

Data Model - OTC OPTIONS
FCUBS_12.0.3.0.0_SUPPORT_APRIL23_2014
[September] [2016]



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1. INTRODUCTION

This document contains the data dictionary information of OTC OPTIONS in FCUBS_12.0.3.0.0_SUPPORT_APRIL23_2014. For each table that belongs to the module, OT, it provides the following information

- Table Description
- Primary Key and Foreign Keys
- Column details that contain column name, data type and descriptions.

2. OTC OPTIONS

2.1. OTTB_AMORT_DETAIL

Description -

This table stores amortization Details of the contract.

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO,EVENT_SEQ_NO
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Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
AMORTIZATION_TYPE	VARCHAR2(1)	Type of amortization.
AMORT_LEVEL	VARCHAR2(1)	Level at which amortization should be performed (product level/Contract level).
PRODUCT_CODE	VARCHAR2(4)	Option product code.
TXN_DATE	DATE	This is the business day on which the option deal is entered into.
VALUE_DATE	DATE	This is the business day which is the first day of the interest period.
AMORT_CCY	VARCHAR2(3)	Amortization currency.
AMORT_AMOUNT	NUMBER(22,3)	Amortization amount.
EVENT_SEQ_NO	NUMBER(4)	Event sequence number.
ACC_ENTRY_PASSED	CHAR(1)	Whether account entry has to be passed or not.
AMORT_SEQ_NO	VARCHAR2(16)	Amortization sequence number.
PRODUCT_ENTRY_REF_NO	VARCHAR2(16)	Product entry reference number.
BUY_OR_SELL	VARCHAR2(1)	This indicates the type of amortization.

2.2. OTTB_BERMUDAN_SCHEDULE

Description -

This table stores the Bermudan schedules details.

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO,VERSION_NO,EXERCISE_DATE
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Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
VERSION_NO	NUMBER(4)	Version number.
EVENT_SEQ_NO	NUMBER(4)	Event sequence number.
EXERCISE_DATE	DATE	This is the date on which the strike and reference rates are compared and the settlement amount is arrived at.

2.3. OTTB_CONTRACT_CONTROL

Description -

This table stores contract control details.

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO,PROCESS_CODE
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Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
PROCESS_CODE	VARCHAR2(8)	The designated code of the contract process.

ENTRY_BY	VARCHAR2(12)	Contract input User Id
ENTRY_TIME	DATE	Contract input Date

2.4. OTTB_CONTRACT_MASTER

Description -

This is the master table which stores the details of all the contracts

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO,VERSION_NO
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Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
VERSION_NO	NUMBER(4)	Version number.
EVENT_SEQ_NO	NUMBER(4)	Event sequence number.
PRODUCT_CODE	VARCHAR2(4)	Code of the option product.
PRODUCT_TYPE	VARCHAR2(2)	Type of the option product.
BRANCH	VARCHAR2(3)	Branch code.
COUNTERPARTY	VARCHAR2(9)	This is the CIF number of the counterparty to the deal.
CONTRACT_CCY	VARCHAR2(3)	Contract currency.
COUNTER_CCY	VARCHAR2(3)	This is the other currency of the pair that makes up the contract.
STRIKE_PRICE	NUMBER(14,7)	This is the price at which a CO will be exercised, depending on the option style.
BOOKING_DATE	DATE	The booking date is the date when the option contract is entered into the system.
VALUE_DATE	DATE	The value date is the first date of the interest period.
MATURITY_DATE	DATE	This is the date on which the contract expires.
TENOR	NUMBER	The tenor of the contract is the number of days between the value date and the maturity date.
CONTRACT_AMOUNT	NUMBER(22,3)	The contract amount is the size of the option deal.
OPTION_PREMIUM	NUMBER(22,3)	This is the price or fee that is paid for buying an option or receives for writing an option.
PREMIUM_CCY	VARCHAR2(3)	Premium currency.
PREMIUM_PERCENT	NUMBER(14,7)	The premium amount as a percentage of the contract amount.
PREMIUM_PAY_DATE	DATE	This is the date on which the premium is due to be paid.
CONTRACT_TYPE	VARCHAR2(1)	This indicates whether the option contract is a hedge or a trade (speculative) type
BUY_OR_SELL	VARCHAR2(1)	Indicate the type of contract.
DFLT_SETTLE_ACC	VARCHAR2(20)	Default account used for settlement.
DFLT_SETTLE_AC_BRANCH	VARCHAR2(3)	Branch code in which the default settlement account is maintained.
INCEPTION_FAIR_VALUE	NUMBER(22,3)	The Inception Fair Value is the market value of the option contract at inception.
INCEPTION_TIME_VALUE	NUMBER(22,3)	This is the difference between its premium and inception intrinsic value.
INCEPTION_INTRINSIC_VALUE	NUMBER(22,3)	This is the possible pay-off from the option if it were to be exercised at inception itself.
EARLIEST_EXERCISE_DATE	DATE	This is the date on which the strike and reference rates can be compared for calculating settlement amount.
EXPIRATION_STYLE	VARCHAR2(1)	Type of expiration style used for exercising the contract.
BROKER	VARCHAR2(9)	Broker for the contract.
HOLIDAY_TREATMENT	VARCHAR2(1)	This indicates how the holidays are treated.

HOLIDAY_CCY	VARCHAR2(3)	If holiday treatment is currency then this indicates the code of the currency to be used.
FINANCIAL_CENTRE	VARCHAR2(3)	This indicates the financial institutions that are involved in the contract.
HOLIDAY_MOVEMENT	VARCHAR2(1)	This indicates how the movement of the schedule date is to be done.
MOVE_ACROSS_MONTH	VARCHAR2(1)	This is to indicate whether schedule date can be moved across months or not.
REMARKS	VARCHAR2(255)	Any remarks for the contract.
LIMITS_TRACKING_REQUIRED	VARCHAR2(1)	Whether limits tracking required or not.
UNDER_MASTER_AGREEMENT	VARCHAR2(1)	Whether the contract is under master agreement.
MASTER_AGREEMENT_CODE	VARCHAR2(16)	Code of the master agreement used for limits tracking.
LINE_CODE	VARCHAR2(11)	Line code against which exposure is to be tracked.
CURRENT_VALUE	NUMBER(22,3)	This is the marked-to-market (MTM) value of the contract at inception.
INT_EXPOSURE	NUMBER(22,3)	It indicates the exposure to fluctuation in interest rates.
FX_EXPOSURE	NUMBER(22,3)	It indicates the exposure to fluctuations in exchange rates only when foreign currency is involved.
COUNTER_CCY_AMOUNT	NUMBER(22,3)	Amount due in counter currency.
LIMIT_TRACKING_FLAG	VARCHAR2(1)	Flag for limit tracking.
NOTIONAL_LIMIT_TRACKING	VARCHAR2(1)	This indicates whether notional limit tracking is required for the contract.
NOTIONAL_LINE_CODE	VARCHAR2(11)	Notional line code against which exposure is to be tracked.
RISK_WEIGHTED_LIMIT_TRACKING	VARCHAR2(1)	This indicates whether risk weighted limit tracking is required for the contract.
RISK_WEIGHTED_LINE_CODE	VARCHAR2(11)	Risk Weighted Line Code against which exposure is to be tracked.
RISK_RATE	NUMBER(10,5)	Risk rate.
EXTERNAL_REF_NO	VARCHAR2(16)	Reference number for the contract if its uploaded from some external source.
SUBSYSTEMSTAT	VARCHAR2(500)	The Subsystem details used for calling the subsystem.
TRADE_DATE	DATE	This is the business day on which the option deal is entered into.

2.5. OTTB_CONTRACT_REVAL_AMORT

Description -

This table stores the contract amortization revaluation details.

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO, REVAL_OR_AMORT_TYPE
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Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
PRODUCT_CODE	VARCHAR2(4)	Code for the option product.
REVAL_AMORT_LEVEL	VARCHAR2(1)	Level at which revaluation of amortization should be performed (product level/Contract level).
BUY_OR_SELL	VARCHAR2(1)	This indicates the type of revaluation of amortization.
REVAL_OR_AMORT_TYPE	VARCHAR2(1)	Revaluation or Amortization type
CONTRACT_AMORT_START_DATE	DATE	Amortization Start date
CONTRACT_AMORT_END_DATE	DATE	Amortization End date
PREV_AMORT_TO_DATE	DATE	Previous Amortization date
AMORT_CCY	VARCHAR2(3)	Amortization currency

AMT_TO_AMORT	NUMBER(22,3)	Amortization amount
AMT_AMORT_TO_DATE	NUMBER(22,3)	Amortization amount till date
AMORT_COMPLETED	VARCHAR2(1)	Amortization completed flag
CURR_REVAL_DATE	DATE	Current revaluation Date
CURR_REVAL_GAIN	NUMBER(22,3)	Current revaluation gain
CURR_REVAL_LOSS	NUMBER(22,3)	Current revaluation Loss
CURRENT_MKT_PRICE	NUMBER(22,3)	Current market price
REVAL_CCY	VARCHAR2(3)	Revaluation currency
CURR_DELTA_AMT	NUMBER(22,3)	Delta amount(Applicable for CO & SO Options Physical settlement)
CURR_DELTA_CCY	VARCHAR2(3)	Delta currency
CURR_ANTI_DELTA_AMT	NUMBER(22,3)	Reversed delta amount(For the events KNOT/TERM/EXER/TERM)
CURR_ANTI_DELTA_CCY	VARCHAR2(3)	Reversed delta entry currency
CURR_DELTA_FACTOR	NUMBER(6,5)	Delta factor(Value enter during fair value upload)

2.6. OTTB_CONTRACT_REVAL_AMORT_BAK

Description -

This table is a backup of the contract revaluation amortization details.

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO,REVAL_OR_AMORT_TYPE
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Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
PRODUCT_CODE	VARCHAR2(4)	Code for the option product.
REVAL_AMORT_LEVEL	VARCHAR2(1)	Level at which revaluation of amortization should be performed (product level/Contract level).
BUY_OR_SELL	VARCHAR2(1)	This indicates the type of revaluation of amortization.
REVAL_OR_AMORT_TYPE	VARCHAR2(1)	Revaluation or Amortization type
CONTRACT_AMORT_START_DATE	DATE	Amortization Start date
CONTRACT_AMORT_END_DATE	DATE	Amortization End date
PREV_AMORT_TO_DATE	DATE	Previous Amortization date
AMORT_CCY	VARCHAR2(3)	Amortization currency
AMT_TO_AMORT	NUMBER(22,3)	Amortization amount
AMT_AMORT_TO_DATE	NUMBER(22,3)	Amortization amount till date
AMORT_COMPLETED	VARCHAR2(1)	Amortization completed flag
CURR_REVAL_DATE	DATE	Current revaluation Date
CURR_REVAL_GAIN	NUMBER(22,3)	Current revaluation gain
CURR_REVAL_LOSS	NUMBER(22,3)	Current revaluation Loss
CURRENT_MKT_PRICE	NUMBER(22,3)	Current market price
REVAL_CCY	VARCHAR2(3)	Revaluation currency
CURR_DELTA_AMT	NUMBER(22,3)	Delta amount(Applicable for CO & SO Options Physical settlement)
CURR_DELTA_CCY	VARCHAR2(3)	Delta currency
CURR_ANTI_DELTA_AMT	NUMBER(22,3)	Reversed delta amount(For the events KNOT/TERM/EXER/TERM)
CURR_ANTI_DELTA_CCY	VARCHAR2(3)	Reversed delta entry currency
CURR_DELTA_FACTOR	NUMBER(6,5)	Delta factor(Value enter during fair value upload)

2.7. OTTB_CO_MASTER

Description -

This table stores details of the Currency option .

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO,VERSION_NO
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Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
VERSION_NO	NUMBER(4)	Version number.
EVENT_SEQ_NO	NUMBER(4)	Event sequence number.
DEAL_TYPE	VARCHAR2(1)	This indicates whether the currency option is a call or a put.
DELIVERY_TYPE	VARCHAR2(1)	This indicates whether the currency option is a call or a put.
SPOT_RATE	NUMBER(24,12)	This is the spot foreign exchange rate between the currency and the counter currency of the contract at the time of contract inception.
OPTION_STYLE	VARCHAR2(1)	Preferred Option style (Plain Vanilla/ Binary/ Digital/ No Touch).
BARRIER_ALLOWED	VARCHAR2(1)	Whether barrier allowed for contract or not.
BARRIER_TYPE	VARCHAR2(4)	Type of barrier.
BARRIER	NUMBER(14,7)	This indicates the barrier price.
LOWER_BARRIER	NUMBER(14,7)	This indicates the lower barrier price (this has to be lower than the strike price).
BARRIER_WINDOW_START_DATE	DATE	Date from which barrier window starts.
BARRIER_WINDOW_END_DATE	DATE	Date at which barrier window ends.
REBATE_ALLOWED	VARCHAR2(1)	This indicates whether a rebate can be paid if a contract involving the product gets knocked-out.
REBATE_AMT	NUMBER(22,3)	Rebate amount which is due.
REBATE_CCY	VARCHAR2(3)	Currency in which rebate amount is paid.
FIXED_AMT	NUMBER(22,3)	This is the amount of the fixed payment.
FIXED_AMT_CCY	VARCHAR2(3)	This is the currency in which fixed payment is denominated.
PAY_FIXED	VARCHAR2(1)	This indicates whether fixed payment is to be done or not.
PAYMENT_AT	VARCHAR2(1)	This indicates when the payment is done (at hit or at maturity)
CALCULATION_AGENT	VARCHAR2(11)	This is the Agent who provides the rates to determine whether the exchange rate level(s) specified in the contract have been reached or not.
EXPIRY_LOCATION	VARCHAR2(3)	This is the Code/ID of the Financial Institution where the option expires.
EXPIRY_TIME	VARCHAR2(4)	This is the time at which the option expires.
RATE_TYPE	VARCHAR2(8)	This is the rate type of the reference to be picked up.
SETTLEMENT_RATE_SOURCE	VARCHAR2(5)	This is the source of the settlement rate.
CO_REF_NO	VARCHAR2(16)	Contract Reference Number.
START_LOCATION	VARCHAR2(3)	This code/ID indicates the financial institution where the option starts.
START_TIME	VARCHAR2(4)	This indicates the time when the option becomes valid.
TD_REF_NO	VARCHAR2(16)	Term deposit reference number.
SETTLEMENT_RATE_LOC	VARCHAR2(4)	
SETTLEMENT_RATE_TIME	VARCHAR2(4)	

2.8. OTTB_DELTA_DETAILS**Description -**

Details of the delta processing are stored in this table.

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO,EVENT_SEQ_NO
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Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
PRODUCT_CODE	VARCHAR2(4)	Code of the option product.
VALUE_DATE	DATE	This is the business day which is the first day of the interest period .
TXN_DATE	DATE	This is the business day on which the option deal is entered into.
BUY_OR_SELL	VARCHAR2(1)	Type of the contract.
CURR_DELTA_AMT	NUMBER(22,3)	Delta Amount
CURR_DELTA_CCY	VARCHAR2(3)	Delta currency
CURR_ANTI_DELTA_AMT	NUMBER(22,3)	Reversed delta amount(For the events KNOT/TERM/EXER/TERM)
CURR_ANTI_DELTA_CCY	VARCHAR2(3)	Reversed delta currency
EVENT_SEQ_NO	NUMBER(4)	Event sequence number
DELTA_SEQ_NO	VARCHAR2(16)	Delta sequence number

2.9. OTTB_EVENT_DUE

Description -

This table stores the data regarding the various event due for contracts.

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO,EVENT,EVENT_SETTLE_DATE
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Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
EVENT	VARCHAR2(4)	Code of the event which is fired.
EVENT_SETTLE_DATE	DATE	Event settlement date(EXST,PRPT,TERM Events)
PROCESS_FLAG	VARCHAR2(1)	Processed flag during EOD
SETTLEMENT_AMT	NUMBER(22,3)	Settlement amount.
SETTLEMENT_CCY	VARCHAR2(3)	Settlement currency.
PAY_RECV_INDICATOR	VARCHAR2(1)	Payment receiver indicator

2.10. OTTB_EVENT_DUE_BAK

Description -

This is a backup table used for storing event due details for a contract.

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO,EVENT,PROCESS_FLAG
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Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
EVENT	VARCHAR2(4)	Code of the event which is fired.
EVENT_SETTLE_DATE	DATE	Event settlement date(EXST,PRPT,TERM Events)
PROCESS_FLAG	VARCHAR2(1)	Processed flag during EOD
SETTLEMENT_AMT	NUMBER(22,3)	Settlement amount.
SETTLEMENT_CCY	VARCHAR2(3)	Settlement currency.
PAY_RECV_INDICATOR	VARCHAR2(1)	Payment receiver indicator

2.11. OTTB_EXERCISE_DETAILS

Description -

This table stores Options exercise details

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO,EVENT_SEQ_NO
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Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
EVENT_SEQ_NO	NUMBER(4)	Event sequence reference number.
PERIOD_START_DATE	DATE	Period start date
PERIOD_END_DATE	DATE	Period end date
EXERCISE_DATE	DATE	This is the date on which the strike and reference rates are compared and the settlement amount is arrived at.
NET_SETTLEMENT_AMT	NUMBER(22,3)	Net amount which due for payment.
REFERENCE_RATE	NUMBER(14,7)	Closing price of market during exercise
SETTLEMENT_CCY	VARCHAR2(3)	Settlement currency.
SWAP_VALUE	NUMBER(22,3)	Swap value for interest rate option
FX_PRODUCT	VARCHAR2(4)	Code of the foreign exchange product.
FX_REF_NO	VARCHAR2(16)	Reference number for the FX contract.
SUBSYSTEMSTAT	VARCHAR2(500)	The Subsystem details used for calling the subsystem.

2.12. OTTB_IRO_MASTER

Description -

This table stores details of the interest rate option.

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO,VERSION_NO
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Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
VERSION_NO	NUMBER(4)	Version number.
EVENT_SEQ_NO	NUMBER(4)	Event sequence number.
IRO_TYPE	VARCHAR2(3)	Type of interest rate option.
CAP_STRIKE_RATE	NUMBER(14,7)	This is the cap strike rate for the collar.
FLOOR_STRIKE_RATE	NUMBER(14,7)	This is the strike rate for a floor.
CORRIDOR_PUR_CAP_RATE	NUMBER(14,7)	Purchase cap rate for the corridor.
CORRIDOR_SELL_CAP_RATE	NUMBER(14,7)	Sell cap rate for corridor.
SPREAD	NUMBER(10,5)	This indicates the spread, in percentage, that is to be applied over the reference rate.
REF_RATE_CODE	VARCHAR2(10)	Reference rate code based on which reference rate will be picked up.
REF_RATE_SOURCE	VARCHAR2(15)	Source of the reference rate.
REF_RATE_TENOR_CODE	VARCHAR2(10)	Tenor code of the reference rate.
SWAPTION_STYLE	VARCHAR2(1)	Method used for swaption.
SWAP_REF_NO	VARCHAR2(16)	Reference number for the swap.
SWAP_VALUE_DATE	DATE	Swaption value date (as the maturity date of the options contract.)
SWAP_MATURITY_DATE	DATE	Swaption maturity date.

2.13. OTTB_KNIN_KNOT_DETAIL

Description -

This table is used for storing Knock in knock out details of all kind of options available.

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO
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Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
EVENT_SEQ_NO	NUMBER(4)	Event sequence number.
KNIN_OR_KNOT	VARCHAR2(1)	Whether it's a Knock in or knock out event.
KNOCK_RATE	NUMBER(14,7)	Knock out/in rate
BARRIER_HIT	VARCHAR2(1)	Payment value flag either immediately or at maturity
KNOCK_DATE	DATE	Knock out or Knock in date

2.14. OTTB_KNIN_KNOT_STORE

Description -

This table is used for storing Knock in knock out details of the booked contracts.

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO,EVENT_SEQ_NO
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Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
BRANCH	VARCHAR2(3)	Branch code.
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
EVENT_SEQ_NO	NUMBER(4)	Event sequence number.
COUNTERPARTY	VARCHAR2(12)	This is the CIF number of the counterparty to the deal.
BARRIER_TYPE	VARCHAR2(4)	Type of barrier.
REBATE_AMT	NUMBER(22,3)	Rebate amount which is due.
REBATE_CCY	VARCHAR2(3)	Currency in which rebate amount is paid.
BARRIER	NUMBER(14,7)	This indicates the barrier price. This is the predetermined exchange rate at which the contract is knocked in or knocked out.
BARRIER_WINDOW_START_DATE	DATE	The knock in knock out processing start date
BARRIER_WINDOW_END_DATE	DATE	The knock in knock out processing end date
STRIKE_PRICE	NUMBER(22,3)	The strike price at which the options contract was booked.
SPOT_RATE	NUMBER(22,3)	Closing market price.
LOWER_BARRIER	NUMBER(14,7)	The lower barrier in case of a double KI or a double KO.
KNIN_OR_KNOT	VARCHAR2(1)	Whether it's a Knock in or knock out event.
KNOCK_RATE	NUMBER(14,7)	Knock out/in rate
BARRIER_HIT	VARCHAR2(1)	Payment value flag either immediately or at maturity
KNOCK_DATE	DATE	Knock out or Knock in date
MOD_NO	NUMBER(4)	Modification number.
RECORD_STAT	VARCHAR2(1)	Status of the record.
MAKER_ID	VARCHAR2(12)	ID of the user who create the record.
MAKER_DT_STAMP	DATE	Date and time at which record was created.
CHECKER_ID	VARCHAR2(12)	ID of the authorizer.
CHECKER_DT_STAMP	DATE	Date and time at which record was authorized.
AUTH_STAT	VARCHAR2(1)	Authorization status of the record.
ONCE_AUTH	VARCHAR2(1)	Once authorized status of the record.

2.15. OTTB_PROCESS_EXCEPTION

Description -

This table stores the exception details which should be considered during EOD.

Primary Key and Foreign Keys -

Primary Key	BRANCH_CODE,PROCESS_REF_NO,CONTRACT_REF_NO,ERROR_CODE,TXN_DATE
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Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
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BRANCH_CODE	VARCHAR2(3)	Branch code.
PROCESS_NAME	VARCHAR2(8)	The designated code of the contract process.
PROCESS_REF_NO	VARCHAR2(16)	Process reference number.
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
VERSION_NO	NUMBER(4)	Version number.
EVENT_SEQ_NO	NUMBER(4)	Event sequence number.
TXN_DATE	DATE	This is the date on which process details entered into system.
PRODUCT_CODE	VARCHAR2(4)	Code of the option product.
COUNTERPARTY	VARCHAR2(9)	This is the CIF number of the counterparty involved in deal.
ERROR_CODE	VARCHAR2(11)	Code of the error message generated.
ERROR_PARAMETER	VARCHAR2(255)	Parameter passed to the error code.

2.16. OTTB_PRODUCT_AMORT

Description -

This table is used to store details of product amortization.

Primary Key and Foreign Keys -

Primary Key	PRODUCT_CODE,AMORT_SEQ_NO
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Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
PRODUCT_CODE	VARCHAR2(4)	Code of the option product.
AMORTIZATION_TYPE	VARCHAR2(1)	Type of amortization.
TXN_DATE	DATE	This is the business day on which the amortization product is entered into system.
VALUE_DATE	DATE	This is the business day from which amortization product is active.
AMORT_CCY	VARCHAR2(3)	Amortization currency.
AMORT_AMOUNT	NUMBER(22,3)	Amortization amount.
AMORT_SEQ_NO	VARCHAR2(16)	Amortization sequence number.
PRODUCT_ENTRY_REF_NO	VARCHAR2(16)	Product entry reference number.

2.17. OTTB_RATEFIX_DETAILS

Description -

This table contains ratefix details.

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO,EVENT_SEQ_NO
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Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
EVENT_SEQ_NO	NUMBER(4)	Event sequence no
PERIOD_START_DATE	DATE	Period start date
PERIOD_END_DATE	DATE	Period end date
RATEFIX_DATE	DATE	Rate fix date
NET_SETTLEMENT_AMT	NUMBER(22,3)	Net settlement amount for IO option
REFERENCE_RATE	NUMBER(14,7)	Closing Market price
SETTLEMENT_CCY	VARCHAR2(3)	Settlement currency
SETTLEMENT_DATE	DATE	Settlement date
PAY_RECV_INDICATOR	VARCHAR2(1)	Payment receiver indicator

2.18. OTTB_REVAL_DETAIL

Description -

This table is used for storing revaluation details for the contract.

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO,EVENT_SEQ_NO
--------------------	------------------------------

Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
PRODUCT_CODE	VARCHAR2(4)	Code of the option product.
REVAL_LEVEL	VARCHAR2(1)	Level of revaluation.
TXN_DATE	DATE	This is the date of transaction.
REVAL_CCY	VARCHAR2(3)	Revaluation currency.
BUY_OR_SELL	VARCHAR2(1)	Buy or sell indicator
CURR_REVAL_GAIN	NUMBER(22,3)	Current revaluation gain
CURR_REVAL_LOSS	NUMBER(22,3)	Current revaluation loss
CURR_REVAL_DATE	DATE	Current revaluation date
LAST_REVAL_GAIN	NUMBER(22,3)	Previous revaluation gain
LAST_REVAL_LOSS	NUMBER(22,3)	Previous revaluation loss
LAST_REVAL_DATE	DATE	Previous revaluation date
EVENT_SEQ_NO	NUMBER(4)	Event sequence no
ACC_ENTRY_PASSED	VARCHAR2(1)	Account entry passed flag
REVAL_SEQ_NO	VARCHAR2(16)	Revaluation sequence no
PRODUCT_ENTRY_REF_NO	VARCHAR2(16)	

2.19. OTTB_SWAPTION_DETAILS

Description -

This table is used for storing swaption details.

Primary Key and Foreign Keys -

Primary Key	OT_CONTRACT_REF_NO,DV_CONTRACT_REF_NO,OT_VERSION_NO,DV_VERSION_NO
--------------------	---

Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
OT_CONTRACT_REF_NO	VARCHAR2(16)	OT contract reference number.
DV_CONTRACT_REF_NO	VARCHAR2(16)	DV Contract reference number.
OT_VERSION_NO	NUMBER(4)	OT version number.
DV_VERSION_NO	NUMBER(4)	DV version number.

2.20. OTTB_TERMINATION_DETAILS

Description -

This table is used for storing termination details of a contract.

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO
--------------------	-----------------

Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
EVENT_SEQ_NO	NUMBER(4)	Event sequence number.
TERMINATION_VALUE	NUMBER(22,3)	Value of the contract on termination.
CONTRACT_FAIR_VALUE	NUMBER(22,3)	This is the value of the contract at inception.
AMORT_TERMINATION_GAIN	VARCHAR2(1)	Indicates whether amortization of termination gain is required or not.
TXN_DATE	DATE	This is the date of transaction.
SUBSYSTEMSTAT	VARCHAR2(500)	The Subsystem details used for calling the subsystem.

2.21. OTTB_UPLD_EXERCISE_DETAILS

Description -

This table used for storing exercise details when uploaded from a excel.

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO
-------------	-----------------

Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
SOURCE_CODE	VARCHAR2(15)	Code of the source from which record is uploaded into system.
BRANCH_CODE	VARCHAR2(3)	Branch code.
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
REFERENCE_RATE	NUMBER(14,7)	Closing market price
SWAP_VALUE	NUMBER(22,3)	Interest rate swap value for IO
EXTERNAL_REF_NO	VARCHAR2(16)	Reference number for the record uploaded from external source.

2.22. OTTB_UPLOAD_BERMUDAN_SCH

Description -

This table used for storing bernudan schedule details when uploaded from a xcel.

Primary Key and Foreign Keys -

Primary Key	BRANCH_CODE,SOURCE_CODE,EXTERNAL_REF_NO,EXERCISE_DATE,SOURCE_SEQ_NO
-------------	---

Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
BRANCH_CODE	VARCHAR2(4)	Branch code.
SOURCE_CODE	VARCHAR2(20)	Code of the source from which record is uploaded into system.
EXTERNAL_REF_NO	VARCHAR2(16)	Reference number for the record uploaded from external source.
EXERCISE_DATE	DATE	Manual/ EOD exercise date
FUNCTION_ID	VARCHAR2(8)	Flexcube function ID.
SOURCE_SEQ_NO	NUMBER	Source sequence number.
UPLOAD_ID	VARCHAR2(16)	Unique ID for the upload operation.
ACTION_CODE	VARCHAR2(10)	Code of the action performed.

2.23. OTTB_UPLOAD_EXERCISE_DETAIL

Description -

This table used for storing exercise details when uploaded from a excel.

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO,EVENT_SEQ_NO,EXERCISE_DATE
-------------	--

Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
EVENT_SEQ_NO	NUMBER(4)	Event sequence number.
PERIOD_START_DATE	DATE	Period start date
PERIOD_END_DATE	DATE	Period end date
EXERCISE_DATE	DATE	Rate fix date
NET_SETTLEMENT_AMT	NUMBER(22,3)	Net settlement amount for IO option
REFERENCE_RATE	NUMBER(14,7)	Closing Market price
SETTLEMENT_CCY	VARCHAR2(3)	Settlement currency.
SWAP_VALUE	NUMBER(22,3)	Swap value for IO option.
FX_PRODUCT	VARCHAR2(4)	Code of the foreign exchange product.
FX_REF_NO	VARCHAR2(16)	FX reference number.

SUBSYSTEMSTAT	VARCHAR2(500)	The Subsystem details used for calling the subsystem.
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2.24. OTTB_UPLOAD_KNIN_KNOT_DETAIL

Description -

This table used for storing knock in and Knock out details when uploaded from a excel.

Primary Key and Foreign Keys -

Primary Key	BRANCH_CODE,SOURCE_CODE,EXTERNAL_REF_NO
--------------------	---

Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
BRANCH_CODE	VARCHAR2(3)	Branch code.
SOURCE_CODE	VARCHAR2(15)	Code of the source from which record is uploaded into system.
EXTERNAL_REF_NO	VARCHAR2(16)	Reference number for the record uploaded from external source.
CONTRACT_REF_NO	VARCHAR2(16)	External reference number.
SPOT_RATE	NUMBER(14,7)	Spot rate(Closing market price on exercise day)

2.25. OTTB_UPLOAD_MASTER

Description -

This table used for storing exercise details when uploaded from a xcel.

Primary Key and Foreign Keys -

Primary Key	BRANCH_CODE,SOURCE_CODE,EXTERNAL_REF_NO,SOURCE_SEQ_NO
--------------------	---

Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
BRANCH_CODE	VARCHAR2(3)	Branch code.
SOURCE_CODE	VARCHAR2(20)	Code of the source from which record is uploaded into system.
EXTERNAL_REF_NO	VARCHAR2(16)	Reference number for the record uploaded from external source.
PRODUCT_CODE	VARCHAR2(4)	Code of the options product.
CONTRACT_TYPE	VARCHAR2(1)	Type of option contract.
COUNTERPARTY	VARCHAR2(9)	This is the CIF number of the counterparty to the deal.
VALUE_DATE	DATE	This is the date from which the option takes effect.
MATURITY_DATE	DATE	This is the date on which contract expires.
BUY_OR_SELL	VARCHAR2(1)	This is to indicate the type of contract.
CONTRACT_CCY	VARCHAR2(3)	Currency of the option contract.
COUNTER_CCY	VARCHAR2(3)	This is the other currency of the pair that makes up the contract.
STRIKE_PRICE	NUMBER(14,7)	This is the price at which a contract will be exercised.
CONTRACT_AMOUNT	NUMBER(22,3)	This is the size of the option deal.
OPTION_PREMIUM	NUMBER(22,3)	This is the price or fee that is paid for buying an option or receives for writing an option.
PREMIUM_CCY	VARCHAR2(3)	Currency of the option premium.
PREMIUM_PERCENT	NUMBER(10,7)	The premium amount as a percentage of the contract amount.
PREMIUM_PAY_DATE	DATE	This is the date on which the premium is due to be paid.
DFLT_SETTLE_ACC	VARCHAR2(20)	Default account used for settlement.
DFLT_SETTLE_AC_BRANCH	VARCHAR2(3)	Branch code in which the default settlement account is maintained.
INCEPTION_FAIR_VALUE	NUMBER(22,3)	The Inception Fair Value is the market value of the option contract at inception.
EARLIEST_EXERCISE_DATE	DATE	This is the date on which the strike and reference rates can be compared for calculating settlement amount.
EXPIRATION_STYLE	VARCHAR2(1)	Type of expiration style used for exercising the contract.
BROKER	VARCHAR2(9)	Broker for the contract.

HOLIDAY_TREATMENT	VARCHAR2(1)	This indicates how the holidays are treated.
HOLIDAY_CCY	VARCHAR2(3)	If holiday treatment is currency then this indicates the code of the currency to be used.
FINANCIAL_CENTRE	VARCHAR2(3)	This indicates the financial institutions that are involved in the contract.
HOLIDAY_MOVEMENT	VARCHAR2(1)	This indicates how the movement of the schedule date is to be done.
MOVE_ACROSS_MONTH	VARCHAR2(1)	This is to indicate whether schedule date can be moved across months or not.
REMARKS	VARCHAR2(255)	Any remarks for the contract.
LIMITS_TRACKING_REQUIRED	VARCHAR2(1)	Whether limits tracking required or not.
UNDER_MASTER_AGREEMENT	VARCHAR2(1)	Whether the contract is under master agreement.
MASTER_AGREEMENT_CODE	VARCHAR2(16)	Code of the master agreement used for limits tracking.
LINE_CODE	VARCHAR2(11)	Line code against which exposure is to be tracked.
CURRENT_VALUE	NUMBER(22,3)	This is the marked-to-market (MTM) value of the contract at inception.
INT_EXPOSURE	NUMBER(22,3)	It indicates the exposure to fluctuation in interest rates.
FX_EXPOSURE	NUMBER(22,3)	It indicates the exposure to fluctuations in exchange rates only when foreign currency is involved.
IRO_TYPE	VARCHAR2(3)	Type of interest rate option.
CAP_STRIKE_RATE	NUMBER(14,7)	This is the cap strike rate for the collar.
FLOOR_STRIKE_RATE	NUMBER(14,7)	This is the strike rate for a floor.
CORRIDOR_PUR_CAP_RATE	NUMBER(14,7)	Purchase cap rate for the corridor.
CORRIDOR_SELL_CAP_RATE	NUMBER(14,7)	Sell cap rate for corridor.
SPREAD	NUMBER(10,5)	This indicates the spread, in percentage, that is to be applied over the reference rate.
REF_RATE_CODE	VARCHAR2(10)	Reference rate code based on which reference rate will be picked up.
REF_RATE_SOURCE	VARCHAR2(15)	Source of the reference rate.
REF_RATE_TENOR_CODE	VARCHAR2(10)	Tenor code of the reference rate.
SWAPTION_STYLE	VARCHAR2(1)	Method used for swaption.
DEAL_TYPE	VARCHAR2(1)	This indicates the currency option is call or put.
DELIVERY_TYPE	VARCHAR2(1)	This is to indicate whether the currency option is call or put.
OPTION_STYLE	VARCHAR2(1)	Preferred Option style (Plain Vanilla/ Binary/ Digital/ No Touch).
BARRIER_ALLOWED	VARCHAR2(1)	Whether barrier allowed for contract or not.
BARRIER_TYPE	VARCHAR2(4)	Type of barrier.
BARRIER	NUMBER(14,7)	This indicates the barrier price.
LOWER_BARRIER	NUMBER(14,7)	This indicates the lower barrier price (this has to be lower than the strike price).
BARRIER_WINDOW_START_DATE	DATE	Date from which barrier window starts.
BARRIER_WINDOW_END_DATE	DATE	Date at which barrier window ends.
REBATE_ALLOWED	VARCHAR2(1)	This indicates whether a rebate can be paid if a contract involving the product gets knocked-out.
REBATE_AMT	NUMBER(22,3)	Rebate amount which is due.
REBATE_CCY	VARCHAR2(3)	Currency in which rebate amount is paid.
FIXED_AMT	NUMBER(22,3)	This is the amount of the fixed payment.
FIXED_AMT_CCY	VARCHAR2(3)	This is the currency in which fixed payment is denominated.
PAY_FIXED	VARCHAR2(1)	This indicates whether fixed payment is to be done or not.
PAYMENT_AT	VARCHAR2(1)	This indicates when the payment is done (at hit or at maturity)
CALCULATION_AGENT	VARCHAR2(11)	This is the Agent who provides the rates to determine whether the exchange rate level(s) specified in the contract have been reached or not.

EXPIRY_LOCATION	VARCHAR2(3)	This is the Code/ID of the Financial Institution where the option expires.
EXPIRY_TIME	VARCHAR2(4)	This is the time at which the option expires.
RATE_TYPE	VARCHAR2(8)	This is the rate type of the reference to be picked up.
SETTLEMENT_RATE_SOURCE	VARCHAR2(5)	This is the source of the settlement rate.
ACTION_CODE	VARCHAR2(10)	Code of the action performed.
LIMIT_TRACKING_FLAG	VARCHAR2(1)	Flag for limit tracking.
NOTIONAL_LIMIT_TRACKING	VARCHAR2(1)	This indicates whether notional limit tracking is required for the contract.
NOTIONAL_LINE_CODE	VARCHAR2(11)	Notional line code against which exposure is to be tracked.
RISK_WEIGHTED_LIMIT_TRACKING	VARCHAR2(1)	This indicates whether risk weighted limit tracking is required for the contract.
RISK_WEIGHTED_LINE_CODE	VARCHAR2(11)	Risk Weighted Line Code against which exposure is to be tracked.
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
START_LOCATION	VARCHAR2(3)	This code/ID indicates the financial institution where the option starts.
START_TIME	VARCHAR2(4)	This indicates the time when the option becomes valid.
SUBSYSTEMSTAT	VARCHAR2(500)	The Subsystem details used for calling the subsystem.
TENOR	NUMBER	The tenor of the contract is the number of days between the value date and the maturity date.
VERSION_NO	NUMBER(4)	Version number.
BOOKING_DATE	DATE	The booking date is the date when the option contract is entered into the system.
SOURCE_SEQ_NO	NUMBER	Source sequence number.
FUNCTION_ID	VARCHAR2(8)	Flexcube function ID.
USER_REF_NO	VARCHAR2(35)	User defined Reference number for the contract.
SWAPTION_VALUE_DATE	DATE	Swaption value date
SWAPTION_MATURITY_DATE	DATE	Swaption maturity date
UPLOAD_ID	VARCHAR2(16)	Upload id
TRADE_DATE	DATE	

2.26. OTTB_UPLOAD_TERM_DETAILS

Description -

This table is used for storing termination details of contract when uploaded from a xcel.

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO,EVENT_SEQ_NO
--------------------	------------------------------

Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
EVENT_SEQ_NO	NUMBER(4)	Event sequence number.
TERMINATION_VALUE	NUMBER(22,3)	Value of the contract on termination.
CONTRACT_FAIR_VALUE	NUMBER(22,3)	This is the value of the contract at inception.
AMORT_TERMINATION_GAIN	VARCHAR2(1)	Indicates whether amortization of termination gain is required or not.
TXN_DATE	DATE	This is the date of transaction.
SUBSYSTEMSTAT	VARCHAR2(500)	The Subsystem details used for calling the subsystem.

2.27. OTTM_BRANCH_PARAMETERS

Description -

This table stores the branch parameter details maintained.

Primary Key and Foreign Keys -

Primary Key	BRANCH_CODE
--------------------	-------------

Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
BRANCH_CODE	VARCHAR2(3)	Branch code.
PROCESS_TILL	VARCHAR2(1)	EOD process flag
RECORD_STAT	VARCHAR2(1)	Current status of the record.
AUTH_STAT	VARCHAR2(1)	Authorization status of the record.
ONCE_AUTH	VARCHAR2(1)	Once authorized status of the record.
MOD_NO	NUMBER(4)	Modification number.
MAKER_ID	VARCHAR2(12)	ID of the user who created the record.
MAKER_DT_STAMP	DATE	Date and time at which record is created.
CHECKER_ID	VARCHAR2(12)	ID of the authorizer of record.
CHECKER_DT_STAMP	DATE	Date and time at which record was authorized.
DELTA_ACCT_REQD	VARCHAR2(1)	This is to indicate whether delta accounting is required or not.

2.28. OTTM_CONTRACT_FAIR_VALUE

Description -

This table is used for storing contract fair value details.

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO,EFFECTIVE_DATE
--------------------	--------------------------------

Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
EFFECTIVE_DATE	DATE	This is the date on which the contract fair value becomes effective.
FAIR_VALUE	NUMBER(22,3)	This is the value of the contract at inception.
FAIR_VALUE_CCY	VARCHAR2(3)	Fair value currency.
TXN_DATE	DATE	This is the date of transaction.
CONFIRMED	VARCHAR2(1)	Whether the record is confirmed with creation.
CONFIRMATION_DATE	DATE	This is the date on which the record is confirmed.
RECORD_STAT	VARCHAR2(1)	Current status of the record.
AUTH_STAT	VARCHAR2(1)	Authorization status of the record.
ONCE_AUTH	VARCHAR2(1)	Once authorized status of the record.
MAKER_ID	VARCHAR2(12)	ID of the user who created the record.
MAKER_DT_STAMP	DATE	Date and time at which record is created.
CHECKER_ID	VARCHAR2(12)	ID of the authorizer of record.
CHECKER_DT_STAMP	DATE	Date and time at which record was authorized.
MOD_NO	NUMBER	Modification number.
DELTA_FACTOR	NUMBER(6,5)	This is the change in the option value for every point change in the stock price

2.29. OTTM_PRODUCT_MASTER

Description -

This is the master table which stores the product maintenance details.

Primary Key and Foreign Keys -

Primary Key	PRODUCT_CODE
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Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
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PRODUCT_CODE	VARCHAR2(4)	Code of the option product.
PRODUCT_TYPE	VARCHAR2(2)	Type of product.
CONTRACT_TYPE	VARCHAR2(1)	This indicates whether the option contract is a hedge or a trade (speculative) type
BUY_OR_SELL	VARCHAR2(1)	Indicate the type of contract.
BROKERAGE_ALLOWED	VARCHAR2(1)	Whether brokerage is allowed for the product or not.
TENOR	NUMBER	The tenor of the product is the number of days for which the option product is valid.
EXPIRATION_STYLE	VARCHAR2(1)	Type of expiration of product.
REKEY_REQUIRED	VARCHAR2(1)	This indicates whether rekey required during authorization or not.
REVAL_REQUIRED	VARCHAR2(1)	Whether revaluation is required for product or not.
REVAL_LEVEL	VARCHAR2(1)	This is the level of revaluation.
REVAL_FREQUENCY	VARCHAR2(1)	This is the frequency at revaluation is required to be done.
REVAL_START_WEEKDAY	VARCHAR2(3)	This is the day of the Week on which revaluation should start.
REVAL_START_DAY	NUMBER(2)	This is the day on which revaluation should start.
REVAL_START_MONTH	NUMBER(2)	This is the month from which revaluation should start.
AMORT_INCEPTION_GAIN	VARCHAR2(1)	Whether amortization of inception gain is enabled or not.
AMORT_TERMINATION_GAIN	VARCHAR2(1)	Whether amortization of termination gain is enabled or not.
AMORT_LEVEL	VARCHAR2(1)	Level of amortization.
AMORT_FREQUENCY	VARCHAR2(1)	This is the frequency at amortization is required to be done.
AMORT_START_WEEKDAY	VARCHAR2(3)	This is the day of the Week on which amortization should start.
AMORT_START_DAY	NUMBER(2)	This is the day on which amortization should start.
AMORT_START_MONTH	NUMBER(2)	This is the month from which amortization should start.
NUMER_METHOD	VARCHAR2(15)	This is the method that is used to calculate the number of days between the schedule start and end dates for calculating the settlement amount
DENOM_METHOD	VARCHAR2(15)	This is the method that is used to calculate the number of days in a year for the calculation of the settlement amount
DENOM_BASIS	VARCHAR2(1)	Denominator basis. This is to determine whether the difference between the Strike Rate and the Reference Rate is to be taken for the whole year or for the schedule period during Settlement Amount calculation.
HOLIDAY_TREATMENT	VARCHAR2(1)	This indicates how the holidays are treated.
HOLIDAY_CCY	VARCHAR2(3)	If holiday treatment is currency then this indicates the code of the currency to be used.
FINANCIAL_CENTRE	VARCHAR2(3)	This indicates the financial institutions that are involved in the product.
HOLIDAY_MOVEMENT	VARCHAR2(1)	Holiday movement flag
MOVE_ACROSS_MONTH	VARCHAR2(1)	This is to indicate whether schedule date can be moved across months or not.
REKEY_CONTRACT_CCY	VARCHAR2(1)	Rekey of contract currency is required or not.
REKEY_COUNTER_CCY	VARCHAR2(1)	Rekey of counter currency is required or not.
REKEY_PREMIUM_CCY	VARCHAR2(1)	Rekey of premium currency is required or not.
REKEY_MATURITY_DATE	VARCHAR2(1)	Rekey of maturity date is required or not.
REKEY_OPTION_PREMIUM	VARCHAR2(1)	Rekey of option premium is required or not.
REKEY_VALUE_DATE	VARCHAR2(1)	Rekey of value date is required or not.

2.30. OTTM_PRODUCT_SCHEDULE

Description -

This table stores the product schedule details.

Primary Key and Foreign Keys -

Primary Key	PRODUCT_CODE,COMPONENT
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Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
PRODUCT_CODE	VARCHAR2(4)	Code of the option product.
COMPONENT	VARCHAR2(10)	Component for which the schedule is defined.
START_REFERENCE	VARCHAR2(1)	This indicates the date from which schedule will be calculated (can be value date or calendar date).
FREQUENCY	VARCHAR2(1)	This is the Frequency of the schedule.
FREQUENCY_UNIT	NUMBER(4)	This is the number of frequency units after which a schedule should repeat
START_WEEKDAY	VARCHAR2(3)	This is the day of the Week on which a schedule should start.
START_DAY	NUMBER(2)	This is the day on which a schedule should start.
START_MONTH	NUMBER(2)	This is the month from which a schedule should start.
ADHERE_TO_MONTH_END	VARCHAR2(1)	

2.31. OTTM_PROD_CO_PREF

Description -

This table is used to store the product currency option preferences.

Primary Key and Foreign Keys -

Primary Key	PRODUCT_CODE
-------------	--------------

Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
PRODUCT_CODE	VARCHAR2(4)	Code of the product.
DEAL_TYPE	VARCHAR2(1)	This indicates whether the currency option is a call or a put.
DELIVERY_TYPE	VARCHAR2(1)	This indicates whether the currency option is a call or a put.
OPTION_STYLE	VARCHAR2(1)	Preferred Option style (Plain Vanilla/ Binary/ Digital/ No Touch).
BARRIER_ALLOWED	VARCHAR2(1)	Whether barriers allowed or not.
BARRIER_TYPE	VARCHAR2(4)	Type of barrier.
REBATE_ALLOWED	VARCHAR2(1)	Whether rebate allowed for the contract or not.
PAYMENT_AT	VARCHAR2(1)	This indicates when the payment is done (at hit or at maturity)
FX_PRODUCT	VARCHAR2(4)	Code of the foreign exchange product.

2.32. OTTM_PROD_IRO_PREF

Description -

This table stores the preferences maintained for product interest rate option.

Primary Key and Foreign Keys -

Primary Key	PRODUCT_CODE
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Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
PRODUCT_CODE	VARCHAR2(4)	Product code
IRO_TYPE	VARCHAR2(3)	Interest Rate option type
PAYMENT_METHOD	VARCHAR2(1)	Payment type
RESET_LAG	NUMBER	Rate fixing days
RESET_DATE_BASIS	VARCHAR2(1)	Reset rate basis
RESET_DATE_MOVEMENT	VARCHAR2(1)	Reset date movement(FWD/BWD)
MAXIMUM_SPREAD	NUMBER(10,5)	Maximum Spread value
SWAPTION_STYLE	VARCHAR2(1)	IO settlement type
SWAP_PRODUCT	VARCHAR2(4)	Swap product code
EXT_RATE_RVN	VARCHAR2(1)	Allow external rate revision

2.33. OTTM_UPLOAD_FAIR_VALUE

Description -

This table stores the excel uploaded contract fair value details.

Primary Key and Foreign Keys -

Primary Key	CONTRACT_REF_NO,EFFECTIVE_DATE
--------------------	--------------------------------

Column Descriptions -

COLUMN	DATA TYPE	DESCRIPTION
SOURCE_CODE	VARCHAR2(15)	Code of the source from which record is uploaded.
CONTRACT_REF_NO	VARCHAR2(16)	Contract reference number.
EFFECTIVE_DATE	DATE	This is the date on which the contract fair value becomes effective .
FAIR_VALUE	NUMBER(22,3)	This is the value of the contract at inception.
FAIR_VALUE_CCY	VARCHAR2(3)	Fair value currency.
TXN_DATE	DATE	This is the date of transaction.
CONFIRMED	VARCHAR2(1)	Whether the record is confirmed with creation.
CONFIRMATION_DATE	DATE	This is the date on which the record is confirmed.
DELTA_FACTOR	NUMBER(6,5)	This is the change in the option value for every point change in the stock price
PROCESSED	VARCHAR2(1)	Processed flag during EOD
EXTERNAL_REF_NO	VARCHAR2(16)	Reference number for the records uploaded from external source.



Data Model - OTC OPTIONS
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