

Data Model - DERIVATIVES
FCUBS_12.0.3.0.0_SUPPORT_APRIL23_2014
[September] [2016]



Table Of Contents

1. INTRODUCTION	1
2. DERIVATIVES	2
2.1. DVTB_CONTRACT_MASTER	2

1. INTRODUCTION

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

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

2. DERIVATIVES

2.1. DVTB_CONTRACT_MASTER

Description -

This is the master table for storing Derivatives contract details.

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 of the contract.
BRANCH_CODE	VARCHAR2(3)	Branch code.
PRODUCT_CODE	VARCHAR2(4)	Product used for the contract.
PRODUCT_TYPE	VARCHAR2(2)	Type of product.
USER_REF_NO	VARCHAR2(16)	User refernece number(By default same as contarct refernce num ber)
EXTERNAL_REF_NO	VARCHAR2(16)	Refernce nimber for the contract in case contract is uploaded from external system.
CONTRACT_TYPE	VARCHAR2(1)	Type of the contract.
COUNTERPARTY	VARCHAR2(9)	Counter party involved in the contract.
BOOKING_DATE	DATE	Date on which the contract is booked.
VALUE_DATE	DATE	Date from which the contract is valid.
MATURITY_DATE	DATE	Date on which the contract will get matured.
BUY_OR_SELL	VARCHAR2(1)	Type of the contract(BUY or SELL)
EXCH_RATE	NUMBER(24,12)	Exchange rate to be used in case of differnct currencies are invlo ved.
BROKER	VARCHAR2(9)	Broker ID.
DEALER	VARCHAR2(6)	Delaer ID.
CROSS_CCY_ALLOWED	VARCHAR2(1)	Flag to check cross currencies are allowed or not.
PRN_EXCH_REQUIRED	VARCHAR2(1)	
INT_NETTING_REQUIRED	VARCHAR2(1)	Interest netting required or not.
INIT_DONE	VARCHAR2(1)	
LIQUIDATE_PAST_SCHEDULES	VARCHAR2(1)	Paset schedules liquidation details.
IN_CCY	VARCHAR2(3)	In currency.
IN_PRN_AMOUNT	NUMBER(22,3)	
SETTLE_ACC_BRANCH	VARCHAR2(3)	Branch detail of the settlemnt account.
SETTLE_ACC	VARCHAR2(20)	Settlement account number.
OUT_CCY	VARCHAR2(3)	Out currency.
OUT_PRN_AMOUNT	NUMBER(22,3)	
ASSUMING	VARCHAR2(1)	
ASSUMING_FROM_COUNTERPAR TY	VARCHAR2(20)	
BASE_CCY	VARCHAR2(3)	Base currency.
REVAL_REQUIRED	VARCHAR2(1)	Reavluation required or not.
REVAL_NETTING_REQUIRED	VARCHAR2(1)	Reavluation netting required or not.
REVAL_METHOD	VARCHAR2(1)	Method used for revaluation.
REVAL_RATE_CODE	VARCHAR2(10)	Rate code used for revaluation.
REVAL_RATE_SOURCE	VARCHAR2(10)	Rate source for the used rate code.

AMORT_INCEPTION_GAIN	VARCHAR2(1)	Amortization inception gain.
AMORT_INCEPTION_LOSS	VARCHAR2(1)	Amortization inception loss.
INCEPTION_VALUE	NUMBER(22,3)	Value at the time of inception.
TERMINATION_DATE	DATE	Contract termination date.
TERMINATION_TYPE	VARCHAR2(1)	Type of termination.
TERMINATION_TO_COUNTERPARTY	VARCHAR2(20)	
AMORT_TERMINATION_GAIN	VARCHAR2(1)	Amortization gain at the time of termination.
AMORT_TERMINATION_LOSS	VARCHAR2(1)	Amortization loss at the time of termination.
TERMINATION_CCY	VARCHAR2(3)	Termination currency.
TERMINATION_VALUE	NUMBER(22,3)	Total value at the time of termination.
MATURITY_HOLIDAY_TREATMENT	VARCHAR2(1)	maturity date treatment in case it is a holiday.
MATURITY_HOLIDAY_CCY	VARCHAR2(3)	Currency used for maturity date in case it's a holiday.
MATURITY_FINANCIAL_CENTRE	VARCHAR2(3)	Maturity financial centre.
MATURITY_HOLIDAY_MOVEMENT	VARCHAR2(1)	Maturity date movement in case it's a holiday.
MATURITY_MOVE_ACROSS_MONTH	VARCHAR2(1)	Whether maturity date can be moved across months or not.
UNDER_MASTER_AGREEMENT	VARCHAR2(1)	Whether the contract is booked under some master agreement or not.
MASTER_AGREEMENT_CODE	VARCHAR2(16)	Master agreement code.
NETTING_REQUIRED	VARCHAR2(1)	Netting is required or not.
LIMITS_TRACKING_REQUIRED	VARCHAR2(1)	Whether limit tracking is required or not.
LINE_CODE	VARCHAR2(11)	Line code.
CURRENT_VALUE	NUMBER(22,3)	Current value of the instrument.
INT_EXPOSURE	NUMBER(22,3)	Exposure allowed for interest.
FX_EXPOSURE	NUMBER(22,3)	Foreign exchange exposure.
EXCH_RATE_TYPE	VARCHAR2(8)	Type of exchange rate used.
EXCH_RATE_INDICATOR	VARCHAR2(1)	Exchange rate indicator.
INTERNAL_REMARKS	VARCHAR2(225)	Internal remarks for the contract.
LIMIT_TRACKING_FLAG	VARCHAR2(1)	Limit tracking flag.
NOTIONAL_LIMIT_TRACKING	VARCHAR2(1)	Notional limit tracking is required or not.
NOTIONAL_LINE_CODE	VARCHAR2(11)	Notional line code if limit tracking is required.
RISK_WEIGHTED_LIMIT_TRACKING	VARCHAR2(1)	Risk weighted limit tracking required or not.
RISK_WEIGHTED_LINE_CODE	VARCHAR2(11)	Line code for risk weighted limit tracking.
RISK_RATE	NUMBER(10,5)	Risk rate.
IRO_OPTION_REF_NO	VARCHAR2(16)	Interest rate option reference number.
IRO_REF_NO	VARCHAR2(16)	Interest rate reference number.
SUBSYSTEMSTAT	VARCHAR2(500)	status of the subsystem like tax,events,interest etc.
TRADE_DATE	DATE	



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[September] [2016]

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