



ORACLE

# APACK 14.4.0.1.0 Exchange Traded Derivatives Module

Part Number: F34933-01

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# APACK 14.4.0.1.0 – ETD

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# Accelerator Pack – ETD

## Introduction

# APACK 14.4.0.1.0 – ETD

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## Introduction

The Exchange Traded Derivatives (ETD) module of Oracle Banking Treasury Management is an automated and flexible back-office system with the capability to process exchange-traded derivative instruments such as Options and Futures.

# Accelerator Pack – ETD

## ETD Products

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## List of ETD Products

- (FU01) S&P 500 Future Product (Index Futures)
- (OP01) MNX -- Put Option Product (Index Options)
- (FU02) USD/INR Future Product (Currency Futures)
- (OP02) USD/INR- Call Option Product (Currency Options)
- (OP03) Weather Put Option Product (Commodity Options)
- (FU03) Wheat Futures Product (Commodity Futures)
- (FU04) T Bond-Future Product (Bond Futures)
- (OP04) Euro-Bond Call Option Product (Bond Option)

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## List of ETD Products

- (COHH) CURRENCY OPTIONS HEDGE PHYSICALLY SETTLED
- (FU05) Future on Eurodollar future (Derivative Futures)
- (OP05) Call Options on Eurodollar Future (Derivative Options)

# Accelerator Pack – ETD

## Functional / Operations features

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## Functional / Operations features

- Index Features
- Booking of OTC contract
- Pricing currency for Index Futures
- Trade Deal contract booking
- Initial margin for the deal
- Payment
- Liquidation
- Reversal of Expiry
- Limit Tracking
- Amortization
- Settlements
- Revaluation
- Interest Calculation Basis

# Accelerator Pack – ETD

## ETD Events

## APACK 14.4.0.1.0 – ETD

### Events

Events Covered	Terminology
<b>EBOK</b>	Booking of Index Future Contract
<b>EAMD</b>	Amendment of Index Future Contract
<b>EREV</b>	Reversal of Booking
<b>EMAT</b>	Event Matching of Deal
<b>EOLG</b>	Opening of Long Position
<b>ERVL</b>	Revaluation of long Position
<b>ECLG</b>	Closure of Long Position
<b>EOSH</b>	Opening of Short Position
<b>ERVS</b>	Revaluation of Short Position
<b>ECSH</b>	Closure of Short Position
<b>EXPL</b>	Expiry of Long Position
<b>EXPS</b>	Expiry of Short Position
<b>EXRL</b>	Exercise in Long Position
<b>EAXS</b>	Assignment in Short Position
<b>EEPL</b>	Exchange for Physicals in Long

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### Events

Events Covered	Terminology
EEPL	Exchange for Physicals in Long
EEPS	Exchange for Physicals in Short
ROLG	Reversal of Opening of Long Position
RRVL	Reversal of Revaluation of Long Position
RCLG	Reversal of Closure of Long Position
ROSH	Reversal of Opening of Short Position
RRVS	Reversal of Revaluation of Short Position
RCSH	Reversal of Closure of Short Position
RXPL	Reversal of Expiry of Long Position
RXPS	Reversal of Expiry of Short Position
RXRL	Reversal of Exercise in Long Position
RAXS	Reversal of Assignment in Short Position

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## ETD Advices

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## Standard Advice

- Deal Confirmation Advice
- Portfolio Margin Settlement

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## ETD Maintenance

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## Other Maintenance

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

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



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