



ORACLE

APACK 14.4.0.4.0 Over the Counter Options Module

Part Number: F43222-01



APACK 14.4.0.4.0 – OTC

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Introduction

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Introduction

OTC covers the interest rate options of cash settled trade type deals which holds good for all the interest rate option types of both buy and sell with European expiry style, the exception being the swaptions which has three expiration styles like European, American and Bermudan.

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OTC Products

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List of OTC Products

- IROP – INTEREST RATE OPTIONS TRADE CASH SETTLED.
- IRSW – INTEREST RATE OPTIONS TRADE PHYSICALLY SETTLED SWAPTION
- COCS – CURRENCY OPTIONS TRADE CASH SETTLED
- COPH – CURRENCY OPTIONS TRADE PHYSICALLY SETTLED
- IRCH – INTEREST RATE OPTIONS HEDGE CASH SETTLED
- IRPH – INTEREST RATE OPTIONS HEDGE PHYSICALLY SETTLED SWAPTION
- COCH – CURRENCY OPTIONS HEDGE CASH SETTLED
- COHH – CURRENCY OPTIONS HEDGE PHYSICALLY SETTLED

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Functional / Operations features

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Functional / Operations features

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

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OTC Events

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Events

Events Covered	Description
AMDG	Amortization of Deferred Gains-Hedg
AMND	Amendment Option Deal Contract
AMRT	Amortization Of Deferred Inception Gain
BOOK	Booking of the deal Contract
EXER	Exercise Of Option
EXPR	Expiry Of Option
EXST	Exercise Settlement Of Option
PRPT	Premium Payment\Premium Collection
REVL	Revaluation Of Option
REVR	Reversal Of Deal
RTFX	Rate Fixing
TERM	Termination of Option Contract

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OTC Advices

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Standard Advice

Advices	Description
OT_IRO_AMND	IRO Amendment Advice
OT_IRO_CANC	IRO Cancellation
OT_IRO_CONF	IRO Confirmation
OT_IRO_DEAL_TKT	IRO Deal Ticket
OT_IRO_TERM	IRO Termination Advice
PAYMENT_MESSAGE	Payment Message
REVSWIFT	Cancellation of Contract

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OTC Swift Messages

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Messages

SWIFT Messages	Contract Field
MT 360	IRO Confirmation Message
MT 360	IRO Amendment Message
MT 364	IRO Termination Message
MT 360	IRO Cancellation Advice
MT 362	Rate Reset Message
MT 202	Bank Transfer
MT 205	Bank Institutional Transfer

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OTC Reports

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Standard Reports

- Rate fixing Report
- Contract Revaluation Report
- Amortization Report
- Rate Fixing Report

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OTC Maintenance

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Other Maintenance

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

- Option Branch Parameter Maintenance
- Role To Head mapping Class Maintenance
- Accounting Event Class Maintenance
- OTC Product Maintenance
- Currency Definition Maintenance
- Currency Pair Maintenance
- Currency Exchange Rate Maintenance

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Other Maintenance

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

- Floating Rate Source Maintenance
- DV Rate Type Maintenance
- DV Float Rate Code Maintenance
- Floating Rate Maintenance
- Advice Format Maintenance
- Other General Maintenance Needed For Branch



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