



ORACLE

# APACK 14.4.0.0.0 Credit Default Index Module

Part Number: F29596-01



# APACK 14.4.0.0.0 – CD

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# Accelerator Pack – CD

## Introduction

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## Introduction

Credit Derivative related features in Oracle Banking Treasury Management support the complete life cycle processing of Credit derivative Swap Index (CDI) instrument. You can maintain below category of CD Instruments.

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## CD Products

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## List of Products

- CDPF – Credit Default Index Instrument
- CDFL– Credit default Index instrument – Floating
- AFSP– Allowed for Sale portfolio
- BBD1 – Bank Buy
- BSD1 – Bank Sell
- CBD1– Customer Buy
- CSD1– Customer Sell



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## Functional / Operations features



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## Functional / Operations features

- Redemption type Quantity
- Redemption quotation Nominal
- Premium quotation
- Plus Accrued
- Price Quotation Trade Price
- Auto Initiation of Corporate Action
- External Revaluation
- Amortization of Premium and discount
- WAC Costing Method
- Redemption type Quantity

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## Functional / Operations features

- Auto liquidation for corporate action
- Short position allowed
- Contra holding validation online
- Forward Deals
- Brokerage
- Delivery Settlement
- Money Settlement
- Trade Date Accounting

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## CD Events

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## Portfolio Events

Events Covered	Terminology
<b>ACRD</b>	Accrual of Sec. Discount Earned
<b>ACRP</b>	Accrual of Sec. Premium Paid
<b>BRVL</b>	Securities Revaluation of Positions
<b>CANG</b>	Corporate Action Notice Generation
<b>CBPS</b>	Con. Booking for Spot Purchases
<b>CBSS</b>	Con. Booking for Spot Sales
<b>CPCD</b>	Coupon Collection
<b>CPIN</b>	Coupon Init
<b>CPLQ</b>	Coupon Liqd

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## Portfolio Events

Events Covered	Terminology
<b>EXRR</b>	Credit Derivative External Revaluation Reversal
<b>EXRV</b>	Credit Derivative External Revaluation
<b>IACR</b>	Securities Coupon Premium Accrual
<b>RRVL</b>	Securities Reversal of Revaluation
<b>SPLP</b>	Sec. Purchase from Long Position
<b>SSLP</b>	Sec Sale from long Position
<b>SPSP</b>	Sec. Purchase from Short Position
<b>SSSP</b>	Sec. Sale from Short Position

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## Deal Events

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

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## CD Messages



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## Messages

SWIFT Messages	Contract Field
MT 202	Bank Transfer
MT 210	

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## CD Maintenance

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## Other Maintenance

Following are the Maintenance Required in OBTR to use a product for CD:

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



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