

Treasury - Automated End of Day User Guide

Oracle Banking Treasury Management

Release 14.6.1.0.0

Part No. F61876-01

August 2022

Treasury - Automated End of Day User Guide
Oracle Financial Services Software Limited
Oracle Park

Off Western Express Highway
Goregaon (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.

Contents

1. Preface	1-1
1.1 Introduction.....	1-1
1.2 Audience.....	1-1
1.3 Documentation Accessibility.....	1-1
1.4 Organization	1-1
1.5 Related Documents.....	1-2
1.6 Glossary of Icons.....	1-2
2. Viewing Unauthorized Transactions and Functions	2-1
2.1 Viewing Unauthorized Transactions.....	2-1
2.2 Viewing Branch Pending Functions.....	2-2
3. Annexure A - List of End of Cycle Functions	3-1
3.1 Mandatory Functions of EOC Cycle	3-1
3.1.1 <i>Beginning of Day (BOD) Functions for all Modules</i>	3-1
3.1.2 <i>End of Day (EOD) Functions for all Modules</i>	3-5
4. Function ID Glossary	4-1

1. Preface

1.1 Introduction

This user manual is designed to help you quickly get acquainted with the many functions routinely executed everyday in Oracle Banking Treasury Management.

This user manual is a supplement to the Common Core Automated End of Day User Manual and contains only specific functionalities and information related to Oracle Banking Treasury Management EOD. Hence, this document should be read in conjunction with the Common Core Automated End of Day user manual from the perspective of completeness in flow and understanding.

You can obtain information specific to a particular field by placing the cursor on the relevant field, and striking <F1> on the keyboard.

1.2 Audience

This manual is intended for the following User/User Roles:

Role	Function
Back office clerk	Input functions for contracts
Back office managers/officers	Authorization functions
Product Managers	Product definition and authorization
End of Day operators	Processing during End of Day/ Beginning of Day
Financial Controller/Product Managers	Generation of reports

1.3 Documentation Accessibility

For information about Oracle's commitment to accessibility, visit the Oracle Accessibility Program website at <http://www.oracle.com/pls/topic/lookup?ctx=acc&id=docacc>.

1.4 Organization

This manual is organized into the following chapters:

Chapter	Description
Chapter 1	About this Manual gives information on the intended audience. It also lists the various chapters covered in this User Manual.
Chapter 2	Viewing Unauthorized Transactions and Functions gives the list of unauthorized records that can be viewed.
Chapter 3	<i>Annexure A - List of End of Cycle Functions</i> contains a list of all the mandatory functions run as part of the EOC cycle.





Chapter 4	<i>Function ID Glossary</i> has alphabetical listing of Function/Screen ID's used in the module with page references for quick navigation.
------------------	--

1.5 Related Documents

- Settlements User Manual
- Core Services User Manual
- Procedures User Manual
- Common Core - Automated End of Day User Manual

1.6 Glossary of Icons

This User Manual may refer to all or some of the following icons.

Icons	Function
	Exit
	Add row
	Delete row
	Option List

2. Viewing Unauthorized Transactions and Functions

This chapter contains the following sections:

- [Section 2.1, "Viewing Unauthorized Transactions"](#)
- [Section 2.2, "Viewing Branch Pending Functions"](#)

2.1 Viewing Unauthorized Transactions

You can view the details of all the unauthorized transactions from the Pending Transactions screen. You can invoke the 'Pending Transactions' screen by typing 'EISTRVPT' in the field at the top right corner of the Application tool bar and clicking the adjoining arrow button.

Through this screen you can view details of the:

- Messages that are yet to be generated
- Transactions that are yet to be authorized

Branch	Module	Reference Number	Events	ID
--------	--------	------------------	--------	----

In the above screen, you can enter any one of the following parameters and fetch the records:

- Branch
- Module
- Reference Number
- Events
- ID

Click the 'Search' button. The records meeting the selected criteria are displayed.

System displays the following details pertaining to the fetched records:

- Branch

- Module
- Reference Number
- Events
- ID

2.2 Viewing Branch Pending Functions

You can view the pending functions of a branch using 'Pending Functions' screen. You can invoke the 'Pending Functions' screen by typing 'EISTRVPF' in the field at the top right corner of the Application tool bar and clicking the adjoining arrow button.

In the above screen, you can enter any one of the following parameters to fetch the records:

- Branch
- Module
- Function Identification
- Status
- Function Name

Click the 'Search' button. The records meeting the selected criteria are displayed.

System displays the following details pertaining to the fetched records:

- Branch
- Module
- Function Identification
- Status
- Function Name

3. Annexure A - List of End of Cycle Functions

This chapter contains the following topics:

- [Section 3.1, "Mandatory Functions of EOC Cycle"](#)

3.1 Mandatory Functions of EOC Cycle

This Annexure contains details of all the mandatory functions that should mandatorily run as part of the different stages of the EOC cycle.

This section contains the following topics:

- [Section 3.1.1, "Beginning of Day \(BOD\) Functions for all Modules"](#)
- [Section 3.1.2, "End of Day \(EOD\) Functions for all Modules"](#)

The contents of this Annexure are organized on the basis of the module to which the function belongs.

3.1.1 Beginning of Day (BOD) Functions for all Modules

The USER must maintain the below mentioned Function ID for the BOD functions in the Function field of the **EIDMANPE** screen.

Module	Function	Frequency	Function ID
FX	FX contract revaluation	Daily, Monthly	FXAUTREV
	FX contract auto liquidation	Daily	FXAUTLIQ
	FX auto- rollover	Daily	FXAUTROL
	FX settlement message generation	Daily	FXAUTMSG
	FX Auto Revaluation Reversal	Daily	FXRVRSAL
MM	MM activation of forward contracts	Daily	MMAUTDLY
	MM auto - liquidation of contracts	Daily	
	MM auto - liquidation of interests	Daily	
	MM auto - rollover execution	Daily	
	MM maturity report	Daily	
	MM exception report	Daily	

OT	Termination of Option Contract	Daily	OTBAUDLY
	Amortization of Inception gain	Daily	
	Amortization of Time Value	Daily	
	Amortization of Deffered termination gains	Daily	
	Amortization of Premium	Daily	
	Revaluation of Options Contract	Daily	
	Rate Fixing	Daily	
	Auto Exercise	Daily	
	Auto Settlement	Daily	
	Auto Expiry	Daily	
	Delta Processing	Daily	
Settlement of Termination Option Contract	Daily		
DV	Rate Fixing	Daily	DVBAUDLY
	Rate Revision	Daily	
	Contract Auto Processing / Liquidation	Daily	
	Periodic Inception Amortization	Daily	
	Periodic Interest Accrual	Daily	
	Periodic Termination Amortization	Daily	
	Revaluation Reversal	Daily	
	Revaluation Processing	Daily	
	Limits Processing	Daily	
	Revaluation Population	Daily	
	Contract Termination	Daily	
Amendment Fee	Daily		

SR	Penalty Detection	Daily	SRAUTDLY
	Rate Fixing	Daily	
	Rate Revision	Daily	
	Forward Value Dated Amendment	Daily	
	Automatic Liquidation	Daily	
	Forward Contract Initiation	Daily	
	Reversal of Residual Accrual	Daily	
	User Defined Status Control	Daily	
	Periodic Accrual	Daily	
	Payment Notice Generation	Daily	
	Billing Notice Generation	Daily	
ED	Populate Batch	Daily	EDDBATCH
	Process Batch	Daily	

SE	Rate Fixing	Daily	SEAUTDLY
	Derivative Instrument Credit Event	Daily	
	Bonus Tearoff	Daily	
	Warrant Tearoff	Daily	
	Rights Tearoff	Daily	
	Redemption Tearoff	Daily	
	Warrant Expiry	Daily	
	Rights Expiry	Daily	
	Coupon Processing	Daily	
	Dividend Processing	Daily	
	Stock to Cash Processing	Daily	
	Reversal of Revaluation	Daily	
	Interest Accrual-On Coupon Date	Daily	
	Coupon Flipping	Daily	
	Interest Revision	Daily	
	Leg Money Settlement	Daily	
	Leg Auto Release	Daily	
	Interest Movement	Daily	
	ALPL Booking	Daily	
	Redemption Date Extension	Daily	
	Recomputation of Yield	Daily	
	SE RFR Population	Daily	
	Interest Accrual-Adjustment	Daily	
	Interest Accrual-Flush Queues	Daily	
	Bonus Population	Daily	
	Warrant Population	Daily	
	Rights Population	Daily	
	Redemption Population	Daily	
	Coupon Population	Daily	
	Dividend Population	Daily	
Coupon Adjustment	Daily		
Dividend Adjustment	Daily		

	Security Batch	Daily	
	Corporate Action Cash Flow	Daily	
	Reversal of Discount / Premium Accrual	Daily	

3.1.2 End of Day (EOD) Functions for all Modules

The USER must maintain the below mentioned Function ID for the EOD functions in the Function field of the **EIDMANPE** screen.

Module	Function	Frequency	Function ID
FX	FX contract revaluation	Daily, Monthly	FXAUTREV
	FX contract auto liquidation	Daily	FXAUTLIQ
	FX auto- rollover	Daily	FXAUTROL
	FX settlement message generation	Daily	FXAUTMSG
	FX netting of (settlements amounts)	Daily	FXCONNET
MM	MM activation forward contracts	Daily	MMAUTDLY
	Auto- liquidation of MM contracts	Daily	
	MM auto- liquidation of interests	Daily	
	Generation of payment messages, days before actual date	Daily	
	MM auto-rollover execution	Daily	
	MM interest rate revision	Daily	
	MM maturity report	Daily	
	MM daily movement	Daily	
	MM exception report	Daily	

OT	Amortization of Inception gain	Daily	OTBAUDLY
	Amortization of Time Value	Daily	
	Amortization of Deffered termination gains	Daily	
	Amortization of Premium	Daily	
	Revaluation of Options Contract	Daily	
	Rate Fixing	Daily	
	Accrual of Premium	Daily	
	Auto Exercise	Daily	
	Auto Settlement	Daily	
	Knock In/Knock Out Processing	Daily	
	Auto Expiry	Daily	
	Delta Processing	Daily	
	Settlement of Termination Option Contract	Daily	
DV	Rate Fixing	Daily	DVBAUDLY
	Principal Reset	Daily	
	Rate Revision	Daily	
	Contract Auto Processing / Liquidation	Daily	
	Periodic Inception Amortization	Daily	
	Periodic Interest Accrual	Daily	
	Periodic Termination Amortization	Daily	
	Revaluation Processing	Daily	
	Limits Processing	Daily	
	Contract Termination	Daily	
Amendment Fee	Daily		

SR	Penalty Detection	Daily	SRAUTDLY
	Rate Fixing	Daily	
	Rate Revision	Daily	
	Forward Value Dated Amendment	Daily	
	Automatic Liquidation	Daily	
	Forward Contract Initiation	Daily	
	Reversal of Residual Accrual	Daily	
	User Defined Status Control	Daily	
	Periodic Accrual	Daily	

SE	Rate Fixing	Daily	SEAUTDLY
	Bonus Tearoff	Daily	
	Interest Accrual-On Coupon Date	Daily	
	Coupon Flipping	Daily	
	Interest Revision	Daily	
	Interest Movement	Daily	
	ALPL Booking	Daily	
	Redemption Date Extension	Daily	
	Recomputation of Yield	Daily	
	SE RFR Population	Daily	
	Interest Accrual-Adjustment	Daily	
	Interest Accrual-Periodic	Daily	
	Interest Accrual-Flush Queues	Daily	
	Bonus Population	Daily	
	Warrant Population	Daily	
	Rights Population	Daily	
	Redemption Population	Daily	
	Coupon Population	Daily	
	Dividend Population	Daily	
	Coupon Adjustment	Daily	
	Dividend Adjustment	Daily	
	Security Batch	Daily	
	Leg Position Batch	Daily	
	Forward P/L Accrual	Daily	
	Discount Accrual-On Coupon Date	Daily	
	DPRP Accrual	Daily	
	Booking of Revaluation	Daily	
Corporate Action Notice Handoff	Daily		
Corporate Action Cash Flow	Daily		

ED	Populate Batch	Daily	EDDBATCH
	Process Batch	Daily	
	Generate Portfolio Statement	Daily	
	Generate Margin Call Statement	Daily	
DA	Treasury Discount Accrual	Daily	DAATRDLY

4. Function ID Glossary

E	
EIDMANPE	3-1
EISTRVPF	2-2
EISTRVPT	2-1