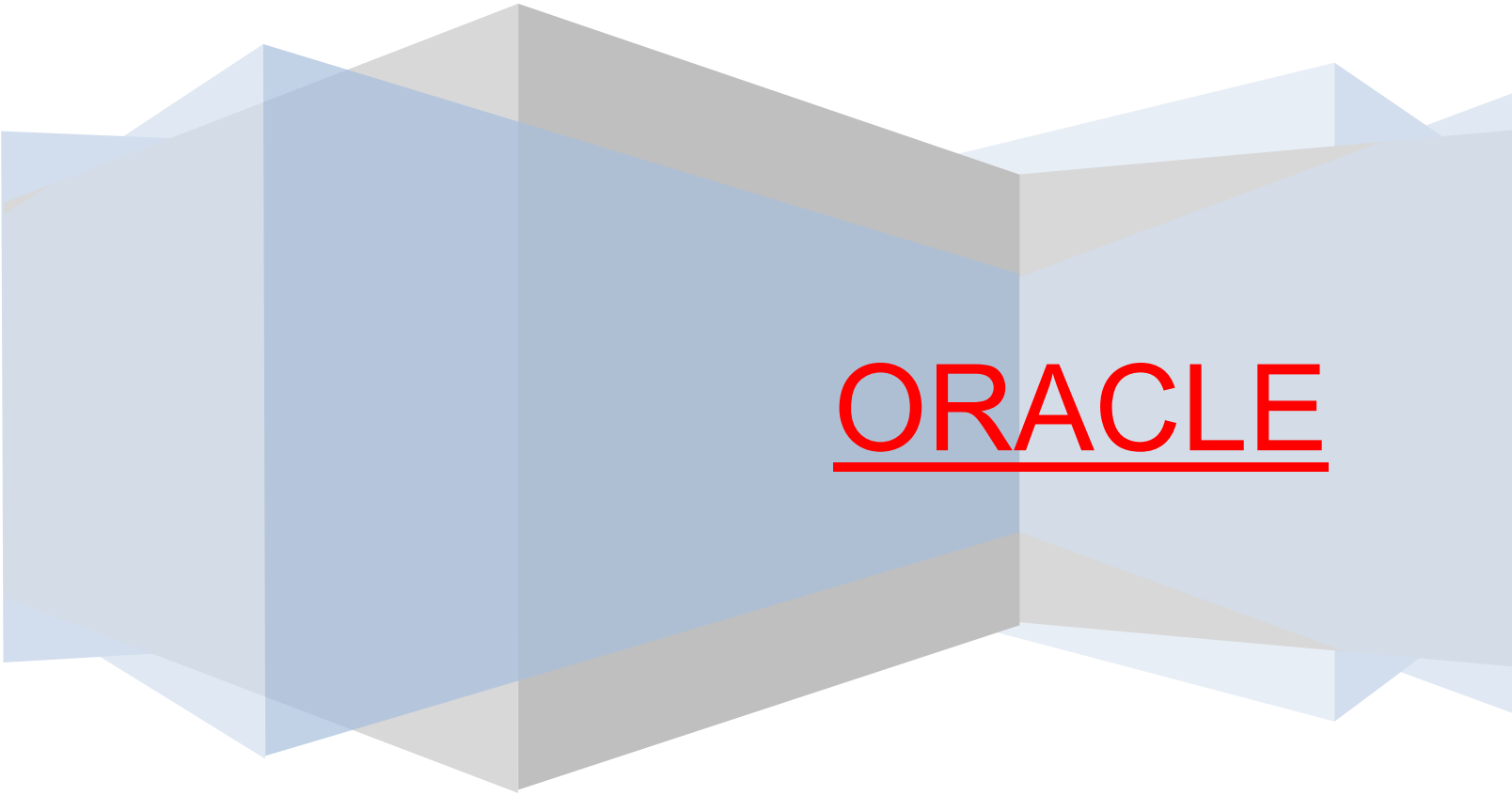


Product Catalogue – Exchange Traded Derivatives

Oracle Banking Treasury Management

Accelerator Pack 14.5.4.0.0

Part No. F53253-01



ORACLE

Product Catalogue – ETD Module

Oracle Financial Services Software Limited

Oracle Park

Off Western Express Highway

Gurgaon (East)

Mumbai, Maharashtra 400 063

India

Worldwide Inquiries:

Phone: +91 22 6718 3000

Fax: +91 22 6718 3001

<https://www.oracle.com/industries/financial-services/index.html>

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Contents

1.	Product Catalogue - Treasury – ETD	1
1.1.	Product Code – FIF1	1
1.1.1.	Business Scenario.....	1
1.1.2.	Synopsis	1
1.1.3.	Detailed Coverage.....	1
1.1.4.	Events Covered	1
1.1.5.	Advices Supported	2
1.1.6.	Messages	2
1.1.7.	Special/Other Features	2
1.1.8.	Additional information.....	2
1.2.	Product Code – LIF1	3
1.2.1.	Business Scenario.....	3
1.2.2.	Synopsis	3
1.2.3.	Detailed Coverage.....	3
1.2.4.	Events Covered	3
1.2.5.	Advices Supported	4
1.2.6.	Messages	4
1.2.7.	Special/Other Features	4
1.2.8.	Additional information.....	4
1.3.	Product Code – DMA1	5
1.3.1.	Business Scenario.....	5
1.3.2.	Synopsis	5
1.3.3.	Detailed Coverage.....	5
1.3.4.	Events Covered	5
1.3.5.	Advices Supported	6
1.3.6.	Messages	6
1.3.7.	Special/Other Features	6
1.3.8.	Additional information.....	6

1.4.	Product Code – WAC1	7
1.4.1.	Business Scenario.....	7
1.4.2.	Synopsis	7
1.4.3.	Detailed Coverage.....	7
1.4.4.	Events Covered	7
1.4.5.	Advices Supported	8
1.4.6.	Messages	8
1.4.7.	Special/Other Features	8
1.4.8.	Additional information.....	8
1.5.	Product Code - FBIP	9
1.5.1.	Business Scenario.....	9
1.5.2.	Synopsis	9
1.5.3.	Detailed Coverage.....	9
1.5.4.	Events Covered	9
1.5.5.	Advices Supported	9
1.5.6.	Messages	9
1.5.7.	Special/Other Features	10
1.5.8.	Additional information.....	10
1.6.	Product Code - OPFI.....	10
1.6.1.	Business Scenario.....	10
1.6.2.	Synopsis	10
1.6.3.	Detailed Coverage.....	11
1.6.4.	Events Covered	11
1.6.5.	Advices Supported	11
1.6.6.	Messages	11
1.6.7.	Special/Other Features	11
1.6.8.	Additional information.....	11
1.7.	Product Code - SHOL	12
1.7.1.	Business Scenario.....	12

1.7.2.	Synopsis	12
1.7.3.	Detailed Coverage.....	12
1.7.4.	Events Covered	12
1.7.5.	Advices Supported	12
1.7.6.	Messages	13
1.7.7.	Interest / Charges / Commission & Fees	13
1.7.8.	Special/Other Features	13
1.7.9.	Additional information.....	13
1.8.	Product Code - LIQD	14
1.8.1.	Business Scenario.....	14
1.8.2.	Synopsis	14
1.8.3.	Detailed Coverage.....	14
1.8.4.	Events Covered	14
1.8.5.	Advices Supported	14
1.8.6.	Messages	14
1.8.7.	Interest / Charges / Commission & Fees	15
1.8.8.	Special/Other Features	15
1.8.9.	Additional information.....	15
1.9.	Product Code - HMGD	15
1.9.1.	Business Scenario.....	15
1.9.2.	Synopsis	15
1.9.3.	Detailed Coverage.....	16
1.9.4.	Events Covered	16
1.9.5.	Advices Supported	16
1.9.6.	Messages	16
1.9.7.	Interest / Charges / Commission & Fees	16
1.9.8.	Special/Other Features	17
1.9.9.	Additional information.....	17

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