

Product Catalogue – CD Module

Oracle Banking Treasury Management

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Product Catalogue – CD Module

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1. Product Catalogue - Treasury – CD Instrument

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

1.1. Product Code - CDPF

CDPF – Credit Default Index Instrument

1.1.1. Business Scenario

Credit Default Index is parameterized with following features.

1.1.2. Synopsis

- The regular coupon payments till the bond mature.
- The bonds can be issued at premium, discount or at par.
- On maturity the principal amount will be repaid to the holder.
- Individual Investors, Corporate customers and financial institutions can use this product for buying and selling of securities.

1.1.3. Detailed Coverage

CDPF Instrument covers the following features:

- Redemption type Quantity
- Redemption quotation Nominal
- Premium quotation
- Plus Accrued
- Price Quotation Trade Price
- Auto Initiation of Corporate Action

1.1.4. Premium / Charges / Commission & Fees

Premium Rate details

- Fixed Rate Premium

1.1.5. Special/Other Features

User can define tax and brokerage components for the deals.

1.1.6. Additional information (ex. UDF & other Special Maintenance)

In case, Bank wants to capture some other details about the deal or the parties involved, the same could be customized by way of using UDF option available at various screens.

- Branch Parameter
- Messaging Parameter
- Local Holidays
- Security Batch Maintenance
- Market code and price maintenance
- SK Location Maintenance
- Tax scheme class

1.2. Product Code - CDFL

CDFL– Credit default Index instrument - Floating

1.2.1. Business Scenario

Credit Default Index instrument – Floating is parameterized with following features.

1.2.2. Synopsis

- The regular coupon payments till the bond mature.
- The bonds can be issued at premium, discount or at par.
- On maturity the principal amount will be repaid to the holder.
- Individual Investors, Corporate customers and financial institutions can use this product for buying and selling of securities.

1.2.3. Detailed Coverage

CDFL Instrument covers the following features:

- Redemption type Quantity
- Redemption quotation Nominal
- Premium quotation- Flat
- Price Quotation Trade Price
- Auto Initiation of Corporate Action

1.2.4. Premium / Charges / Commission & Fees

Premium Rate details

- Floating Rate Premium

1.2.5. Special/Other Features

User can define tax and brokerage components for the deals.

1.2.6. Additional information (ex. UDF & other Special Maintenance)

In case, Bank wants to capture some other details about the deal or the parties involved, the same could be customized by way of using UDF option available at various screens.

- Branch Parameter
- Messaging Parameter
- Local Holidays
- Security Batch Maintenance
- Market code and price maintenance
- SK Location
- Tax scheme class

2. Product Catalogue - Treasury – CD Portfolio Product

2.1. Product Code - AFSP

AFSP– Allowed for Sale portfolio

2.1.1. Business Scenario

Bank portfolio features details are parameterized with following features:

2.1.2. Synopsis

- Acquisition cost is calculated at the portfolio level
- Premium and discount is amortized at portfolio level
- Instrument is revalued having different revaluation method at portfolio

2.1.3. Detailed Coverage

AFSP portfolio covers the following features:

- External Revaluation
- Amortization of Premium and discount
- WAC Costing Method
- Redemption type Quantity
- Auto liquidation for corporate action
- Short position allowed
- Contra holding validation online

2.1.4. Events Covered

Product AFSP has the as listed below:

| 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 Liq |

| | |
|------|---|
| 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 |
| SPSP | Sec. Purchase from Short Position |
| SSLP | Sec. Sale from Long Position |
| SSSP | Sec. Sale from Short Position |

2.1.5. Special/Other Features

User can define tax and brokerage components for the deals.

2.1.6. Advices Supported

Payment Messages

2.1.7. Additional information (ex. UDF & other Special Maintenance)

In case, Bank wants to capture some other details about the deal or the parties involved, the same could be customized by way of using UDF option available at various screens.

- Branch Parameter
- Messaging Parameter
- Local Holidays
- Security Batch Maintenance
- Market code and price maintenance
- SK Location Maintenance
- Tax scheme class

3. Product Catalogue - Treasury – CD Deal

3.1. Product Code – BBD1

BBD1 – Bank Buy

3.1.1. Business Scenario

Bank buy is parameterized with following features.

3.1.2. Detailed Coverage

BBD1 Instrument covers the following features:

- Forward Deals
- Brokerage
- Delivery Settlement
- Money Settlement

3.1.3. Events Covered

Product BBD1 has the following events:

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

3.2. Product Code – BSD1

BSD1 – Bank Sell

3.2.1. Business Scenario

Bank Sell is parameterized with following features.

3.2.2. Detailed Coverage

BSD1 Instrument covers the following features:

- Forward Deals
- Brokerage
- Delivery Settlement
- Money Settlement
- Trade Date Accounting

3.2.3. Events Covered

Product BSD1 has the following events:

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

3.3. Product Code – CBD1

CBD1– Customer Buy

3.3.1. Business Scenario

Customer Buy details are parameterized with following features:

3.3.2. Detailed Coverage

CBD1 covers the following features:

- Forward Deals Allowed
- Brokerage Allowed
- Automatic Delivery Settlement
- Automatic Money Settlement

3.3.3. Special/Other Features

Charges components for the deals.

3.3.4. Events Covered

Product CBD1 has the following events:

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

3.3.5. Advices Supported

Payment Messages

3.3.6. Additional information (ex. UDF & other Special Maintenance)

In case, Bank wants to capture some other details about the deal or the parties involved, the same could be customized by way of using UDF option available at various screens.

- Branch Parameter
- Messaging Parameter

- Local Holidays
- Security Batch Maintenance
- Market code and price maintenance
- SK Location Maintenance
- Tax scheme class

3.4. Product Code – CSD1

CSD1– Customer Sell

3.4.1. Business Scenario

Customer Sell details are parameterized with following features:

3.4.2. Detailed Coverage

CSD1 covers the following features:

- Forward Deals Allowed
- Brokerage Allowed
- Automatic Delivery Settlement
- Automatic Money Settlement
- Trade Date accounting

3.4.3. Special/Other Features

Charges components for the deals.

3.4.4. Events Covered

Product CSD1 has the following events:

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

3.4.5. Advices Supported

Payment/Confirmation Messages

3.4.6. Additional information (ex. UDF & other Special Maintenance)

In case, Bank wants to capture some other details about the deal or the parties involved, the same could be customized by way of using UDF option available at various screens.

- Branch Parameter
- Messaging Parameter
- Local Holidays
- Security Batch Maintenance
- Market code and price maintenance
- SK Location Maintenance
- Tax scheme class

4. Product Catalogue - Treasury – CDS Deal

4.1. Product Code – CDS0

CDS0 - Credit Default Swap

4.1.1. Business Scenario

Credit Default Swap Product is parameterized with following features.

4.1.2. Detailed Coverage

CDS0 Instrument covers the following features:

- Forward Deals
- Brokerage
- Delivery Settlement
- Money Settlement
- Trade Date Accounting

4.1.3. Events Covered

Product CDS0 has the following events:

| Events Covered | Terminology |
|----------------|-------------------------------------|
| AMND | Amendment of credit derivative deal |
| BOOK | Booking of credit derivative deal |

| | |
|------|--|
| CANC | Cancellation of credit Derivative Deal |
| DSTL | Settlement of credit derivative deal |
| REVR | Reversal of credit derivative deal |

4.2. Product Code – CDAW

CDAW - Credit Default Swap

4.2.1. Business Scenario

Credit Default Swap Product is parameterized with following features.

4.2.2. Detailed Coverage

CDAW Instrument covers the following features:

- Forward Deals
- Brokerage
- Delivery Settlement
- Money Settlement
- Trade Date Accounting

4.2.3. Events Covered

Product CDAW has the following events:

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