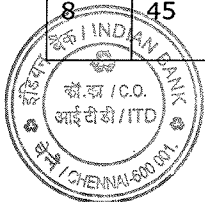


Amendments for Pre-Bid Queries - Ref: CO/TSY/001/2016-17 dated 21.12.2017 – RFP for Implementation of Integrated Treasury Management Solution

AMMENDMENTS

S. No.	Page	Section / Point	Main Section Name	Point as stated in Corrigendum document	Vendor requests	Bank's Reply
1	11	II/13.2.c	Evaluation Criteria (Technical Evaluation)	The Integrated Treasury Management Software will be evaluated against will be evaluated as per the Evaluation Matrix as per Annexure I. The bidder has to score a minimum of 95% marks for each section and 95% overall marks will be required for qualifying for Reverse Auction.		The Integrated Treasury Management Software will be evaluated against Evaluation Matrix as per Annexure I. The bidder has to score a minimum of 95% marks for each section and 95% overall marks will be required for qualifying for Reverse Auction.
2	11	II/13.3.b	Evaluation Criteria (Commercial Evaluation)	The comparison of prices among the vendors shall be between the total price quoted inclusive of all duties, levies, warranty, installation charges but exclusive of taxes only of the goods & services offered etc.		The comparison of prices among the vendors shall be between the total price quoted for delivery, installation, implementation, onsite support, etc. inclusive of all duties, levies, freight, insurance, warranty/ AMC/ATS, etc. and exclusive of all applicable taxes.
3	13	II/24.ix	Other Terms and Conditions	Bidders to quote for entire ITMS solution from single OEM		Bidders to quote for entire ITMS software solution from single OEM
4	14	Annexure-1	Evaluation Process for ITMS solution	Total maximum marks is 946		Please find the revised Annexure - I attached.
5	33	Annexure-2	Solution Details	5.1.8.1 :- The point was carrying two (2) marks		The point is now carrying ten (10) marks
6	39	Annexure-2	Solution Details	7.1.17 :- The point was carrying two (2) marks		The point is now carrying ten (10) marks
7	38	Annexure-2	Solution Details	7.1.1 :- The point was carrying two (2) marks		The point is now carrying ten (10) marks
8	45	Annexure-2	Solution Technical Requirements	Mentioned as Annexure -2		To be read as Annexure-3 for the tender document



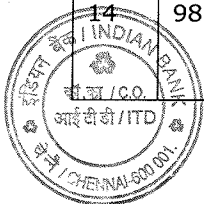
Amendments for Pre-Bid Queries - Ref: CO/TSY/001/2016-17 dated 21.12.2017 – RFP for Implementation of Integrated Treasury Management Solution

9	51	III/9	Payment Terms		Please find the revised payment terms attached.
10	62	IV/2.7	Waranty/ Post- Warranty Services	<p>The SI must support the solution implemented (including ITMS and supporting software) under the contract for the ITMS Solution under the warranty support for a period of one year post the go-live of solution and AMC/ATS for four years post warranty . The SI must submit a detailed plan including the manpower to be deployed during the post-implementation support of the solution. Manpower can be changed only with an advance approval from the Bank.</p>	<p>The SI must support the solution implemented (including ITMS and supporting software) under the contract for the ITMS Solution under the warranty support till the go-live of all the phases planned in solution and AMC/ATS for four years post warranty.</p> <p>The SI must submit a detailed plan including the manpower to be deployed during the post-implementation support of the solution. Manpower can be changed only with personnel with similar experienced substitute, after taking an advance approval from the Bank.</p> <p>The Company should provide Resume/Curriculum Vitae and Background Verification of the personnel/ engineer assigned at Indian Bank to be part of the Implementation/Onsite support for ITMS solution. Also, the personnel/engineer will be interviewed by Indian Bank. Indian bank reserves the right to disqualify any personnel/ engineer if the personnel do not match Indian banks' requirements</p>



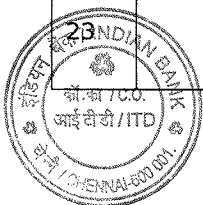
Amendments for Pre-Bid Queries - Ref: CO/TSY/001/2016-17 dated 21.12.2017 – RFP for Implementation of Integrated Treasury Management Solution

11	58	III/29	Deemed Acceptance	<p>The successful bidder will provide notice to Bank when the Deliverables are ready for acceptance. Acceptance of Deliverables will occur upon the date successful bidder demonstrates to Bank, by the successful completion of acceptance tests that the Deliverables substantially conform to the acceptance criteria as agreed between Bank and successful bidder and mentioned in the SOWs attached. Acceptance will not be delayed for any reason (s) other than non-conformance with the requirements specified in the terms of Contract and SOW. The acceptance test results will be declared by Bank within a maximum of 15 (fifteen) days from the completion of acceptance tests. In case the 15 (fifteen) days period after completion of acceptance tests has elapsed without the acceptance test results being declared, then the system or the portion thereof, subject to acceptance testing would be deemed accepted. If Bank fails to give successful bidder written notice of non-conformance within the 15 (fifteen) day period or, prior to expiry of the 15 (fifteen) day period, uses the system or any part thereof supplied by successful bidder for productive use (other than testing purposes), it will be deemed accepted. In the event that any Deliverable fails to confirm to the agreed acceptance criteria, successful bidder will have a reasonable time to remedy such non-conformance by either repair or replacement of the Deliverable, following successful bidder's receipt of written notice from Bank specifying in reasonable detail the nature of such non-conformance.</p>		<p>The clause has been removed from the tender</p>
13	64	IV/8	Licenses	<p>Accordingly all necessary perpetual licenses for the ITMS solution have to be provided by the bidder for both PR & DR</p>		<p>Accordingly all necessary perpetual licenses for the ITMS solution have to be provided by the bidder for both Primary Site (PR) & DR</p>
14	98	VI/15	Undertaking of Authenticity (to be provided by OEM)			<p>Please find the updated format attached</p>



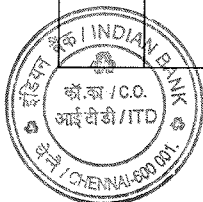
Amendments for Pre-Bid Queries - Ref: CO/TSY/001/2016-17 dated 21.12.2017 – RFP for Implementation of Integrated Treasury Management Solution

15	101	VI/16.C	Part-II	Cost of manpower for Onsite support for 6 months i.e. 6 months from the date of Go Live of the proposed solution.		Cost of manpower for Onsite support for 1 year i.e. 1 year from the date of Go Live of the proposed solution.
16	104	VI/19	Checklist			Please find the updated checklist attached
17	53	III/13	Guarantees on Response to errors	A penalty of Rs. 2,000/- shall be charged per hour for non-conformance with the aforementioned table. Maximum penalty for non-conformance would be capped at the cost of the project.	Kindly reduce the cap amount for penalty to 5 % of the Implementation cost. The cap of Project cost is unviable and request bank to amend accordingly.	A penalty of Rs. 2,000/- shall be charged per hour for non-conformance with the aforementioned table. Maximum penalty for non-conformance would be capped at 50% cost of the project.
18					Requested that maximum penalty for non conformance should be capped at 10% of the cost of the project.	
19	51	III/9	Payment Terms		Request AMC to be paid 100 % in advance at the beginning on each year.	Payment towards AMC will be made half yearly in advance, as per revised payment terms
20					It is not clear when the AMC /ATS payments will be made – quarterly / montly, in advance or in arrears etc. Pls clarify.	
21	51	III/9	Payment Terms		Which payments / milestones are linked to the above conditions? Pls clarify.	Please find the revised payment terms attached.
22	3	I	Extension of Submission date for bid		Request to kindly extend the submission to 24th January, 2017	The last date of submission is extended till 25th Jan 2017 latest by 15:00 hrs.
					Request you to consider extension of submission date by 2 weeks	



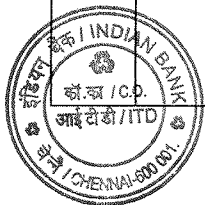
Amendments for Pre-Bid Queries - Ref: CO/TSY/001/2016-17 dated 21.12.2017 – RFP for Implementation of Integrated Treasury Management Solution

24					Request for an extension till 25th Jan as it is not possible to begin work on an uneditable version.	
25					Request to extend the due date from 9 Jan 2017 – 23 Jan 2017. Since timeline are very aggressive. We need more time to submit the quality technical response.	
26	11	II/13.2.e	Technical Evaluation	Bank will visit any reference site(s) submitted by the bidder under the clause (e) of Section V. The bidder has to take the necessary approvals for arranging reference site visit to the reference sites submitted by bidder from the officials of the respective sites. However, Bank will incur the cost towards travel, boarding and lodging (if required) of their staff for site visits.	Request Bank to give prior intimation to vendor and sufficient time to get the necessary approvals for the site visit. Minimum 2 weeks.	1 week prior notice will be given to the bidder for arranging site visit.
27				The Bank reserves the right to increase or decrease, by 25%, the quantity of licenses specified in the license requirements (clause no. 9 of Section IV) without any change in unit price of license and other terms and conditions.	Regarding servers – 6 months is a long time to keep prices constant. Request the same to be reduced to 3 months.	The Bank reserves the right to increase or decrease, by 25%, the quantity of licenses specified in the license requirements (clause no. 9 of Section IV) without any change in unit price of license and other terms and conditions.
28	12	II/21	Banks right to vary quantities	Bank may procure 25% over and above the quantity of Servers mentioned in this RFP from the awardee of the Contract within 6 months from the date of original purchase order at the same price and terms & conditions of this tender.	What is the time period within which customer can ask for an additional quantity of licenses of upto 25% more at same unit price?	Bank may procure 25% over and above the quantity of licenses mentioned in this RFP (clause no. 9 of Section IV) from the awardee of the Contract within 6 months from the date of original purchase order at the same price and terms & conditions of this tender.



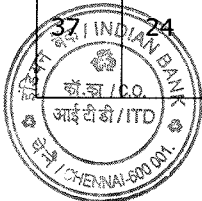
Amendments for Pre-Bid Queries - Ref: CO/TSY/001/2016-17 dated 21.12.2017 – RFP for Implementation of Integrated Treasury Management Solution

29	65	IV/10	Onsite Support	The successful bidder shall provide 8:00 AM to 8:00 PM onsite support for the solution from the date of Go Live of the phase 3 for a period of 12 months and can be extended for further period at mutually agreed terms. The successful bidder needs to provide the price breakup of the resources allocated during the 12 months support period. On banks' request, the successful bidder is bound to increase the onsite support resource at the cost specified in the price breakup.		The successful bidder shall provide 8:00 AM to 8:00 PM onsite support for the solution from the date of Go Live for a period of 12 months and can be extended for further period at mutually agreed terms. The successful bidder needs to provide the price breakup of the resources allocated during the 12 months support period. On banks' request, the successful bidder is bound to increase the onsite support resource at the cost specified in the price breakup.
30	52	III/9	Payment Terms	The ITMS solution & related software should be maintained with back to back 24*7*365 support from the respective OEMs by the bidder till the end of the contract period. Also, onsite support should be provided from 8:00 AM to 8:00 PM on all Bank working days for a period of six months from the date of go live. All payments will be released only after submission of the proof for the same along with the invoices, request for payment and other related documents.	Which payments / milestones are linked to the above conditions? Pls clarify.	Please find the revised payment terms under amendments.
31	51	III/9	Payment Terms		AMC / ATS for 2nd year – 90% is being paid. When will the balance be paid?	Please review the revised payment terms. The 10% payment for AMC/ATS for 2nd year will be kept as retention money and will be released at the end of contract period. Please refer the revised payment terms.



Amendments for Pre-Bid Queries - Ref: CO/TSY/001/2016-17 dated 21.12.2017 – RFP for Implementation of Integrated Treasury Management Solution

32					Positive Net worth for any 2 years of last 3 years.	
33	72	V/c	Qualification Criteria	The Bidder should be having Positive Net profit in the following three financial years of the bidder 2013-14, 2014-15, 2015-16 (Copy of audited Balance Sheet for the respective financial years).	Positive net worth to be considered for eligibility. Previous RFP's has positive net worth considered. Request the bank to modify the same to reflect positive net worth and ensure wider participation.	The Bidder should be having Positive Net worth in the following three financial years of the bidder 2013-14, 2014-15, 2015-16 (Copy of audited Balance Sheet for the respective financial years).
34	42	Annexur e-2	Solution Details			The following point to be added as 7.1.41 on Page No. 42 and will carry 5 marks "Calculation of Yield to Maturity of portfolio of investments category wise (AFS, HFT and HTM) and Security Type wise (GOI security, State Govt. Security, Debenture etc) based on the future cash flows of these securities"
35	24	Annexur e-2/3.1.1 2	Solution Details/Money Market	CRR required and SLR required		CRR required and SLR required (On a daily basis at day end CRR Maintained and SLR maintained against the requirements to be generated for ALM Purpose)
36	24	Annexur e-2/3.1.1 3	Solution Details/Money Market	Maturity report of all instrument (G-Sec/ Money Market / Bonds etc)		Maturity report for all instruments (G-Sec/ Money Market / Bonds etc) (Maturity report to be generated for Mid office and any limit breach to be displayed as an alert and mail should be sent to predefined set of mail ids)
		Annexur e-2/3.1.1 6	Solution Details/Money Market	Refinance maturity report (NABARD/SIDBI/NHB)		Refinance maturity report (NABARD/SIDBI/NHB) (Format should be as per the requirements for SLS and IRS plotting)



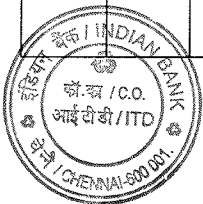
Amendments for Pre-Bid Queries - Ref: CO/TSY/001/2016-17 dated 21.12.2017 – RFP for Implementation of Integrated Treasury Management Solution

38	24	Annexur e-2/3.1.1.7	Solution Details/Money Market	Provision for export refinance facility		Provision for export refinance facility (In case, regulator permits for export refinance, report on a daily basis needed for SLS and IRS plotting pertaining to the refinance limit and outstanding)
39	24	Annexur e-2/3.1.1.8.1	Solution Details/Money Market	HFT Aging		HFT Aging (As per Defeasance period security wise report to be generated – As security approaches predefined age, alert to be sent to predefined set of mail id's)
40	24	Annexur e-2/3.1.1.8.2	Solution Details/Money Market	Modified Duration and PV01 for Instruments (scrip by scrip level, portfolio level)		Modified Duration PV01 and VaR for Instruments (scrip by scrip level, portfolio level) (As per user defined criteria – Eg SLR/NSLR/Equity, HFT/AFS/HTM, CD/CP....)
41	25	Annexur e-2/4.1.1.5	Solution Details/Equity Market & NSLR	Equity Stop Loss; HFT Stop Loss to be calculated and as it is reaching the limit throw pop up (parameterized for percentage)		HFT and AFS Stop loss to be calculated and alert should be sent to predefined set of mail id's once trigger limit is breached
42	25	Annexur e-2/4.1.1.6	Solution Details/Equity Market & NSLR	Equity VaR to be calculated taking NSE Bhav Upload, VaR Margin files from NSE upload.		System should be capable of generating Equity VaR using 3 methodologies – Variance Covariance, Historical Simulation, Monte Carlo simulation
43	25	Annexur e-2/4.1.1.7	Solution Details/Equity Market & NSLR	Warning Pop up when VaR is reaching limits.(parameterized for percentage)		when VaR is reaching limits (parameterized for percentage) alert should be sent to predefined set of mail id's once trigger limit is breached)



Amendments for Pre-Bid Queries - Ref: CO/TSY/001/2016-17 dated 21.12.2017 – RFP for Implementation of Integrated Treasury Management Solution

44	27	Annexure-2/5.1.1.6	Solution Details/FRONT OFFICE (FX/MM/Derivatives):	Predeal check for various limits like Counter party/Country/Brokerage etc., (Group/centre specific) as per bank's policy with what if scenario		Predeal check for for various limits like Counter party/Country/Brokerage etc., (Group/centre specific) as per bank's policy with what if scenario (System should be capable to generate counter party limit for each counterparty as per the criteria defined in the counter party risk management policy)
45	34	Annexure-2/5.1.1.0.1	Solution Details/Mid Office	Online monitoring of all risk limits as per Bank's Internal policy		Real time Online monitoring of all risk limits as per Bank's Internal policy
46	42	Annexure-2/7.1.4.0.1	Solution Details/Analytics	Pre-Shifting effect on risk factors (Modified Duration, PV01 and other factors) as per our format		Pre-Shifting effect on risk factors (Modified Duration, PV01 and other factors) as per our format (Detailed analysis required related to change in different risk factors pre-shifting and post shifting, sensitivity portfolio wise is required across risk measurement tools like PV01, Modified Duration, VaR, Capital Charge)
47	42	Annexure-2/9.1.3	Solution Details/Mid-Office Requirements	Rate scan monitoring by taking relevant data from Bloomberg/Reuters feeder systems.		Rate scan monitoring by taking relevant data from Bloomberg/Reuters feeder systems.(real time)
48	43	Annexure-2/9.1.1.0	Solution Details/Mid-Office Requirements	Treasury data needed for ALM,MAP,SIR,IRS statements etc Scenario analysis (Parallel / Non-parallel shift for interest rate related portfolio, equity portfolio, forex portfolio and derivatives portfolio).		Treasury data needed for ALM,MAP,SIR,IRS statements etc Scenario analysis (stress testing pertaining to investment portfolio -Parallel / Non-parallel shift for interest rate related portfolio, equity portfolio, forex portfolio and derivatives portfolio).



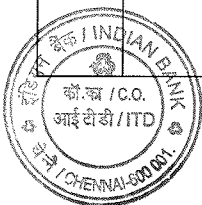
Amendments for Pre-Bid Queries - Ref: CO/TSY/001/2016-17 dated 21.12.2017 – RFP for Implementation of Integrated Treasury Management Solution

49.	23	Annexur e-2/3.1.4.12	Solution Details/Money Market	Additional Requirement. This will carry two marks.		System should generate ALM reports containing all borrowing/lending transactions at day end - outstanding details should include deal details, maturity date, rate at which borrowed/lent)
50	43	Annexur e-2/9.1.1 3.1	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		System should be able to provide standard as well as customized reports for all parameters covered / monitored under MRM Policy and Integrated Treasury Policy as and when required
51	43	Annexur e-2/9.1.1 3.2	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Yield impact report (on profitability) to be generated for Interest rate sensitive portfolio
52	43	Annexur e-2/9.1.1 3.3	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		If there is any intervention/alteration in limits/alerts/system defined parameters email to be sent to predefined set of mail id's
53.	43	Annexur e-2/9.1.1 3.4	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		System should perform VaR back testing on a daily basis and provide detailed reports for the same



Amendments for Pre-Bid Queries - Ref: CO/TSY/001/2016-17 dated 21.12.2017 – RFP for Implementation of Integrated Treasury Management Solution

54	43	Annexure-2/9.1.1 3.5	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		System should allow user to check the working/calculations of any output (Eg. Cash flows, Modified duration, methodology used etc)
55	43	Annexure-2/9.1.1 3.6	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		User should be able to generate customized analytical reports as per top management/RBI Requirements from time to time
56	43	Annexure-2/9.1.1 3.7	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		System should be capable of generating treasury related data for Structural Liquidity Statement/Interest sensitivity statement/Liquidity Return/ BLR return
57	43	Annexure-2/9.1.1 3.8	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		System should be capable of generating maturity profile of investments as defined in ALM policy
58	43	Annexure-2/9.1.1 3.9	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		System should be capable of generating reports for measuring Intraday Liquidity risk as per the RBI circular on "Basel III Framework on Liquidity Standards – Monitoring tools for Intraday Liquidity Management"



Amendments for Pre-Bid Queries - Ref: CO/TSY/001/2016-17 dated 21.12.2017 – RFP for Implementation of Integrated Treasury Management Solution

59	43	Annexure-2/9.1.1 3.10	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		System should be capable of generating contingency funding plan reports on a daily basis as per the latest liquidity stress testing results
60	43	Annexure-2/9.1.1 3.11	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		System should be capable of generating Treasury related data on a daily basis for the purpose of calculating prudential ratios and Early Warning Signals as defined in the ALM policy
61	43	Annexure-2/9.1.1 3.12	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		System should be capable of generating report on illiquid assets in the investment portfolio as per the criteria defined by treasury branch/ALM desk
62	43	Annexure-2/9.1.1 3.13	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		System should be capable of monitoring all the limits prescribed as per internal market risk management policy and send alerts to set group of mail id's in case of any breaches in the limit
63	43	Annexure-2/9.1.1 3.14	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		System should be capable to generate structural Dynamic Liquidity statement as per methodology prescribed for Treasury portion



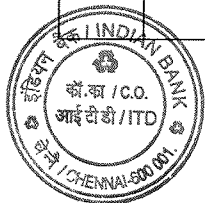
Amendments for Pre-Bid Queries - Ref: CO/TSY/001/2016-17 dated 21.12.2017 – RFP for Implementation of Integrated Treasury Management Solution

64	43	Annexur e-2/9.1.1 3.15	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		System should be capable to generate Risk Adjusted Return on Capital for investment portfolio, category wise, dealer wise
65	43	Annexur e-2/9.1.1 4.1	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Investments - unique identifier for all the securities at instrument level
66	43	Annexur e-2/9.1.1 4.2	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Extraction of individual records with portfolio details with all necessary fields for ALM and MIS purpose.
67	43	Annexur e-2/9.1.1 4.2.1	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Available for Sale ('AFS')
68	43	Annexur e-2/9.1.1 4.2.2	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Held For Trading ('HFT')



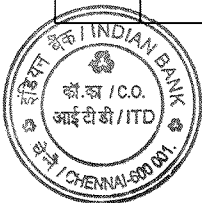
Amendments for Pre-Bid Queries - Ref: CO/TSY/001/2016-17 dated 21.12.2017 – RFP for Implementation of Integrated Treasury Management Solution

69	43	Annexure-2/9.1.1 4.2.3	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Held Till Maturity ('HTM')
70	43	Annexure-2/9.1.1 4.2.4	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		SLR
71	43	Annexure-2/9.1.1 4.2.5	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		NSLR
72	43	Annexure-2/9.1.1 4.2.6	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		ARC
73	43	Annexure-2/9.1.1 4.2.7	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		EQ



Amendments for Pre-Bid Queries - Ref: CO/TSY/001/2016-17 dated 21.12.2017 – RFP for Implementation of Integrated Treasury Management Solution

74	43	Annexure- 2/9.1.1 4.2.8	Solution Details/Mid- Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		MF
75	43	Annexure- 2/9.1.1 4.2.9	Solution Details/Mid- Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Any other user defined classification / category required for ALM / MIS Purpose.
76	43	Annexure- 2/9.1.1 4.3	Solution Details/Mid- Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Date of NPI and classification of NPI like Substandard, Doubtful etc.,
77	43	Annexure- 2/9.1.1 4.4	Solution Details/Mid- Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Instrument level provision details.
78	43	Annexure- 2/9.1.1 4.5	Solution Details/Mid- Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		CD Liability – individual records with maturity /due date.



Amendments for Pre-Bid Queries - Ref: CO/TSY/001/2016-17 dated 21.12.2017 – RFP for Implementation of Integrated Treasury Management Solution

79	43	Annexure-2/9.1.1 4.6	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Defeasance Period for trading book investments
80	43	Annexure-2/9.1.1 4.7	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Account level Ratings for Investment
81	43	Annexure-2/9.1.1 4.8	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		The system should be capable of generating cash flows using position data and amortization schedules for the following asset categories:
82	43	Annexure-2/9.1.1 4.9.1	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Investments in derivatives - IRS, CCS
83	43	Annexure-2/9.1.1 4.9.2	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Investments in forwards/ futures



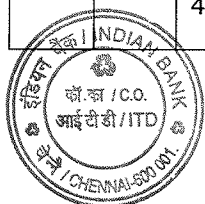
Amendments for Pre-Bid Queries - Ref: CO/TSY/001/2016-17 dated 21.12.2017 – RFP for Implementation of Integrated Treasury Management Solution

84	43	Annexure-2/9.1.1 4.9.3	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Investments in bonds
85	43	Annexure-2/9.1.1 4.9.4	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Other investments
86	43	Annexure-2/9.1.1 4.9.5	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Investments in trading book
87	43	Annexure-2/9.1.1 4.10	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Swaps (Sell/Buy)/ maturing forwards Currency-wise as per RBI Circular
88	43	Annexure-2/9.1.1 4.11	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Swaps (Buy /Sell) - Currency-wise as per RBI circular



Amendments for Pre-Bid Queries - Ref: CO/TSY/001/2016-17 dated 21.12.2017 – RFP for Implementation of Integrated Treasury Management Solution

89	43	Annexure-2/9.1.1 4.12	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Account level data Derivatives data with classification as per RBI Circular
90	43	Annexure-2/9.1.1 4.13	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Individual record level data required for calculation of
91	43	Annexure-2/9.1.1 4.13.1	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Account level market value
92	43	Annexure-2/9.1.1 4.13.2	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Modified duration
93	43	Annexure-2/9.1.1 4.13.3	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		PV 01



Amendments for Pre-Bid Queries - Ref: CO/TSY/001/2016-17 dated 21.12.2017 – RFP for Implementation of Integrated Treasury Management Solution

94	43	Annexure-2/9.1.1 4.14	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Account level data to compute product wise report on Cost of Fund/ Yield on Asset
95	43	Annexure-2/9.1.1 4.15	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Data required to compute NII and NIM Computation
96	43	Annexure-2/9.1.1 4.16	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		User level access to redefine haircuts on investment portfolio Inflows / outflows in reprising buckets
97	43	Annexure-2/9.1.1 4.17	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Data for calculation of Intraday Liquidity as per RBI format.
98	43	Annexure-2/9.1.1 4.18	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Individual break up for a. Call money borrowing b. Call money lending c. Any repo borrowing / lending d. Any other money market instruments. With maturity date for individual records.



Amendments for Pre-Bid Queries - Ref: CO/TSY/001/2016-17 dated 21.12.2017 – RFP for Implementation of Integrated Treasury Management Solution

99	43	Annexure-2/9.1.1 4.19	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Extraction of Data requirements for RBI reporting for LCR, Net Stable Funding Ratio,
100	43	Annexure-2/9.1.1 4.20	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Extraction of individual data for generation of MAP report
101	43	Annexure-2/9.1.1 4.21	Solution Details/Mid-Office Requirements - Market Risk Management	Additional Requirement. This will carry two marks.		Projection for STDL as per ALM requirement.

