Oracle® Banking Treasury Management

Automated End of Day User Guide

Release 14.7.4.0.0

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Oracle Banking Treasury Management Automated End of Day User Guide, Release 14.7.4.0.0

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Contents

Preface

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

This preface has the following topics:

- Audience
- Acronyms and Abbreviations
- List of Topics
- Symbols and Icons
- Related Resources
- Conventions

Audience

This guide is intended for Back Office Data Entry Clerk, Back Office Managers/ Officers, Product Managers, End of Day Operators, and Financial Controller users.

Acronyms and Abbreviations

The acronyms and abbreviations are listed in this below table:

Table 1   Acronyms and Abbreviations

Abbreviations or Acronyms	Definition
AEOD	Automated End of Day
DA	Discount Accrual
DV	Derivatives
EOD	End of Day
ED	Exchange Traded Derivatives
FX	Foreign Exchange
MM	Money Market
OBTR	Oracle Banking Treasury Management
OT	Over the Counter Options
SE	Securities
SR	Securities Repo

List of Topics

This guide is organized as follows:

Topics	Description
View Unauthorized Transactions and Functions	Explains how to view Unauthorized Transactions and Functions.
List of End of Cycle Functions	List of End of Cycle Functions.

Symbols and Icons

Table 2   Symbols

Icons	Function
✕	Exit
＋	Add row
ー	Delete row
🔍	Option List

Related Resources

For more information, see these Oracle Banking Treasury Management resources:

- *Settlements User Manual*

- *Procedures User Manual*

- *Core Services User Manual*

- *Common Core- Automated End of Day User Manual*

Conventions

The following text conventions are used in this document:

Table 3   Conventions and Meaning

Convention	Meaning
boldface	Boldface type indicates graphical user interface elements associated with an action, or terms defined in text or the glossary.
italic	Italic type indicates book titles, emphasis, or placeholder variables for which you supply particular values.

Table 3   (Cont.) Conventions and Meaning

Convention	Meaning
`monospace`	Monospace type indicates commands within a paragraph, URLs, code in examples, text that appears on the screen, or text that you enter.

1

View Unauthorized Transactions and Functions

This topic contains the following subtopics:

- View Unauthorized Transactions
  This topic provides systematic instructions to view the details of all unauthorized transactions.

- View Branch Pending Functions
  This topic provides systematic instructions to view branch pending functions.

1.1 View Unauthorized Transactions

This topic provides systematic instructions to view the details of all unauthorized transactions.

Through the **Pending Transactions** screen, you can view the details of the:

- Messages that are yet to be generated

- Transactions that are yet to be authorized

Specify **User ID** and **Password** and login to **Homescreen**.

1. On **Homescreen**, specify **EISTRVPT** in the top right corner text box, and click next.

   Pending Transactions screen displays.

   Figure 1-1   Pending Transactions

2. On **Pending Transactions** screen, specify the details.

Table 1-1   Pending Transactions - Field Descriptions

Field	Description
Branch	Select branch code from the option list.
Module	Select module from the option list.
Batch Details/Reference Number	Select reference number from the option list.
Events	Select event code from the option list.
ID	Select identification number from the option list.

3. Select any or all of the above parameters for a query and click the **Search** button.

   The records meeting the selected criteria are displayed. The system displays the following details of the fetched records:

   - **Branch**

   - **Module**

   - **Batch Details/Reference Number**

   - **Events**

   - **ID**

4. Click the **Exit** button to end the transaction.

1.2 View Branch Pending Functions

This topic provides systematic instructions to view branch pending functions.

Specify **User ID** and **Password** and login to **Homescreen**.

1. On **Homescreen**, specify **EISTRVPF** in the top right corner text box, and click next.

   Pending Functions screen displays.

Figure 1-2   Pending Functions

2. On **Pending Functions** screen, specify the details.

Table 1-2   Pending Functions - Field Descriptions

Field	Description
Branch	Select branch code from the option list.
Function Id	Select function identification number from the option list.
Function Name	Select function name from the option list.
Module	Select module from the option list.
Status	Select status from the drop-down list. • **Completed** • **Pending** • **Error**

3. Select any or all of the above parameters for a query and click the **Search** button.

The records meeting the selected criteria are displayed. The system displays the following details of the fetched records:

• **Branch**

• **Function Id**

• **Function Name**

• **Module**

• **Status**

4. Click the **Exit** button to end the transaction.

2
List of End of Cycle Functions

This topic contains the following sub-topics:

- Mandatory Functions of EOC Cycle
  This topic contains the following sub-topics:

2.1 Mandatory Functions of EOC Cycle

This topic contains the following sub-topics:

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.

Table 2-1   BOD Functions for Foreign Exchange Module

Function	Frequency	Function ID
FX contract auto liquidation	Daily	FXAUTLIQ
FX auto- rollover	Daily	FXAUTROL
FX settlement message generation	Daily	FXAUTMSG
FX Auto Revaluation Reversal	Daily	FXRVRSAL

Table 2-2   BOD Functions for Money Market Module

Function	Frequency	Function ID
MM activation of forward contracts	Daily	MMAUTDLY
MM auto - liquidation of contracts	Daily	MMAUTDLY
MM auto - liquidation of interests	Daily	MMAUTDLY
MM auto - rollover execution	Daily	MMAUTDLY
MM maturity report	Daily	MMAUTDLY
MM exception report	Daily	MMAUTDLY

Table 2-3   BOD Functions for Options Module

Function	Frequency	Function ID
Termination of Option Contract	Daily	OTBAUDLY
Amortization of Inception gain	Daily	OTBAUDLY
Amortization of Time Value	Daily	OTBAUDLY
Amortization of Deffered termination gains	Daily	OTBAUDLY
Amortization of Premium	Daily	OTBAUDLY
Revaluation of Options Contract	Daily	OTBAUDLY

Table 2-3   (Cont.) BOD Functions for Options Module

Function	Frequency	Function ID
Rate Fixing	Daily	OTBAUDLY
Auto Exercise	Daily	OTBAUDLY
Auto Settlement	Daily	OTBAUDLY
Auto Expiry	Daily	OTBAUDLY
Delta Processing	Daily	OTBAUDLY
Settlement of Termination Option Contract	Daily	OTBAUDLY

Table 2-4   BOD Functions of Derivatives Module

Function	Frequency	function ID
Rate Fixing	Daily	DVBAUDLY
Rate Revision	Daily	DVBAUDLY
Contract Auto Processing / Liquidation	Daily	DVBAUDLY
Periodic Inception Amortization	Daily	DVBAUDLY
Periodic Interest Accrual	Daily	DVBAUDLY
Periodic Termination Amortization	Daily	DVBAUDLY
Revaluation Reversal	Daily	DVBAUDLY
Revaluation Processing	Daily	DVBAUDLY
Limits Processing	Daily	DVBAUDLY
Revaluation Population	Daily	DVBAUDLY
Contract Termination	Daily	DVBAUDLY
Amendment Fee	Daily	DVBAUDLY

Table 2-5   BOD Functions for Securities Repo Module

Function	Frequency	Function ID
Penalty Detection	Daily	SRAUTDLY
Rate Fixing	Daily	SRAUTDLY
Rate Revision	Daily	SRAUTDLY
Forward Value Dated Amendment	Daily	SRAUTDLY
Automatic Liquidation	Daily	SRAUTDLY
Forward Contract Initiation	Daily	SRAUTDLY
Reversal of Residual Accrual	Daily	SRAUTDLY
User Defined Status Control	Daily	SRAUTDLY
Periodic Accrual	Daily	SRAUTDLY
Payment Notice Generation	Daily	SRAUTDLY
Billing Notice Generation	Daily	SRAUTDLY

Table 2-6   BOD Functions for Exchange Trade Derivatives Module

Function	Frequency	Function ID
Populate Batch	Daily	EDDBATCH
Process Batch	Daily	EDDBATCH

Table 2-7   BOD Functions for Securities Module

Function	Frequency	Function ID
Rate Fixing	Daily	SEAUTDLY
Derivative Instrument Credit Event	Daily	SEAUTDLY
Bonus Tearoff	Daily	SEAUTDLY
Warrant Tearoff	Daily	SEAUTDLY
Rights Tearoff	Daily	SEAUTDLY
Redemption Tearoff	Daily	SEAUTDLY
Warrant Expiry	Daily	SEAUTDLY
Rights Expiry	Daily	SEAUTDLY
Coupon Processing	Daily	SEAUTDLY
Dividend Processing	Daily	SEAUTDLY
Stock to Cash Processing	Daily	SEAUTDLY
Reversal of Revaluation	Daily	SEAUTDLY
Interest Accrual-On Coupon Date	Daily	SEAUTDLY
Coupon Flipping	Daily	SEAUTDLY
Interest Revision	Daily	SEAUTDLY
Leg Money Settlement	Daily	SEAUTDLY
Leg Auto Release	Daily	SEAUTDLY
Interest Movement	Daily	SEAUTDLY
ALPL Booking	Daily	SEAUTDLY
Redemption Date Extension	Daily	SEAUTDLY
Re-computation of Yield	Daily	SEAUTDLY
SE RFR Population	Daily	SEAUTDLY
Interest Accrual-Adjustment	Daily	SEAUTDLY
Interest Accrual-Flush Queues	Daily	SEAUTDLY
Bonus Population	Daily	SEAUTDLY
Warrant Population	Daily	SEAUTDLY
Rights Population	Daily	SEAUTDLY
Redemption Population	Daily	SEAUTDLY
Coupon Population	Daily	SEAUTDLY
Dividend Population	Daily	SEAUTDLY
Coupon Adjustment	Daily	SEAUTDLY
Dividend Adjustment	Daily	SEAUTDLY
Security Batch	Daily	SEAUTDLY
Corporate Action Cash Flow	Daily	SEAUTDLY
Reversal of Discount / Premium Accrual	Daily	SEAUTDLY

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.

Table 2-8   EOD Functions for Foreign Exchange Module

Function	Frequency	Function ID
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	FXCONNET

Table 2-9   EOD Functions for Money Market Module

Function	Frequency	Function ID
MM activation of forward contracts	Daily	MMAUTDLY
MM auto - liquidation of contracts	Daily	MMAUTDLY
Generation of payment messages, days before actual date	Daily	MMAUTDLY
MM auto- liquidation of interests	Daily	MMAUTDLY
MM maturity report	Daily	MMAUTDLY
MM exception report	Daily	MMAUTDLY
MM auto-rollover execution	Daily	MMAUTDLY
MM interest rate revision	Daily	MMAUTDLY

Table 2-10   EOD Functions for Options Module

Function	Frequency	Function ID
Amortization of Inception gain	Daily	OTBAUDLY
Amortization of Time Value	Daily	OTBAUDLY
Amortization of Deffered termination gains	Daily	OTBAUDLY
Amortization of Premium	Daily	OTBAUDLY
Revaluation of Options Contract	Daily	OTBAUDLY
Rate Fixing	Daily	OTBAUDLY
Auto Exercise	Daily	OTBAUDLY
Auto Settlement	Daily	OTBAUDLY
Auto Expiry	Daily	OTBAUDLY
Delta Processing	Daily	OTBAUDLY
Settlement of Termination Option Contract	Daily	OTBAUDLY

Table 2-11   EOD Functions of Derivatives Module

Function	Frequency	function ID
Rate Fixing	Daily	DVBAUDLY
Principal Reset	Daily	DVBAUDLY
Rate Revision	Daily	DVBAUDLY
Contract Auto Processing / Liquidation	Daily	DVBAUDLY
Periodic Inception Amortization	Daily	DVBAUDLY
Periodic Interest Accrual	Daily	DVBAUDLY
Periodic Termination Amortization	Daily	DVBAUDLY
Revaluation Processing	Daily	DVBAUDLY
Limits Processing	Daily	DVBAUDLY
Contract Termination	Daily	DVBAUDLY
Amendment Fee	Daily	DVBAUDLY

Table 2-12   EOD Functions for Securities Repo Module

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

Table 2-13   EOD Functions for Exchange Trade Derivatives Module

Function	Frequency	Function ID
Populate Batch	Daily	EDDBATCH
Process Batch	Daily	EDDBATCH
Generate Portfolio Statement	Daily	EDDBATCH
Generate Margin Call Statement	Daily	EDDBATCH

Table 2-14   EOD Functions for Securities Module

Function	Frequency	Function ID
Rate Fixing	Daily	SEAUTDLY
Interest Accrual-On Coupon Date	Daily	SEAUTDLY
Coupon Flipping	Daily	SEAUTDLY
Interest Revision	Daily	SEAUTDLY
Interest Movement	Daily	SEAUTDLY

Table 2-14   (Cont.) EOD Functions for Securities Module

Function	Frequency	Function ID
ALPL Booking	Daily	SEAUTDLY
Bonus Tearoff	Daily	SEAUTDLY
Warrant Tearoff	Daily	SEAUTDLY
Rights Tearoff	Daily	SEAUTDLY
Redemption Tearoff	Daily	SEAUTDLY
Warrant Expiry	Daily	SEAUTDLY
Rights Expiry	Daily	SEAUTDLY
Coupon Processing	Daily	SEAUTDLY
Dividend Processing	Daily	SEAUTDLY
Stock to Cash Processing	Daily	SEAUTDLY
Reversal of Revaluation	Daily	SEAUTDLY
Leg Position Batch	Daily	SEAUTDLY
SE RFR Population	Daily	SEAUTDLY
Interest Accrual-Adjustment	Daily	SEAUTDLY
Interest Accrual- Periodic	Daily	SEAUTDLY
Interest Accrual-Flush Queues	Daily	SEAUTDLY
Bonus Population	Daily	SEAUTDLY
Warrant Population	Daily	SEAUTDLY
Rights Population	Daily	SEAUTDLY
Redemption Population	Daily	SEAUTDLY
Coupon Population	Daily	SEAUTDLY
Dividend Population	Daily	SEAUTDLY
Coupon Adjustment	Daily	SEAUTDLY
Dividend Adjustment	Daily	SEAUTDLY
Security Batch	Daily	SEAUTDLY
Forward P/L Accrual	Daily	SEAUTDLY
Discount Accrual-On Coupon Date	Daily	SEAUTDLY
Booking of Revaluation	Daily	SEAUTDLY
Corporate Action Notice Handoff	Daliy	SEAUTDLY
Corporate Action Cash Flow	Daily	SEAUTDLY

Table 2-15   EOD Functions for Discount Accrual Module

Function	Frequency	Function ID
Treasury Discount Accrual	Daily	DATRDLY
Treasury Discount Accrual	Daily	DATRDLY

Index

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EISTRVPF- Pending Functions, *1-2*