

Product Catalogue – Exchange Traded Derivatives

Oracle Banking Treasury Management

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ORACLE

Product Catalogue – ETD Module

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1. Product Catalogue - Treasury – ETD

This chapter describes the product of this module in the following sections:

1.1. Product Code – FIF1

FIF1 – ETD Portfolio Product with FIFO Costing Method

1.1.1. Business Scenario

ETD product FIF1 is parameterized with following features.

1.1.2. Synopsis

- Exchange Traded Derivative Portfolio
- Define the Costing Method for the Bank's Own Portfolio

1.1.3. Detailed Coverage

FIF1 Exchange Traded Derivative (ETD) Portfolio product covers the following features,

Type of the Product

- ETD Portfolio Product
- Own Portfolio

Costing Method

- First In First Out (FIFO)

1.1.4. Events Covered

Product FIF1 has the Life Cycle of Exchange Traded Derivative as listed below:

| Events Covered | Terminology |
|----------------|---------------------------|
| EAXS | Assignment of Exercise |
| ECLG | Closing of Long Position |
| ECSH | Closing of Short Position |

| | |
|------|---|
| EEPL | Exchange for Physicals - Take Delivery |
| EEPS | Exchange for Physicals - Make Delivery |
| EOLG | Opening of Long Position |
| EOPL | Opening of Options Premium Long Position |
| EOPS | Opening of Options Premium Short Position |
| EOSH | Opening of Short Position |
| ERVL | Revaluation of Long Position |
| ERVS | Revaluation of Short Position |
| EXPL | Expiry of Long Options |
| EXPS | Expiry of Short Options |
| EXRL | Exercise of Options |

1.1.5. Advices Supported

Following Advices setup done in the FIF1 Product as part of Product Life Cycle:

| | |
|----|----|
| NA | NA |
|----|----|

1.1.6. Messages

Following SWIFT Messages setup done in the FIF1 product as part of product life cycle:

| SWIFT Messages | Description |
|----------------|-------------|
| NA | NA |

1.1.7. Special/Other Features

Other Features

Apart from above mentioned features following other features can be parameterized

- Allow Deal Matching
- Post Deal-wise PL Entries

1.1.8. Additional information

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the FIF1 product for ETD Portfolio Product-

- ED Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- ETD Batch Maintenance
- Floating Rate Maintenance

1.2. Product Code – LIF1

LIF1 – ETD Portfolio Product with LIFO Costing Method

1.2.1. Business Scenario

ETD product LIF1 is parameterized with following features.

1.2.2. Synopsis

- Exchange Traded Derivative Portfolio
- Define the Costing Method for the Bank's Own Portfolio

1.2.3. Detailed Coverage

LIF1 Exchange Traded Derivative (ETD) Portfolio product covers the following features,

Type of the Product

- ETD Portfolio Product
- Own Portfolio

Costing Method

- Last In First Out (LIFO)

1.2.4. Events Covered

Product LIF1 has the Life Cycle of Exchange Traded Derivative as listed below:

| Events Covered | Terminology |
|----------------|--------------------------|
| EAXS | Assignment of Exercise |
| ECLG | Closing of Long Position |

| | |
|------|---|
| ECSH | Closing of Short Position |
| EEPL | Exchange for Physicals - Take Delivery |
| EEPS | Exchange for Physicals - Make Delivery |
| EOLG | Opening of Long Position |
| EOPL | Opening of Options Premium Long Position |
| EOPS | Opening of Options Premium Short Position |
| EOSH | Opening of Short Position |
| ERVL | Revaluation of Long Position |
| ERVS | Revaluation of Short Position |
| EXPL | Expiry of Long Options |
| EXPS | Expiry of Short Options |
| EXRL | Exercise of Options |

1.2.5. Advices Supported

Following Advices setup done in the LIF1 Product as part of Product Life Cycle:

| | |
|----|----|
| NA | NA |
|----|----|

1.2.6. Messages

Following SWIFT Messages setup done in the LIF1 product as part of product life cycle:

| SWIFT Messages | Description |
|----------------|-------------|
| NA | NA |

1.2.7. Special/Other Features

Other Features

Apart from above mentioned features following other features can be parameterized

- Allow Deal Matching
- Post Deal-wise PL Entries

1.2.8. Additional information

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the LIF1 product for ETD Portfolio Product-

- ED Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- ETD Batch Maintenance
- Floating Rate Maintenance

1.3. Product Code – DMA1

DMA1 – ETD Portfolio Product with DMAT Costing Method

1.3.1. Business Scenario

ETD product DMA1 is parameterized with following features.

1.3.2. Synopsis

- Exchange Traded Derivative Portfolio
- Define the Costing Method for the Bank's Own Portfolio

1.3.3. Detailed Coverage

DMA1 Exchange Traded Derivative (ETD) Portfolio product covers the following features,

Type of the Product

- ETD Portfolio Product
- Own Portfolio

Costing Method

- Deal Match (DMAT)

1.3.4. Events Covered

Product DMA1 has the Life Cycle of Exchange Traded Derivative as listed below:

| Events Covered | Terminology |
|----------------|--------------------------|
| EAXS | Assignment of Exercise |
| ECLG | Closing of Long Position |

| | |
|------|---|
| ECSH | Closing of Short Position |
| EEPL | Exchange for Physicals - Take Delivery |
| EEPS | Exchange for Physicals - Make Delivery |
| EOLG | Opening of Long Position |
| EOPL | Opening of Options Premium Long Position |
| EOPS | Opening of Options Premium Short Position |
| EOSH | Opening of Short Position |
| ERVL | Revaluation of Long Position |
| ERVS | Revaluation of Short Position |
| EXPL | Expiry of Long Options |
| EXPS | Expiry of Short Options |
| EXRL | Exercise of Options |

1.3.5. Advices Supported

Following Advices setup done in the DMA1 Product as part of Product Life Cycle:

| | |
|----|----|
| NA | NA |
|----|----|

1.3.6. Messages

Following SWIFT Messages setup done in the DMA1 product as part of product life cycle:

| SWIFT Messages | Description |
|----------------|-------------|
| NA | NA |

1.3.7. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Post Deal-wise PL Entries
- Open Individual Position

1.3.8. Additional information

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the DMA1 product for ETD Portfolio Product-

- ED Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- ETD Batch Maintenance
- Floating Rate Maintenance

1.4. Product Code – WAC1

WAC1 – ETD Portfolio Product with WAC Costing Method

1.4.1. Business Scenario

ETD product WAC1 is parameterized with following features.

1.4.2. Synopsis

- Exchange Traded Derivative Portfolio
- Define the Costing Method for the Bank's Own Portfolio

1.4.3. Detailed Coverage

WAC1 Exchange Traded Derivative (ETD) Portfolio product covers the following features,

Type of the Product

- ETD Portfolio Product
- Own Portfolio

Costing Method

- Weighted Average Cost (WAC)

1.4.4. Events Covered

Product WAC1 has the Life Cycle of Exchange Traded Derivative as listed below:

| Events Covered | Terminology |
|----------------|---------------------------|
| EAXS | Assignment of Exercise |
| ECLG | Closing of Long Position |
| ECSH | Closing of Short Position |

| | |
|------|---|
| EEPL | Exchange for Physicals - Take Delivery |
| EEPS | Exchange for Physicals - Make Delivery |
| EOLG | Opening of Long Position |
| EOPL | Opening of Options Premium Long Position |
| EOPS | Opening of Options Premium Short Position |
| EOSH | Opening of Short Position |
| ERVL | Revaluation of Long Position |
| ERVS | Revaluation of Short Position |
| EXPL | Expiry of Long Options |
| EXPS | Expiry of Short Options |
| EXRL | Exercise of Options |

1.4.5. Advices Supported

Following Advices setup done in the WAC1 Product as part of Product Life Cycle:

| | |
|----|----|
| NA | NA |
|----|----|

1.4.6. Messages

Following SWIFT Messages setup done in the WAC1 product as part of product life cycle:

| SWIFT Messages | Description |
|----------------|-------------|
| NA | NA |

1.4.7. Special/Other Features

Other Features

Apart from above mentioned features following other features can be parameterized

- NA

1.4.8. Additional information

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the WAC1 product for ETD Portfolio Product-

- ED Branch Parameter

- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- ETD Batch Maintenance
- Floating Rate Maintenance

1.5. Product Code - FBIP

FBIP – ETD Instrument Product - FUTURE

1.5.1. Business Scenario

ETD Instrument product FBIP is parameterized with following features.

1.5.2. Synopsis

- Exchange Traded Derivative Future Instrument
- This instrument can be traded

1.5.3. Detailed Coverage

FBIP Exchange Traded Derivative (ETD) Instrument product covers the following features,

Type of the Product

- FUTURE (F)

1.5.4. Events Covered

Product FBIP has the Life Cycle of Exchange Traded Derivative as listed below:

| Events Covered | Terminology |
|----------------|-------------|
| NA | NA |

1.5.5. Advices Supported

Following Advices setup done in the FBIP Product as part of Product Life Cycle:

| | |
|----|----|
| NA | NA |
|----|----|

1.5.6. Messages

Following SWIFT Messages setup done in the FBIP product as part of product life cycle:

| SWIFT Messages | Description |
|----------------|-------------|
| NA | NA |

1.5.7. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Asset Type
- Physical Settlement Possible
- Prior Settlement Possible
- Auto Exercise

1.5.8. Additional information

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the FBIP product for ETD Instrument Product-

- ED Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- ETD Batch Maintenance
- Floating Rate Maintenance

1.6. Product Code - OPFI

OPFI – ETD Instrument Product - OPTION

1.6.1. Business Scenario

ETD Instrument product OPFI is parameterized with following features.

1.6.2. Synopsis

- Exchange Traded Derivative Option Instrument
- This instrument can be traded

1.6.3. Detailed Coverage

OPFI Exchange Traded Derivative (ETD) Instrument product covers the following features,

Type of the Product

- OPTION (O)

1.6.4. Events Covered

Product OPFI has the Life Cycle of Exchange Traded Derivative as listed below:

| Events Covered | Terminology |
|----------------|-------------|
| NA | NA |

1.6.5. Advices Supported

Following Advices setup done in the OPFI Product as part of Product Life Cycle:

| | |
|----|----|
| NA | NA |
|----|----|

1.6.6. Messages

Following SWIFT Messages setup done in the OPFI product as part of product life cycle:

| SWIFT Messages | Description |
|----------------|-------------|
| NA | NA |

1.6.7. Special/Other Features

Other Features

Apart from above mentioned features following other features can be parameterized

- Asset Type
- Physical Settlement Possible
- Prior Settlement Possible
- Auto Exercise

1.6.8. Additional information

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the OPFI product for ETD Instrument Product-

- ED Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- ETD Batch Maintenance
- Floating Rate Maintenance

1.7. Product Code - SHOL

SHOL – ETD Deal Product - Long Short Deals

1.7.1. Business Scenario

ETD Deal product SHOL is parameterized with following features.

1.7.2. Synopsis

- Exchange Traded Derivative Long Short Deals

1.7.3. Detailed Coverage

SHOL Exchange Traded Derivative (ETD) Deal product covers the following features,

Type of the Product

- Long Short Deals (LS)

1.7.4. Events Covered

Product SHOL has the Life Cycle of Exchange Traded Derivative as listed below:

| Events Covered | Terminology |
|----------------|-------------------------------|
| ADBR | Brokerage Adjustments |
| EAMD | Amend Trade Time of Deal |
| EBOK | Booking of Deal |
| EMAT | Deal Matching |
| EREV | Reversal of Deal |
| EUMT | Deal Unmatching |
| RVBR | Reverse-Brokerage Adjustments |

1.7.5. Advices Supported

Following Advices setup done in the SHOL Product as part of Product Life Cycle:

| | |
|-----------------|---------------------------------------|
| LS_DEAL_CONFIRM | Confirmation for Long and Short deals |
|-----------------|---------------------------------------|

1.7.6. Messages

Following SWIFT Messages setup done in the SHOL product as part of product life cycle:

| SWIFT Messages | Description |
|----------------|-------------|
| NA | NA |

1.7.7. Interest / Charges / Commission & Fees

Charges

- SHOL product is parameterized with following Charge component.
- ETDCHARGE – ETD Charges
- Charge Type – Counter Party

1.7.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- ReKey Fields

1.7.9. Additional information

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the SHOL product for ETD Deal Product-

- ED Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local, Currency, Financial Center Holidays
- ETD Batch Maintenance
- Floating Rate Maintenance

1.8. Product Code - LIQD

LIQD – ETD Deal Product - Liquidation Deals

1.8.1. Business Scenario

ETD Deal product LIQD is parameterized with following features.

1.8.2. Synopsis

- Exchange Traded Derivative Liquidation Deals

1.8.3. Detailed Coverage

LIQD Exchange Traded Derivative (ETD) Deal product covers the following features,

Type of the Product

- Liquidation Deals (LQ)

1.8.4. Events Covered

Product LIQD has the Life Cycle of Exchange Traded Derivative as listed below:

| Events Covered | Terminology |
|----------------|-------------------------------|
| ADBR | Brokerage Adjustments |
| EAMD | Amend Trade Time of Deal |
| EBOK | Booking of Deal |
| EMAT | Deal Matching |
| EREV | Reversal of Deal |
| EUMT | Deal Unmatching |
| RVBR | Reverse-Brokerage Adjustments |

1.8.5. Advices Supported

Following Advices setup done in the LIQD Product as part of Product Life Cycle:

| | |
|-----------------|------------------------------------|
| LQ_DEAL_CONFIRM | Confirmation for Liquidation deals |
|-----------------|------------------------------------|

1.8.6. Messages

Following SWIFT Messages setup done in the SHOL product as part of product life cycle:

| SWIFT Messages | Description |
|----------------|-------------|
| NA | NA |

1.8.7. Interest / Charges / Commission & Fees

Charges

NA

1.8.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can be parameterized

- ReKey Fields

1.8.9. Additional information

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the LIQD product for ETD Deal Product-

- ED Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local, Currency, Financial Center Holidays
- ETD Batch Maintenance
- Floating Rate Maintenance

1.9. Product Code - HMGD

HMGD – ETD Margin Product

1.9.1. Business Scenario

ETD Margin product HMGD is parameterized with following features.

1.9.2. Synopsis

- Exchange Traded Derivative Margin Product

- Defines the Brokerage Scheme for Broker

1.9.3. Detailed Coverage

HMGD Exchange Traded Derivative (ETD) Margin product covers the following features,

Type of the Product

- Scheme for Broker (BR)

1.9.4. Events Covered

Product HMGD has the Life Cycle of Exchange Traded Derivative as listed below:

| Events Covered | Terminology |
|----------------|--------------------------------------|
| ADIM | Initial Margin Capture |
| ADVM | Variation Margin Adjustments |
| LIQD | Margin Cash Flow Liquidation |
| MREF | Margin refund |
| MTOP | Margin top up |
| RVIM | Reverse-Initial Margin Capture |
| RVVM | Reverse-Variation Margin Adjustments |
| SCDF | Scheme Definition |

1.9.5. Advices Supported

Following Advices setup done in the HMGD Product as part of Product Life Cycle:

| | |
|----|----|
| NA | NA |
|----|----|

1.9.6. Messages

Following SWIFT Messages setup done in the HMGD product as part of product life cycle:

| SWIFT Messages | Description |
|----------------|-----------------|
| MT202 | Payment Message |

1.9.7. Interest / Charges / Commission & Fees

Charges

NA

1.9.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Applicable for Cash / Securities
- ReKey Required

1.9.9. Additional information

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the HMGD product for ETD Margin Product-

- ED Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local, Currency, Financial Center Holidays
- ETD Batch Maintenance
- Floating Rate Maintenance