ORACLE

APACK 14.4.0.1.0 Exchange Traded Derivatives Module

Part Number: F34933-01



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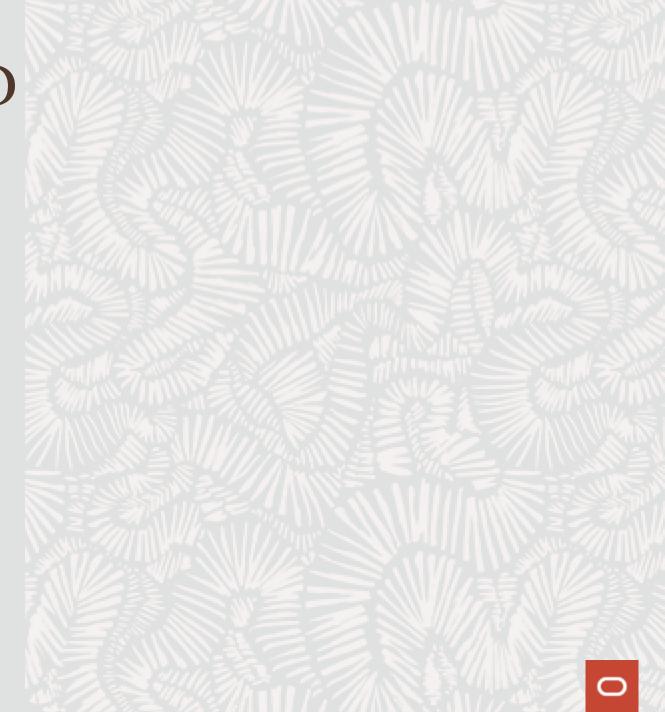
Introduction



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.

ETD Products



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)
- (OPO4) Euro-Bond Call Option Product (Bond Option)

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)

Functional / Operations features



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



ETD Events



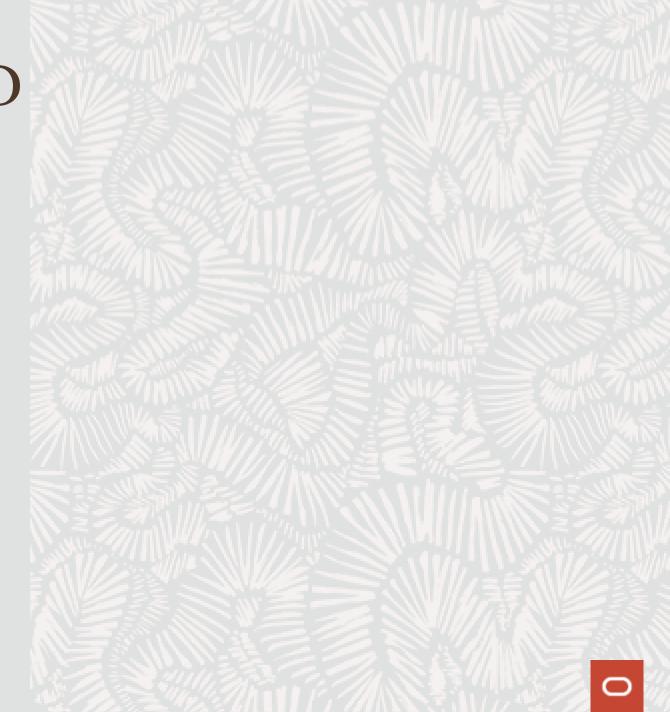
Events

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

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 |

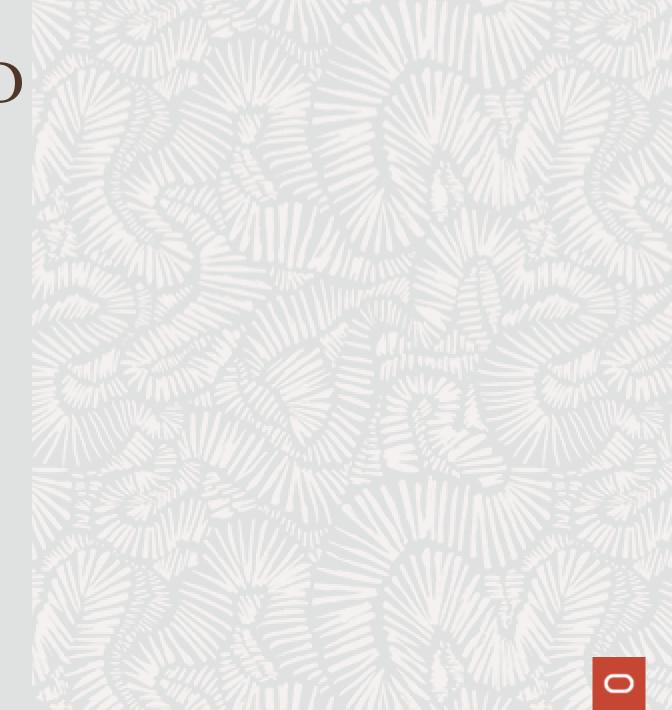
ETD Advices



Standard Advice

- Deal Confirmation Advice
- Portfolio Margin Settlement

ETD Maintenance



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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