

(निविदा सं: 400/2022/1654/BYO/RiMD दिनांक 20 अगस्त 2021)
(RfP No: 400/2022/1654/BYO/RiMD dated August 20, 2021)

एकीकृत ट्रेजरी प्रबंधन सॉफ्टवेयर सोल्यूशन की खरीद और कार्यान्वयन
हेतु प्रस्ताव का आमंत्रण
Request for Proposal for
Procurement and Implementation of Integrated Treasury Management Software
Solution

निविदा का परिशिष्ट
Addendum to RfP

कृपया 20 अगस्त, 2021 को प्रकाशित एकीकृत ट्रेजरी प्रबंधन सॉफ्टवेयर सोल्यूशन की खरीद और कार्यान्वयन के लिए आरएफपी संख्या: 400/2022/1654/बीवाईओ/आरआईएमडी का सन्दर्भ लें ।

कृपया उपरोक्त आरएफपी पर प्रतिक्रिया देने के लिए निम्नलिखित संशोधनों पर ध्यान दें। इस संशोधन के साथ, उपशीर्षक RfP के अनुलग्नक XVIII में सूचीबद्ध विभिन्न तकनीकी आवश्यकताओं के क्रिटिकलटी स्तरों को जोड़ा गया है।

Please refer to RfP No: 400/2022/1654/BYO/RiMD for Procurement and Implementation of Integrated Treasury Management Software Solution published on August 20, 2021.

Following modifications may please be noted for responding to the captioned RFP. With this modification, the Criticality levels of various technical requirements listed in Annexure XVIII of the captioned RfP are added.

संशोधनों और स्पष्टीकरणों का विवरण निम्नानुसार है: Details of modifications & clarifications are mentioned as under:

क्रमांक SN	संलग्नक के हिस्से का विवरण Details of Part / Annexure	विवरण Particulars
1	संलग्नक XVIII Annexure XVIII	क्रिटिकलटी का स्तर और अनुलग्नक XVIII में कुछ संशोधन Criticality level and few modifications in Annexure XVIII

Annexure –XVIII: Functional and Technical Requirements and Response

- Vendor is required to put Vendor Score in response column. Further, remarks column is to enable the vendor to indicate if the desirable feature is available is at an additional cost, the additional cost should be provided at Point G in Annexure IX. The vendor should also provide the proposed implementation plan and technical proposal along with this response.

Vendor Score	Description
5	Functionality is available as a standard feature *
4	Functionality is available as a work around
3	Functionality would be available in the next version **
2	Functionality can be customized with an effort 2 person weeks or less
1	Functionality can be customized with an effort in excess of 2 person weeks
0	Functionality not available in the proposed Solution ***

* Clarification regarding scoring of Reports:

(a) It is expected that most reports will require parameterisation to put them in the formats required by the Bank. If no other customisation is required then a score of '5' shall be given.

(b) If a feature / functionality required for a report is readily available e.g. 'Provide a minimum of 5 level of sub totalling', a score of '5' shall be given

(c) If a feature / functionality is not currently available e.g. "Facility to export reports to external spreadsheet applications and / or word processing software belonging to Microsoft Office Suite", then a score of '3', '2', '1' or '0' should be given as defined in the scoring scale above

** The next version should be available before / within the implementation schedule for the module to which the particular feature & functionality pertains. Vendor shall provide the probable date of version release.

*** If a feature & functionality of a "desirable" level is not available in the product/ solution offered, but can be made available as an optional/ add-on feature at an additional cost, the vendor score for that item shall be marked as 0 and the fact that the feature is available at an extra cost should be mentioned in the Remarks column by the bidder. The prices for ALL such optional / add-on products, must be listed

separately with caption as ‘ Point G of Annexure IX -Annexure to the commercial bid’ and reference to the relevant feature numbers must be provided thereof.

- “Level” – SIDBI has classified each of the requirements as follows:

Classification	Level	Description
Critical	3	The requirement is highly significant
Important	2	The requirement is significant
Desirable	1	The requirement is “Good to Have”

Note: Features at level 3 and 2 are mandatorily to be provided in the proposed solution.

1. Forex Front Office

Sr no	Particulars	Level	Response [Vendor Score]	Remarks
1	Dealer Work Station (Merchant/Interbank)	3		
2	Deal Flow (interbank)	3		
3	Auto capture of deals to reflect in dealer position	3		
4	Live Forward & SWAP position, cost and MTM	1		
5	CCIL-Fx Clear (Fx Retail)	1		
6	Chat Module (Trade finance Module)	1		
7	Auto Deal flow from chat to ITMS	1		
8	Daily transaction report (product Wise)	2		
9	All forex limits and their soft checks	3		
10	Auto deal flow , Spot and forward	3		

Sr no	Particulars	Level	Response [Vendor Score]	Remarks
11	Deal authorization	3		
12	Deal capture (Date, time, counterparty etc) Spot and forward	3		
13	Unique deal numbering for purchase, sell , swaps and merchant deals	3		
14	Entry of outright deals (Purchase, sell, Value- Cash, Tom, Spot) – Interbank	3		
15	Entry of SWAP deals (Buy-sell, Sell-Buy, Value- Cash, Tom, Spot) – Interbank	3		
16	Deal ticket printing	3		
17	Card rate entry and uploading (Merchant Desk)	2		
18	FEDAI rules entry (Merchant Desk)	2		
19	Merchant forward. All transactions involving purchase/sell of any foreign currency against another currency including INR as well as cross with delivery beyond spot (Merchant Desk)	3		
20	Nostro transfers between Nostros (Merchant Desk)	1		
21	Merchant outright purchase/sell	3		
22	Investment / Borrowal entry (Merchant Desk)	1		
23	Deal ticket print for merchant deals (Merchant Desk)	2		
24	Tagging of deals as cover, deals (Merchant Desk)`	3		
25	Statement of overall net position (Report)	3		

Sr no	Particulars	Level	Response [Vendor Score]	Remarks
26	Forward contract booked and cancelled (Report)	3		
27	Merchant deals report (Transaction wise) Report	3		
28	Interbank deal outstanding for outright / Swap (report)	3		
29	Interbank deal summary (from/to, currency wise etc) (Report)	3		
30	Report on deals settled thru CLS (Report)	1		
31	Report on overdue forward contract (Report)	2		
32	Investment / Borrowal Outstanding & register (Report)	3		

2. SLR Trading

Sr no	Particulars	Level	Response [Vendor Score]	Remarks
1	System to have the following points for creation of Central government/ T-bill security			
	<ul style="list-style-type: none"> • Name of the security 	3		
	<ul style="list-style-type: none"> • Instrument type code 	3		
	<ul style="list-style-type: none"> • Issuing authority 	3		
	<ul style="list-style-type: none"> • Issue date choice – fixed/variable 	3		
	<ul style="list-style-type: none"> • Fixed issue date 	3		
	<ul style="list-style-type: none"> • Tenor of security 	3		
	<ul style="list-style-type: none"> • Maturity date choice 	3		

Sr no	Particulars	Level	Response [Vendor Score]	Remarks
	<ul style="list-style-type: none"> • Fixed Maturity date • Face value of security • Asset Segment • ISIN code for security • Fixed /variable coupon • Coupon rate • Variable coupon details • Coupon reset frequency • Coupon calculation method • Periodic interest service frequency • First coupon date • List of coupon dates • Whether accrued interest to be taken into account for trading • Interest convention • Interest method code • Whether put option or call option is available and if yes provision to account that • Redemption value • Redemption premium 	3		
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2	STP of the deals done in NDS OM through NDS OM upload and only the portfolio code is manually inputted	3		
3	Subscription Direct Allotment/ coupon bearing instrument purchase/coupon bearing instrument sale/to have all the deal details	3		

Sr no	Particulars	Level	Response [Vendor Score]	Remarks
	including portfolio code, sanctioning authority code, dealer code, whether brokered or not and broker details			
4	Portfolio transfer entry which gives the details of From Portfolio, To Portfolio, Security Code, Revaluation Rate and selection of securities based on lots	3		
5	Portfolio transfer query which gives the report of portfolio transfers of individual securities	2		
6	Revaluation rate, no. of units transferred	3		
7	Reversal/Deletion of Purchase and Sale deals before and after authorization	1		
8	Reports menu tool in which all the reports of the deals in the software are being provided	1		
9	System check to disallow the dealer to authorize his respective deals	3		
10	Price and YTM calculator of the securities in the system	3		
11	Duration and M duration of the instruments portfolio wise	2		
12	Portfolio wise yield which gives the yields of the investment	2		
13	Average Yield on instrument report	2		
14	Brokerage paid for transaction report	2		
15	Deal register	2		
16	Deal transaction for a period	2		
17	Dealer wise profit/loss turnover report	2		
18	List of subscriptions for a period	2		

Sr no	Particulars	Level	Response [Vendor Score]	Remarks
19	Purchase and Sale reversal log	2		
20	Report on securities matured	3		
21	Securities purchased/sold	2		
22	Security deal listing	2		
23	Security ledger printing	1		
24	When issued transaction deal details report	2		
25	Deal ticket printing/Short sale deal ticket/Subscription deal ticket	3		
26	Securities issued report	2		
27	Security pledge details	2		
28	Report on securities kept as margin	3		
29	SLR fortnightly view	1		
30	SLR position view	1		
31	Coupon	2		
32	User activity log query	2		
A	Dealers holding position, dealers holding cost and dealer wise P&L menu to be provided	2		
B	If a dealer is taking position on behalf of other dealer then portfolio transfer entry menu between dealers to be enabled	1		
C	For SLR purchase/sale/short sale/cover/subscription/auction/OMO there should be only one menu for deal entry and entry user should be asked to select from drop down menu about which type of deal	2		

Sr no	Particulars	Level	Response [Vendor Score]	Remarks
D	All deals for which CSV files are available should be uploaded in system through STP, including OTC, auction, OMO deals	2		
E	Holding yield to be provided along with WAC for SLR o/s position	1		
F	System to provide an alert when any deal is entered over the risk limit provided	3		
G	System generated alerts when certain p loss, position limit and Bank M duration, PV 01 and VAR limits are reached	2		
H	System to provide separate report for portfolio wise yield for the position instruments	2		
I	System to generate an alert in Domestic EOD check if the number of days since last coupon receipt is more than 6 months(Coupon interest frequency) in case of dated securities	2		
J	System to provide the appreciation/depreciation of HTM securities as a report for evaluation of the securities for 5% HTM sale, OMO purchase, Govt switch both individual security wise and total HTM portfolio wise	1		
K	In the list of portfolios transferred menu the time of the transfer entry should also come	1		
L	System to provide the percent composition of SLR holdings maturity wise	1		

3. Money Market + Non SLR Trading (Domestic)

Sr no	Particulars	Level	Response [Vendor Score]	Remarks
1	Facility to enter/authorize borrowings/lending in TREPS without manual intervention	3		
2	Facility to enter/authorize purchase/sale of debentures, certificate of deposits, commercial paper in primary/secondary market without manual intervention	3		
3	Facility to enter/authorize security receipts purchase/redemption/partial redemption	3		
4	Facility to enter/authorize Mutual Fund purchase/sale/partial redemption	3		
5	Facility to enter/authorize treasury bills purchase/sale/redemption/partial redemption without manual intervention	3		
6	Facility to enter/authorize purchase/sale of Debenture	3		
7	Facility for mapping of securities pledged/received while borrowing and lending	2		
8	Facility for entry/authorize of own CP/CD issuance, CP/CD redemption	3		
9	Facility for entry/ authorize of placement of entry and its maturity including premature withdrawal			
10	Transaction/outstanding/Profitability reports to be made available for all above mentioned transactions	2		
11	Availability of Limit- Issuer, Group, Sectorial , Portfoliowise	3		
12	Dealers holding position, dealers holding cost and dealerwise P&L menu to be provided	2		
13	Generation of CSV/excel file give portfolio snapshot for debentures/bonds including	2		

Sr no	Particulars	Level	Response [Vendor Score]	Remarks
	details like rating, structure, security, credit enhancement, buy date, coupon, coupon frequency, maturity date, purchase YTM, number of units, FV/unit, Total FV, Book value, Weighted Average Price, MTM(last traded price), MTM(FIMMDA valuation), Related/Peer YTM, Last Traded Price, Price Volume and date, spread against corresponding G-sec			
14	Stop Loss monitoring and alerting dealer on trigger of stop loss through mail	3		
15	Monitoring of M-Duration and PV01 and alerting dealer on trigger of limits	2		
16	Provision to upload issue related documents like IM, DTD, etc.	2		
17	Daily, monthly and quarterly - for particular duration - transaction summary (Buy & Sell) reports	2		
18	Generation of Deal Confirmation for Buy and Sell leg	2		
19	Generation of deal tickets for all mentioned transactions	2		
20	Security master creation in the system for price calculation. This should be available for CPs, NCD (incl. zero coupon bonds)	2		
21	Categorisation of purchased security between HTM, HFT and AFS	3		
22	If a dealer is taking position on behalf of other dealer, then portfolio transfer entry menu to be enabled	2		
23	Ability to generate sanctioning authority report	2		

Sr no	Particulars	Level	Response [Vendor Score]	Remarks
24	Reports related to verification pending in system	2		
25	Reports related to coupon due/redemption due reports for all securities	2		
26	Security master creation in the system for price calculation. This should be available for CPS, NCD (including zero coupon bonds, zero coupon with periodic compounding, step up/step down coupon, perpetual bond, bonds with put call option, staggered redemption, STRPPS, etc.) There should be provision to defined security with unique structure if not included in type of bonds mentioned above. There should be provision with tag security with credit enhancement feature, if any, (secured/unsecured/guaranteed, GOI serviced, structured payment mechanism, etc.)	2		
27	Generation of CSV/excel file give portfolio snapshot for debentures/bonds including details like rating, structure, security, credit enhancement, buy date, coupon, coupon frequency, maturity date. Purchase YTM, no. of units, FV/unit, Total FV, Book Value, Weighted Average Price, MTM (Last traded price), MTM (FIMMDA valuation), Related/Peer YTM, Last Traded Price, Volume and date, spread against corresponding G-sec	2		
28	Authorisation of Buy & Sell Deal	3		
29	Facility for entry/authorize of bond issuance, redemption, coupon payment	3		

4. **Miscellaneous Requirements common to all sections**

Sr no	Particulars	Level	Response [Vendor Score]	Remarks
1	Single screen accessible to HOD for monitoring P&L and risk limits of all dealers and Treasury as a whole	3		
2	System should have the facility to replicate the transaction particulars entered in CBS-Flexcube to ITMS and vice versa (Service exports related IRM entries are made in Finacle. If the same can be captured in ITMS, duplication of data entry can be avoided	2		
3	System should be able to validate on negative values like net INR amount, over utilisation of suspense/forward	1		
4	Accounting should not be generated for a transaction for which a reversal is initiated in the front end	2		
5	System should round off any amount to the nearest INR	2		
6	System should have facility to account for Forex Tax, GST, Cess, etc.	3		

5. **DEAL TICKET CONFIRMATION**

Sr no	Particulars	Level	Response [Vendor Score]	Remarks
1	Call/Term/Notice Money Deal Ticket	3		
2	TREPS Deal ticket	3		
3	CD Deal confirmation slip	3		
4	Deal confirmation (others)	3		
5	Deal Ticket Printing (Security)	3		

6	Equity Deal Ticket	3		
7	Fixed deposits	3		
8	For all products available in system	3		

Treasury Foundation module				
Sr no	Particulars	Level	Response [Vendor Score]	Remarks
1	General Ledger Query	2		
2	Consolidated GL Balance	3		
3	Transaction Query	2		
4	Manual Voucher Report	2		
5	Day Book Report	2		
6	Voucher Printing	2		
AUDIT TRAIL				
1	Data Log Query	2		
2	User Activity Log Query	2		
REPORT DESIGNER				
1	Bank Types	2		
2	PCMATRIX	2		
3	User List	3		
4	User Level	3		
5	User Roles List	3		
OUTSTANDING				
1	TREPS	2		
2	Bank Own CP, CD, NCD etc	2		
REPORTS (TRANSACTIONS)				

Treasury Foundation module				
Sr no	Particulars	Level	Response [Vendor Score]	Remarks
1	Accretion	3		
2	TREPS	3		
3	Interest Accrual	3		
4	Sale details	3		
5	Security deals (both)	3		
6	Equity	3		

6. REPORTS

Sr no	Particulars	Level	Response [Vendor Score]	Remarks
1	Reconciliation of SGL & CSGL (reconciliation of securities in ITMS software with the PDO account)	3		
2	Ownership pattern of investment (details of CSGL accounts with bank)	1		
3	Investment and Money market categorization (Categorywise book value of investments)	3		
4	CP/CD issuance details (details of CP/CD outstanding on fortnight end date)	3		
5	MCLR (data on Bank's short term and long term borrowings, CP/CD issued details)	3		
6	ROR (Data on earnings on investment)	3		
7	Daily average of investment (Daily average book value of investment)	2		
9	Yield on investment (yield calculation on SLR securities, NSLR securities and Return on investment)	2		
10	Interest Report (security wise)	2		
11	Interest Report (portfolio wise)	2		
12	Average and yield on instrument report on borrowing	2		
13	Cost of fund report	2		
14	Notes to accounts	1		
15	Issuer classification	3		
16	Top management reports (reports submitted to BOARD/MCB/ACB/RBI/MD) etc.	3		

Sr no	Particulars	Level	Response [Vendor Score]	Remarks
MUTUAL FUNDS				
1	Mutual fund purchase/sale	3		
2	Redemption entry	3		
3	Dividend declared history maintenance	2		
5	Accounting and Posting	3		

Reports				
Sr no	Particulars	Level	Response [Vendor Score]	Remarks
1	Most of the reports grid with copy options are enabled			
2	Top Management Report	3		
3	Broker Turnover Report	3		
4	Investment Summary/Profit/Loss/Interest Report – Breakup	2		
RECONCILIATION				
1	PDO/Non SLR Process	3		
2	Report on reconciliation	3		
EQUITY				
1	Equity Purchase/Sale	2		
SIMULATION				
1	What if analysis			
MASTERS				
1	Deletion enabled in Holiday Master, own CD ISIN Master, own CD limits Master	2		

Reports				
Sr no	Particulars	Level	Response [Vendor Score]	Remarks
	DERIVATIVES – Full module needed			
1	Day begin alerts for MTM, Accrual, Coupon	1		
2	Failed/Cancelled report	2		

7. EQUITY TRADING

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
1	ETF purchase/sale upload via STP	3		
2	Net settlement amount to be visible on the Front Office Entry/Verify Screen	3		
3	Equity Deals upload	3		
4	Equity/Preference Purchase manual entry	3		
5	Equity/Preference Sale manual entry	3		
6	Mutual Fund purchase manual entry	3		
7	Mutual Fund sale manual entry	3		
8	Subscription Direct Allotment	3		
9	Entry for Corporate Actions (Example : Split/Bonus/Merger/De-merger and etc.)	3		
10	Broker Empanelment	3		
11	Security creation	3		
12	Additional details for NSLR securities	2		
13	Equity BSR code mapping	2		
14	Report designer tool : <div style="display: flex; justify-content: space-between; padding: 0 20px;"> <div style="width: 45%;"> <p>Receipt Report</p> <p>Sale Report</p> <p>Turnover Report</p> <p>ledger</p> </div> <div style="width: 45%;"> <p>a. Dividend</p> <p>b. Purchase</p> <p>c. Broker</p> <p>d. Security</p> </div> </div>	3		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
15	STP upload without any manual intervention for assigning Broker Code and Trade Time	3		
16	Separate module for Preference Share subscription and redemption	2		
17	Dealerwise P&L (A report mentioning volumes and profit for the week/month/quarterly/yearly dealerwise, in our format). P&L should be available categorywise (HFT or AFS) and also for equity in total	3		
18	Consolidated security ledger details-if we check a security ledger, we should get information like number of transactions in that security for a particular period with volume, quantity, category, dealer, Profit/Loss and etc.	1		
19	Authorisation screen for equity deals should show net settlement amount while authorising	3		
20	Facility for uploading equity BHAV copy on daily basis	3		

8. FOREX BACK OFFICE

Sl.No.	Particulars	Level	Response [Vendor Score]	Response
A	Deal Verification & Settlement			
1	Module for report on Interbank deals booked based on parameters like CCY pair, Deal date, Value Date, Counterpartywise, Settlement Mode, Dealerwise and Deal Type. Generate and forward the required mail to the counterparty regarding deal confirmation	3		
2	Generation of reports of a particular day payment outflow (Nostrowise consolidated voucher and currencywise sorting of the same)	3		
3	Authorisation of deals, details of deals to be made available on a single screen itself (i.e., settlement details and fund centre info)	3		
4	Authorisation of deals, for given deal type (Outright & Swap) and dealerwise	3		
5	Reversal of authorized deals if required for correction on the same day before EOD	3		
6	Provision to view pending, authorized and revised deals based on deal type (Outright and Swap) and dealerwise	2		
7	Settlement screen should clearly enable us to view CCIL deals, Buy FC	1		
8	Provision to reverse the settled deal if required on the same day or any other day with proper escalated authority rights	2		

Sl.No.	Particulars	Level	Response [Vendor Score]	Response
9	Authorisation of deals should enable auto generation and sending of deal confirmation MT (IB confirmations), IFN to CCIL for deal matching	3		
10	Deal confirmations should be for both i.e., deals through CCIL and Non-CCIL	3		
11	Provision to account Overseas Borrowing and Lending details	3		
12	Report on o/s borrowal and Lending deals on a given date	2		
13	Report on borrowal and lending deals opened during for a given period	2		
14	Report on amortization of swap cost for borrowal deals for funding deals	2		
15	Report of interest receivable on overseas placement on accrual basis	2		
16	For overseas lending/borrowal prepayment provision (part payment) can be accounted	2		
17	Report on SWAP deals pertaining INR lending to Domestic Treasury (SWAP deals for interbank borrowings and FC surplus utilized for INR funding)	2		
18	Interbank deals taken for borrowal interest payment should be accounted at the time of borrowal closure	3		

Sl.No.	Particulars	Level	Response [Vendor Score]	Response
19	System should be capable to account cross CCY forward contract along with INR contract	3		
20	Report on o/s/overdue forward contract should be available based on various parameter	3		
21	Report on forward contract booked for given period made available in the system based on various parameters	3		
22	Report of interbank deals outstanding	2		
23	Provision to view the Nostro details of all counterparties	1		
24	IC and ICS Reports-Currencywise and consolidated	2		
25	Report on contingent liabilities-All non position items based on various parameters	1		
26	Report on counterparty limits and outstanding as on date, exceeding if any, should be alerted	3		
27	Report on Legal Entity Identifier details of customer with LEI due date	1		
28	Ledger Entry reports of all account heads should be available for a particular period	1		
29	Manual voucher entry and report of manual voucher entries	2		
30	System should be capable to generate fund position and non-	2		

Sl.No.	Particulars	Level	Response [Vendor Score]	Response
	exchange position as per prescribed format			
31	Option should be made available in the deal register to fetch data dealerwise, counterpartywise	2		
32	Rate scans process-Real time basis	2		
33	Report on Rates scan – preferably 5 minutes interval	2		
34	An alert for front office and back office for deals exceeded the rate range as per Policy	3		
35	MTM covering letter for branches – Only forward contracts on a monthly basis	1		
36	Report on forward contract booked where subsequent change in delivery date	2		
	Incorporation of counterparty exposure limit check deal at verification time	3		
	Incorporation of counterparty LEI check at deal verification time	2		
	Accounting of stamp duty for CCIL/ Rupee settlement	2		
37	Deal confirmation in standardized format	2		
38	Internal limits live tracing and exception reporting	3		
39	Auto STP to Flexcube/CBS for all deals on real time basis and reversal with accounting entries	3		

Sl.No.	Particulars	Level	Response [Vendor Score]	Response
40	Dealers profitability report on real time basis	2		
B	SWIFT AND CCIL REPORTING AND MIDDLEWARE (IDBI INTECH LTD.)			
1	System should be capable for STP of all interbank swift messages MT202, MT200, MT320, MT300; Mt199, MT450, MT103 & MT700 related (trade finance) <u>etc</u>	3		
2	Swift reconciliation report should be available before generation of SWIFT message	2		
3	MT 202 message ABILITY to incorporate intermediary bank details	3		
4	Partial funding/Pre-funding for Net CCIL settlement	1		
5	System should be capable of regeneration of messages where subsequent amendments in SWIFT messages such as amendment in Value date, change in correspondence bank etc.	3		
6	Report on customer forward contract booked, cancelled and utilized for reporting to Trade Repository (TR) segment	2		
7	Provision for incorporating LEI code and CCIL client ID in customer master and reporting files	2		
C	VALUATION FOREX			

Sl.No.	Particulars	Level	Response [Vendor Score]	Response
1	<i>Basis of valuation by currencywise</i>	2		
2	<i>All monetary items are to be valued at spot</i>	3		
3	<i>All forward contracts to be valued at responding forward rate</i>	3		
4	<i>All forward contracts intended to be a hedge of an asset or liability to be valued at the spot rate and the premium/discount to be amortized over the life of the contract</i>	3		
5	<i>Daily forex valuation should be there based on the closing rates available from Platform and Month end valuation should be based on FEDAI rate</i>	3		
6	<i>Report on variance on Forex Valuation for a given period</i>	2		
7	<i>Report for revaluation of merchant deals, swap deals, funding deals separately based on deal types</i>	2		
8	<i>Revaluation report -Summary of cash and forward profits, Nostro exchange profits, currencywise exchange profits</i>	2		
9	<i>Revaluation report – Swap details identified as funding for Domestic Treasury</i>	2		
11	<i>Forward valuation based on PV method</i>	2		
D	Nostro Reconciliation			

Sl.No.	Particulars	Level	Response [Vendor Score]	Response
1	Automatic reconciliation of Nostro accounts	3		
2	Manual Reconciliation	3		
3	Reversal of reconciled entries	3		
4	Multiple entry reconciliation	1		
5	Report of all Nostrowise entries should be available datewise as received through SWIFT in the form of a checklist. Checklist should have provision to edit, like updating branch name, beneficiary name, incorporating account no., branch reference number, etc at user level	2		
6	Nostro ledger should contain details of all matched entries with details of FC as well as INR and Nostro number, value date, etc.	1		
7	Details of matched entries currencywise and Bankwise for a given date/period	1		
8	Bucket and agewise un-reconciled data	2		
9	Reconciliation statement report should contain all unreconciled NOSTRO/Mirror entries	2		
E	EOD Check			
1	CCIL settlement for the day	3		
2	CLS settlement for the day	1		
3	Exchange Profit Tallying	1		

Sl.No.	Particulars	Level	Response [Vendor Score]	Response
4	Contingent entries posting for the day	2		
5	Unsettled interbank deals	2		
6	Unverified deals	1		
7	Data flow from ITMS to core banking	3		
8	To confirm SWIFT message for current date is generated and transmitted to SWIFT via Middleware	3		
9	Tallying Dealers Pad with Foreign Currency position ledger	2		
10	Other exceptions	3		

9. DOMESTIC BACK OFFICE

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
A	COUPON BEARING INSTRUMENT			
1	Central Govt purchase/s sale	3		
2	State Govt purchase/sale	3		
3	Bonds purchase/sale	3		
4	Debentures purchase/sale	3		
5	Stamp duty accounting needed with existing modules and reports	3		
B	DISCOUNTED INSTRUMENT			
1	Treasury Bills	3		
2	Certificate of Deposits	3		
3	Commercial Paper	3		
4	Stamp duty accounting needed with existing modules and reports	3		
C	MONEY MARKET			
1	Term Lending/Borrowing	3		
2	Market Repo/Reverse Repo	3		
D	TREPS			
1	TREPS Borrowing	3		
2	TREPS Lending	3		
3	Security Mapping	2		
E	EQUITY			
1	Equity purchase/sale	3		
2	Preference share purchase/sale	3		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
3	Equity Settlements	3		
4	Equity split/Bonus/Merge/Demerge	3		
5	Broker	2		
F	MUTUAL FUND			
1	Mutual Fund purchase/sale	3		
2	Stamp duty accounting needed with existing modules and reports	3		
G	FIXED DEPOSIT			
1	Placement of fixed deposit	3		
2	Interest Accrual	3		
3	Maturity of Fixed deposit including premature withdrawl	3		
H	OWN CP/CD ISSUANCE			
1	CP/ CD issuance/redemption	3		
2	STP to FTrac / CBRICS	3		
I	STP-INTERFACE			
1	NDS OM deals	3		
3	TREPS deals	3		
4	T Bill deals	3		
5	CD deals	3		
6	CP deals	3		
7	Bond deals	3		
8	Debenture deals	3		
9	Equity deals	3		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
10	Equity rates	2		
11	FIMMDA rates/yields/spreads	2		
12	Auto flow to core solution	3		
13	STP to RTGS/ neft through third party bank API	3		
14	STP to FTrac /CBRICS	3		
J	COUPON RECEIPTS/DIVIDENDS			
1	Coupon Receipt	3		
2	Dividend History Maintenance	3		
3	Dividend receipt	3		
4	Derivatives	3		
K	INTEREST ACCRUALS/AMORTISATION AND POSTING			
1	Coupon bearing, call notice/term money/LAF/MFS/TREPS Accrual and Posting	3		
2	CD/CP/TBills	3		
3	Fixed deposits	3		
4	Own CP/CD Accrual and Posting	3		
5	Amortisation and posting	3		
6	Auto reversal of accruals the next day and month ends	3		
7	Derivatives	3		
L	VALUATION			
1	Valuation Process	3		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
2	Valuation Report	3		
3	Valuation of all derivative products	3		
4	Staggered bond valuation required/cash flow basis	3		
M	PORTFOLIO TRANSFER			
1	Portfolio transfers	3		
N	DELIVERY AND SETTLEMENT			
1	Notice/Term Money Market Settlement	3		
2	TREPS Settlement	3		
3	All Security Settlement	3		
4	All derivative segment	3		
O	ACCOUNTING			
1	Accounting Setting for all modules	3		
2	Transaction view	3		
3	GL/Sub GL/Break GL setting	3		
4	Account Head setting	3		
5	GL Mapping with core GL	3		
6	All derivative segment	3		
P	PLEDGE OF SECURITIES			
1	Pledge and unpledge of securities for different purpose			
Q	RECONCILIATION			
1	SGL reconciliation	3		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
2	Equity reconciliation	3		
3	Bonds reconciliation	3		
4	SLR/NSLR/Derivatives reconciliation for o/s as on date	3		
R	ACCESS MODULE			
1	Creation of User	3		
2	Control Program rights	3		
3	Change password	3		
4	Enable/Disable user	3		
5	Unlock the user	3		
S	REVERSALS			
1	Reversal	3		
2	Reversal-TREPS	3		
3	All deal reversals/cancellations for a day period	3		
T	SUBSCRIPTION			
1	Direct subscription	2		
2	Indirect subscription	2		
3	Allotment refund	2		
U	REDEMPTION			
1	Redemption of securities	3		
2	Settlement of redemptions	3		
V	EOD REPORTS			

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
1	Deals deleted for the day irrespective of module	3		
2	Deals done for the day	3		
3	Securities pending for settlement	3		
4	Investment/money market interest accrual not posted (except pref. shares)	3		
5	All product alerts/customization required	3		
W	SOD REPORTS			
1	Alert for redemption of investments maturing in next 2 working days	3		
2	Alert for redemptions	3		
3	Shut period in next one day (prior to 1 day security falling under shut period)	3		
4	alert for securities which are going to be NPI (interest or redemption due for more than 75 days)	3		
5	Including (SOD Date) for the next 7 days (incl.own CDs and refinance)	3		
6	All products alerts/customization required	3		
X	RBI RETURNS			
1	R-returns	3		
2	Sec 6C (data on shifting of category of investment and movement of NPI provision)	3		
3	EDPMS data upload	3		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
Y	OUTSTANDING			
1	Notice/Term/TREPS	2		
2	Security Outstanding position	2		
3	Bank own CD, CP, NCD O/s	2		
Z	Transactions and Daily Reports			
1	Brokerage paid for a period	2		
2	Notice/Term money register	2		
3	Notice/Term money deals query	2		
4	Notice/Term money/TREPS avg Int rate and amount	2		
5	TREPS deal query	2		
6	Coupon receipts reports	2		
7	Customer deal view	2		
8	Dealer wise profit/loss turnover report	2		
9	Instrument group portfolio wise turnover report	2		
10	Interest due and settled for the day.	2		
11	Investment summary Profit/Loss/Interest	2		
	[Interest report security type]	2		
	[Interest report as on date]	2		
	[Interest report for a period]	2		
	[Profit as on date]	2		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
	[Profit for a period]	2		
12	Purchase and sale Tally report	2		
13	Redemption transactions for a period	2		
14	Report on daily Notice/Term money	2		
15	Report on security matured [not redeemed]	2		
16	Securities purchased/sold	2		
	[Purchase and sale Register]			
17	Securities alert for the day	2		
18	Security Ledger Printing	2		
19	Security Redemption	2		
20	Statement of redemption during the period	3		
21	Consolidated GL Balances	3		
22	SOD Reports- Coupon advance notice	3		
23	SOD reports- Deals done report	3		
24	SOD reports- Redemption advance notice	3		
25	SOD reports- Security maturing during the period	3		
26	SOD reports- Trading stock held	3		
27	SOD reports- Coupon Interest due reminder for the day.	3		
28	SOD reports- Coupon reminder future.	2		
29	SOD reports- HFT 90 days report	2		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
30	Interest report security type	2		
31	Put/ Call register	3		
32	List of securities with coupon dates	3		
33	Report on securities rating	3		
34	Investment summary with profit as on date	2		
35	Limits breached/follow up	3		
36	Other reports customization from time to time as and when required.	2		
AA	Accretion, Amortization & Valuation	3		
1	Accretion process includes report	3		
2	Amortization process includes report	3		
3	Valuation report	3		
4	Derivatives and other new products	2		
AB	Interest accrual			
1	Coupon bearing Interest accrual process [Includes report]	3		
a	Interest accrual report	3		
b	Term accrual	3		
c	Broken Period Interest	3		
2	Own CP/CD Interest accrual with report	3		
3	Derivative and other new products	2		
AC	CP/CD Issuance			

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
1	Report on cancelled CP/CD issuance	2		
2	Report on CP/CD register	2		
3	Report on Corporate action	2		
4	Report on Inflow/Outflow of CP/CD issuance	2		
5	Report on ISIN issuance to NSDL	2		
6	Report on redemotion of CP/CD issuance	2		
7	CP/CD issue/query report	2		
8	Rating done report and expiry	2		
AD	Deal Ticket Confirmation			
1	CALL/Term/Notice Money deal tkt	2		
2	Treps deal ticket	2		
3	CD deal confirmation slip	2		
4	Deal Confirmations	2		
5	Deal Ticket printing [Security]	2		
6	Equity Deal ticket	2		
7	Fixed deposits	2		
8	Deal tickets for all products available in system	2		
AE	TREASURY FOUNDATION MODULE-REPORTS			
1	GENERAL LEDGER QUERY	2		
2	Consolidated GL Balances	2		
3	Transaction Query	2		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
4	Manual Voucher report	2		
5	Day Book report	2		
6	Voucher Printing	2		
7	USER List	2		
8	User Level	2		
9	User Roles List	2		
10	Instrument Master/Security Master/Customer Master	2		
AF	Audit Trail			
1	Data Log query	2		
2	User activity Log query	2		
AG	Other Reports			
1	Reconciliation of SGL & CSG (Reconciliation of securities in ITMS software with the PDO account)	3		
2	Ownership pattern of Investment	1		
3	Investment and Money Market categorization	2		
4	CP/CD Issuance details	2		
5	Yield on Investment	2		
6	Interest reports on Security and portfolio wise	2		
7	Reports grid with copy options	2		
8	Top Management report	3		
9	Investment summary / Profit / Loss / Interest report – Break Up	2		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
AH	Derivatives			
	Full Module needed	2		
	Day Begin Alerts for MTM, Accrual Coupon	2		
AI	Full Modules required for Domestic Treasury with accounting and posting			

10. Debt Capital Market Services (Domestic)

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
1	Security Master creation in the system for price calculation. This should be available for CPs, NCDs (including zero coupon bonds, zero coupon with periodic compounding, step up/step down coupon bond, bonds with put call option, staggered redemption, STRIPS, etc.) There should be provision to define security with unique structure if not included in type of bonds mentioned above. There should be provision with tag security with credit enhancement feature if any (secured/unsecured, guaranteed, GOI serviced, Structured payment mechanism, etc.)	3		
2	Categorisation of issuer as Liquid Issuer/Illiquid Issuer	3		
3	Categorisation of Deal-Back to Back Deal (no book/position)deferred deals (Book position upto 90	2		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
	days/strategic deal (Book position upto 1 year)			
4	Booking of origination fees and its impact on Origination Dealer's P&L	3		
5	Availability of Limit-Issuer, Sectorial, Group, Portfolio-wise	3		
6	Facility to enter/authorize purchase/sale of debentures, CDs, CP in primary/secondary markets without manual intervention	3		
7	If a dealer is taking position on the behalf of other dealer, then portfolio transfer entry to be enabled	2		
8	Computation of P&L after execution of sale leg and its impact on Treasury Sales P&L	3		
9	Generation of CSV/Excel file giving portfolio snapshot for debentures/bonds including details like rating, structure, security, credit enhancement, buy date, coupon, coupon frequency, maturity date, purchase YTM, No. of units, FV/unit, Total FV, Book Value, Weighted Average Price, MTM (last traded price), MTM (FIMMDA valuation), Related/Peer YTM, Last Traded Price, Volume and date, spread against corresponding G-sec	3		
10	Stop Loss monitoring and alerting dealer on trigger of stop loss through mail	2		
11	Monitoring of M-Duration and PV01 and alerting dealer on trigger of limits	2		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
12	Provision to upload issue related documents like IM, DTD, etc.	2		
13	Transaction summary (Buy & Sell) reports-daily, monthly and quarterly	2		
14	Transaction summary for origination of deals including fee income generated	2		
15	Generation of deal confirmation for origination/buy/sell leg	2		
16	Generation of deal tickets for all the mentioned transactions	3		
17	Generation of invoice to issuer for fee payment	3		
18	Generation of report for half yearly reporting as required by SEBI	3		
19	Reports related to coupon due/redemption due reports for all securities	3		

11. CONSTITUENTS' SUBSIDIARY GENERAL LEDGER ACCOUNT SERVICES (DOMESTIC)

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
1	CSGL Account parameters	1		
2	Customer Account Details (GILT Account Holders)	1		
3	Secondary SGL Security Master	1		
4	Report on coupon payment to customer	1		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
5	Report on redemption payment to customer	1		
6	Enter customer Deal-Buy Leg. Facility to enter/authorize purchase of debenture/State Govt. securities/Gsec on behalf of CSGL customers	1		
7	Enter customer Deal-Sale Leg. Facility to enter/authorize purchase of debenture/State Govt. securities/Gsec on behalf of CSGL customers	1		
8	Settlement Entry of Buy & Sale	1		
9	Deal Slip for Buy & Sale Leg for Customer	1		
10	Authorisation of Customer Settlement	1		
11	Authorisation of Coupon & Redemption Payment	1		
12	Authorisation of Redemption Payment	1		
13	Authorisation of Customer Deal (Buy & Sale)	1		
14	Detailed Security Report	1		
15	Transaction details Report	1		
16	Booking of Service Charges for the deal executed by bank	1		
17	MTM of securities CSGL	1		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
18	Profitability Report & turnover/volume report (Dealerwise & Customerwise)	1		
19	Customerwise Report for charges levied-GST, Stamp Duty, CCIL Fees, etc.	1		
20	Customerwise Tax Report	1		
21	Generation of contract note	1		
22	Generation of reports required for reporting to RBI	1		

12. MISCELLANEOUS REQUIREMENTS COMMON TO ALL SECTIONS

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
1	Single screen assessable to HOD for monitoring P&L and risk limits of all dealers and Treasury as a whole	2		
2	All existing products including bifurcation of primary, secondary issuance modules	2		
3	New product capabilities- Constituents' Subsidiary General Ledger, Debt Capital Market, Issuing and Paying Agent Services Overnight Index Swap, Interest rate futures, Currency futures, structured derivative pricer, etc.	2		
4	Exception Report	3		
5	Reasons to be inserted when dealer deletes or modifies the deal	3		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
6	Capabilities to handle 3x volume of the present volume	2		
7	Auto payment generation at back office	2		
8	Netting of payments to all external parties	2		
9	Integration with all internal softwares	2		
10	Real time position monitoring for all dealers	2		
11	Real time limit utilization monitoring. P&L and other MIS for all clients-FOREX and CSGL	2		
12	Performance and all types of risk limits monitoring for all dealers	2		
13	All external and internal auto report generation	3		
14	Valuation	3		
15	Asset-Liability management	3		
16	Audit trail	3		
17	BCP readiness	3		

13.List of Deliverables for Mid Office:

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
1	Facility for updation of FEDAI / FBIL rates for converting foreign currency exposures into domestic currency and for using the rates across the proposed system	3		
2	Computation of Present Value (PV01) of investments	3		
3	Report Designer Tool	2		
4	Calculation of Capital Charge (Standard approach) on Market Risk – Basel I & Basel III	3		
5	Calculation of VaR on investments - Instrument wise and Portfolio wise with tolerance levels	3		
6	Risk Appetite Report (in lines with the Risk Appetite Framework of the Bank)	3		
7	Stop Loss Monitoring of Domestic Investments as per the norms of Bank	3		
8	Computation of Duration (portfolio wise/instrument wise)	3		
9	Computation of M Duration (portfolio wise/instrument wise)	3		
10	Computation of Convexity	2		
11	Computation of Present Value Basis Points	2		
12	Computation of MTM position of the treasury investments – fixed income instruments, MF, equity etc. on daily basis	3		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
13	Computation MTM of Derivative Product on monthly basis	3		
14	Computation of credit exposure on CCIRS & IRS	3		
15	Valuation of outstanding forward contracts (including swaps)	3		
16	Computation of exposure to counterparties on account of various FX transactions viz., FX deals, FD in foreign currency with Banks, IRS & CCIRS with banks.	3		
17	Separate module/ facility for updating details of non-treasury investments with upload facility.	3		
18	Setting up of Instrument wise limit (as percentage of the aggregate treasury investments as also on absolute numbers)	3		
19	Updation of rating migration on periodic basis for various investments	3		
20	Monitoring of HTM % as per RBI guidelines	3		
21	Setting up internal control limits (i) Instrument wise limit (ii) Counterparty limit (iii) Broker turnover limit (iv) MF Limit (v) Dealer limit (vi) daily turnover limit [all the feature to have "Maker" and "Checker" in the workflow].	3		
22	Option to keep the limits as "Hard Limits" and "Soft Limits"	3		
23	MF limit updation to capture CRISIL Fund ranking, AAUM, Safety Rating	3		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
24	Alerts for designated / identified users if the above limits have breached the tolerance limits defined as per Risk Appetite Framework of the Bank.	3		
25	Stipulation and monitoring of the aggregate investment in Tier II bonds (permitted upto 10% of the total capital of investing FI)	3		
26	Stipulation and monitoring of the investment in unlisted non-government debt securities (not more than 10% of total investment in non-Government securities)	3		
27	Stipulation and monitoring of minimum investment in short term instruments (minimum of 30% of surplus funds in short term instruments)	3		
28	Monitoring of book profit and stop loss limits as per extant DoP	3		
29	System to capture details of brokers vis-a-vis the criteria as per Investment Policy for empanelment	3		
30	Facility to upload the sanctioned limits for various counterparties as and when approved by the Bank	3		
31	Feature to design a report for monitoring Concentration Risk – mix of various parameters (counterparty and instrument wise).	2		
32	Computation of interest on all investments in domestic treasury, FC Fixed Deposit, Derivative transactions, Borrowings, Lending etc. and to	3		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
	facilitate the flow of data to existing ALM System (outstanding position and cashflow data)			
33	Log of transactions to be stored and retrieved in the form of a report for a specific period.	3		
34	Ability to extract all reports / other data in EXCEL spreadsheet for off-line analysis.	3		

14.Reports required for Mid Office

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
1	Outstanding Forward Contracts	3		
2	Aggregate Gap Limits Report for 06 months	3		
3	List of portfolio transferred	3		
4	Report on Present Value (PV01) of Investments on a comparative basis between 2 dates	3		
5	Report on daily currency position	3		
6	Aggregate Gap Limits Report (Currency wise and Total i.e. in USD terms) for 12 months	3		
7	IGL Report (Currency wise and Month wise)	3		
8	Interbank Deals O/s Report	3		
9	Counter Party Limit Exposure Report	3		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
10	NOSTRO Balances Report	3		
11	Outstanding Forward Contracts	3		
12	Report Designer Tool	2		
13	Report on securities kept as margin	3		
14	Capital Charge Calculation on Market Risk (Standard approach) based on Basel-III guidelines.	3		
15	VaR Calculation Instrument wise and Portfolio wise with tolerance levels	3		
16	PV01 Report instrument wise and portfolio wise with tolerance levels	3		
17	Weekly Liquidity Report	2		
18	Weekly/Monthly Position Report	3		
19	Risk Appetite Report	3		
20	Stop Los Monitoring Domestic	3		
21	M Duration (portfolio wise/instrument wise) on a comparative basis between 2 dates	3		
22	Position Limit Monitoring Report (Dealer wise, instrument wise and portfolio wise)	3		
23	Daily Transaction Monitoring Report (Dealer wise, instrument wise and portfolio wise)	3		
24	MTM of Derivative Product	3		
25	Average Daily Aggregate Gap (FX) across all currencies	3		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
26	Largest Aggregate Gap across all currencies during the period	2		
27	NOOP Limit fixed by the bank – Net overnight open position	3		
28	<p>Daily reports covering the following areas</p> <p>(i) Outstanding investments – Treasury Investments (Face Value, Book Value & Market Value) – comparative position with the previous working day</p> <p>(ii) Aggregate Outstanding investments investment reports (Face Value, Book Value & Market Value) – comparative position with the previous working day</p> <p>(iii) Details of investments / borrowing outstanding as on any date capturing all the treasury investments and borrowings (key data like date of investment, description of investments, face value, book value, maturity date, next interest date etc. to be captured.</p> <p>(iv) Instrument wise limit and position as on the reporting date</p> <p>(v) Counterparty exposure on all the investments and FX exposure.</p> <p>(vi) Valuation report of all the individual investments as on any date</p> <p>(vii) Daily turnover limit report</p>	3		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
	(viii) Report on profit on sale of investments (ix) Dealer limit vis-à-vis dealer wise transaction (x) Breach events on any of the limits set.			
29	Regulatory Reports (viz. NA Template, Capital Charge)	3		
30	Outstanding Report on Investments in selected instruments on a comparative basis between 2 dates	3		
31	Report on return of investment in all instruments on a comparative basis between 2 dates	3		
32	Report on sanctioned TO limit of counterparties on a comparative basis between 3 dates 3 years viz. as on 'dd/mm' for past 3 years.	3		
33	Report giving the details of outstanding position and cash flow data in connection with the ALM data form a specified date	3		
34	User designed reports for various analysis	2		
35	Maximum Exposure against the sanctioned limit in any particular instrument during a given period (date range)	3		
36	Maximum Exposure against the sanctioned TO limit for any counterparty during a given period (date range)	3		

Sl.No.	Particulars	Level	Response [Vendor Score]	Remarks
37	Report on Outstanding investments between 2 time period viz., Y-o-Y, Q-o-Q, M-o-M etc.	3		
38	Report on annual exposures approved for different counterparties for atleast 3 previous years	2		

15.Interface with Existing Systems of the Bank and Other portals

Sl. No.	Particulars	Level	Response [Vendor Score]	Remarks
1	NDS-OM dealing system – For automatic updation of TREPS borrowing limit	3		
2	Interface with Integrated Risk Management System (comprising of CORE, CAM, etc.)	3		
3	ALM System (to be capable for providing ALM Data for any back date)	3		
4	Citrix Application for aggregate counterparty risk exposure	3		
5	Interface with Citrix application for capturing the counterparty wise treasury limits (TO Limits)	3		
6	Resource Management System (RMS) software	3		
7	Market data source for computation of MTM of various investments.	3		

16. IT Requirements

Sl.No.	Requirement Description	Level	Response [Vendor Score]	Remarks
1	New role creation and menu assignment to the created roles to be front end menu driven	3		
2	Admin rights for user creation (maker/checker/viewing rights), modification and disabling feature to be provided separately for Front Office, Back Office and Mid Office	3		
3	ISIN to be mandatory field for all investments	3		
4	CIF to be mandatory field for all investments and to flow from the CIF creation module in Flexcube	3		
5	Internal rating to be mandatory field for all counterparties except Mutual Funds	2		
6	The system should have the provision to inactivate user-ids automatically and alert to be forwarded to admin, if remain intact for a specified period. It should be front end menu driven.	3		
7	Multiple logins by same user ID, on single or multiple machines/systems, at a time should not be permitted.	3		
8	Privilege control mechanism should be available in all user ids.	3		
9	Screen lock out time facility should be set for all applications and it should be front end menu driven	3		
10	The system should be capable of demarcating user access such as front office (Dealers), Back Office and Middle Office to various menus	3		

Sl.No.	Requirement Description	Level	Response [Vendor Score]	Remarks
11	Data archival should be possible through front end menu driven	2		
12	The archived data should be able to retrieve on subsequent dates	2		
13	Automated syncing of application patches between DC and DR server	3		
14	Bank should be ready to operate from DR site within 1 hr in case of exigency Recovery Point Object (RPO) and Recovery Time Object (RTO) as specified by the Bank	3		
15	All reports and Exceptional transactions during EOD and BOD should be able to print on subsequent dates	3		
16	DR site testing in every 6 months	3		
17	Password history should be kept and old passwords should not be allowed to be reused	3		
18	Periodic tuning of database	3		
19	Allow purging of data without affecting integrity and data consistency	3		
20	Maker checker concept in menus in the application	3		
21	Provide Backups during the EOD such as pre-EOD, during EOD(Break point), post EOD	3		
22	Support interfacing with all standard printers	3		
23	Support interfacing with various types of scanners/imaging devices/barcode readers, etc.	1		

Sl.No.	Requirement Description	Level	Response [Vendor Score]	Remarks
24	Support inbuilt software lock to disable use of the software based on a predefined period of inactivity	3		
25	Support for password expiry facility based on pre-defined period	3		
26	Support allowing users to change passwords	3		
27	Support storage of the last n passwords, where n should be configurable	3		
28	Disallow the usage of the last n passwords and prompt user to enter new password	3		
29	Support maintenance of prohibited password list	3		
30	Support storage of password, in the database, in encrypted form	3		
31	Support inactive time logout where the period should be definable	3		
32	Support for automatic blocking of the user after a predefined number of incorrect logins	3		
33	Allow for only the system administrator to unlock such ids	3		
34	Support security level access definition to be controlled by the predefined authorities (system administrators)	3		
35	Support following operations in user management-Creation, modification, Disable/enable (temp suspension) Lock/unlock (wrong password), Deletion (irrevocable soft deletion),	3		

Sl.No.	Requirement Description	Level	Response [Vendor Score]	Remarks
	Dormant/Active (After N number of 2days)			
36	Soft deletion(marked for delete but not removed from the system)	1		
37	Provide alerts in case of exceptions before authorization/approval to Admin of Mid Office	3		
38	System should have ability to handle rollbacks/recoveries in case of exceptions during both normal commit and two phase commit, with admin rights only	3		
39	System should have necessary controls to ensure data consistency across all modules	3		
40	Support assigning privileges to users for functions such as display screens, menus, fields, reports	3		
41	Provide ability to control external access to database	3		
42	Provide for defining the external access levels based on database access and table access	3		
43	Allow for database backup to be divided into full database, static tables, transaction tables, user defined tables	3		
44	Should provide comprehensive audit trail features such as daily activities log are merged into the history log files, date, time and user-stamped transactions checklist are on-line generated for different transactions for both maker and checker. Detailed	3		

Sl.No.	Requirement Description	Level	Response [Vendor Score]	Remarks
	information including GL entries generated, deal slips, authorization, settlement details, processing users and documents generated are registered in the transaction checklist. All transaction screens should display system information including Function ID and name, processing date, current time, current user, daily activity reports are provided to highlight all the transactions being processed during the day. Unsuccessful attempts to log into the system should be recorded. All attempts to access/change system data should be system driven.			
45	Maintenance of holiday master, currency wise and centre wise	3		
46	API to consume and API to produce facility to be made available	3		
47	SWIFT message transmission and receipt through MQ services	3		
48	Interfacing with CBS and other systems through API, MQ, or webservice etc.	3		
49	Interfacing with REUTERS and other Liquidity partners	3		
50	CCIL, NDS OM, TREPS, etc. are using file for data flow to ITMS currently. Whether API can be used for the same if supported by platform providers	1		
51	Data flow to and from CBS under STP without manual intervention	3		
52	SOC integration of all activities in the application has to be logged to SIEM solution and performance monitoring	3		

Sl.No.	Requirement Description	Level	Response [Vendor Score]	Remarks
	tools (event logs, exception logs, audit logs)			
53	Reports relating to the user management like user created during a period, disabled during a period, user list as on given date, number of users logged-on on a given day, last password change date, last log on date, etc.	3		
54	Virtual Machine (VM) Infrastructure to be supported for installation implementation	3		
55	All allied/related software used for ITMS application should be licensed versions	3		
56	Standard Operating Procedure (SOP) for all modules to be provided (both functional and technical)	3		
58	All Data integrations between systems to be achieved by STP without manual intervention	3		
59	2FA (two factor authentication) to be made available.	3		
60	Application to support FIX Protocol (Sending and Receiving) for PLUGIN integration with other financial services			
61	In case of open APIs, gist of APIs that can be consumed for fetching data from ITMS to be shared with Bank	3		
62	The application should be architecture neutral and support scaling	3		

Sl.No.	Requirement Description	Level	Response [Vendor Score]	Remarks
63	Domestic/Forex/Mid-office modules to Go Live on phase wise as mentioned in RfP.	3		
64	Regulatory requirement like IND AS, FX, Retail, SWIFT, SFMS related standard changes to be supported as and when required by Bank without additional customization charges	3		
65	Should support integration with email and sms solution of bank	3		
66	All existing integrations of ITMS applications with other systems (CBS/Citrix-DFS/SWIFT/Middleware-IDBI ICONNECT/SBI-CMP/BALM) to be implemented as part of migration	3		
67	ITMS to CBS-Flexcube integrator or web services, API, etc.	2		
68	ITMS to SWIFT-MQ based	3		
69	ITMS to Middleware-Data to be pushed to a table in a given format	3		
70	ITMS to SBI CMP any other third party bank cash management platform -Data to be pushed to a table in a given format / or through API	3		
71	ITMS to other system – Data to be pushed to a table in a given format or in XML format or API or web services	3		
72	Application should have redundancy to avoid any single point of failure	3		
73	Users should be able to access the applications through URL (web based inside intranet)	3		

Sl.No.	Requirement Description	Level	Response [Vendor Score]	Remarks
74	Application to be accessible across multiple hardware like desktop, all in one PC, thin-client and VDI	3		