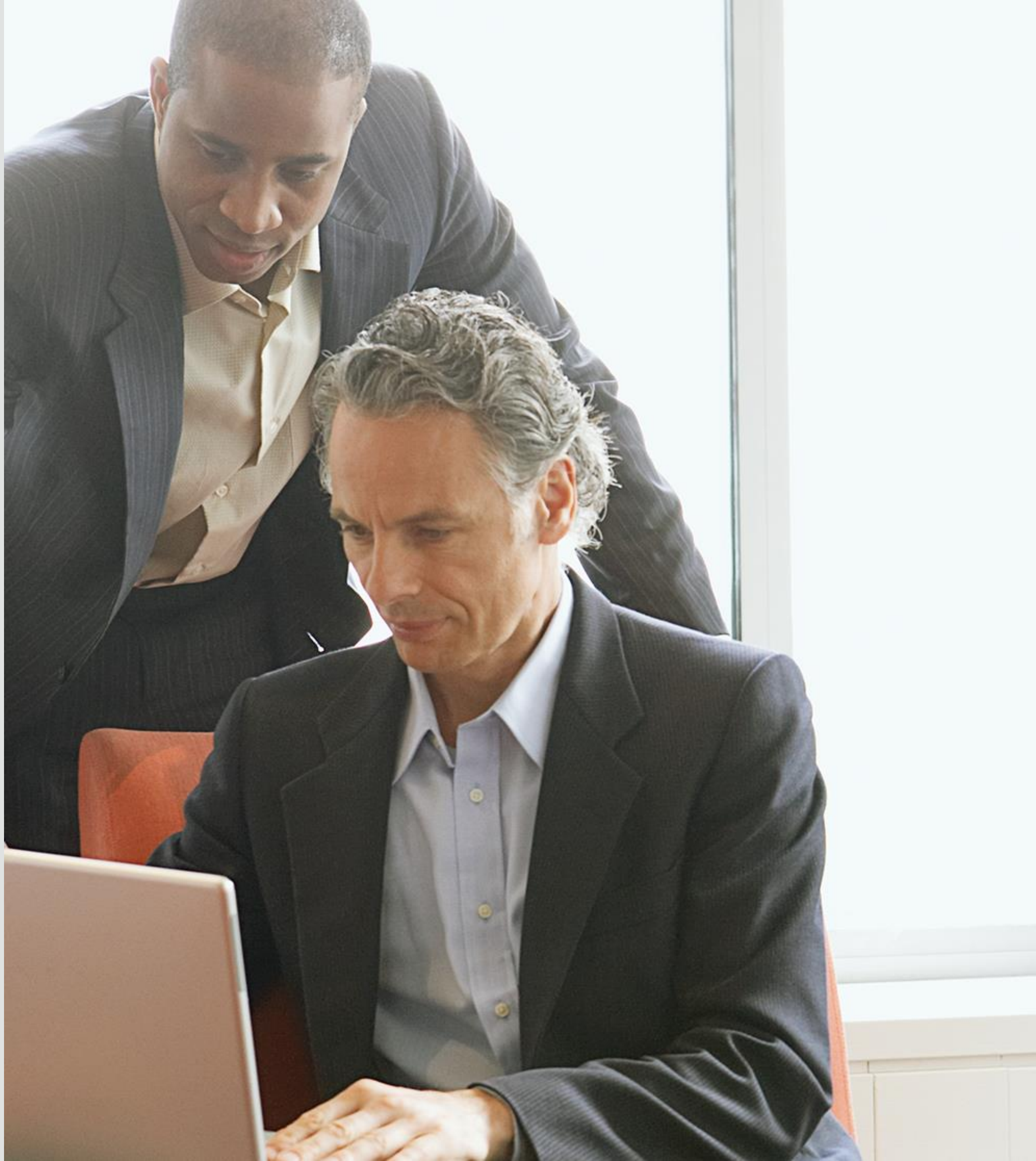
ORACLE

APACK 14.4.0.3.0 Credit Default Index Module

Part Number: F43221-01



APACK 14.4.0.3.0 – 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

Accelerator Pack – CD

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

Accelerator Pack – CD

CD Events

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Portfolio 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

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Portfolio Events

Events Covered	Terminology
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
SSLP	Sec Sale from long Position
SPSP	Sec. Purchase from Short Position
SSSP	Sec. Sale from Short Position

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Deal Events

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