ORACLE

APACK 14.4.0.3.0 Exchange Traded Derivatives Module

Part Number: F43221-01

APACK 14.4.0.3.0– ETD

Contents

Accelerator Pack – ETD

Introduction

APACK 14.4.0.3.0– ETD

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

APACK 14.4.0.3.0– ETD

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)

APACK 14.4.0.3.0– ETD

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

APACK 14.4.0.3.0– ETD

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 14.4.0.3.0– ETD

Events

Events Covered	Terminology
EBOK	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

APACK 14.4.0.3.0– ETD

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

Accelerator Pack – ETD

ETD Advices

APACK 14.4.0.3.0– ETD

Standard Advice

- Deal Confirmation Advice
- Portfolio Margin Settlement

Accelerator Pack – ETD

ETD Maintenance

APACK 14.4.0.3.0– ETD

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

ORACLE