

Product Catalogue – CD Module

Oracle Banking Treasury Management

Accelerator Pack 14.6.1.0.0

Part No. F61876-01

The Oracle logo is displayed in red, bold, uppercase letters. It is underlined with a red horizontal line. The logo is centered on a background of overlapping, semi-transparent blue and grey geometric shapes that resemble a stylized, multi-faceted cube or a series of overlapping planes.

Product Catalogue – CD 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>

Copyright © 2020, 2022 Oracle and/or its affiliates. All rights reserved.

Oracle and Java are registered trademarks of Oracle and/or its affiliates. Other names may be trademarks of their respective owners.

U.S. GOVERNMENT END USERS: Oracle programs, including any operating system, integrated software, any programs installed on the hardware, and/or documentation, delivered to U.S. Government end users are “commercial computer software” pursuant to the applicable Federal Acquisition Regulation and agency-specific supplemental regulations. As such, use, duplication, disclosure, modification, and adaptation of the programs, including any operating system, integrated software, any programs installed on the hardware, and/or documentation, shall be subject to license terms and license restrictions applicable to the programs. No other rights are granted to the U.S. Government.

This software or hardware is developed for general use in a variety of information management applications. It is not developed or intended for use in any inherently dangerous applications, including applications that may create a risk of personal injury. If you use this software or hardware in dangerous applications, then you shall be responsible to take all appropriate failsafe, backup, redundancy, and other measures to ensure its safe use. Oracle Corporation and its affiliates disclaim any liability for any damages caused by use of this software or hardware in dangerous applications.

This software and related documentation are provided under a license agreement containing restrictions on use and disclosure and are protected by intellectual property laws. Except as expressly permitted in your license agreement or allowed by law, you may not use, copy, reproduce, translate, broadcast, modify, license, transmit, distribute, exhibit, perform, publish or display any part, in any form, or by any means. Reverse engineering, disassembly, or decompilation of this software, unless required by law for interoperability, is prohibited. The information contained herein is subject to change without notice and is not warranted to be error-free. If you find any errors, please report them to us in writing.

This software or hardware and documentation may provide access to or information on content, products and services from third parties. Oracle Corporation and its affiliates are not responsible for and expressly disclaim all warranties of any kind with respect to third-party content, products, and services. Oracle Corporation and its affiliates will not be responsible for any loss, costs, or damages incurred due to your access to or use of third-party content, products, or services.

Safe Harbor Statement

Copyright © 2020, 2022 Oracle Financial Services Software Limited. All rights reserved.

No part of this work may be reproduced, stored in a retrieval system, adopted or transmitted in any form or by any means, electronic, mechanical, photographic, graphic, optic recording or otherwise, translated in any language or computer language, without the prior written permission of Oracle Financial Services Software Limited.

Due care has been taken to make this document and accompanying software package as accurate as possible. However, Oracle Financial Services Software Limited makes no representation or warranties with respect to the contents hereof and shall not be responsible for any loss or damage caused to the user by the direct or indirect use of this document and the accompanying Software System.

Furthermore, Oracle Financial Services Software Limited reserves the right to alter, modify or otherwise change in any manner the content hereof, without obligation of Oracle Financial Services Software Limited to notify any person of such revision or changes.

All company and product names are trademarks of the respective companies with which they are associated.

Contents

- 1. Product Catalogue - Treasury – CD Instrument 6
 - 1.1. Product Code - CDPF 6
 - 1.1.1. Business Scenario..... 6
 - 1.1.2. Synopsis 6
 - 1.1.3. Detailed Coverage..... 6
 - 1.1.4. Premium / Charges / Commission & Fees 6
 - 1.1.5. Special/Other Features 6
 - 1.1.6. Additional information (ex. UDF & other Special Maintenance)..... 6
 - 1.2. Product Code - CDFL..... 7
 - 1.2.1. Business Scenario..... 7
 - 1.2.2. Synopsis 7
 - 1.2.3. Detailed Coverage..... 7
 - 1.2.4. Premium / Charges / Commission & Fees 7
 - 1.2.5. Special/Other Features 7
 - 1.2.6. Additional information (ex. UDF & other Special Maintenance)..... 8
- 2. Product Catalogue - Treasury – CD Portfolio Product..... 9
 - 2.1. Product Code - AFSP 9
 - 2.1.1. Business Scenario..... 9
 - 2.1.2. Synopsis 9
 - 2.1.3. Detailed Coverage..... 9
 - 2.1.4. Events Covered..... 9
 - 2.1.5. Special/Other Features 10
 - 2.1.6. Advices Supported 10
 - 2.1.7. Additional information (ex. UDF & other Special Maintenance)..... 10
- 3. Product Catalogue - Treasury – CD Deal 11
 - 3.1. Product Code – BBD1 11
 - 3.1.1. Business Scenario..... 11
 - 3.1.2. Detailed Coverage..... 11

3.1.3.	Events Covered.....	11
3.2.	Product Code – BSD1	12
3.2.1.	Business Scenario.....	12
3.2.2.	Detailed Coverage.....	12
3.2.3.	Events Covered.....	12
3.3.	Product Code – CBD1.....	13
3.3.1.	Business Scenario.....	13
3.3.2.	Detailed Coverage.....	13
3.3.3.	Special/Other Features	13
3.3.4.	Events Covered.....	13
3.3.5.	Advices Supported	13
3.3.6.	Additional information (ex. UDF & other Special Maintenance).....	13
3.4.	Product Code – CSD1.....	14
3.4.1.	Business Scenario.....	14
3.4.2.	Detailed Coverage.....	14
3.4.3.	Special/Other Features	14
3.4.4.	Events Covered.....	14
3.4.5.	Advices Supported	15
3.4.6.	Additional information (ex. UDF & other Special Maintenance).....	15

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