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APACK 14.4.0.1.0

Derivatives Module

Part Number: F34933-01



APACK 14.4.0.1.0 – DV

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Introduction

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Introduction

Derivatives are contracts that derive their value from one or more underlying assets. The underlying assets may be stocks, bonds, commodities, currencies, interest rates, market indexes or even the weather. The value of the derivative is determined by fluctuations in these underlying assets.

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DV Products

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List of DV Products

- FRA1 - Forward Rate Agreement Trade Buy Product
- FRA2 - Forward Rate Agreement Trade Buy Product
- FRA3 - Forward Rate Agreement Trade Buy Product
- FRA4 - Forward Rate Agreement Trade Buy Product
- FRA6 - Forward Rate Agreement Trade Buy Product
- IRS1 - Interest Rate Swap Trade Buy Product
- IRS2 - Interest Rate Swap Trade Buy Product
- IRS3 - Interest Rate Swap Trade Product Floating to Floating
- IRS4 - Interest Rate Swap Trade Product Floating to Floating
- IRS5 - Interest Rate Swap Hedge Product for Sell

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List of DV Products

- IRS6 - Interest Rate Swap Hedge Product for Floating to Floating
- IRS7 - Interest Rate Swap Trade Buy Product Tax Attached
- CCS1 - Cross Currency Swap Trade Buy product
- CCS2 - Cross Currency Swap Trade Sell product
- CCS3 - Cross Currency Swap Trade Floating to floating
- CCS4 - Cross Currency Swap Hedge product buy
- CCS5 - Cross Currency Swap Hedge product Sell
- CCS6 - Cross Currency Swap Hedge product

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Functional / Operations features

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Functional / Operations features

- Booking of Derivate contract
- Trade Deal contract booking
- Payment
- Limit Tracking
- Amortization
- Settlements
- Revaluation
- Interest Calculation Basis
- Denominator

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DV Events

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Events

Events Covered	Terminology
DBOK	Derivative Deal Booking
DINT	Derivative Deal Initiation
DCON	Derivative Deal Confirmation
DLIQ	Derivative Deal Liquidation
DRRL	Derivative Revaluation Reversal
DRVL	Derivative Contract Revaluation
DAMN	Derivative Contract Amendment
DIAM	Derivative Contract Inception Amortization
DRVS	Derivative Contract Reversal
DRVN	Derivative Contract Rate Revision
DTRB	Booking of Termination Date
DTER	Derivative Contract Termination

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DV Advices

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Standard Advice

Advices	Description
DV_FRA_CONF	FRA Confirmation
DV_FRA_TRMN	FRA Termination
DV_FRA_AMND	FRA Amendment
DV_RATE_RESET	FRA Rate Reset
DV_ASSIGN_1	Assignment Adv to Deal Party
DV_ASSIGN_2	Assignment Adv to Assigning Party

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DV Swift Messages

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Messages

SWIFT Messages	Contract Field
MT 340	FRA Contract Confirmation
MT 340	FRA Amendment
MT 341	FRA Rate Reset
MT 340	FRA Termination
MT 900	Debit Message
MT 910	Credit Message
MT 202	Bank Transfer

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DV Reports

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Standard Reports

- Back Dated Contracts Report
- Contract Activity Report
- Contract Revaluation Report
- Deal Cust Detailed Report
- Deal Cust Summary Report
- Exception Report
- Interest Accrual Report
- Settled Contracts Report

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DV Maintenance

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Other Maintenance

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

- Derivative Branch Parameter
- Messaging Parameter
- Local Holidays
- Derivative Batch Maintenance
- Derivative Type Maintenance
- Master Agreement
- Messaging Party Maintenance
- Limit Processing
- Charge Class
- Tax Scheme Class



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