# ORACLE

# APACK 14.4.0.1.0 Credit Default Index Module

Part Number: F34933-01

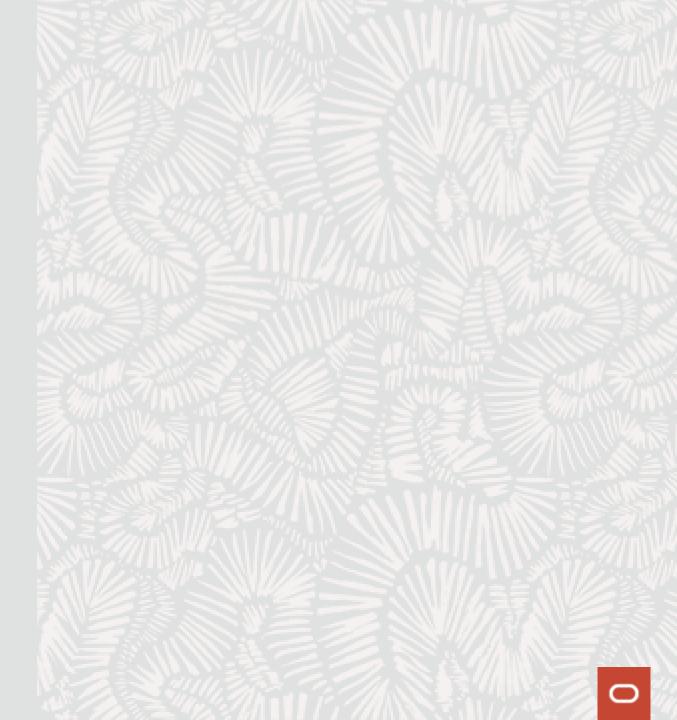


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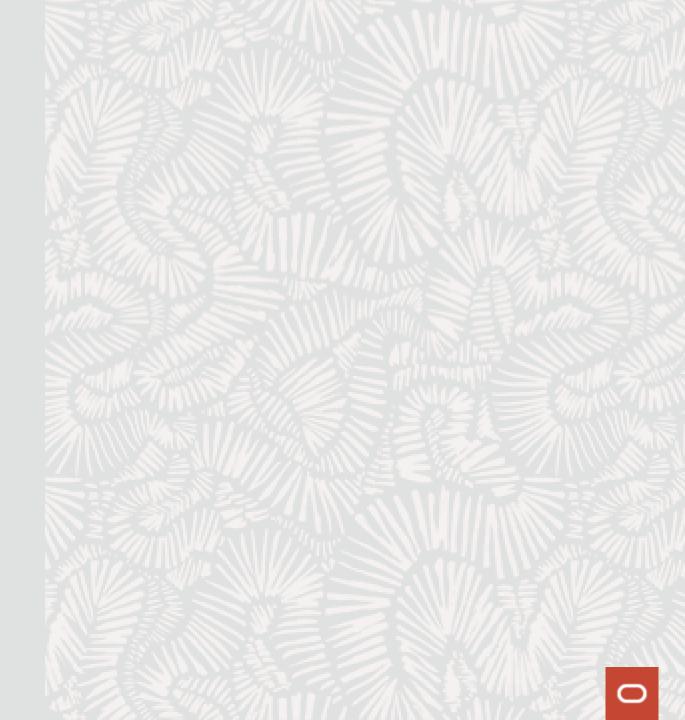
## Introduction



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.

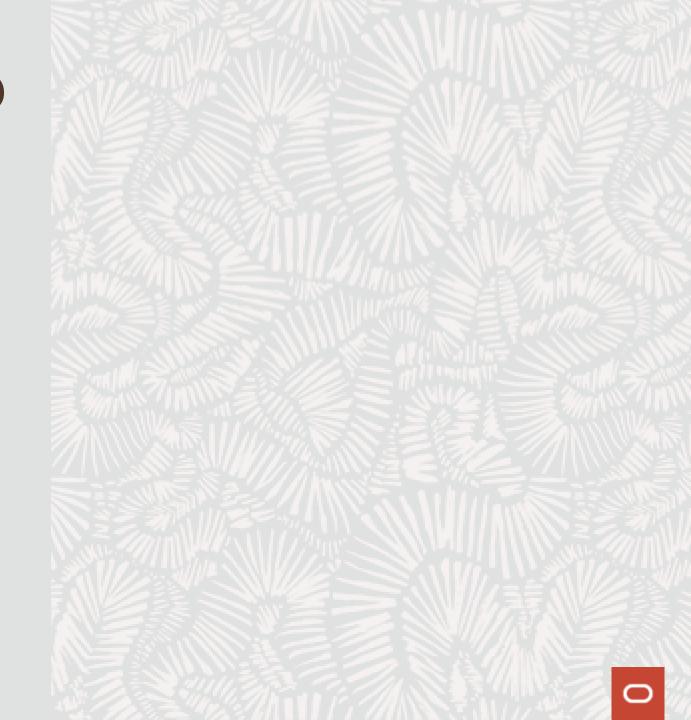
## **CD Products**



#### **List of OTC 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

## Functional / Operations features



#### **Functional / Operations features**

- Currency
- Book date past/current/future
- User Maturity date
- Notice Days
- Fund Identification
- Liquidation
- Maturity Type
- Rollover
- Rounding rule

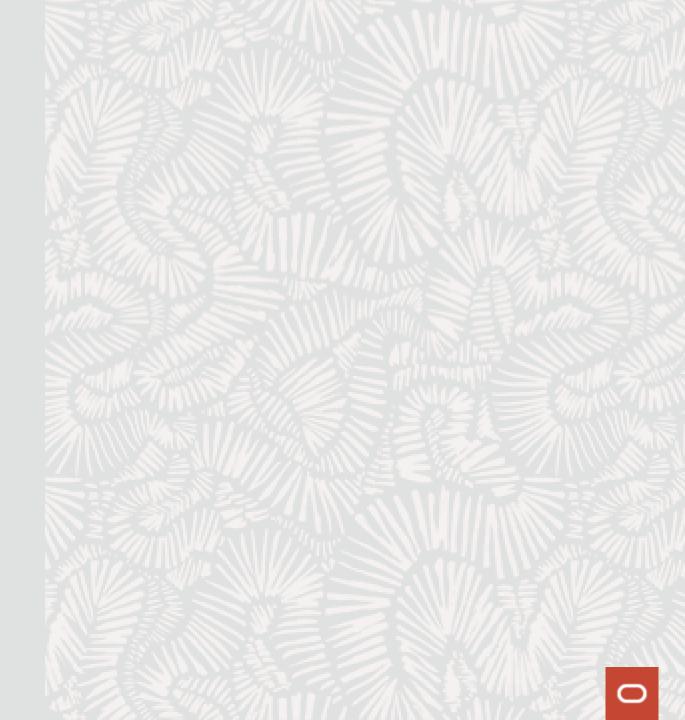


#### **Functional / Operations features**

- Profit period basis
- Special Rollover
- ICCF Rollover
- Schedule basis
- Mode
- Roll by
- Holiday Treatment for schedule
- Track Receivable
- Liquidate back valued schedules
- Brokerage details



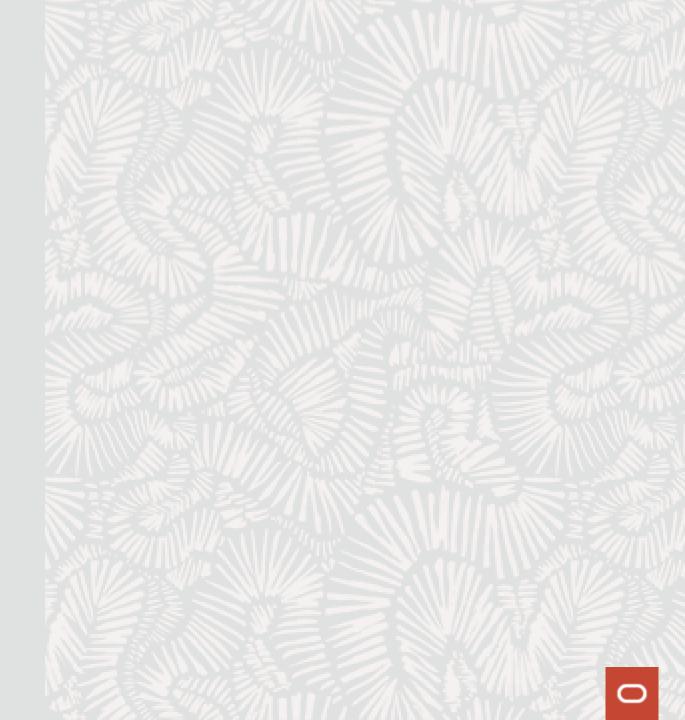
## CD Events



#### **Events**

Events Covered	Terminology
ACRD	Accrual of Sec. Discount Earned
ACRP	Accrual of Sec. Premium Paid
BRVL	Securities Revaluation of Positions
CANG	Corporate Action Notice Generation
CBPS	Con. Booking for Spot Purchases
CBSS	Con. Booking for Spot Sales
CPCD	Coupon Collection
CPIN	Coupon Init
CPLQ	Coupon Liqd
EXRR	Credit Derivative External Revaluation Reversal
EXRV	Credit Derivative External Revaluation
IACR	Securities Coupon Premium Accrual
RRVL	Securities Reversal of Revaluation
SPLP	Sec. Purchase from Long Position
SPSP	Sec. Purchase from Short Position

## CD Maintenance



#### **Other Maintenance**

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

- Branch Parameter
- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- Batch file for running EOD



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