supports risk free rates and supports all arrears Methods.
- Short Term Debt instrument.
- It is not backed by any form of collateral
- This instrument can be traded.
- The instrument is issued at a Bearing.
- MMAB product is configured with Credit/Debit Messages & Payment Messages at the individual event

Detailed Coverage

MMAB Money Market Instrument covers the following features:

Table 5-101 Detailed Coverage

Features	Type
Types of the Product	Money Market Borrowing
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Floating Rate Interest Schedule
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered (including brief information on accounting)

Product MMAB has the Life Cycle as listed below:

Table 5-102 Events Covered

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

Interest / Charges / Commission & Fees

Interest

- In MMAB product is parametrized with following Interest component.
- MMINTCLS– Component

Advices Supported

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

Table 5-103 Advices Supported

Advices	-
MMBRKCON	Broker Confirmation
MMCONPLA	MM Placement Confirmation
MM_DEAL_SLIP	Deal Slip
MM_CONT_ADV	Contract Advice
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract
MM_ROLL_ADV	Rollover Advice
SWIFT_MESSAGE	MT320,MT324,MT330,MT335, MT350
MMAMDADV	Amendment Advice

Messages

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

Table 5-104 SWIFT Messages

SWIFT Messages	Contact Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 210	Payment Message
MT 330	Call/Notice Contract Confirmation

Special/Other Features

Other Features

Apart from above mentioned features following other features can parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

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

Other Special Maintenance

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

- MM Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- MM Batch Maintenance
- Floating Rate Maintenance

- Treasury Interest Class Maintenance
- Treasury Charge Class
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

6 Product Catalog - Treasury – Islamic Derivatives

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

- Product Code - IDRS
  IDRS – Islamic Rate Derivatives Swap
- Product Code - IDVR
  IDVR – Islamic Rate Derivatives Swap

6.1 Product Code - IDRS

IDRS – Islamic Rate Derivatives Swap

Business Scenario

Profit Rate Derivatives Swap is parametrized with below mentioned features.

Synopsis (ex. High level features etc.)

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

Detailed Coverage

IDRS Derivative Instrument is meant for Islamic Derivative Swap Trade Deal. Product covers the following features:

Table 6-1 Detailed Coverage

Features	Type
Types of the Deal Covered	Buy Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Revaluation Covered	Fair Value Revaluation of deal
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Net Interest Settlement

Table 6-1 (Cont.) Detailed Coverage

Features	Type
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

Events Covered (including brief information on accounting)

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

Table 6-2 Events Covered

Events Covered	Terminology
DAMN	Derivative Contract Amendment
DBOK	Derivative Deal Booking
DIAC	Contract Profit Accrual
DIAM	Derivative Contract Inception Amortization
DINT	Derivative Deal Initiation
DILQ	Contract Profit Liquidation
DPLQ	Contract Principal Liquidation
DRRL	Derivative Revaluation Reversal
DRVL	Derivative Contract Revaluation
DRVN	Derivative Contract Rate Revision
DRVS	Derivative Contract Reversal
DTAM	Contract Termination Amortization
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination

Advices Supported

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

Table 6-3 Supported Advices

Advices	Description
IRS_AMEND	IRS Amendment
IRS_CONFR	IRS Contract Confirmation
IRS_TERMN	IRS Termination
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party
DV_ASSUME_1	Assumption Adv to Deal Party
DV_ASSUME_2	Assumption Adv to Assigning Party

Messages

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

Table 6-4 SWIFT Messages

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

Interest / Charges / Commission and Fees

Interest

In IDRS product two Interest components are parametrized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_IT_OUT - Derivative Out Leg Interest Component Fixed

Charges

In IDRS product following Charge components are parametrized

- DV_BK_CHRG - Derivative Booking Charge
- DV_AM_CHRG - Derivative Amendment Charge
- DV_TM_CHRG - Derivative Termination Charge

Special/Other Features

Other Features

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

Table 6-5 Special Features

Features	Parameters
Revaluation	• Contract Rate • Branch Rate
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese Denominator • 360 • 365 • Actual

Additional information

Other Special Maintenance

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

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

6.2 Product Code - IDVR

IDVR – Islamic Rate Derivatives Swap

Business Scenario

Profit Rate Derivatives Swap is parametrized with below mentioned features.

Synopsis (ex. High level features etc.)

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

Detailed Coverage

IDRS Derivative Instrument is meant for Islamic Derivative Swap Trade Deal. Product covers the following features:

Table 6-6 Detailed Coverage

Features	Type
Types of the Deal Covered	Buy Deal
Types of the Contract Covered	Trade Deal
Payment Method Covered	Actual/365 – Per Annum Basis
Revaluation Covered	Fair Value Revaluation of deal
Amortization	Amortization of Termination Gain/Loss
Limit Tracking	• Notional Limit Tracking • Fair Value Limit Tracking • Risk Weighted Limit Tracking
Interest Settlement	Net Interest Settlement
Termination of Deal	Pre - Termination
Interest Rate details	• Floating Rate Interest • Fixed Rate Interest

Events Covered (including brief information on accounting)

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

Table 6-7 Events Covered

Events Covered	Terminology
DAMN	Derivative Contract Amendment
DBOK	Derivative Deal Booking
DIAC	Contract Profit Accrual
DIAM	Derivative Contract Inception Amortization
DINT	Derivative Deal Initiation
DILQ	Contract Profit Liquidation
DPLQ	Contract Principal Liquidation
DRRL	Derivative Revaluation Reversal
DRVL	Derivative Contract Revaluation
DRVN	Derivative Contract Rate Revision
DRVS	Derivative Contract Reversal
DTAM	Contract Termination Amortization
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination

Advices Supported

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

Table 6-8 Supported Advices

Advices	Description
IRS_AMEND	IRS Amendment
IRS_CONFR	IRS Contract Confirmation

Table 6-8 (Cont.) Supported Advices

Advices	Description
IRS_TERMN	IRS Termination
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party
DV_ASSUME_1	Assumption Adv to Deal Party
DV_ASSUME_2	Assumption Adv to Assigning Party

Messages

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

Table 6-9 SWIFT Messages

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

Interest / Charges / Commission and Fees

Interest

In IDVR product two Interest components are parametrized

- DV_INT_IN - Derivative In Leg Interest Component Floating
- DV_IT_OUT - Derivative Out Leg Interest Component Fixed

Special/Other Features

Other Features

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

Table 6-10 Special Features

Features	Parameters
Revaluation	• Contract Rate • Branch Rate

Table 6-10 (Cont.) Special Features

Features	Parameters
Interest Calculation Basis	Numerator • 30-Euro • 30-US • Actual • 30-ISDA • 30-PSA • Actual-Japanese Denominator • 360 • 365 • Actual

Additional information

Other Special Maintenance

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

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

7

Product Catalog - Treasury – Islamic Money Market

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

7.1 Product Code - MCB3

MCB3 – Islamic Money Market Business Scenario

Introduction

Through this product “MCB3”, Islamic Banks obtain short term funds within them to meet their statutory obligations. This product is meant for short duration that is, overnight borrowings to one year.

Business Scenario

This financial product, “MCB3” enables one Islamic Bank to obtain short-term funds (overnight to one year) from other Islamic banks to meet statutory requirements like SLR, CRR, etc. Target audience/beneficiaries: Banks Coverage in FLEXCUBE: MC Module

Synopsis (ex. High level features etc.)

- Inter-bank financial product.
- Tenor varies from overnight borrowings to one year.
- Profit rate is fixed.
- Fulfills the short term fund requirements of the financial sector.
- Commodity tracking is captured.

Summary

MCB3 is used to cater to Islamic banks' short-term needs, who require funds to maintain statutory requirements like SLR, CRR, etc., for the counterparty to deploy the excess liquid cash available to earn a profit without much risk. This product is exclusively meant for commercial banks in the Islamic financial sector. The maximum duration of the lending is one year.

Detailed Coverage

MCB3 covers the following features,

Table 7-1 Detailed Coverage

Main	Description
Currency	Local Currency (GBP)
Book date – past/current/future	Trade Deal
User Maturity date	Enabled
Notice Days	1 week
Fund Identification	Enabled
Liquidation	Auto
Maturity Type	Fixed
Rollover	No
Rounding rule	Truncate
Profit period basis	Include From date
Special Rollover	Principal
ICCF Rollover	Product
Schedule basis	Product
Mode	Auto
Roll by	Days
Holiday Treatment for Schedule	Consider Branch Holiday
Track Receivable	Manual liquidation
Liquidate back valued schedules	Enabled
Brokerage details - Broker Code	Enabled

Events Covered (including brief information on accounting)

Product MCB3 has the Life Cycle of Commercial Paper as listed below:

Table 7-2 Events Covered

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
CAMD	Contract Amendment
CONF	Confirmation of contract
INT	Contract Initiation
LIQD	Contract Liquidation
REAS	Reassign User
REVC	Contract Reversal
REVP	Reversal of Payment
ROLL	Rollover of Contract
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation

Advices Supported

Table 7-3 Supported Advices

Advices	Description
MM_DEAL_SLIP	Deal Slip
PAYMENT_MESSAGE	Payment message
MM_CONT_ADV	Contract advice
MMAMDADV	Amendment advice
MM_ROLL_ADV	Rollover advice

Special/Other Features

Supports Clean LC

Additional information

- Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Batch file for running EOD
- Interest Class Maintenance
- Charge Class Maintenance

7.2 Product Code - MCB5

MCB5 – Islamic Money Market Business Scenario

Introduction

This product MCB5, Islamic Banks obtain short-term funds to meet their statutory obligations. This product is meant for short duration viz., overnight borrowings to one year.

Business Scenario

This financial product, MCB5, enables one Islamic Bank to obtain short-term funds (overnight to one year) from other Islamic banks to meet statutory requirements like SLR, CRR, etc.

Target audience/beneficiaries: Banks

Coverage in FLEXCUBE: MC Module

Synopsis (ex. High level features etc.)

- Inter-bank financial product.
- Tenor varies from overnight borrowings to one year.
- Profit rate is fixed.

- Fulfills the short term fund requirements of the financial sector.
- Commodity tracking is captured.

Summary

MCB is used to cater to Islamic banks' short-term needs, who require funds to maintain the statutory requirements like SLR, CRR, etc., and for the counterparty to deploy the excess liquid cash available with it to earn a profit without much risk. This product is exclusively meant for commercial banks in the Islamic financial sector. The maximum duration of the lending is one year.

Detailed Coverage

MCB5 covers the following features,

Table 7-4 Detailed Coverage

Main	Description
Currency	Local Currency (GBP)
Book date – past/current/future	Trade Deal
User Maturity date	Enabled
Notice Days	1 week
Fund Identification	Enabled
Liquidation	Auto
Maturity Type	Fixed
Rollover	No
Rounding rule	Truncate
Profit period basis	Include From date
Special Rollover	Principal
ICCF Rollover	Product
Schedule basis	Product
Mode	Auto
Roll by	Days
Holiday Treatment for Schedule	Consider Branch Holiday
Track Receivable	Manual liquidation
Liquidate back valued schedules	Enabled
Brokerage details - Broker Code	Enabled

Events Covered (including brief information on accounting)

Product MCB5 has the Life Cycle of Commercial Paper as listed below:

Table 7-5 Events Covered

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
CAMD	Contract Amendment
CONF	Confirmation of contract
INT	Contract Initiation

Table 7-5 (Cont.) Events Covered

Events Covered	Terminology
LIQD	Contract Liquidation
REAS	Reassign User
REVC	Contract Reversal
REVP	Reversal of Payment
ROLL	Rollover of Contract
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation

Advices Supported

Table 7-6 Supported Advices

Advices	Description
MM_DEAL_SLIP	Deal Slip
PAYMENT_MESSAGE	Payment message
MM_CONT_ADV	Contract advice
MMAMDADV	Amendment advice
MM_ROLL_ADV	Rollover advice

Special/Other Features

Supports Clean LC

Additional information

- Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Batch file for running EOD

7.3 Product Code - MCP3

MCP3 – Islamic Money Market Business Scenario

Introduction

This product MCP3, Islamic Banks obtain short-term funds to meet their statutory obligations. This product is meant for short duration viz., overnight borrowings to one year.

Business Scenario

This financial product, MCB5, enables one Islamic Bank to obtain short-term funds (overnight to one year) from other Islamic banks to meet statutory requirements like SLR, CRR, etc.

Target audience/beneficiaries: Banks

Coverage in FLEXCUBE: MC Module

Synopsis (ex. High level features etc.)

- Inter-bank financial product.
- Tenor varies from overnight borrowings to one year.
- Profit rate is fixed.
- Fulfills the short term fund requirements of the financial sector.
- Commodity tracking is captured.

Summary

MCP3 is used to cater to Islamic banks' short-term needs, who require funds to maintain the statutory requirements like SLR, CRR, etc., and for the counterparty to deploy the excess liquid cash available with it to earn a profit without much risk. This product is meant exclusively for commercial banks in the Islamic financial sector. The maximum duration of the lending is one year.

Detailed Coverage

MCP3 covers the following features,

Table 7-7 Detailed Coverage

Main	Description
Currency	Local Currency (GBP)
Book date – past/current/future	Trade Deal
User Maturity date	Enabled
Notice Days	1 week
Fund Identification	Enabled
Liquidation	Auto
Maturity Type	Fixed
Rollover	No
Rounding rule	Truncate
Profit period basis	Include From date
Special Rollover	Principal
ICCF Rollover	Product
Schedule basis	Product
Mode	Auto
Roll by	Days
Holiday Treatment for Schedule	Consider Branch Holiday
Track Receivable	Manual liquidation
Liquidate back valued schedules	Enabled
Brokerage details - Broker Code	Enabled

Events Covered (including brief information on accounting)

Product MCB5 has the Life Cycle of Commercial Paper as listed below:

Table 7-8 Events Covered

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
CAMD	Contract Amendment
CONF	Confirmation of contract
INT	Contract Initiation
LIQD	Contract Liquidation
REAS	Reassign User
REVC	Contract Reversal
REVP	Reversal of Payment
ROLL	Rollover of Contract
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation

Advices Supported

Table 7-9 Supported Advices

Advices	Description
MM_DEAL_SLIP	Deal Slip
PAYMENT_MESSAGE	Payment message
MM_CONT_ADV	Contract advice
MMAMDADV	Amendment advice
MM_ROLL_ADV	Rollover advice
MMCONPLA	MM placement confirmation
BILLNOTC	Billing Notice

Special/Other Features

Supports Clean LC

Additional information

- Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Batch file for running EOD

7.4 Product Code - MCP5

MCP5 – Islamic Money Market Business Scenario

Introduction

This product MCP5, Islamic Banks obtain short-term funds to meet their statutory obligations. This product is meant for short duration viz., overnight borrowings to one year.

Business Scenario

This financial product, MCP5, enables one Islamic Bank to obtain short-term funds (overnight to one year) from other Islamic banks to meet statutory requirements like SLR, CRR, etc.

Target audience/beneficiaries: Banks

Coverage in FLEXCUBE: MC Module

Synopsis (ex. High level features etc.)

- Inter-bank financial product.
- Tenor varies from overnight borrowings to one year.
- Profit rate is fixed.
- Fulfills the short term fund requirements of the financial sector.
- Commodity tracking is captured.

Summary

MCP5 is used to cater to Islamic banks' short-term needs, who require funds to maintain the statutory requirements like SLR, CRR, etc., and for the counterparty to deploy the excess liquid cash available with it to earn a profit without much risk. This product is meant exclusively for commercial banks in the Islamic financial sector. The maximum duration of the lending is one year.

Detailed Coverage

MCP5 covers the following features,

Table 7-10 Detailed Coverage

Main	Description
Currency	Local Currency (GBP)
Book date – past/current/future	Trade Deal
User Maturity date	Enabled
Notice Days	1 week
Fund Identification	Enabled
Liquidation	Auto
Maturity Type	Fixed
Rollover	No
Rounding rule	Truncate
Profit period basis	Include From date
Special Rollover	Principal

Table 7-10 (Cont.) Detailed Coverage

Main	Description
ICCF Rollover	Product
Schedule basis	Product
Mode	Auto
Roll by	Days
Holiday Treatment for Schedule	Consider Branch Holiday
Track Receivable	Manual liquidation
Liquidate back valued schedules	Enabled
Brokerage details - Broker Code	Enabled

Events Covered (including brief information on accounting)

Product MCP5 has the Life Cycle of Commercial Paper as listed below:

Table 7-11 Events Covered

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
CAMD	Contract Amendment
CONF	Confirmation of contract
INT	Contract Initiation
LIQD	Contract Liquidation
REAS	Reassign User
REVC	Contract Reversal
REVP	Reversal of Payment
ROLL	Rollover of Contract
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation

Advices Supported

Table 7-12 Supported Advices

Advices	Details
MM_DEAL_SLIP	Deal Slip
PAYMENT_MESSAGE	Payment message
MM_CONT_ADV	Contract advice
MMAMDADV	Amendment advice
MM_ROLL_ADV	Rollover advice
MMCONPLA	MM placement confirmation
BILLNOTC	Billing Notice

Special/Other Features

Supports Clean LC

Additional information

- Branch Parameter
- General Ledger Parameter
- Interest and Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Batch file for running EOD

8

Product Catalog - Treasury Options

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

- Product Code - IROP
  IROP – Interest Rate Options Trade Cash Settled
- Product Code - IRSW
  IRSW – Interest Rate Options Trade Physically Settled Swaption.
- Product Code - COCS
  COCS – Currency Options Trade Cash Settled
- Product Code - COPH
  COPH – Currency Options Traded Physically Settled
- Product Code- IRCH
  IRCH – Interest Rate Options Hedge Cash Settled
- Product Code- IRPH
  IRPH – Interest Rate Options Hedge Physically Settled Swaption
- Product Code- COCH
  COCH – Currency Options Hedge Cash Settled
- Product Code- COHH
  COHH – Currency Options Hedge Physically Settled.
- Product Code- IRFR
  IRFR – Interest Rate Options Trade Cash Settled
- Product Code- COET
  COET – Currency Options Trade External Delivery
- Product Code- IRFS
  IRFS – Interest Rate Options Trade Cash Settled
- Product Code- OTRF
  OTRF- (RFR) Interest Rate Options Trade Cash settled
- Product Code- CSG1
  CSG1 – OT Currency Options Trade Cash Settled
- Product Code - SWT2
  SWT2 – Currency Options with Plain Vanilla Cash Settled
- Product Code - SWT3
  SWT3 – Currency Options with Binary Cash Settled

8.1 Product Code - IROP

IROP – Interest Rate Options Trade Cash Settled

Business Scenario

The financial product IROP that is, Interest Rate Options Trade Cash Settled helps corporates/ banks to provide the buyer with speculation or protection of underlying assets against an

adverse movement in interest rates while providing the potential for profit in case of favorable movement of rates.

Targeted Customer Segment: Corporates/Banks who seek speculation/protection against adverse interest rate movement.

Introduction

Product IROP covers the interest rate options of cash settled trade type deals. Product IROP holds good for all the interest rate option types of both buy and sell with European expiry style, the exception being the swaptions which has three expiration styles like European, American and Bermudan.

Synopsis (ex. High level features etc.)

- Covers all the IRO types of Yield-based
- Payment\Settlement is done on schedule basis based on the arrears\advance method of payment type.
- All IRO types covered uses only European style of expiry. Additionally American and Bermudan style are used by Swaptions.
- Amortization and Revaluation setup is done with daily frequency.

Detailed Coverage

Interest Rate Options can be cash settled as well as physically settled. Product IROP is meant for cash settled interest rate options. Product IROP covers the following features:

Table 8-1 Detailed Coverage

Features	Type
Types of the Deal Covered	• Buy Deal • Sell Deal
Types of the Contract Covered	Trade Deal
Delivery Type	Cash
Interest Rate Option Types Covered	• Caps • Floors • Collars • Corridors and • Swaptions
Expiry Style's Covered	• European for Caps, Floors, Collars, Corridors • European\American\Bermudan for Swaptions
Payment Method Covered	• Actual/365 – Per Annum Basis • Arrears • Rate Fixing is setup on the each Schedule End Date and Reset Days is 0
Amortization and Revaluation Covered	• Amortization of Deferred Inception Gain for trade deals. • Fair Value Revaluation

Events Covered (including brief information on accounting)

Product IROP has the Life Cycle as listed below:

Table 8-2 Events Covered

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
REVL	Revaluation Of Option
REVR	Reversal Of Deal
RTFX	Rate Fixing
TERM	Termination of Option Contract

Advices Supported

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

Table 8-3 Advices Supported

Advices	Description
OT_IRO_AMND	IRO Amendment Advice
OT_IRO_CANC	IRO Cancellation
OT_IRO_CONF	IRO Confirmation
OT_IRO_DEAL_TKT	IRO Deal Ticket
OT_IRO_TERM	IRO Termination Advice
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

Messages

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

Table 8-4 SWIFT Messages

SWIFT Messages	Contact Field
MT 360	IRO Confirmation Message
MT 360	IRO Amendment Message
MT 360	IRO Cancellation Advice
MT 364	IRO Termination Message
MT 362	Rate Reset Message
MT 202	Bank Transfer
MT 205	Bank Institutional Transfer

Premium/Charges/Brokerage

Premium

Product IROP enables the Premium Collection or Premium Payment through:

- Option Premium is expressed as a percentage of the notional principal / contract amount.
- Option Premium can be a flat amount as well.

Charges

In IROP product following Charge Component is parametrized

- Component - OTBOOKCHG - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule
- Flat Amount GBP 125

Brokerage

IROP product is parametrized to handle Brokerage feature. The details are available below:

- Broker Identification\Code
- Rule Code: OTBROK

Special/Other Features

Product IROP covers the following special features:

- Limit Tracking Methods through which customer exposures are tracked,
  - Fair Value Limit Tracking
  - Notional Limit Tracking
  - Risk Weighted Limit Tracking
- Product IROP covers all the three types of expiry styles like
  - American
  - European (Default)
  - Bermudan.
- Revaluation is done on basis of the Confirmed Fair Value and ignored if it is Unconfirmed.

Additional information (ex. UDF & other Special Maintenance)

In case the Bank wants to capture any additional information regarding the agreement/ customer, the Bank can capture the same by defining the User Defined Fields (UDF).

OT Options Module Maintenance

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance

- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance

8.2 Product Code - IRSW

IRSW – Interest Rate Options Trade Physically Settled Swaption.

Business Scenario

The financial product IRSW that is, Interest Rate Options Trade Physically Settled Swaptions helps corporate/banks to provide the buyer with speculation or protection against adverse movement in floating interest rates compared to fixed interest rates while providing potential for profit in case of favorable movement of rates.

Targeted Customer Segment: Corporates/Banks who seek speculation/protection against adverse interest rate movement.

Introduction

Product IRSW covers the interest rate swaptions of physically settled trade type deals. Product IRSW holds good for all the swaptions types of both buy and sell with European, American as well as Bermudan style of expiry. Using the product IRSW an underlying Single Currency Interest Rate Swap gets initiated on the exercise of the swaptions which is to be physically settled.

Synopsis (ex. High level features etc.)

- Product IRSW is setup by linking with the underlying Single Currency Interest Rate Swap (IRS) derivative product.
- Covers Interest Rate Swaptions of Price-Based.
- Payment\Settlement is done on schedule basis based on the arrear method of payment type.
- Expiry Styles covered by swaptions are European, American and Bermudan.
- Amortization and Revaluation setup is done with daily frequency.

Detailed Coverage

Interest Rate Swaptions can be cash settled as well as physically settled. Product IRSW is meant for physically settled interest rate swaptions. Product IRSW covers the following features:

Table 8-5 Detailed Coverage

Features	Type
Types of the Deal Covered	• Buy Deal • Sell Deal
Types of the Contract Covered	Trade Deal
Delivery Type	Cash
Interest Rate Option Types Covered	• Swaptions

Table 8-5 (Cont.) Detailed Coverage

Features	Type
Expiry Style's Covered	• European • American • Bermudan
Payment Method Covered	• Actual/365 – Per Annum Basis • Arrears
Amortization and Revaluation Covered	• Amortization of Deferred Inception Gain for trade deals. • Fair Value Revaluation

Events Covered (including brief information on accounting)

Product IRSW has the Life Cycle as listed below:

Table 8-6 Events Covered

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
REVL	Revaluation Of Option
REVR	Reversal Of Deal
RTFX	Rate Fixing
TERM	Termination of Option Contract

Advices Supported

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

Table 8-7 Advices Supported

Advices	Description
OT_IRO_AMND	IRO Amendment Advice
OT_IRO_CANC	IRO Cancellation
OT_IRO_CONF	IRO Confirmation
OT_IRO_DEAL_TKT	IRO Deal Ticket
OT_IRO_TERM	IRO Termination Advice
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

Messages

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

Table 8-8 SWIFT Messages

SWIFT Messages	Contact Field
MT 360	IRO Confirmation Message
MT 360	IRO Amendment Message
MT 360	IRO Cancellation Advice
MT 364	IRO Termination Message
MT 362	Rate Reset Message

Premium/Charges/Brokerage

Premium

Product IRSW enables the Premium Collection or Premium Payment through:

- Option Premium is expressed as a percentage of the notional principal / contract amount.
- Option Premium can be a flat amount as well.

Charges

In IRSW product following Charge Component is parametrized

- Component - OTBOOKCHG - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule
- Flat Amount GBP 125

Special/Other Features

Product IRSW covers the following special features:

- Product IROP covers all the three types of expiry styles like
  - American
  - European (Default)
  - Bermudan.
- Revaluation is done on basis of the Confirmed Fair Value and ignored if it is Unconfirmed.

Additional information (ex. UDF & other Special Maintenance)

In case the Bank wants to capture any additional information regarding the agreement/ customer, the Bank can capture the same by defining the User Defined Fields (UDF).

OT Options Module Maintenance

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance

- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

8.3 Product Code - COCS

COCS – Currency Options Trade Cash Settled

Business Scenario

The financial product COCS that is Currency Options Trade Cash Settled helps Corporate/ Banks to speculate or hedge against adverse movements in exchange rates.

Targeted Customer Segment: Corporates/Banks who seek speculation/hedging against foreign currency risk.

Introduction

Product (COCS) covers the currency options of cash-settled trade type deals. Product (COCS) holds good for all the currency options types of both buy and sell with European, American as well as Bermudan style of expiry. The product covers the various kinds of exotic options (options with barriers).

Synopsis (ex. High level features etc.)

- Covers all the CO types of Yield-Based.
- Payment\Settlement is done on the maturity date or exercise date provided the option is In the Money.
- European, American and Bermudan Expiry styles covered for CO's.
- Amortization and Revaluation setup is done with daily frequency.
- All the Option Styles like
  - Plain Vanilla (Default)
  - Binary
  - Digital
  - No-Touch are covered.

Detailed Coverage

Currency Options can be cash settled as well as physically settled. Product COCS is meant for cash settled currency options.

Table 8-9 Detailed Coverage

Features	Type
Types of the Deal Covered	• Buy Deal • Sell Deal

Table 8-9 (Cont.) Detailed Coverage

Features	Type
Types of the Contract Covered	• Trade Deal • Hedge Deal
Delivery Type	Cash
Currency Option Types Covered	• Call • Put
Options Styles Covered	• Plain Vanilla • Binary • Digital • No Touch
Expiry Style's Covered	• European • American • Bermudan
Payment Method Covered	• Actual/365 – Per Annum Basis • Arrears
Exotic Options covered	• Single Knock In (SKIN) • Single Knock Out (SKOT) • Double Knock In (DKIN) • Double Knock Out (DKOT).
Payment Method Covered	Actual/365 – Per Annum Basis
Other Features Covered	• Amortization of Deferred Inception Gain for trade deals • Fair Value Revaluation

Events Covered (including brief information on accounting)

Product COCS has the Life Cycle as listed below:

Table 8-10 Events Covered

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
REVL	Revaluation Of Option
REVR	Reversal Of Deal
RTFX	Rate Fixing
TERM	Termination of Option Contract

Advices Supported

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

Table 8-11 Advices Supported

Advices	Description
OT_IRO_AMND	IRO Amendment Advice
OT_IRO_CANC	IRO Cancellation
OT_IRO_CONF	IRO Confirmation
OT_IRO_DEAL_TKT	IRO Deal Ticket
OT_IRO_TERM	IRO Termination Advice
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

Messages

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

Table 8-12 SWIFT Messages

SWIFT Messages	Contact Field
MT 306/MT 305	CO Confirmation Message
MT 306/MT 305	CO Amendment Message
MT 306/MT 305	CO Cancellation Advice
MT 306/MT 305	CO Termination Message
MT 3306/MT 305	Currency Options Barrier Hit Message

Premium/Charges/Brokerage

Premium

Product COCS enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

Charges

In COCS product following Charge Component is parametrized

- Component - OTBOOKCHG - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule
- Flat Amount GBP 125

Brokerage

COCS product is parametrized to handle Brokerage feature. The details are available below:

- Broker Identification\Code
- Rule Code: OTBROK

Special/Other Features

Product COCS covers the following special features:

- Limit Tracking Methods through which customer exposures are tracked,

  - Fair Value Limit Tracking
  - Notional Limit Tracking
  - Risk Weighted Limit Tracking
- Exotic Options (Options with barriers) are covered
- Payment of Rebate Amount is covered on Knock out Of Options either at Hit or Maturity.

Additional information (ex. UDF & other Special Maintenance)

In case the Bank wants to capture any additional information regarding the agreement/ customer, the Bank can capture the same by defining the User Defined Fields (UDF).

OT Options Module Maintenance

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

8.4 Product Code - COPH

COPH – Currency Options Traded Physically Settled

Business Scenario

The financial product COPH that is, Currency Options Trade Physically Settled helps Corporate/Banks to own or sell the underlying asset (underlying currency) when the options are exercised and hedge against adverse movements in exchange rates.

Targeted Customer Segment: Corporate/Banks who seeks hedging against foreign currency risk and thereby providing the opportunity to exchange the currencies if the option is found worth exchanging.

Introduction

Product COPH covers the currency options of physically settled trade type deals. Product COPH holds good for all the currency option types of both buy and sell with European, American as well as Bermudan style of expiry. Product covers the various kinds of exotic options (options with barriers). Using the product COPH an underlying Forex Spot Contract gets initiated on the exercise of the options which is to be physically settled.

Synopsis (ex. High level features etc.)

- Covers all the CO types of Price-based.

- Exchange of currency\Settlement is done on the maturity date or exercise date provided the option is In the Money.
- European, American and Bermudan Expiry styles covered for CO's.
- Amortization and Revaluation setup is done with daily frequency.
- Delta Accounting is covered in this product.

Detailed Coverage

Currency Options can be cash settled as well as physically settled. Product COPH is meant for cash settled currency options.

Product COPH covers the following features:

Table 8-13 Detailed Coverage

Features	Type
Types of the Deal Covered	• Buy Deal • Sell Deal
Types of the Contract Covered	• Trade Deal • Hedge Deal
Delivery Type	Cash
Currency Option Types Covered	• Call • Put
Options Styles Covered	• Plain Vanilla • Binary • Digital • No Touch
Expiry Style's Covered	• European • American • Bermudan
Other Features Covered	• Amortization of Deferred Inception Gain for trade deals • Fair Value Revaluation • Delta Accounting

Events Covered (including brief information on accounting)

Product COPH has the Life Cycle as listed below:

Table 8-14 Events Covered

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection

Table 8-14 (Cont.) Events Covered

Events Covered	Terminology
REVL	Revaluation Of Option
REVR	Reversal Of Deal
RTFX	Rate Fixing
TERM	Termination of Option Contract

Advices Supported

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

Table 8-15 Advices Supported

Advices	-
OT_CO_TRIG	Currency Options Barrier Event
OT_CO_CANC	Currency Options Cancellation
OT_CO_CONF	Currency Options Confirmation
OT_CO_DEAL_TKT	Currency Options Deal Ticket
OT_CO_TERM	Currency Options Termination Advice
OT_CO_TRIG	Currency Options Barrier Event
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

Messages

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

Table 8-16 SWIFT Messages

SWIFT Messages	Contact Field
MT 306/MT 305	CO Confirmation Message
MT 306/MT 305	CO Amendment Message
MT 306/MT 305	CO Cancellation Advice
MT 306/MT 305	CO Termination Message
MT 3306/MT 305	Currency Options Barrier Hit Message

Premium/Charges/Brokerage

Premium

Product COPH enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

Charges

In COPH product following Charge Component is parametrized

- Component - OTBOOKCHG - OT Options Booking Charge

- Rule - OTBKCHG - OT Options Booking Charge Rule
- Flat Amount GBP 125

Charges

COPH product is parametrized to handle Chargse feature. The details are available below:

- Component - OTBOOKCHG - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule
- Flat Amount GBP 125

Special/Other Features

Product COPH covers the following special features:

- Exotic Options (Options with barriers) are covered.
- Auto Exercise as well as Manual Exercise is supported.
- Money will be settled through the foreign exchange spot deal (on exercise of the option).

Additional information (ex. UDF & other Special Maintenance)

In case the Bank wants to capture any additional information regarding the agreement/customer, the Bank can capture the same by defining the User Defined Fields (UDF).

OT Options Module Maintenance

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

8.5 Product Code- IRCH

IRCH – Interest Rate Options Hedge Cash Settled

Business Scenario

The financial product IRCH that is, Interest Rate Options Hedge Cash Settled helps corporates/banks to provide the buyer with speculation or protection of underlying assets against an adverse movement in interest rates while providing the potential for profit in case of favorable movement of rates.

Targeted Customer Segment: Corporates/Banks who seek speculation/protection against adverse interest rate movement.

Introduction

Product IRCH covers the interest rate options of cash settled hedge type deals. Product IRCH holds good for all the interest rate option types of both buy and sell with European expiry style, the exception being the swaptions which has three expiration styles like European, American and Bermudan.

Synopsis (ex. High level features etc.)

- Covers all the CO types of Yield-based.
- Payment/Settlement is done on schedule basis based on the arrear/advance method of payment type
- All IRO types covered uses only European style of expiry. Additionally American and Bermudan style are used by Swaptions.
- Amortization setup is done with daily frequency.

Detailed Coverage

Interest Rate Options can be cash settled as well as physically settled. Product IRCH is meant for cash settled interest rate options.

Product IRCH covers the following features:

Table 8-17 Detailed Coverage

Features	Type
Types of the Deal Covered	• Buy Deal
Types of the Contract Covered	• Trade Deal • Hedge Deal
Interest Rate Options Types Covered	• Caps • Floors • Collars • Corridors • Swaptions
Expiry Style's Covered	• European for Caps, Floors, Collars, and Corridors • European/ American/ Bermudan for Swaptions
Payment Method Covered	• Actual/365 – Per Annum Basis • Arrears • Rate Fixing is Setup on the each Schedule and Reset Days is 0
Amortization Covered	• Amortization of Deferred Inception Gain for Hedge deals. • Amortization of Deferred Time Value for Hedge deals.

Events Covered (including brief information on accounting)

Product IRCH has the Life Cycle as listed below:

Table 8-18 Events Covered

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
REVL	Revaluation Of Option
REVR	Reversal Of Deal
RTFX	Rate Fixing
TERM	Termination of Option Contract

Advices Supported

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

Table 8-19 Advices Supported

Advices	Description
OT_IRO_AMND	IRO Amendment Advice
OT_IRO_CANC	IRO Cancellation
OT_IRO_CONF	IRO Confirmation
OT_IRO_DEAL_TKT	IRO Deal Ticket
OT_IRO_TERM	IRO Termination Advice
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

Messages

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

Table 8-20 SWIFT Messages

SWIFT Messages	Contact Field
MT 360	IRO Confirmation Message
MT 360	IRO Amendment Message
MT 364	IRO Termination Message
MT 360	IRO Cancellation Advice
MT 362	Rate Rest Message

Premium/Charges/Brokerage

Premium

Product IRCH enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

Charges

In IRCH product following Charge Component is parametrized

- Component - OTBOOKCHG - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule
- Flat Amount GBP 125

Special/Other Features

Product IRCH covers the following special features:

Only Manual Exercise is supported for all IRO types except Swaptions which is Auto as well as Manual Exercisable.

Additional information (ex. UDF & other Special Maintenance)

In case the Bank wants to capture any additional information regarding the agreement\customer, the same could be captured by defining the User Defined Fields (UDF).

OT Options Module Maintenance

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

8.6 Product Code- IRPH

IRPH – Interest Rate Options Hedge Physically Settled Swaption

Business Scenario

The financial product IRPH that is, Interest Rate Options Hedge Physically Settled Swaptions helps corporates/banks to provide the buyer with speculation or protection against adverse movement in floating interest rates compared to fixed interest rates while providing potential for profit in case of favorable movement of rates.

Targeted Customer Segment: Corporates/Banks who seek speculation/protection against adverse interest rate movement.

Introduction

Product IRPH covers the interest rate options of physically settled Swaptions hedge type deals. Product IRPH holds good for all the interest rate option types of both buy and sell with European expiry style, the exception being the swaptions which has three expiration styles like European, American and Bermudan.

Synopsis (ex. High level features etc.)

- Product IRPH is setup by linking with the underlying Single Currency Interest Rate Swap (IRS) derivative product.
- Covers Interest Rate Swaptions of Price-Based.
- Payment/Settlement is done on schedule basis based on the arrear/advance method of payment type
- Expiry Styles covered by swaptions are:
  - European
  - American
  - Bermudan
- Amortization setup is done with daily frequency.

Detailed Coverage

Interest Rate Options can be cash settled as well as physically settled. Product IRPH is meant for cash settled interest rate options.

Product IRPH covers the following features:

Table 8-21 Detailed Coverage

Features	Type
Types of the Deal Covered	• Buy Deal
Types of the Contract Covered	• Trade Deal • Hedge Deal
Expiry Style’s Covered	• European • American • Bermudan
Payment Method Covered	• Actual/365 – Per Annum Basis • Arrears
Amortization Covered	• Amortization of Deferred Inception Gain for Hedge deals. • Amortization of Deferred Time Value for Hedge deals.

Events Covered (including brief information on accounting)

Product IRPH has the Life Cycle as listed below:

Table 8-22 Events Covered

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
REVL	Revaluation Of Option
REVR	Reversal Of Deal
RTFX	Rate Fixing
TERM	Termination of Option Contract

Advices Supported

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

Table 8-23 Advices Supported

Advices	Description
OT_IRO_AMND	IRO Amendment Advice
OT_IRO_CANC	IRO Cancellation
OT_IRO_CONF	IRO Confirmation
OT_IRO_DEAL_TKT	IRO Deal Ticket
OT_IRO_TERM	IRO Termination Advice
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

Messages

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

Table 8-24 SWIFT Messages

SWIFT Messages	Contact Field
MT 360	IRO Confirmation Message
MT 360	IRO Amendment Message
MT 364	IRO Termination Message
MT 360	IRO Cancellation Advice
MT 362	Rate Rest Message

Premium/Charges/Brokerage

Premium

Product IRPH enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

Charges

In IRPH product following Charge Component is parametrized

- Component - OTBOOKCHG - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule
- Flat Amount GBP 125

Special/Other Features

Product IRPH covers the following special features:

- Product IRCH covers all the three types of expiry styles like:
- American
- European (Default)
- Bermudan
- Product IRPH is Auto Exercisable or Manual Exercisable.

Additional information (ex. UDF & other Special Maintenance)

In case the Bank wants to capture any additional information regarding the agreement\customer, the same could be captured by defining the User Defined Fields (UDF).

OT Options Module Maintenance

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

8.7 Product Code- COCH

COCH – Currency Options Hedge Cash Settled

Business Scenario

The financial product COCH that is, Currency Options Hedge Cash Settled helps Corporate/ Banks to speculate or hedge against adverse movements in exchange rates.

Targeted Customer Segment: Corporate/Banks who seeks speculation/hedging against foreign currency risk.

Introduction

Product COCH covers the currency options of cash-settled hedge type deals. Product COCH holds good for all the currency options types of both buy and sell with European, American as well as Bermudan style of expiry. The product covers the various kinds of exotic options (options with barriers).

Synopsis (ex. High level features etc.)

- Covers all the CO types of Yield-Based.
- Payment\Settlement is done on the maturity date or exercise date provided the option is In the Money.
- European, American and Bermudan Expiry styles covered for CO’s.
- Amortization setup is done with daily frequency.
- All the Option Styles like
- Plain Vanilla (Default)
- Binary
- Digital
- No Touch are covered.

Detailed Coverage

Currency Options can be cash settled as well as physically settled. Product COCH is meant for cash settled currency options.

Product COCH covers the following features:

Table 8-25 Detailed Coverage

Features	Type
Types of the Deal Covered	• Buy Deal
Types of the Contract Covered	• Trade Deal • Hedge Deal
Currency Option Types Covered	• Call • Put
Option Styles Covered	• Plain Vanilla • Binary • Digital • No Touch
Expiry Style’s Covered	• European • American • Bermudan
Exotic Options covered	• Single Knock In (SKIN) • Single Knock Out (SKOT) • Double Knock In (DKIN) • Double Knock Out (DKOT)
Payment Method Covered	Actual/365 – Per Annum Basis

Table 8-25 (Cont.) Detailed Coverage

Features	Type
Other Features Covered	• Amortization of Deferred Termination gain for hedge deals • Amortization of Deferred Time Value for hedge deals

Events Covered (including brief information on accounting)

Product COCH has the Life Cycle as listed below:

Table 8-26 Events Covered

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
KNIN	Knock In of Currency Options
KIST	Knock In Settlement
KNOT	Knock Out of Currency Options
KNST	Knock Out Settlement
REVL	Revaluation Of Option
REVR	Reversal Of Deal
TERM	Termination of Option Contract

Advices Supported

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

Table 8-27 Advices Supported

Advices	Description
OT_CO_TRIG	Currency Options Barrier Event
OT_CO_CANC	Currency Options Cancellation
OT_CO_CONF	Currency Options Confirmation
OT_CO_DEAL_TKT	Currency Options Deal Ticket
OT_CO_TERM	Currency Options Termination Advice
OT_CO_TRIG	Currency Options Barrier Event
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

Messages

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

Table 8-28 SWIFT Messages

SWIFT Messages	Contact Field
MT 306/M305	CO Confirmation Message
MT 306/M305	CO Amendment Message
MT 306/M305	CO Termination Message
MT 306/M305	CO Cancellation Advice
MT 306/ M305	Currency Options Barrier Hit Message

Premium/Charges/Brokerage

Premium

Product COCH enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

Charges

In COCH product following Charge Component is parametrized

- Component - OTBOOKCHG - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule
- Flat Amount GBP 125

Special/Other Features

Product COCH covers the following special features:

- Exotic Options (Options with barriers) are covered.
- Payment of Rebate Amount is covered on Knock out Of Options either at Hit or Maturity.

Additional information (ex. UDF & other Special Maintenance)

In case the Bank wants to capture any additional information regarding the agreement\customer, the same could be captured by defining the User Defined Fields (UDF).

OT Options Module Maintenance

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance

- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

8.8 Product Code- COHH

COHH – Currency Options Hedge Physically Settled.

Business Scenario

The financial product COHH that is Currency Options Hedge Physically Settled helps Corporate/Banks to own or sell the underlying asset (underlying currency) when the options are exercised and hedge against adverse movements in exchange rates.

Targeted Customer Segment: Corporate/Banks who seeks hedging against foreign currency risk and thereby providing the opportunity to exchange the currencies if the option is found worth exchanging.

Introduction

Product COHH covers the currency options of physically settled hedge type deals. Product COHH holds good for all the currency options types of both buy and sell with European, American as well as Bermudan style of expiry. The product covers the various kinds of exotic options (options with barriers). Using the product COHH, an underlying Forex Spot Contract gets initiated on the exercise of the options which is to be settled physically.

Synopsis (ex. High level features etc.)

- Covers all the CO types of Price-Based.
- Payment\Settlement is done on the maturity date or exercise date provided the option is In the Money.
- European, American and Bermudan Expiry styles covered for CO's.
- Amortization setup is done with daily frequency.
- Delta Accounting is covered in this product.

Detailed Coverage

Currency Options can be cash settled as well as physically settled. Product COHH is meant for cash settled currency options.

Product COHH covers the following features:

Table 8-29 Detailed Coverage

Features	Type
Types of the Deal Covered	• Buy Deal
Types of the Contract Covered	• Trade Deal • Hedge Deal
Currency Option Types Covered	• Call • Put

Table 8-29 (Cont.) Detailed Coverage

Features	Type
Option Styles Covered	• Plain Vanilla • Binary • Digital • No Touch
Expiry Style's Covered	• European • American • Bermudan
Payment Method Covered	• Actual/365 – Per Annum Basis
Payment Method Covered	Actual/365 – Per Annum Basis
Other Features Covered	• Amortization of Deferred Termination gain for hedge deals • Amortization of Deferred Time Value for hedge deals • Delta Accounting

Events Covered (including brief information on accounting)

Product COHH has the Life Cycle as listed below:

Table 8-30 Events Covered

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
KNIN	Knock In of Currency Options
KIST	Knock In Settlement
KNOT	Knock Out of Currency Options
KNST	Knock Out Settlement
REVL	Revaluation Of Option
REVR	Reversal Of Deal
TERM	Termination of Option Contract

Advices Supported

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

Table 8-31 Advices Supported

Advices	Description
OT_CO_TRIG	Currency Options Barrier Event

Table 8-31 (Cont.) Advices Supported

Advices	Description
OT_CO_CANC	Currency Options Cancellation
OT_CO_CONF	Currency Options Confirmation
OT_CO_DEAL_TKT	Currency Options Deal Ticket
OT_CO_TERM	Currency Options Termination Advice
OT_CO_TRIG	Currency Options Barrier Event
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

Messages

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

Table 8-32 SWIFT Messages

SWIFT Messages	Contact Field
MT 306/M305	CO Confirmation Message
MT 306/M305	CO Amendment Message
MT 306/M305	CO Termination Message
MT 306/M305	CO Cancellation Advice
MT 306/ M305	Currency Options Barrier Hit Message

Premium/Charges/Brokerage

Premium

Product COHH enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

Charges

In COHH product following Charge Component is parametrized

- Component - OTBOOKCHG - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule
- Flat Amount GBP 125

Special/Other Features

Product COHH covers the following special features:

- Exotic Options (Options with barriers) are covered.
- Payment of Rebate Amount is covered on Knock out Of Options either at Hit or Maturity.

Additional information (ex. UDF & other Special Maintenance)

In case the Bank wants to capture any additional information regarding the agreement\customer, the same could be captured by defining the User Defined Fields (UDF).

OT Options Module Maintenance

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

8.9 Product Code- IRFR

IRFR – Interest Rate Options Trade Cash Settled

Business Scenario

The financial product IRFR that is, Interest Rate Options Trade Cash Settled helps corporates/ banks to provide the buyer with speculation or protection of underlying assets against an adverse movement in interest rates while providing the potential for profit in case of favorable movement of rates.

Targeted Customer Segment: Corporates/Banks who seek speculation/protection against adverse interest rate movement.

Introduction

Product IRFR covers the interest rate options of cash settled trade type deals. Product IRFR holds good for all the interest rate option types of both buy and sell with European expiry style, the exception being the swaptions which has three expiration styles like European, American and Bermudan.

Synopsis (ex. High level features etc.)

- Covers all the IRO types of Yield-Based.
- Payment\Settlement is done on schedule basis based on the arrear\advance method of payment type.
- All IRO types covered uses only European style of expiry. Additionally American and Bermudan style are used by Swaptions.
- Amortization setup is done with daily frequency.
- This instrument product supports risk free rates and supports all arrear Methods.
- Issued by a large banks and corporations
- IRFR product is configured with Alternate Risk Free Rate preference as Plain Method but it can be changed to any of the arrear method and also the below combination methods:
  - Lookback and Lockout

- Lookback, Lockout, and Payment Delay

Detailed Coverage

Currency Options can be cash settled as well as physically settled. Product IRFR is meant for cash settled currency options.

Product IRFR covers the following features:

Table 8-33 Detailed Coverage

Features	Type
Types of the Deal Covered	• Buy Deal • Sell Deal
Types of the Contract Covered	• Trade Deal
Delivery Type	Cash
Interest Rate Option Types Covered	• Caps • Floors • Collars • Corridors • Swaptions
Expiry Style's Covered	• European for Caps, Floors, Collars, Corridors • European\American\Bermudan for Swaptions
Payment Method Covered	• Actual/365 – Per Annum Basis • Arrears • Rate Fixing is setup on the each Schedule End Date and Reset Days is 0

Events Covered (including brief information on accounting)

Product IRFR has the Life Cycle as listed below:

Table 8-34 Events Covered

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
KNIN	Knock In of Currency Options
KIST	Knock In Settlement
KNOT	Knock Out of Currency Options
KNST	Knock Out Settlement
REVL	Revaluation Of Option
REVR	Reversal Of Deal
TERM	Termination of Option Contract

Advices Supported

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

Table 8-35 Advices Supported

Advices	Description
OT_CO_TRIG	Currency Options Barrier Event
OT_CO_CANC	Currency Options Cancellation
OT_CO_CONF	Currency Options Confirmation
OT_CO_DEAL_TKT	Currency Options Deal Ticket
OT_CO_TERM	Currency Options Termination Advice
OT_CO_TRIG	Currency Options Barrier Event
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

Messages

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

Table 8-36 SWIFT Messages

SWIFT Messages	Contact Field
MT 360	IRO Confirmation Message
MT 360	IRO Amendment Message
MT 364	IRO Termination Message
MT 360	IRO Cancellation Advice
MT 362	Rate Reset Message
MT 202	Bank Transfer
MT 205	Bank Institutional Transfer

Premium/Charges/Brokerage

Premium

Product IRFR enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

Special/Other Features

Product COHH covers the following special features:

- Exotic Options (Options with barriers) are covered.
- Payment of Rebate Amount is covered on Knock out Of Options either at Hit or Maturity.

Additional information (ex. UDF & other Special Maintenance)

In case the Bank wants to capture any additional information regarding the agreement\customer, the same could be captured by defining the User Defined Fields (UDF).

OT Options Module Maintenance

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

8.10 Product Code- COET

COET – Currency Options Trade External Delivery

Business Scenario

The financial product COET that is Currency Options External Settled helps Corporate/Banks to speculate or hedge against adverse movements in exchange rates.

Targeted Customer Segment: Banks who seek speculation/hedging against foreign currency risk.

Introduction

Product (COET) covers the currency options of external-settled trade type deals. It holds good for all the currency options types of both buy and sell with European, American as well as Bermudan style of expiry. The product covers the various kinds of exotic options (options with barriers).

Synopsis (ex. High level features etc.)

- Covers all the CO types of Yield-Based.
- Payment\Settlement is done on the maturity date or exercise date provided the option is In the Money.
- European, American and Bermudan Expiry styles covered for CO's.
- Amortization and Revaluation setup is done with daily frequency.
- All the Option Styles like
  - Plain Vanilla (Default)
  - Binary
  - Digital
  - No-Touch are covered.

Detailed Coverage

Currency Options can be cash settled as well as physically settled. Product COET is meant for cash settled currency options.

Product COET covers the following features:

Table 8-37 Detailed Coverage

Features	Type
Types of the Deal Covered	• Buy Deal • Sell Deal
Types of the Contract Covered	• Trade Deal • Hedge Deal
Delivery Type	Cash
Currency Option Types Covered	• Call • Put
Option Style's Covered	• Plain Vanilla • Binary • Digital • No Touch
Expiry Style's covered	• European • American • Bermudan
Exotic Options covered	• Single Knock In (SKIN) • Single Knock Out (SKOT) • Double Knock In (DKIN) • Double Knock Out (DKOT)
Payment Method Covered	Actual/365 – Per Annum Basis
Other Features Covered	• Amortization of Deferred Inception Gain for trade deals • Fair Value Revaluation

Events Covered (including brief information on accounting)

Product COET has the Life Cycle as listed below:

Table 8-38 Events Covered

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
KNIN	Knock In of Currency Options
KIST	Knock In Settlement

Table 8-38 (Cont.) Events Covered

Events Covered	Terminology
KNOT	Knock Out of Currency Options
KNST	Knock Out Settlement
REVL	Revaluation Of Option
REVR	Reversal Of Deal
TERM	Termination of Option Contract

Advices Supported

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

Table 8-39 Advices Supported

Advices	Description
OT_CO_TRIG	Currency Options Barrier Event
OT_CO_CANC	Currency Options Cancellation
OT_CO_CONF	Currency Options Confirmation
OT_CO_DEAL_TKT	Currency Options Deal Ticket
OT_CO_TERM	Currency Options Termination Advice
OT_CO_TRIG	Currency Options Barrier Event
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

Messages

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

Table 8-40 SWIFT Messages

SWIFT Messages	Contact Field
MT 306/MET 305	CO Confirmation Message
MT 306/MET 305	CO Amendment Message
MT 306/MET 305	CO Termination Message
MT 306/MET 305	CO Cancellation Advice
MT 306/MET 305	Currency Options Barrier Hit Message

Premium/Charges/Brokerage

Premium

Product COET enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

Charges

In COET product, the following Charge Component is parametrized

- Component - OT_CHARGE - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule
- Flat Amount GBP 125

Brokerage

COCS product is parametrized to handle Brokerage feature. The details are available below:

- Broker Identification\Code
- Rule Code: OTBROK

Special/Other Features

Product COET covers the following special features:

- • Limit Tracking Methods through which customer exposures are tracked,
  - Fair Value Limit Tracking
  - Notional Limit Tracking
  - Risk Weighted Limit Tracking
- Exotic Options (Options with barriers) are covered.
- Payment of Rebate Amount is covered on Knock out of Options either at Hit or Maturity..

Additional information (ex. UDF & other Special Maintenance)

In case the Bank wants to capture any additional information regarding the agreement/ customer, Bank can capture the same by defining the User Defined Fields (UDF).

OT Options Module Maintenance

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

8.11 Product Code- IRFS

IRFS – Interest Rate Options Trade Cash Settled

Business Scenario

The financial product IRFS that is, Interest Rate Options Trade Cash Settled helps corporates/ banks to provide the buyer with speculation or protection of underlying assets against an

adverse movement in interest rates while providing the potential for profit in case of favorable movement of rates.

Targeted Customer Segment: Corporates/Banks who seek speculation/protection against adverse interest rate movement.

Introduction

Product IRFS covers the interest rate options of cash settled trade type deals. Product IRFS holds good for all the interest rate option types of both buy and sell with European expiry style, the exception being the swaptions which has three expiration styles like European, American and Bermudan.

Synopsis (ex. High level features etc.)

- Covers all the IRO types of Yield-Based.
- Payment\Settlement is done on schedule basis based on the advance method of payment type.
- All IRO types covered uses only European style of expiry. Additionally American and Bermudan style are used by Swaptions.
- Amortization and Revaluation setup is done with daily frequency.
- This instrument product supports risk free rates and supports all arrear Methods.
- Issued by a large banks and corporations
- IRFS product is configured with Alternate Risk Free Rate preference as Plain Method but it can be changed to any of the arrear method and also the below combination methods:
  - Lookback and Lockout
  - Lookback, Lockout, and Payment Delay.

Detailed Coverage

Interest Rate Options can be cash settled as well as physically settled. Product IRFR is meant for cash settled interest rate options. Product IRFR covers the following features:

Table 8-41 Detailed Coverage

Features	Type
Types of the Deal Covered	• Buy Deal • Sell Deal
Types of the Contract Covered	• Trade Deal
Delivery Type	Cash
Interest Rate Option Types Covered	• Caps • Floors • Collars • Corridors and • Swaptions
Expiry Style's Covered	• European for Caps, Floors, Collars, Corridors • European\American\Bermudan for Swaptions

Table 8-41 (Cont.) Detailed Coverage

Features	Type
Payment Method Covered	• Actual/365 – Per Annum Basis • Arrears • Rate Fixing is setup on the each Schedule End Date and Reset Days is 0

Events Covered (including brief information on accounting)

Product IRFR has the Life Cycle as listed below:

Table 8-42 Events Covered

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
KNIN	Knock In of Currency Options
KIST	Knock In Settlement
KNOT	Knock Out of Currency Options
KNST	Knock Out Settlement
REVL	Revaluation Of Option
REVR	Reversal Of Deal
TERM	Termination of Option Contract

Advices Supported

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

Table 8-43 Advices Supported

Advices	Description
OT_IRO_AMND	IRO Amendment Advice
OT_IRO_CANC	IRO Cancellation
OT_IRO_CONF	IRO Confirmation
OT_IRO_DEAL_TKT	IRO Deal Ticket
OT_IRO_TERM	IRO Termination Advice
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

Messages

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

Table 8-44 SWIFT Messages

SWIFT Messages	Contact Field
MT 360	IRO Confirmation Message
MT 360	IRO Amendment Message
MT 364	IRO Termination Message
MT 360	IRO Cancellation Advice
MT 362	Rate Reset Message
MT 202	Bank Transfer
MT 205	Bank Institutional Transfer

Premium/Charges/Brokerage

Premium

Product IRFR enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

OT Options Module Maintenance

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance

General Maintenance Needed For Branch

The following the following furnished maintenance are required for Branch maintenance:

- Branch Parameters Maintenance
- Contract Fair Values Maintenance
- Limit Tracking (other) Details Maintenance

8.12 Product Code- OTRF

OTRF- (RFR) Interest Rate Options Trade Cash settled

Business Scenario

The financial product IRFS that is, Interest Rate Options Trade Cash Settled helps corporates/ banks to provide the buyer with speculation or protection of underlying assets against an

adverse movement in interest rates while providing the potential for profit in case of favorable movement of rates.

Targeted Customer Segment: Corporates/Banks who seek speculation/protection against adverse interest rate movement.

Introduction

Product OTRF covers the interest rate options of cash settled trade type deals. Product OTRF holds good for all the interest rate option types of both buy and sell with European expiry style, the exception being the swaptions which has three expiration styles like European, American and Bermudan.

Synopsis (ex. High level features etc.)

- Covers all the IRO types of Yield-based
- Payment\Settlement is done on schedule basis based on the advance method of payment type.
- All IRO types covered uses only European style of expiry. Additionally American and Bermudan style are used by Swaptions.
- Amortization and Revaluation setup is done with daily frequency.
- This instrument product supports risk free rates and supports all arrear Methods.
- Issued by large banks and corporations
- OTRF product is configured with Alternate Risk Free Rate preference as Plain Method but it can be changed to any of the arrear method.

Detailed Coverage

Interest Rate Options can be cash settled as well as physically settled. Product OTRF is meant for cash settled interest rate options. Product OTRF covers the following features:

Table 8-45 Detailed Coverage

Features	Type
Types of the Deal Covered	• Buy Deal • Sell Deal
Types of the Contract Covered	• Trade Deal
Delivery Type	Cash
Interest Rate Option Types Covered	• Caps • Floors • Collars • Corridors and • Swaptions
Expiry Style's Covered	• European for Caps, Floors, Collars, Corridors • European\American\Bermudan for Swaptions
Payment Method Covered	• Actual/365 – Per Annum Basis • Arrears • Rate Fixing is setup on the each Schedule End Date and Reset Days is 0

Events Covered (including brief information on accounting)

Product IRFR has the Life Cycle as listed below:

Table 8-46 Events Covered

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
KNIN	Knock In of Currency Options
KIST	Knock In Settlement
KNOT	Knock Out of Currency Options
KNST	Knock Out Settlement
REVL	Revaluation Of Option
REVR	Reversal Of Deal
TERM	Termination of Option Contract

Advices Supported

Following Advices setup done in the CSG1 Product as part of Product Life Cycle:

Table 8-47 Advices Supported

Advices	Description
OT_CO_AMND	Currency Options Amendment Advice
OT_CO_CANC	Currency Options Cancellation
OT_CO_CONF	Currency Options Confirmation
OT_CO_DEAL_TKT	Currency Options Deal Ticket
OT_CO_TERM	Currency Options Termination Advice
OT_CO_TRIG	Currency Options Barrier Event
CUST_PMT_ADV	Credit Debit Message Generation
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

Messages

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

Table 8-48 SWIFT Messages

SWIFT Messages	Contact Field
MT 360	Confirmation Message

Table 8-48 (Cont.) SWIFT Messages

SWIFT Messages	Contact Field
MT 360	Amendment Message
MT 364	Termination Message
MT 360	Cancellation Advice
MT 362	Rate Reset Message
MT 202	Bank Transfer
MT 205	Bank Institutional Transfer
MT 210	Receive Notice
MT 900	Debit Message
MT 910	Credit Message

Premium/Charges/Brokerage

Premium

Product IRFR enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

OT Options Module Maintenance

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance

General Maintenance Needed For Branch

The following the following furnished maintenance are required for Branch maintenance:

- Branch Parameters Maintenance
- Contract Fair Values Maintenance
- Limit Tracking (other) Details Maintenance

8.13 Product Code- CSG1

CSG1 – OT Currency Options Trade Cash Settled

Business Scenario

The financial product CSG1 that is, OT Currency Options Trade Cash Settled helps corporates/banks to provide the buyer with speculation or protection of underlying assets against an adverse movement in currency exchange rates while providing the potential for profit in case of favorable movement of rates.

Targeted Customer Segment: Corporates/Banks who seek speculation/protection against adverse currency exchange rate movement.

Introduction

Product CSG1 covers the currency exchange rate options of cash settled trade type deals. Product CSG1 holds good for all the currency rate option types of both buy and sell with European, American, and Bermudan expiry style.

Synopsis (ex. High level features etc.)

- Covers all the CO types of Yield-Based
- Payment\Settlement is done on schedule basis based on the advance method of payment type.
- Amortization and Revaluation setup is done with daily frequency.
- This instrument product supports risk free rates and supports all arrear Methods.
- Issued by large banks and corporations
- CSG1 product is configured with Alternate Risk-Free Rate preference as Plain Method but it can be changed to any of the arrear method and also the below combination methods:
  – Lookback and Lockout
  – Lookback, Lockout, and Payment Delay

Detailed Coverage

Product CSG1 is meant for cash settled currency options. Product CSG1 covers the following features:

Table 8-49 Detailed Coverage

Features	Type
Types of the Deal Covered	• Buy Deal • Sell Deal
Types of the Contract Covered	• Trade Deal
Delivery Type	Cash
Interest Rate Option Types Covered	• Caps • Floors • Collars • Corridors and • Swaptions

Table 8-49 (Cont.) Detailed Coverage

Features	Type
Expiry Style's Covered	• European for Caps, Floors, Collars, Corridors • European\American\Bermudan for Swaptions
Payment Method Covered	• Actual/365 – Per Annum Basis • Arrears • Rate Fixing is setup on the each Schedule End Date and Reset Days is 0

Events Covered (including brief information on accounting)

Product CSG1 has the Life Cycle as listed below:

Table 8-50 Events Covered

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
KNIN	Knock In of Currency Options
KIST	Knock In Settlement
KNOT	Knock Out of Currency Options
KNST	Knock Out Settlement
REVL	Revaluation Of Option
REVR	Reversal Of Deal
TERM	Termination of Option Contract

Advices Supported

Following Advices setup done in the CSG1 Product as part of Product Life Cycle:

Table 8-51 Advices Supported

Advices	Description
OT_CO_AMND	Currency Options Amendment Advice
OT_CO_CANC	Currency Options Cancellation
OT_CO_CONF	Currency Options Confirmation
OT_CO_DEAL_TKT	Currency Options Deal Ticket
OT_CO_TERM	Currency Options Termination Advice
OT_CO_TRIG	Currency Options Barrier Event
CUST_PMT_ADV	Credit Debit Message Generation
PAYMENT_MESSAGE	Payment Message

Table 8-51 (Cont.) Advices Supported

Advices	Description
REVSWIFT	Cancellation of Contract

Messages

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

Table 8-52 SWIFT Messages

SWIFT Messages	Contact Field
MT 360	Confirmation Message
MT 360	Amendment Message
MT 364	Termination Message
MT 360	Cancellation Advice
MT 362	Rate Reset Message
MT 202	Bank Transfer
MT 205	Bank Institutional Transfer
MT 210	Receive Notice
MT 900	Debit Message
MT 910	Credit Message

Premium/Charges/Brokerage

Premium

Product IRFR enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

OT Options Module Maintenance

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance

General Maintenance Needed For Branch

The following the following furnished maintenance are required for Branch maintenance:

- Branch Parameters Maintenance
- Contract Fair Values Maintenance
- Limit Tracking (other) Details Maintenance

8.14 Product Code - SWT2

SWT2 – Currency Options with Plain Vanilla Cash Settled

Business Scenario

The financial product SWT2 that is Currency Options with plain Vanilla trade Cash Settled helps Corporate/Banks to speculate or hedge against adverse movements in exchange rates.

Targeted Customer Segment: Corporates/Banks who seek speculation/hedging against foreign currency risk.

Introduction

Product (SWT2) covers the currency options of cash-settled trade type deals. Product (SWT2) holds good for all the currency options types of both buy and sell with European, American as well as Bermudan style of expiry. The product covers the various kinds of exotic options (options with barriers).

Synopsis (ex. High level features etc.)

- Covers all the CO types of Yield-Based.
- Payment\Settlement is done on the maturity date or exercise date provided the option is In the Money.
- European, American and Bermudan Expiry styles covered for CO's.
- Amortization and Revaluation setup is done with daily frequency.
- Option Style is Plain Vanilla
- This product supports up and in Knock in (UIKI) Barrier type. However at the contract level, we can change the barrier types to other applicable barrier types such as:
  - Down and In Knock-in (DIKI)
  - Up and In Knock-out (UOKO)
  - Down and Out Knock-out (DOKO)
  - Double Knock-in (DKIN)
  - Double Knock-out (DKOT)

Detailed Coverage

Currency Options can be cash settled as well as physically settled. Product SWT2 is meant for Plain Vanilla with cash settled currency options.

Table 8-53 Features

Features	Type
Types of the Deal Covered	• Buy Deal • Sell Deal

Table 8-53 (Cont.) Features

Features	Type
Types of the Contract Covered	• Trade Deal • Hedge Deal
Delivery Type	Cash Settled
Currency Option Types Covered	• Call • Put
Options Styles Covered	• Plain Vanilla
Expiry Style's Covered	• European • American • Bermudan
Payment Method Covered	• Actual/365 – Per Annum Basis • Arrears
Exotic Options covered	• Double Knock-in (DKIN) • Double Knock-out (DKOT). • Up and In Knock-in (UIKI) • Down and In Knock-in (DIKI) • Up and Out Knock-out (UOKO) • Down and Out Knock-out (DOKO)
Rebate Payment At	• Hit • Maturity
Exercise fixed Payment At	• Hit • Maturity
Payment Method Covered	Actual/365 – Per Annum Basis
Other Features Covered	• Amortization of Deferred Inception Gain for trade deals • Fair Value Revaluation

Events Covered (including brief information on accounting)

Product SWT2 has the Life Cycle as listed below:

Table 8-54 Events Covered

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
REVL	Revaluation Of Option
REVR	Reversal Of Deal
RTFX	Rate Fixing
TERM	Termination of Option Contract

Table 8-54 (Cont.) Events Covered

Events Covered	Terminology
TRST	Termination Settlement
KNIN	Knock in of Currency Option
KNOT	Knock out of Currency Option
KNST	Knock out Settlement
KIST	Knock in Settlement

Advices Supported

Following Advices setup done in the SWT2 Product as part of Product Life Cycle:

Table 8-55 Advices Supported

Advices	Description
OT_CO_AMND	CO Amendment Advice
OT_CO_CANC	CO Cancellation
OT_CO_CONF	CO Confirmation
OT_CO_DEAL_TKT	CO Deal Ticket
OT_CO_TERM	CO Termination Advice
OT_CO_TRIG	Currency Options Barrier Event
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

Messages

Following SWIFT Messages setup done in the SWT2 product as part of product life cycle.

Table 8-56 SWIFT Messages

SWIFT Messages	Contact Field
MT 306	CO Confirmation Message
MT 306	CO Amendment Message
MT 306	CO Cancellation Advice
MT 306	CO Termination Message
MT 210	Receive Notice
MT 202	Bank Transfer

Premium/Charges/Brokerage

Premium

Product SWT2 enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

Charges

In SWT2 product following Charge Component is parametrized

- Component - OTBOOKCHG - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule

Brokerage

SWT2 product is parametrized to handle Brokerage feature. The details are available below:

- Broker Identification\Code
- Rule Code: OTBROK

Special/Other Features

Product SWT2 covers the following special features:

- Limit Tracking Methods through which customer exposures are tracked,
  - Fair Value Limit Tracking
  - Notional Limit Tracking
  - Risk Weighted Limit Tracking
- Exotic Options (Options with barriers) are covered
- Payment of Rebate Amount is covered on Knock out of Options either at Hit or Maturity
- Fixed Payment is covered on knock in options either at Hit or Maturity

Additional information (ex. UDF & other Special Maintenance)

In case the Bank wants to capture any additional information regarding the agreement/ customer, the Bank can capture the same by defining the User Defined Fields (UDF).

OT Options Module Maintenance

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- OT Rate Type Maintenance
- OT Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

8.15 Product Code - SWT3

SWT3 – Currency Options with Binary Cash Settled

Business Scenario

The financial product SWT3 that is Currency Options with Binary trade Cash Settled helps Corporate/Banks to speculate or hedge against adverse movements in exchange rates.

Targeted Customer Segment: Corporates/Banks who seek speculation/hedging against foreign currency risk.

Introduction

Product (SWT3) covers the currency options of cash-settled binary trade type deals. Product (SWT3) holds good for all the currency options types of both buy and sell. The product covers the various kinds of exotic options (options with barriers).

Synopsis (ex. High level features etc.)

- Covers all the CO types of Yield-Based.
- Payment\Settlement is done on the maturity date or exercise date provided the option is In the Money.
- Amortization and Revaluation setup is done with daily frequency.
- Support Option Styles such as Binary (Default), Digital and No Touch
- This product supports up and in Knock in (UIKI) Barrier type. However at the contract level, we can change the barrier types to other applicable barrier types such as:
  - Down and In Knock-in (DIKI)
  - Up and In Knock-out (UOKO)
  - Down and Out Knock-out (DOKO)
  - Double Knock-in (DKIN)
  - Double Knock-out (DKOT)

Detailed Coverage

Currency Options can be cash settled as well as physically settled. Product SWT3 is meant for Binary trade with cash settled currency options.

Table 8-57 Features

Features	Type
Types of the Deal Covered	• Buy Deal • Sell Deal
Types of the Contract Covered	• Trade Deal • Hedge Deal
Delivery Type	Cash Settled
Currency Option Types Covered	• Call • Put
Options Styles Covered	• Binary • Digital • No Touch
Payment Method Covered	• Actual/365 – Per Annum Basis • Arrears
Exotic Options covered	• Double Knock-in (DKIN) • Double Knock-out (DKOT). • Up and In Knock-in (UIKI) • Down and In Knock-in (DIKI) • Up and Out Knock-out (UOKO) • Down and Out Knock-out (DOKO)

Table 8-57 (Cont.) Features

Features	Type
Rebate Payment At	• Hit • Maturity
Exercise fixed Payment At	• Hit • Maturity
Payment Method Covered	Actual/365 – Per Annum Basis
Other Features Covered	• Amortization of Deferred Inception Gain for trade deals • Fair Value Revaluation

Events Covered (including brief information on accounting)

Product SWT3 has the Life Cycle as listed below:

Table 8-58 Events Covered

Events Covered	Terminology
AMDG	Amortization of Deferred Gains-Hedge
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
REVL	Revaluation Of Option
REVR	Reversal Of Deal
RTFX	Rate Fixing
TERM	Termination of Option Contract
KNIN	Knock in of Currency Option
KNOT	Knock out of Currency Option
KNST	Knock out Settlement
KIST	Knock in Settlement

Advices Supported

Following Advices setup done in the SWT3 Product as part of Product Life Cycle:

Table 8-59 Advices Supported

Advices	Description
OT_CO_AMND	CO Amendment Advice
OT_CO_CANC	CO Cancellation
OT_CO_CONF	CO Confirmation
OT_CO_DEAL_TKT	CO Deal Ticket
OT_CO_TERM	CO Termination Advice

Table 8-59 (Cont.) Advices Supported

Advices	Description
OT_CO_TRIG	Currency Options Barrier Event
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

Messages

Following SWIFT Messages setup done in the SWT3 product as part of product life cycle.

Table 8-60 SWIFT Messages

SWIFT Messages	Contact Field
MT 306	CO Confirmation Message
MT 306	CO Amendment Message
MT 306	CO Cancellation Advice
MT 306	CO Termination Message
MT 210	Receive Notice
MT 202	Bank Transfer

Premium/Charges/Brokerage

Premium

Product SWT3 enables the Premium Collection or Premium Payment through:

- **Option Premium** is expressed as a percentage of the notional principal / contract amount.
- **Option Premium** can be a flat amount as well.

Charges

In SWT3 product following Charge Component is parametrized

- Component - OTBOOKCHG - OT Options Booking Charge
- Rule - OTBKCHG - OT Options Booking Charge Rule

Brokerage

SWT3 product is parametrized to handle Brokerage feature. The details are available below:

- Broker Identification\Code
- Rule Code: OTBROK

Special/Other Features

Product SWT3 covers the following special features:

- Limit Tracking Methods through which customer exposures are tracked,
  - Fair Value Limit Tracking
  - Notional Limit Tracking
  - Risk Weighted Limit Tracking
- Exotic Options (Options with barriers) are covered

- Payment of Rebate Amount is covered on Knock out of Options either at Hit or Maturity
- Fixed Payment is covered on knock in options either at Hit or Maturity

Additional information (ex. UDF & other Special Maintenance)

In case the Bank wants to capture any additional information regarding the agreement/ customer, the Bank can capture the same by defining the User Defined Fields (UDF).

OT Options Module Maintenance

OT Options module has to be setup with the following furnished maintenance,

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OT Product Maintenance
- Floating Rate Source Maintenance
- OT Rate Type Maintenance
- OT Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch

9

Product Catalog - Treasury Securities Instrument

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

9.1 Product Code - XB01

XB01 - Fixed Rate Bonds - (Treasury Bonds)

Business Scenario

The Fixed Rate Bonds issued by corporate, Banks, Municipal or Government authorities in order to raise the funds are handled by this product.

Introduction

The fixed income bonds are dealt by using the above product. The interest income (coupons) periodicity can be determined during the security definition (instrument) under this product.

Synopsis (ex. High level features etc.)

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

Detailed Coverage

Branch Currency

The product XB01 can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

Customer

The restrictions are not put by the Head office to make use of this product.

All the customers are allowed to avail this product/ service.

Preferences

The product XB01 is having the following important features/properties.

- Call or Put options
- Redemption type
- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes
- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity
- Equated redemption
- Security and payment currency
- Issue, face value and the redemption prices

- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details
- Tax details
- MIS details
- User defined fields(UDF)

Interest

The interest component is created for the product. The component is created with the name INT_GS.

MIS

The MIS details are not captured in this product.

Fields

There are no UDF details available for this product

Interest / Charges / Commission & Fees

User can define Interest and Charges.

Special/Other Features

- Fixed rate bonds
- Extendible Bonds
- Retractable Bonds
- Convertible Bonds
- Reverse Convertible Bonds
- Asset Backed Securities
- Foreign Currency Bonds
- Euro Bonds
- Perpetual bond
- Convertible Bonds
- Foreign Currency Bonds
- Bearer Bonds.

User can define tax and brokerage components for the deals.

Advices Supported

Payment/Confirmation Messages

Additional information (ex. UDF & other Special Maintenance)

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

- Branch Parameter
- Messaging Parameter
- Local Holidays
- Security Batch Maintenance
- Market code and price maintenance
- Security instruments
- SK Location Maintenance
- Security, Deal, Portfolio and Combination Products
- Security Product, Deal product and Portfolio product preference classes
- Portfolio definitions
- Tax scheme class
- Combination products

9.2 Product Code - TB01

TB01 – Zero Coupon Bonds - (Treasury Bills)

Business Scenario

Zero Coupon Bonds are issued by corporates, Banks, Municipal or Government authorities in order to raise the funds. These funds don't carry a fixed rate coupon payment instead it is issued at discount and redeemed at face value.

Introduction

A zero-coupon bond (also called a discount bond or deep discount bond) is a bond issued at a price lower than its face value, with the face value repaid at the time of maturity. It does not make periodic interest payments, or have so-called coupons, hence the term zero-coupon bond. Investors earn a return from the compounded interest all paid at maturity plus the difference between the bonds' discounted price and its par (or redemption) value. The following are the important features of the bond:

Face value: A bond's face value or denomination, which is stated on the bond's front. This is usually a round figure.

Redemption date: The date on which the loan is repaid is called the redemption date or the maturity date.

Redemption value: A bond's redemption value or maturity value is the amount that the issuer promises to pay on the redemption date. In most cases, the redemption value is the same as the face value: the bond is redeemed at par.

Synopsis (ex. High level features etc.)

- Risk-averse investors looking for safety of capital and who prefer a known periodic payment structure (i.e. coupon payments) for a limited time frame would be better off investing in this type of bonds.

- The bonds can be issued at premium, discount or at par.
- On maturity the principal amount will be repaid to the holder

Detailed Coverage

Branch Currency

The product TB01 can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

Customer

The restrictions are not put by the Head office to make use of this product.

All the customers are allowed to avail this product/ service.

Preferences

The product TB01 is having the following important features/properties.

- Call or Put options
- Redemption type
- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes
- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity
- Equated redemption
- Security and payment currency
- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details
- Tax details
- MIS details
- User defined fields(UDF)

MIS

The MIS details are not captured in this product.

Fields

There are no UDF details available for this product

Portfolio details

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Capturing the discount/premium accrual details
- Capturing the forward profit and loss accrual details
- Defining the interest accrual details – different frequencies and types such as constant yield, exponential and straight line.
- Defining the limit tracking details
- Advice details

Charges / Commission & Fees

User can define Charges.

Special/Other Features

User can define tax and brokerage components for the deals.

Advices Supported

Payment/Confirmation Messages

Additional information (ex. UDF & other Special Maintenance)

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

- Branch Parameter
- Messaging Parameter
- Local Holidays
- Security Batch Maintenance
- Market code and price maintenance
- Security instruments
- SK Location Maintenance
- Security, Deal, Portfolio and Combination Products
- Security Product, Deal product and Portfolio product preference classes
- Portfolio definitions
- Tax scheme class
- Combination products

9.3 Product Code - EQ01

EQ01 – Equity Share

Business Scenario

Equity shares are issued by the companies in order to raise the capital. Companies raise funds through IPO, FPO and Rights/warrants issue.

Target audience / Beneficiaries: Investors, Corporate bodies.

Customer segment: Individual Investors, Corporate customers and financial institutions

Introduction

A share or stock is also known as an equity share as well. The equity share basically represents ownership in the company. When a company needs capital or money to operate, it generates the required funds by selling ownership in the company. This means that the company issues equity shares for a price and these shares represent ownership in the company for the one who purchases the shares. These shares are an ownership in the company and give the owner the right to have a share in the profits of the firm.

Features of equity shares are as follows:

- They do not have any preferential right regarding payment of a dividend or the repayment of capital at the company's winding.
- These shares are risk-bearing shares because they are the company's actual owners whenever the company runs into losses they have to bear the losses (Liability is limited to the face value of share).
- Equity shareholders enjoy voting right whenever there is a meeting they will enjoy their voting power, enjoys voting power in electing the board of directors.
- Equity shares are easily transferable.
- The company gives the bonus shares to the equity shareholders at a free cost on account of reserves, undistributed profits and accumulated profit.
- Equity shareholders are given priority whenever a company wants to raise fresh capital.

Summary

- Company issues the shares to the public.
- Subscription and allotment of shares.
- Trading in the secondary market.
- Rights/warrants/Bonus/dividend etc.

Synopsis (ex. High level features etc.)

The shares can be issued at premium, discount or at par. Share holder will be getting dividend, bonus shares, warrants or rights if any.

Detailed Coverage

Corporate Actions

- Bonus - Stock dividend

- Stock to cash option
- Bonus – Cash dividend
- Rights / Warrants definition
- Rights / Warrants Expiry

Portfolio details

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Defining the limit tracking details
- Advice details

Interest / Charges / Commission & Fees

User can define Charges.

Special/Other Features

User can define tax and brokerage components for the deals.

Advices / Statements are supported

Advices Supported

Payment/Confirmation Messages

Messages

OBTR supports the following outgoing type of SWIFT Messages:

- MT 517,MT 518,MT 535,MT 536,MT 537,MT 540,MT 541,MT 542,MT 543,MT 544,MT 545,MT 546,MT 547,MT 549,MT 564,MT 566, and MT 580.

Also, supports the STP for following incoming SWIFT Messages:

- MT 515, MT 518, MT 534, MT 535, MT 539, MT 544, MT 545, MT 546, MT 547

.

Additional information (ex. UDF & other Special Maintenance)

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

- Branch Parameter
- Messaging Parameter
- Local Holidays
- Security Batch Maintenance
- Market code and price maintenance
- Security instruments
- SK Location Maintenance
- Security, Deal, Portfolio and Combination Products

- Security Product, Deal product and Portfolio product preference classes
- Portfolio definitions
- Tax scheme class
- Combination products

9.4 Product Code - BB01

BB01– BANK BUY

Business Scenario

The Rate Bonds issued by corporate, Banks, Municipal or Government authorities in order to raise the funds are handled by this product.

Introduction

The fixed income bonds are dealt by using the above product. The interest income (coupons) periodicity can be determined during the security definition (instrument) under this product.

Synopsis (ex. High level features etc.)

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

Detailed Coverage

Branch Currency

The product BB08 can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

Customer

The restrictions are not put by the Head office to make use of this product. All the customers are allowed to avail this product/ service.

Preferences

The product BB01 is having the following important features/properties.

- Call or Put options
- Redemption type
- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes
- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity

- Equated redemption
- Security and payment currency
- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details
- Tax details
- MIS details
- User defined fields (UDF)

MIS

The MIS details are not captured in this product.

Fields

There are no UDF details available for this product

Events Covered

Table 9-1 Events

Events	Terminology
BOOK	Booking of Securities Deal
AMND	Amendment of Securities Deal
CANC	Cancellation of Securities Deal
CCON	Counterparty confirmation
DACF	Deliver versus Payment Confirmation
DFCF	Deliver Free Confirmation
DSTL	Settlement of Securities Deal
EXTN	Extension of Deal Settlement Date
MSTL	Money Settlement of Securities
RACF	Receive Versus Payment Confirmation
RBLK	Release Block of Security Positions
REAS	Reassignment of Securities Deal
REVR	Reversal of Securities Deal
RFCF	Receive Free Confirmation
SGEN	SETT MESSAGES

Interest / Charges / Commission & Fees

User can define Charges.

Special/Other Features

User can define tax and brokerage components for the deals.

Advices / Statements are supported

Advices Supported

Payment/Confirmation Messages

Messages

OBTR supports the following outgoing type of SWIFT Messages:

- MT 517,MT 518,MT 535,MT 536,MT 537,MT 540,MT 541,MT 542,MT 543,MT 544,MT 545,MT 546,MT 547,MT 549,MT 564,MT 566, and MT 580.

Also, supports the STP for following incoming SWIFT Messages:

- MT 515, MT 518, MT 534, MT 535, MT 539, MT 544, MT 545, MT 546, MT 547

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9.5 Product Code - BS01

BS01– BANK SELL

Business Scenario

The Floating Rate Bonds issued by corporate, Banks, Municipal or Government authorities in order to raise the funds are handled by this product.

Introduction

The fixed income bonds are dealt by using the above product. The interest income (coupons) periodicity can be determined during the security definition (instrument) under this product.

Synopsis (ex. High level features etc.)

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

Detailed Coverage

Branch Currency

The product BS01 can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

Customer

The restrictions are not put by the Head office to make use of this product. All the customers are allowed to avail this product/ service.

Preferences

The product BS01 is having the following important features/properties.

- Call or Put options
- Redemption type

- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes
- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity
- Equated redemption
- Security and payment currency
- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details
- Tax details
- MIS details
- User defined fields (UDF)

Interest

The interest component is created for the product. The component is created with the name INT_GS.

MIS

The MIS details are not captured in this product.

Fields

There are no UDF details available for this product

Portfolio details

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Capturing the discount/premium accrual details
- Capturing the forward profit and loss accrual details
- Defining the interest accrual details – different frequencies and types such as constant yield, exponential and straight line.
- Defining the limit tracking details
- Advice details

Events Covered

Table 9-2 Events

Events	Terminology
BOOK	Booking of Securities Deal
AMND	Amendment of Securities Deal
CANC	Cancellation of Securities Deal
CCON	Counterparty confirmation
DACF	Deliver versus Payment Confirmation
DFCF	Deliver Free Confirmation
DSTL	Settlement of Securities Deal
EXTN	Extension of Deal Settlement Date
MSTL	Money Settlement of Securities
RACF	Receive Versus Payment Confirmation
RBLK	Release Block of Security Positions
REAS	Reassignment of Securities Deal
REVR	Reversal of Securities Deal
RFCF	Receive Free Confirmation
SGEN	SETT MESSAGES

Interest / Charges / Commission & Fees

User can define Charges.

Special/Other Features

User can define tax and brokerage components for the deals.

Advices / Statements are supported

Advices Supported

Payment/Confirmation Messages

Messages

OBTR supports the following outgoing type of SWIFT Messages:

- MT 517,MT 518,MT 535,MT 536,MT 537,MT 540,MT 541,MT 542,MT 543,MT 544,MT 545,MT 546,MT 547,MT 549,MT 564,MT 566, and MT 580.

Also, supports the STP for following incoming SWIFT Messages:

- MT 515, MT 518, MT 534, MT 535, MT 539, MT 544, MT 545, MT 546, MT 547

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9.6 Product Code - CB01

CB01– Customer Buy

Business Scenario

The Floating Rate Bonds issued by corporate, Banks, Municipal or Government authorities in order to raise the funds are handled by this product.

Introduction

The fixed income bonds are dealt by using the above product. The interest income (coupons) periodicity can be determined during the security definition (instrument) under this product.

Synopsis (ex. High level features etc.)

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

Detailed Coverage

Branch Currency

The product CB01 can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

Customer

The restrictions are not put by the Head office to make use of this product. All the customers are allowed to avail this product/ service.

Preferences

The product CB01 is having the following important features/properties.

- Call or Put options
- Redemption type
- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes
- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity
- Equated redemption
- Security and payment currency
- Issue, face value and the redemption prices

- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details
- Tax details
- MIS details
- User defined fields (UDF)

Interest

The interest component is created for the product. The component is created with the name INT_GS.

MIS

The MIS details are not captured in this product.

Fields

There are no UDF details available for this product

Portfolio details

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Capturing the discount/premium accrual details
- Capturing the forward profit and loss accrual details
- Defining the interest accrual details – different frequencies and types such as constant yield, exponential and straight line.
- Defining the limit tracking details
- Advice details

Events Covered

Table 9-3 Events

Events	Terminology
BOOK	Booking of Securities Deal
AMND	Amendment of Securities Deal
CANC	Cancellation of Securities Deal
CCON	Counterparty confirmation
DACF	Deliver versus Payment Confirmation
DFCF	Deliver Free Confirmation
DSTL	Settlement of Securities Deal

Table 9-3 (Cont.) Events

Events	Terminology
EXTN	Extension of Deal Settlement Date
MSTL	Money Settlement of Securities
RACF	Receive Versus Payment Confirmation
RBLK	Release Block of Security Positions
REAS	Reassignment of Securities Deal
REVR	Reversal of Securities Deal
RFCF	Receive Free Confirmation
SGEN	SETT MESSAGES

9.7 Product Code - CS01

CS01– Customer SELL

Business Scenario

The Rate Bonds issued by corporate, Banks, Municipal or Government authorities in order to raise the funds are handled by this product.

Introduction

The fixed income bonds are dealt by using the above product. The interest income (coupons) periodicity can be determined during the security definition (instrument) under this product.

Synopsis (ex. High level features etc.)

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

Detailed Coverage

Branch Currency

The product CS01 can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

Customer

The restrictions are not put by the Head office to make use of this product. All the customers are allowed to avail this product/ service.

Preferences

The product CS01 is having the following important features/properties.

- Call or Put options
- Redemption type
- Redemption quotation

- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes
- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity
- Equated redemption
- Security and payment currency
- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details
- Tax details
- MIS details
- User defined fields (UDF)

Interest

The interest component is created for the product. The component is created with the name INT_GS.

MIS

The MIS details are not captured in this product.

Fields

There are no UDF details available for this product

Portfolio details

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Capturing the discount/premium accrual details
- Capturing the forward profit and loss accrual details
- Defining the interest accrual details – different frequencies and types such as constant yield, exponential and straight line.
- Defining the limit tracking details
- Advice details

Events Covered

Table 9-4 Events

Events	Terminology
BOOK	Booking of Securities Deal
AMND	Amendment of Securities Deal
CANC	Cancellation of Securities Deal
CCON	Counterparty confirmation
DACF	Deliver versus Payment Confirmation
DFCF	Deliver Free Confirmation
DSTL	Settlement of Securities Deal
EXTN	Extension of Deal Settlement Date
MSTL	Money Settlement of Securities
RACF	Receive Versus Payment Confirmation
RBLK	Release Block of Security Positions
REAS	Reassignment of Securities Deal
REVR	Reversal of Securities Deal
RFCF	Receive Free Confirmation
SGEN	SETT MESSAGES

9.8 Product Code - SL01

SL01– Standalone Lodge

Business Scenario

The Floating Rate Bonds issued by corporate, Banks, Municipal or Government authorities in order to raise the funds are handled by this product.

Introduction

The fixed income bonds are dealt by using the above product. The interest income (coupons) periodicity can be determined during the security definition (instrument) under this product.

Synopsis (ex. High level features etc.)

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

Detailed Coverage

Branch Currency

The product SL01 can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

Customer

The restrictions are not put by the Head office to make use of this product. All the customers are allowed to avail this product/ service.

Preferences

The product SL01 is having the following important features/properties.

- Call or Put options
- Redemption type
- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes
- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity
- Equated redemption
- Security and payment currency
- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details
- Tax details
- MIS details
- User defined fields (UDF)

Interest

The interest component is created for the product. The component is created with the name INT_GS.

MIS

The MIS details are not captured in this product.

Fields

There are no UDF details available for this product

Portfolio details

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions

- Capturing the discount/premium accrual details
- Capturing the forward profit and loss accrual details
- Defining the interest accrual details – different frequencies and types such as constant yield, exponential and straight line.
- Defining the limit tracking details
- Advice details

Events Covered

Table 9-5 Events

Events	Terminology
BOOK	Booking of Securities Deal
AMND	Amendment of Securities Deal
CANC	Cancellation of Securities Deal
CCON	Counterparty confirmation
DACF	Deliver versus Payment Confirmation
DFCF	Deliver Free Confirmation
DSTL	Settlement of Securities Deal
EXTN	Extension of Deal Settlement Date
MSTL	Money Settlement of Securities
RACF	Receive Versus Payment Confirmation
RBLK	Release Block of Security Positions
REAS	Reassignment of Securities Deal
REVR	Reversal of Securities Deal
RFCF	Receive Free Confirmation
SGEN	SETT MESSAGES

9.9 Product Code - BLOC

BLOC– Block Securities

Business Scenario

The Floating Rate Bonds issued by corporate, Banks, Municipal or Government authorities in order to raise the funds are handled by this product.

Introduction

The fixed income bonds are dealt by using the above product. The interest income (coupons) periodicity can be determined during the security definition (instrument) under this product.

Synopsis (ex. High level features etc.)

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

Detailed Coverage

Branch Currency

The product BLOC can be used by all branches and offered in all the currencies. The restrictions are not imposed from Head office.

Customer

The restrictions are not put by the Head office to make use of this product. All the customers are allowed to avail this product/ service.

Preferences

The product BLOC is having the following important features/properties.

- Call or Put options
- Redemption type
- Redemption quotation
- Confirmation of corporate actions
- Issue and outstanding sizes
- Minimum lot and trading sizes
- Price quotation
- Interest quotation
- Allowing or disallowing the fractional quantity
- Equated redemption
- Security and payment currency
- Issue, face value and the redemption prices
- Issue date, interest start date, trading start date and the redemption dates
- Interest (coupon) frequency
- Interest (coupon) accrual and liquidation details
- Revaluation Price code
- Redemption details
- Interest rate details
- Tax details
- MIS details
- User defined fields (UDF)

Interest

The interest component is created for the product. The component is created with the name INT_GS.

MIS

The MIS details are not captured in this product.

Fields

There are no UDF details available for this product

Portfolio details

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Capturing the discount/premium accrual details
- Capturing the forward profit and loss accrual details
- Defining the interest accrual details – different frequencies and types such as constant yield, exponential and straight line.
- Defining the limit tracking details
- Advice details

Events Covered

Table 9-6 Events

Events	Terminology
BOOK	Booking of Securities Deal
AMND	Amendment of Securities Deal
CANC	Cancellation of Securities Deal
CCON	Counterparty confirmation
DACF	Deliver versus Payment Confirmation
DFCF	Deliver Free Confirmation
DSTL	Settlement of Securities Deal
EXTN	Extension of Deal Settlement Date
MSTL	Money Settlement of Securities
RACF	Receive Versus Payment Confirmation
RBLK	Release Block of Security Positions
REAS	Reassignment of Securities Deal
REVR	Reversal of Securities Deal
RFCF	Receive Free Confirmation
SGEN	SETT MESSAGES

9.10 Product Code - HTM3

HTM3 – Bank Portfolio Product

Business Scenario

The Securities Portfolio Product HTM3 is used for creating Bank Portfolios creation to handle Lifecycle events and Corporate Actions of Fixed and Floating Rate Bonds.

Synopsis (ex. High level features etc.)

- The Fixed/Floating Rate bond portfolios are handled by this product.
- It can handle Bonds issued at Discount/Par/Premium with positive Interest rate.

Detailed Coverage

HTM3 Securities Portfolio Product covers the following features,

Table 9-7 Detailed Information

Detailed Coverage	Description
Type of the Product	Securities – Bank Portfolio Product
Costing Method Covered	Weighted Average Cost
Accruals covered with Frequency	• Interest Accrual (Daily frequency) • Premium (Daily frequency) • Discount (Daily frequency) • Redemption Premium (Daily frequency)
Accrual Methods	• Discount/Premium Accrual Method if Redemption type is Bullet - Straight Line Method • Discount/Premium Accrual Method if Redemption type is other than Bullet – Constant Yield • Accruals calc method – Actual/360
Liquidation	Auto Liquidation for Corporate Actions
Revaluation	Realized Revaluation with Method as MTM and frequency as Daily
MIS	The MIS details are not captured in this product
Charges/Tax	• Coupon Processing Charges, borne by the Counterparty • Coupon Processing Tax, borne by the Bank

Portfolio details

- Issuer, customer and bank portfolios could be defined.
- WAC, LIFO, FIFO, DM costing methods can have for each type of portfolio
- Capturing Revaluation details for the portfolio
- Capturing customer, currency or branch level restrictions
- Capturing the discount/premium accrual details
- Capturing the forward profit and loss accrual details
- Defining the interest accrual details – different frequencies and types such as constant yield, exponential and straight line.
- Defining the limit tracking details
- Advice details

Events Covered

Table 9-8 Events

Events	Terminology
ACRD	Accrual of Sec. Discount Earned
ACRP	Accrual of Sec. Premium Paid

Table 9-8 (Cont.) Events

Events	Terminology
ACRR	Accrual of Redemption Premium Ernd.
BRVL	Securities Revaluation of Positions
CLIB	Booking of Contingent Liability
CPCD	Coupon Collection
CPIN	Coupon Init
CPLQ	Coupon Liqd
DVCD	Securities Dividend Collection
DVIN	Securities Dividend Initiation
DVLQ	Securities Dividend Liquidation
FACR	Sec. Forward Deal P Accrual
IACR	Securities Coupon Interest Accrual
PROV	Provisioning
PRVR	SETT MESSAGES Reverse Provisioning
RRVL	Securities Reversal of Revaluation
SCCD	Securities Stock To Cash Collection
SCIN	Securities Stock To Cash Initiation
SCLQ	Securities Stock To Cash LIQD
SPLP	Sec. Purchase from Long Position
SPSP	Sec. Purchase from Short Position
SSLP	Sec. Sale from Long Position
SSSP	Sec. Sale from Short Position
WELL	Warrants Sec. Exercise Processing
WENL	Exercise of Warrants for New Equity
WRLL	Warrants Sec. Tear-Off Processing
WROL	Warrant Detachment from Parent Sec
YACR	Yield Accrual

Advices Supported

Payment/Confirmation messages like MT202, MT210 and MT54x messages.

Interest / Charges / Commission & Fees

The HTM3 product is parametrized with following charges and tax components,

- Charge Component – CPNCHG
- Tax Component - CPBKTR1_TX

Special/Other Features

- User can define various tax, charges and brokerage components for the deals.
- Additional Advices / Statements are supported.

Additional information

The following are the maintenance required in OBTR to use the HTM3 product for Securities Portfolios.

- SE Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- SE Batch Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class maintenance
- Treasury Tax class maintenance
- Securities Safe Keeping Location and Account maintenance

9.11 Product Code - HTN3

HTN3 – Bank Portfolio Product

Business Scenario

The Securities Portfolio Product HTN3 is used for creating Bank Portfolios creation to handle Lifecycle events and Corporate Actions of Fixed and Floating Rate Bonds.

Synopsis (ex. High level features etc.)

- The Fixed/Floating Rate bond portfolios are handled by this product.
- It can handle Bonds issued at Discount/Par/Premium with positive and negative Interest rate.

Detailed Coverage

HTN3 Securities Portfolio Product covers the following features,

Table 9-9 Detailed Information

Detailed Coverage	Description
Type of the Product	Securities – Bank Portfolio Product
Costing Method Covered	Weighted Average Cost
Accruals covered with Frequency	• Interest Accrual (Daily frequency) • Premium (Daily frequency) • Discount (Daily frequency) • Redemption Premium (Daily frequency)
Accrual Methods	• Discount/Premium Accrual Method if Redemption type is Bullet - Straight Line Method • Discount/Premium Accrual Method if Redemption type is other than Bullet – Constant Yield • Accruals calc method – Actual/360
Liquidation	Auto Liquidation for Corporate Actions
Revaluation	Realized Revaluation with Method as MTM and frequency as Daily
MIS	The MIS details are not captured in this product
Charges/Tax	• Coupon Processing Charges, borne by the Counterparty

Events Covered

Table 9-10 Events

Events	Terminology
ACRD	Accrual of Sec. Discount Earned
ACRP	Accrual of Sec. Premium Paid
ACRR	Accrual of Redemption Premium Ernd.
BRVL	Securities Revaluation of Positions
CLIB	Booking of Contingent Liability
CPCD	Coupon Collection
CPIN	Coupon Init
CPLQ	Coupon Liqd
DVCD	Securities Dividend Collection
DVIN	Securities Dividend Initiation
DVLQ	Securities Dividend Liquidation
FACR	Sec. Forward Deal P Accrual
IACR	Securities Coupon Interest Accrual
PROV	Provisioning
PRVR	SETT MESSAGES Reverse Provisioning
RRVL	Securities Reversal of Revaluation
SCCD	Securities Stock To Cash Collection
SCIN	Securities Stock To Cash Initiation
SCLQ	Securities Stock To Cash LIQD
SPLP	Sec. Purchase from Long Position
SPSP	Sec. Purchase from Short Position
SSLP	Sec. Sale from Long Position
SSSP	Sec. Sale from Short Position
WELL	Warrants Sec. Exercise Processing
WENL	Exercise of Warrants for New Equity
WRLL	Warrants Sec. Tear-Off Processing
WROL	Warrant Detachment from Parent Sec
YACR	Yield Accrual

Advices Supported

Payment/Confirmation messages like MT202, MT210 and MT54x messages.

Interest / Charges / Commission & Fees

The HTN3 product is parametrized with following charges and tax components,

- Tax Component - CPBKTR1_TX

Special/Other Features

- User can define various tax, charges and brokerage components for the deals.
- Additional Advices / Statements are supported.

Additional information

The following are the maintenance required in OBTR to use the HTN3 product for Securities Portfolios.

- SE Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- SE Batch Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class maintenance
- Treasury Tax class maintenance
- Securities Safe Keeping Location and Account maintenance

9.12 Product Code - WMA1

WMA1 – Bank Portfolio Product

Business Scenario

The Securities Portfolio Product WMA1 is used for creating Bank Portfolios creation to handle Lifecycle events and Corporate Actions of Fixed and Floating Rate Bonds with Discount/ Premium Accrual Method as 'Weighted Moving Average'.

Synopsis (ex. High level features etc.)

- The Fixed/Floating Rate bond portfolios are handled by this product.
- It can handle Bonds issued at Discount/Par/Premium with positive and negative Interest rate.

Detailed Coverage

WMA1 Securities Portfolio Product covers the following features,

Table 9-11 Detailed Information

Detailed Coverage	.
Type of the Product	Securities – Bank Portfolio Product
Costing Method Covered	Weighted Average Cost
Accruals covered with Frequency	• Interest Accrual (Daily frequency) • Premium (Daily frequency) • Discount (Daily frequency)
Accrual Methods	• Discount/Premium Accrual Method if Redemption type is Bullet - Straight Line Method • Discount/Premium Accrual Method if Redemption type is other than Bullet – Constant Yield • Accruals calc method – Actual/360
Liquidation	Auto Liquidation for Corporate Actions

Table 9-11 (Cont.) Detailed Information

Detailed Coverage	.
Revaluation	Realized Revaluation with Method as MTM and frequency as Daily
MIS	The MIS details are not captured in this product
Charges/Tax	• Coupon Processing Charges, borne by the Counterparty

Events Covered

Table 9-12 Events

Events	Terminology
ACRD	Accrual of Sec. Discount Earned
ACRP	Accrual of Sec. Premium Paid
ACRR	Accrual of Redemption Premium Ernd.
BRVL	Securities Revaluation of Positions
CLIB	Booking of Contingent Liability
CPCD	Coupon Collection
CPIN	Coupon Init
CPLQ	Coupon Liqd
DVCD	Securities Dividend Collection
DVIN	Securities Dividend Initiation
DVLQ	Securities Dividend Liquidation
FACR	Sec. Forward Deal P Accrual
IACR	Securities Coupon Interest Accrual
PROV	Provisioning
PRVR	SETT MESSAGES Reverse Provisioning
RRVL	Securities Reversal of Revaluation
SCCD	Securities Stock To Cash Collection
SCIN	Securities Stock To Cash Initiation
SCLQ	Securities Stock To Cash LIQD
SPLP	Sec. Purchase from Long Position
SPSP	Sec. Purchase from Short Position
SSLP	Sec. Sale from Long Position
SSSP	Sec. Sale from Short Position
WELL	Warrants Sec. Exercise Processing
WENL	Exercise of Warrants for New Equity
WRLL	Warrants Sec. Tear-Off Processing
WROL	Warrant Detachment from Parent Sec
YACR	Yield Accrual

Advices Supported

Payment/Confirmation messages like MT202, MT210 and MT54x messages.

Interest / Charges / Commission & Fees

The WMA1 product is parametrized with following charges and tax components,

- Charge Component - CPNCHG
- Tax Component - CPBKTR1_TX

Special/Other Features

- User can define various tax, charges and brokerage components for the deals.
- Additional Advices / Statements are supported.

Additional information

The following are the maintenance required in OBTR to use the WMA1 product for Securities Portfolios.

- SE Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- SE Batch Maintenance
- Treasury Interest Class Maintenance
- Treasury Charge Class maintenance
- Treasury Tax class maintenance
- Securities Safe Keeping Location and Account maintenance

9.13 Product Code -FBN3

This topic provides the FBN3 product details

Business Scenario

The ‘FBN3’ product is used to create Floating Rate Bonds issued by corporate, Banks or Government authorities.

Synopsis (ex. High level features etc.)

- The Fixed/Floating Rate bond portfolios are handled by this product.
- It can handle Bonds issued at Discount/Par/Premium with positive and negative Interest rate.

Detailed Coverage

FBN3 Instrument Product covers the following features,

Table 9-13 Detailed Information

Detailed Coverage	Description
Type of the Product	Floating Bonds Instrument
Tenor	Days
Redemption Type	Quantity

Table 9-13 (Cont.) Detailed Information

Detailed Coverage	Description
Interest Type	Floating
Quantity Quotation	Nominal
Price Quotation	Deal Price
Interest Quotation	Flat
Auto Initiation	• Auto Initiation of Corp Actions
Holiday check required	For Local Holidays
Restrictions	None
Rate Fixing	2 days before start of Next Coupon period
Interest	• Floating Component - INT_NF12 (Positive Interest), INT_NF12_N (Negative Interest) • Interest Details – Accrual Required, Coupon and Negative Interest Allowed • Rate Type – Floating • Floating Rate Type – Periodic • Rate Code – LIBOR • Rate Source – Reuters • Tenor – 1M • Rate Code Amendment is allowed

Additional information

The following are the maintenance required in OBTR to use the FBN3 product for Securities Portfolios.

- Branch Parameter
- Messaging Parameter
- Local, Currency and Financial Center Holidays
- Security Batch Maintenance
- Market code and price maintenance
- SK Location Maintenance
- Security, Deal, Portfolio and Combination Products
- Security Product, Deal product and Portfolio product preference classes
- Portfolio definitions

9.14 Product Code- SEMT

The ‘SEMT’ product is used to create Fixed Rate Bonds issued by corporate, Banks or Government authorities.

Business Scenario

The ‘SEMT’ product is used to create Fixed Rate Bonds issued by corporate, Banks or Government authorities.

Synopsis (ex. High level features etc.)

- The Fixed/Floating Rate bond portfolios are handled by this product.
- It can handle Bonds issued at Discount/Par/Premium with positive and negative Interest rate.

Detailed Coverage

The 'SEMT' Instrument product covers the following features,

Table 9-14 Detailed Information

Detailed Coverage	Description
Type of the Product	Fixed Bonds Instrument
Tenor	Weeks
Redemption Type	Quantity
Interest Type	Fixed
Quantity Quotation	Nominal
Price Quotation	Deal Price
Interest Quotation	Flat
Auto Initiation	• Auto Initiation of Corp Actions
Coupon Processing	Actual Value date (Forward), Coupon Plotting(Forward)
Provisioning	Manual
Holiday check required	Local, Currency and Financial Center Holiday
Restrictions	None
Rate Fixing	0 days before start of Next Coupon period
Interest	• Floating Component - INT_GS11 (Positive Interest) • Interest Details – Coupon • Rate Type – Fixed

Additional information

The following are the maintenance required in OBTR to use the FBN3 product for Securities Portfolios.

- Branch Parameter
- Messaging Parameter
- Local, Currency and Financial Center Holidays
- Security Batch Maintenance
- Market code and price maintenance
- SK Location Maintenance
- Security, Deal, Portfolio and Combination Products
- Security Product, Deal product and Portfolio product preference classes
- Portfolio definitions

9.15 Product Code- LKBR

This topic provides the detailed explanation on the LKBR product.

Business Scenario

The ‘LBKR’ product is used to create Floating Rate Bonds issued by corporate, Banks or Government authorities.

Synopsis (ex. High level features etc.)

- The Floating Rate bond portfolios are handled by this product.
- It can handle Bonds issued at Discount/Par/Premium with positive and Risk Free Rate Indexes (RFR).

Detailed Coverage

The ‘LKBR’ Instrument product covers the following features,

Table 9-15 Detailed Information

Detailed Coverage	Description
Type of the Product	Floating Bonds Instrument
Tenor	Weeks
Redemption Type	Quantity
Interest Type	Floating
Quantity Quotation	Nominal
Price Quotation	Deal Price
Interest Quotation	Plus Accrued
Auto Initiation	• Auto Initiation of Corp Actions
Coupon Processing & Actual Value Date	Actual Value date (Forward), Coupon Plotting(Forward)
Provisioning	Manual
Holiday check required	Local, Currency and Financial Center Holiday
Restrictions	None
Rate Fixing	0 days before start of Next Coupon period

Table 9-15 (Cont.) Detailed Information

Detailed Coverage	Description
Interest	• Floating Component - INT_SELBRFR • Interest Details – Primary Interest, Accrual Required and Accrual enabled • Rate Type – Floating • Floating Rate Type – Periodic • Rate Code – USDSOFR • Rate Source – Reuters • Tenor – 1M • Rate Code Amendment is allowed • Rate Amendment is allowed • Amend after Association • Alternative Risk-Free Rate enabled • Alternative Risk-Free Rate Preferences – Lookback – 2 days – Base Computation Method – Simple – Spread/Margin Computation Method – Simple – Spread Adj Computation Method – Simple – Rate Compounding Method – NCCR Rates – Currency – USD – Rate Fixing Days – 0 – Minimum Rate – 0.1 – Maximum Rate – 100 – Minimum Spread – 0.1 – Maximum – Spread – 10

Additional information

The following are the maintenance required in OBTR to use the LKBR product for Securities Portfolios.

- Branch Parameter
- Messaging Parameter
- Local, Currency and Financial Center Holidays
- Security Batch Maintenance
- Market code and price maintenance
- SK Location Maintenance
- Security, Deal, Portfolio and Combination Products
- Security Product, Deal product and Portfolio product preference classes
- Portfolio definitions

9.16 Product Code- WSGR

WSGR – Bank Collateral Portfolio Product

Business Scenario

The Securities Portfolio Product WSGR is used for creating Bank Portfolios creation to handle Lifecycle events and Corporate Actions of Fixed and Floating Rate Bonds with Discount/ Premium Accrual Method as 'Weighted Average'.

Synopsis (ex. High level features etc.)

- The Fixed/Floating Rate bond portfolios are handled by this product.
- It can handle Bonds issued at Discount/Par/Premium with positive and negative interest rates.

Detailed Coverage

The WSGR Instrument product covers the following features,

Table 9-16 Detailed Information

Detailed Coverage	Description
Type of the Product	Securities – Bank Portfolio Product
Costing Method Covered	Weighted Average Cost
Accruals covered with Frequency	• Interest Accrual (Daily frequency) • Premium (Daily frequency) • Discount (Daily frequency)
Accrual Methods:	Accruals calc method - Actual/360
Liquidation	Auto Liquidation for Corporate Actions
Revaluation	Realized Revaluation with Method as MTM and frequency as Daily.
MIS	The MIS details are not captured in this product.
Charges/Tax	• Coupon Processing Tax borne by the Bank

Events Covered

Product WSGR has the life cycle events of Securities instruments as listed below:

Table 9-17 Events

Events	Terminology
ACRD	Accrual of Sec. Discount Earned
ACRP	Accrual of Sec. Premium Paid
ACRR	Accrual of Redemption Premium Ernd.
BRVL	Securities Revaluation of Positions
CLIB	Booking of Contingent Liability
CPCD	Coupon Collection
CPIN	Coupon Init
CPLQ	Coupon Liqd

Table 9-17 (Cont.) Events

Events	Terminology
DVCD	Securities Dividend Collection
DVIN	Securities Dividend Initiation
DVLQ	Securities Dividend Liquidation
FACR	Sec. Forward Deal P Accrual
IACR	Securities Coupon Interest Accrual
PROV	Provisioning
PRVR	SETT MESSAGES Reverse Provisioning
RRVL	Securities Reversal of Revaluation
SCCD	Securities Stock To Cash Collection
SCIN	Securities Stock To Cash Initiation
SCLQ	Securities Stock To Cash LIQD
SPLP	Sec. Purchase from Long Position
SPSP	Sec. Purchase from Short Position
SSLP	Sec. Sale from Long Position
SSSP	Sec. Sale from Short Position
WELL	Warrants Sec. Exercise Processing
WENL	Exercise of Warrants for New Equity
WRLL	Warrants Sec. Tear-Off Processing
WROL	Warrant Detachment from Parent Sec
YACR	Yield Accrual

Advices Supported

PAYMENT_MESSAGE (Payment Message) like MT202, MT210.

CUST_PMT_ADV (Debit Credit Advice) like MT900, MT910.

Interest / Charges / Commission & Fees

The WSGR product is parametrized with the following charge and tax components,

- Charge Component - CPNCHG
- Tax Component - CPBKTR1_TX

Special/Other Features

- User can define various tax, charges and brokerage components for the deals.
- Additional Advices / Statements are supported.

Additional information

The following are the maintenance required in OBTR to use the LKBR product for Securities Portfolios.

- SE Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- SE Batch Maintenance

- Treasury Interest Class Maintenance
- Treasury Charge Class maintenance
- Treasury Tax class maintenance
- Securities Safe Keeping Location and Account maintenance

10 Product Catalog - Treasury Securities Repo Instrument

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

10.1 Product Code - SR01

SR01 - Repo - Floating Rate-Bearing

Business Scenario

Security Repo SR01 helps customer/Corporate to Borrow fund against securities. Targeted Customer Segment: Corporate Clients who seek fund.

Introduction

Security Repo Product SR01 is floating Rate Borrow Instrument.

Synopsis (ex. High level features etc.)

- Type of Short Term Security Repo instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It’s a Bank to bank deal.

Detailed Coverage

SR01 Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

Events Covered

Product SR01 has the Life Cycle of Commercial Paper as listed below:

Table 10-1 Events

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL
ACCR	Contract Accrual

Advices Supported

Following Advices setup done in the SR01 Product as part of Product Life Cycle:

Table 10-2 Advices

Advices	Description
MMCONDEP	Repo Borrowing Confirmation
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice

Messages

Following SWIFT Messages setup done in the SR01 product as part of product life cycle:

Table 10-3 SWIFT Messages

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message

Generic Features

Repo Product SR01 features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- IAS 39 Based Accrual
- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

Interest / Charges / Commission & Fees

Interest

In SR01 product is parametrized with following Interest component. SRINTCLS2- Security Repo Interest component 2

Special/Other Features

Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360
- Preferences - Margin settlement
- Securities Pledged - Block Securities / Collateral Revaluation

Additional information (ex. UDF & other Special Maintenance)

As part of SR01 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

10.2 Product Code- SR02

SR02 - Repo - Corporate- Fixed Rate

Business Scenario

Security Repo SR02 helps customer/Corporate to Borrow fund against securities. Targeted Customer Segment: Corporate Clients who seek fund.

Introduction

Security Repo Product SR02 is floating Rate Borrow Instrument.

Synopsis (ex. High level features etc.)

- Type of Short Term Security Repo instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It's a Bank to bank deal.

Detailed Coverage

SR02 Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

Events Covered

Product SR02 has the Life Cycle of Commercial Paper as listed below:

Table 10-4 Events

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation

Table 10-4 (Cont.) Events

Events Covered	Terminology
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL
ACCR	Contract Accrual

Advices Supported

Following Advices setup done in the SR02 Product as part of Product Life Cycle:

Table 10-5 Advices

Advices	Description
MMCONDEP	Repo Borrowing Confirmation
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice

Messages

Following SWIFT Messages setup done in the SR02 product as part of product life cycle:

Table 10-6 SWIFT Messages

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message

Generic Features

Repo Product SR02 features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual

- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- IAS 39 Based Accrual
- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

Interest / Charges / Commission & Fees

Interest

In SR02 product is parametrized with following Interest component. SRINTCLS- Security Repo Interest component

Special/Other Features

Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360
- Securities Pledged - Block Securities
- MMTAX_AMT– Security Repo Tax Component

Additional information (ex. UDF & other Special Maintenance)

As part of SR02 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

10.3 Product Code- SR04

SR04 - Repo - Bank- Fixed Rate

Business Scenario

Security repo SR04 helps customer/Corporate to Borrow fund against securities. Targeted Customer Segment: Inter Bank Clients who seek fund.

Introduction

Security Repo Product SR04 is fixed Rate Borrow Instrument.

Synopsis (ex. High level features etc.)

- Type of Short Term Security Repo instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It’s a Bank to bank deal.

Detailed Coverage

SR04 Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

Events Covered

Product SR04 has the Life Cycle of Commercial Paper as listed below:

Table 10-7 Events

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL
ACCR	Contract Accrual

Advices Supported

Following Advices setup done in the SR04 Product as part of Product Life Cycle:

Table 10-8 Advices

Advices	Description
MMCONDEP	Repo Borrowing Confirmation
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice

Messages

Following SWIFT Messages setup done in the SR04 product as part of product life cycle:

Table 10-9 SWIFT Messages

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message

Generic Features

Repo Product SR04 features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- IAS 39 Based Accrual
- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

Interest / Charges / Commission & Fees

Interest

In SR03 product is parametrized with following Interest component. SRINTCLS2- Security Repo Interest component 2

Special/Other Features

Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360
- Securities Pledged - Block Securities
- MMTAX_AMT– Security Repo Tax Component

Additional information (ex. UDF & other Special Maintenance)

As part of SR03 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

10.4 Product Code- SRR1

SRR1 - Reverse Repo - CORPORATE - Floating Rate

Business Scenario

Security Reverse Repo SRR1 helps customer/corporate to Borrow fund against securities.

Targeted Customer Segment: Corporate Clients who seek lending.

Introduction

Security Repo Product SRR1 is Floating Rate Lending Instrument.

Synopsis (ex. High level features etc.)

- Type of Short Term Security Repo instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It’s a Bank to bank deal.

Detailed Coverage

SRR1 Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

Events Covered

Product SRR1 has the Life Cycle of Commercial Paper as listed below:

Table 10-10 Events

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL
ACCR	Contract Accrual

Advices Supported

Following Advices setup done in the SRR1 Product as part of Product Life Cycle:

Table 10-11 Advices

Advices	Description
MMCONDEP	Repo Borrowing Confirmation

Table 10-11 (Cont.) Advices

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

Messages

Following SWIFT Messages setup done in the SRR1 product as part of product life cycle:

Table 10-12 SWIFT Messages

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message

Generic Features

Repo Product SRR1 features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- IAS 39 Based Accrual
- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

Interest / Charges / Commission & Fees

Interest

In SRR1 product is parametrized with following Interest component. SRINTCLS2- Security Repo Interest component 2

Special/Other Features

Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360
- Securities Pledged - Block Securities
- MMTAX_AMT– Security Repo Tax Component

Additional information (ex. UDF & other Special Maintenance)

As part of SRR1 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

10.5 Product Code- SRR2

SRR2- Reverse Repo - Corporate - Fixed Rate

Business Scenario

Security Reverse Repo SRR2 helps customer/corporate to Borrow fund against securities. Targeted Customer Segment: Corporate Clients who seek lending.

Introduction

Security Repo Product SRR2 is Fixed Rate Lending Instrument.

Synopsis (ex. High level features etc.)

- Type of Short Term Security Repo instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It's a Bank to bank deal.

Detailed Coverage

SRR2 Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

Events Covered

Product SRR2 has the Life Cycle of Commercial Paper as listed below:

Table 10-13 Events

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract

Table 10-13 (Cont.) Events

Events Covered	Terminology
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL
ACCR	Contract Accrual

Advices Supported

Following Advices setup done in the SRR2 Product as part of Product Life Cycle:

Table 10-14 Advices

Advices	Description
MMCONDEP	Repo Borrowing Confirmation
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice

Messages

Following SWIFT Messages setup done in the SRR2 product as part of product life cycle:

Table 10-15 SWIFT Messages

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message

Generic Features

Repo Product SRR2 features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- IAS 39 Based Accrual

- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

Interest / Charges / Commission & Fees

Interest

In SRR2 product is parametrized with following Interest component. SRINTCLS- Security Repo Interest component

Special/Other Features

Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360
- Collateral Revaluation Preferences - Margin Settlement

Additional information (ex. UDF & other Special Maintenance)

As part of SRR2 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

10.6 Product Code- SRR3

SRR3- Reverse Repo - Bank - Floating Rate

Business Scenario

Security Reverse Repo SRR3 helps customer/corporate to Borrow fund against securities. Targeted Customer Segment: Inter Bank Clients who seek fund.

Introduction

Security Repo Product SRR3 is Fixed Rate Borrow Instrument.

Synopsis (ex. High level features etc.)

- Type of Short Term Security Repo instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It’s a Bank to bank deal.

Detailed Coverage

SRR3 Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

Events Covered

Product SRR3 has the Life Cycle of Commercial Paper as listed below:

Table 10-16 Events

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL
ACCR	Contract Accrual

Advices Supported

Following Advices setup done in the SRR3 Product as part of Product Life Cycle:

Table 10-17 Advices

Advices	Description
MMCONDEP	Repo Borrowing Confirmation
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice

Messages

Following SWIFT Messages setup done in the SRR3 product as part of product life cycle:

Table 10-18 SWIFT Messages

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message

Generic Features

Repo Product SRR3 features includes:

- Deal Booking
- Forward date Deal Allowed

- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- IAS 39 Based Accrual
- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

Interest / Charges / Commission & Fees

Interest

In SRR3 product is parametrized with following Interest component. SRINTCLS2- Security Repo Interest component 2

Special/Other Features

Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360
- Collateral Revaluation Preferences - Repricing

Additional information (ex. UDF & other Special Maintenance)

As part of SRR3 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

10.7 Product Code- SRR4

SRR4- Reverse Repo - Bank - Fixed Rate

Business Scenario

Security Reverse Repo SRR4 helps customer/corporate to Borrow fund against securities. Targeted Customer Segment: Inter Bank Clients who seek lending.

Introduction

Security Repo Product SRR4 is Fixed Rate Borrow Instrument.

Synopsis (ex. High level features etc.)

- Type of Short Term Security Repo instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It’s a Bank to bank deal.

Detailed Coverage

SRR4 Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

Events Covered

Product SRR4 has the Life Cycle of Commercial Paper as listed below:

Table 10-19 Events

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual

Advices Supported

Following Advices setup done in the SRR4 Product as part of Product Life Cycle:

Table 10-20 Advices

Advices	Description
MMCONDEP	Repo Borrowing Confirmation
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice

Messages

Following SWIFT Messages setup done in the SRR4 product as part of product life cycle:

Table 10-21 SWIFT Messages

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

Table 10-21 (Cont.) SWIFT Messages

SWIFT Messages	Contract Field
MT 202	Payment Message

Generic Features

Repo Product SRR4 features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- IAS 39 Based Accrual
- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

Interest / Charges / Commission & Fees

Interest

In SRR4 product is parametrized with following Interest component. SRINTCLS - Security Repo Interest component

Special/Other Features

Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

As part of SRR4 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

10.8 Product Code- CLRE

CLRE- Repo - Fixed Rate- Bearing

Introduction

Security Repo Product CLRE is Fixed Rate Lending Instrument.

Synopsis (ex. High level features etc.)

- Type of Short Term Security Repo instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It's a Bank to bank deal.

Detailed Coverage

CLRE Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

Events Covered

Product CLRE has the Life Cycle of Commercial Paper as listed below:

Table 10-22 Events

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual

Advices Supported

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

Table 10-23 Advices

Advices	Description
MMCONDEP	Repo Borrowing Confirmation
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice

Messages

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

Table 10-24 SWIFT Messages

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message

Generic Features

Repo Product CLRE features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- IAS 39 Based Accrual
- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

Interest / Charges / Commission & Fees

Interest

In CLRE product is parametrized with following Interest component. SRINTCLS - Security Repo Interest component

Special/Other Features

Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360
- Securities Pledged - Move to Collateral Portfolio
- Collateral Revaluation Preferences - Margin settlement

Additional information (ex. UDF & other Special Maintenance)

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

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the above product for Security Repo Deals.

- SE Branch Parameter
- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- LD MM Floating Rate Maintenance
- Interest Class Maintenance
- Charge Class
- Tax Scheme Class

10.9 Product Code- SRFD

CLRE- Repo - Fixed Rate- Bearing

Business Scenario

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

Synopsis (ex. High level features etc.)

- Short Term Debt instrument.
- It is backed by collateral of securities.
- The instrument is issued at a Bearing.
- SRFD product is configured with Alternate Risk Free Rate preference as Lookback Method but it can be changed to below combination methods as well:
  - Lockout & Payment Delay
  - Lookback & Payment Delay
  - Lockout
  - Lookback, Lockout, and Payment Delay
- SRFD product has a minimum and maximum rates configured

Detailed Coverage

SRFD Securities Repo covers the following features,

Table 10-25 Detailed Coverage

Detailed Coverage	Description
Type of the Product	Securities Repo
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Floating Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered

Product SRFD has the Life Cycle of Commercial Paper as listed below:

Table 10-26 Events

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual
FACR	Fee Accrual
FELR	Fee Liquid
NOTC	Billing Notice Generation
SGEN	Settlement Message Generation
STCH	Status Change

Advices Supported

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

Table 10-27 Advices

Advices	Description
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message

Messages

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

Table 10-28 SWIFT Messages

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 335	Call/Notice Rate Change Advice

Generic Features

Repo Product SRFD features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- IAS 39 Based Accrual
- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

Interest / Charges / Commission & Fees

Interest

In SRFD product is parametrized with following Interest component. SRINTCLS1– interest class

Special/Other Features

Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360

Additional information (ex. UDF & other Special Maintenance)

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

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the above product for Security Repo Deals.

- SR Branch Parameter
- Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- Floating Rate Maintenance
- Interest Class Maintenance
- RFR Rate Input

10.10 Product Code- SRHC

SRHC – SR -SR RFR SONIA – Reverse Repo - Floating Rate

Business Scenario

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

Synopsis (ex. High level features etc.)

- Short Term Debt instrument.
- It is backed by collateral of securities.
- The instrument is issued at a Bearing.
- SRHC product is configured with Alternate Risk Free Rate preference as Lookback Method but it can be changed to below combination methods as well:
  - Lockout & Payment Delay
  - Lookback & Payment Delay
  - Lockout
  - Lookback, Lockout, and Payment Delay
- SRHC product has a minimum and maximum rates configured

Detailed Coverage

SRHC Securities Reverse Repo covers the following features,

Table 10-29 Detailed Coverage

Detailed Coverage	Description
Type of the Product	Reverse Repo
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Floating Rate Interest

Table 10-29 (Cont.) Detailed Coverage

Detailed Coverage	Description
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered

Product SRHC has the Life Cycle of Commercial Paper as listed below:

Table 10-30 Events

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual
FACR	Fee Accrual
FELR	Fee Liquid
NOTC	Billing Notice Generation
SGEN	Settlement Message Generation
STCH	Status Change

Advices Supported

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

Table 10-31 Advices

Advices	Description
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message

Messages

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

Table 10-32 SWIFT Messages

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 210	Payment Message
MT 335	Call/Notice Rate Change Advice

Generic Features

Repo Product SRFD features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- IAS 39 Based Accrual
- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

Interest / Charges / Commission & Fees

Interest

In SRHC product is parametrized with following Interest component. SR_RFGBP– interest class

Special/Other Features

Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/Actual

Additional information (ex. UDF & other Special Maintenance)

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

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the above product for Security Repo Deals.

- SR Branch Parameter
- Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- Floating Rate Maintenance
- Interest Class Maintenance
- RFR Rate Input

10.11 Product Code- SRDS

SRDS - Reverse Repo - CORPORATE - Floating Rate-RFR Discounted Product

Business Scenario

Security Reverse Repo SRDS helps customer/corporate to borrow fund against securities. Targeted Customer Segment: Corporate Clients who seek lending.

Introduction

Security Repo Product SRDS is RFR discounted Floating Rate Lending Instrument.

Synopsis (ex. High level features etc.)

- Short Term Debt instrument.
- The Maturity ranges 1-90 days
- It is backed by collateral of securities.
- The instrument is issued at a Bearing.
- This instrument product supports risk free rates and supports all advance Methods.
- SRDS product is configured with Alternate Risk Free Rate preference as Plain Method but it can be changed to below combination methods as well:
  - Lockout & Payment Delay
  - Lookback & Payment Delay
  - Lookback, Lockout, and Payment Delay

Detailed Coverage

SRDS Securities Reverse Repo covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Discounted payment method
- Auto Liquidation of Principal and Interest

Events Covered

Product SRDS has the Life Cycle of Commercial Paper as listed below:

Table 10-33 Events

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual
YACR	Yield Accrual

Advices Supported

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

Table 10-34 Advices

Advices	Description
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
MMCONDEP	Repo Borrowing Confirmation
MM_ROLL_ADV	Rollover Advice

Messages

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

Table 10-35 SWIFT Messages

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message
MT 335	Call/Notice Rate Change Advice

Generic Features

Repo Product SRDS features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation

- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- Interest Schedule
- Fixed Maturity

Interest / Charges / Commission & Fees

Interest

In SRDS product is parametrized with following Interest component. SR_MINMAX – RFR Discounted Interest class code

Special/Other Features

Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/Actual
- Securities Pledged - Block Securities
- Collateral Revaluation Preferences - Margin Settlement

10.12 Product Code- NRNF

NRNF – SR - Securities NET REPO NEGATIVE FLOATING – Repo - Fixed Rate

Business Scenario

Securities Repo NRNF is parameterized with following features.

Synopsis (ex. High level features etc.)

- The Maturity ranges 1-90 days
- It is backed by collateral of securities.
- It is a bank to bank deal
- The instrument is issued at a Bearing

Detailed Coverage

NRNF Securities Reverse Repo covers the following features,

Table 10-36 Detailed Coverage

Detailed Coverage	Description
Type of the Product	Reverse Repo
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual

Table 10-36 (Cont.) Detailed Coverage

Detailed Coverage	Description
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Floating Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered

Product NRNF has the Life Cycle of Commercial Paper as listed below:

Table 10-37 Events

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual
YACR	Yield Accrual
FACR	Fee Accrual
FELR	Fee liquid
STCH	Status Change
NOTC	Billing Notice Generation

Advices Supported

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

Table 10-38 Advices

Advices	Description
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
SEC_SETTLEMENT	Securities-Settlement message

Messages

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

Table 10-39 SWIFT Messages

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 210	Payment Message
MT 335	Call/Notice Rate Change Advice

Generic Features

Repo Product NRNF features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- Interest Schedule
- Fixed Maturity

Interest / Charges / Commission & Fees

Interest

In NRNR product is parametrized with following Interest component. SRNINTC– Interest class Interest class code

Special/Other Features

Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360
- Negative Interest Allowed

Additional information (ex. UDF & other Special Maintenance)

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

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the above product for Security Repo Deals.

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

10.13 Product Code- RRF2

RRF2 – SR - REVERSE REPO NEGATIVE FLOATING – Reverse Repo - Floating Rate

Business Scenario

Securities Instrument RRF2 is parameterized with following features.

Synopsis (ex. High level features etc.)

- The Maturity ranges 1-365 days
- It is backed by collateral of securities.
- It is a bank to bank deal
- The instrument is issued at a Bearing

Detailed Coverage

RRF2 Securities Reverse Repo covers the following features,

Table 10-40 Detailed Coverage

Detailed Coverage	Description
Type of the Product	Reverse Repo
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Floating Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered

Product RRF2 has the Life Cycle of Commercial Paper as listed below:

Table 10-41 Events

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual
YACR	Yield Accrual
FACR	Fee Accrual
FELR	Fee liquid
STCH	Status Change
NOTC	Billing Notice Generation
RTFX	Rate Fixing

Advices Supported

Following Advices setup done in the RRF2 Product as part of Product Life Cycle:

Table 10-42 Advices

Advices	Description
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
SEC_SETTLEMENT	Securities-Settlement message

Messages

Following SWIFT Messages setup done in the RRF2 product as part of product life cycle:

Table 10-43 SWIFT Messages

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 210	Payment Message
MT 335	Call/Notice Rate Change Advice

Generic Features

Repo Product NRNF features includes:

- Deal Booking

- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- Interest Schedule
- Fixed Maturity

Interest / Charges / Commission & Fees

Interest

In RRF2 product is parametrized with following Interest component. SRNINTC– Interest class Interest class code

Special/Other Features

Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/360
- Negative Interest Allowed

Additional information (ex. UDF & other Special Maintenance)

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the above product for Security Repo Deals.

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

10.14 Product Code- RPMG

RPMG - REPO MARGIN PRODUCT

Business Scenario

Margin for Repo and Reverse Repo RPMG is parametrized with following features.

Synopsis (ex. High level features etc.)

- Applicable for Cash and Securities
- Rekey Fields

Detailed Coverage

RPMG Securities Reverse Repo covers the following features,

Type of the Product

- Cash Margin
- Securities Margin

Events Covered

Product RPMG has the Life Cycle of Commercial Paper as listed below:

Table 10-44 Events

Events Covered	Terminology
CMPY	Cash Margin Pay
CMRV	Cash Margin Receive
SGEN	Sett Messages
SMPY	Securities Margin Pay
SMRV	Securities Margin Receive

Advices Supported

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

Table 10-45 Advices

Advices	Description
PAYMENT_MESSAGE	Payment Message

Messages

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

Table 10-46 SWIFT Messages

SWIFT Messages	Contract Field
MT 202	Payment Message
MT 210	Payment Message

10.15 Product Code- SRMT

SRMT – SR - CREDIT DEBIT MESSAGE– Repo - Fixed Rate

Business Scenario

Securities Repo SRMT is parameterized with following features.

Synopsis (ex. High level features etc.)

- The Maturity ranges 1-365 days
- It is backed by collateral of securities.
- It is a bank to bank deal
- The instrument is issued at a Bearing

Detailed Coverage

SRMT Securities Reverse Repo covers the following features,

Table 10-47 Detailed Coverage

Detailed Coverage	Description
Type of the Product	Repo
Payment Method Covered	Bearing Payment
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Rollover of Deal	New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered

Product SRMT has the Life Cycle of Commercial Paper as listed below:

Table 10-48 Events

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User

Table 10-48 (Cont.) Events

Events Covered	Terminology
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual
FACR	Fee Accrual
FELR	Fee Liquid
NOTC	Billing Notice Generation
SGEN	Settlement Message Generation
STCH	Status Change
RTFX	Rate Fixing

Advices Supported

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

Table 10-49 Advices

Advices	Description
PAYMENT_MESSAGE	Payment Message
CUST_PMT_ADV	CREDIT DEBIT MESSAGE
SWIFT_MESSAGE	MT320,MT335,MT350

Messages

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

Table 10-50 SWIFT Messages

SWIFT Messages	Contract Field
MT 202	Payment Message
MT 210	Payment Message
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 335	Call/Notice Rate Change Advice

Interest / Charges / Commission & Fees

Interest

In SRMT product is parametrized with following Interest component. SRINTC– Component

Special/Other Features

Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/365
- Negative Interest Allowed

Additional information (ex. UDF & other Special Maintenance)

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the above product for Security Repo Deals.

- SR Branch Parameter
- Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- Fixed Rate Maintenance
- RFR Rate Input

10.16 Product Code- SRRE

SRRE – SR - CREDIT DEBIT MESSAGE– Repo - Fixed Rate-Bearing

Business Scenario

Securities Repo SRRE is parametrized with following features.

Synopsis (ex. High level features etc.)

- The Maturity ranges 1-365 days
- It is backed by collateral of securities.
- It is a bank to bank deal
- The instrument is issued at a Bearing

Detailed Coverage

SRRE Securities Reverse Repo covers the following features,

Table 10-51 Detailed Coverage

Detailed Coverage	Description
Type of the Product	Repo
Payment Method Covered	• Bearing Payment Method • Accrual Covered • Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation • New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered

Product SRRE has the Life Cycle of Commercial Paper as listed below:

Table 10-52 Events

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual
FACR	Fee Accrual
FELR	Fee Liquid
NOTC	Billing Notice Generation
SGEN	Settlement Message Generation
STCH	Status Change
RTFX	Rate Fixing

Advices Supported

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

Table 10-53 Advices

Advices	Description
PAYMENT_MESSAGE	Payment Message
CUST_PMT_ADV	CREDIT DEBIT MESSAGE
SWIFT_MESSAGE	MT320,MT335,MT350

Messages

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

Table 10-54 SWIFT Messages

SWIFT Messages	Contract Field
MT 202	Payment Message
MT 210	Payment Message
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 335	Call/Notice Rate Change Advice

Interest / Charges / Commission & Fees

Interest

In SRRE product is parametrized with following Interest component. SRINTCLS1– Component

Special/Other Features

Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/365

Additional information (ex. UDF & other Special Maintenance)

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the above product for Security Repo Deals.

- SR Branch Parameter
- Treasury Branch Parameter
- Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- Fixed Rate Maintenance

10.17 Product Code- SVD3

SVD3 – SR - Securities REV REPO FIXED– Reverse Repo

Business Scenario

Securities Instrument SVD3 is parametrized with following features.

Synopsis (ex. High level features etc.)

- The Maturity ranges 1-365 days
- It is backed by collateral of securities.
- It is a bank to bank deal
- The instrument is issued at a Bearing

Detailed Coverage

SVD3 Securities Reverse Repo covers the following features,

Table 10-55 Detailed Coverage

Detailed Coverage	Description
Type of the Product	Reverse Repo
Payment Method Covered	Bearing Payment Method
Accrual Covered	Daily Accrual

Table 10-55 (Cont.) Detailed Coverage

Detailed Coverage	Description
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation • New Version Rollover
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered

Product SVD3 has the Life Cycle of Commercial Paper as listed below:

Table 10-56 Events

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual
FACR	Fee Accrual
FELR	Fee Liquid
NOTC	Billing Notice Generation
SGEN	Settlement Message Generation
STCH	Status Change
RTFX	Rate Fixing

Advices Supported

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

Table 10-57 Advices

Advices	Description
PAYMENT_MESSAGE	Payment Message
CUST_PMT_ADV	CREDIT DEBIT MESSAGE
SWIFT_MESSAGE	MT320,MT335,MT350

Messages

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

Table 10-58 SWIFT Messages

SWIFT Messages	Contract Field
MT 202	Payment Message
MT 210	Payment Message
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 335	Call/Notice Rate Change Advice

Interest / Charges / Commission & Fees

Interest

In SVD3 product is parametrized with following Interest component. SRINTCLS1– Interest Class

Special/Other Features

Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/365
- Negative Interest Allowed

Additional information (ex. UDF & other Special Maintenance)

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the above product for Security Repo Deals.

- SR Branch Parameter
- Treasury Branch Parameter
- Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- Fixed Rate Maintenance

10.18 Product Code- SRR5

SVD3 – SR - Securities REV REPO FIXED– Reverse Repo

Business Scenario

Securities Instrument SRR5 is parametrized with following features.

Synopsis (ex. High level features etc.)

- The Maturity ranges 1-365 days

- It is backed by collateral of securities.
- It is a bank to bank deal
- The instrument is issued at a Bearing

Detailed Coverage

SRR5 Securities Reverse Repo covers the following features,

Table 10-59 Detailed Coverage

Detailed Coverage	-
Type of the Product	Reverse Repo
Payment Method Covered	Bearing Payment Method
Accrual Covered	Daily Accrual
Liquidation	• Auto Interest Liquidation • Auto Principal Liquidation
Interest Rate details	Fixed Rate Interest
Schedule	• Interest Schedule • Principal Schedule
Maturity Type	Fixed Maturity
Forward Date Deal	Forward Date Deal allowed

Events Covered

Product SRR5 has the Life Cycle of Commercial Paper as listed below:

Table 10-60 Events

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual
FACR	Fee Accrual
FELR	Fee Liquid
NOTC	Billing Notice Generation
SGEN	Settlement Message Generation
STCH	Status Change
RTFX	Rate Fixing

Advices Supported

Following Advices setup done in the SRR5 Product as part of Product Life Cycle:

Table 10-61 Advices

Advices	Description
PAYMENT_MESSAGE	Payment Message
CUST_PMT_ADV	CREDIT DEBIT MESSAGE
SWIFT_MESSAGE	MT320,MT335,MT350

Messages

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

Table 10-62 SWIFT Messages

SWIFT Messages	Contract Field
MT 202	Payment Message
MT 210	Payment Message
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 335	Call/Notice Rate Change Advice

Interest / Charges / Commission & Fees

Interest

In SRR5 product is parametrized with following Interest component. SRINTCLS1– Component

Special/Other Features

Other Features

Apart from above mentioned features following other features can be parametrized

- Interest Calculation Basis – Actual/365
- Negative Interest Allowed

Additional information (ex. UDF & other Special Maintenance)

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the above product for Security Repo Deals.

- SR Branch Parameter
- Treasury Branch Parameter
- Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- Fixed Rate Maintenance