



GEOS

GEOS Derivatives

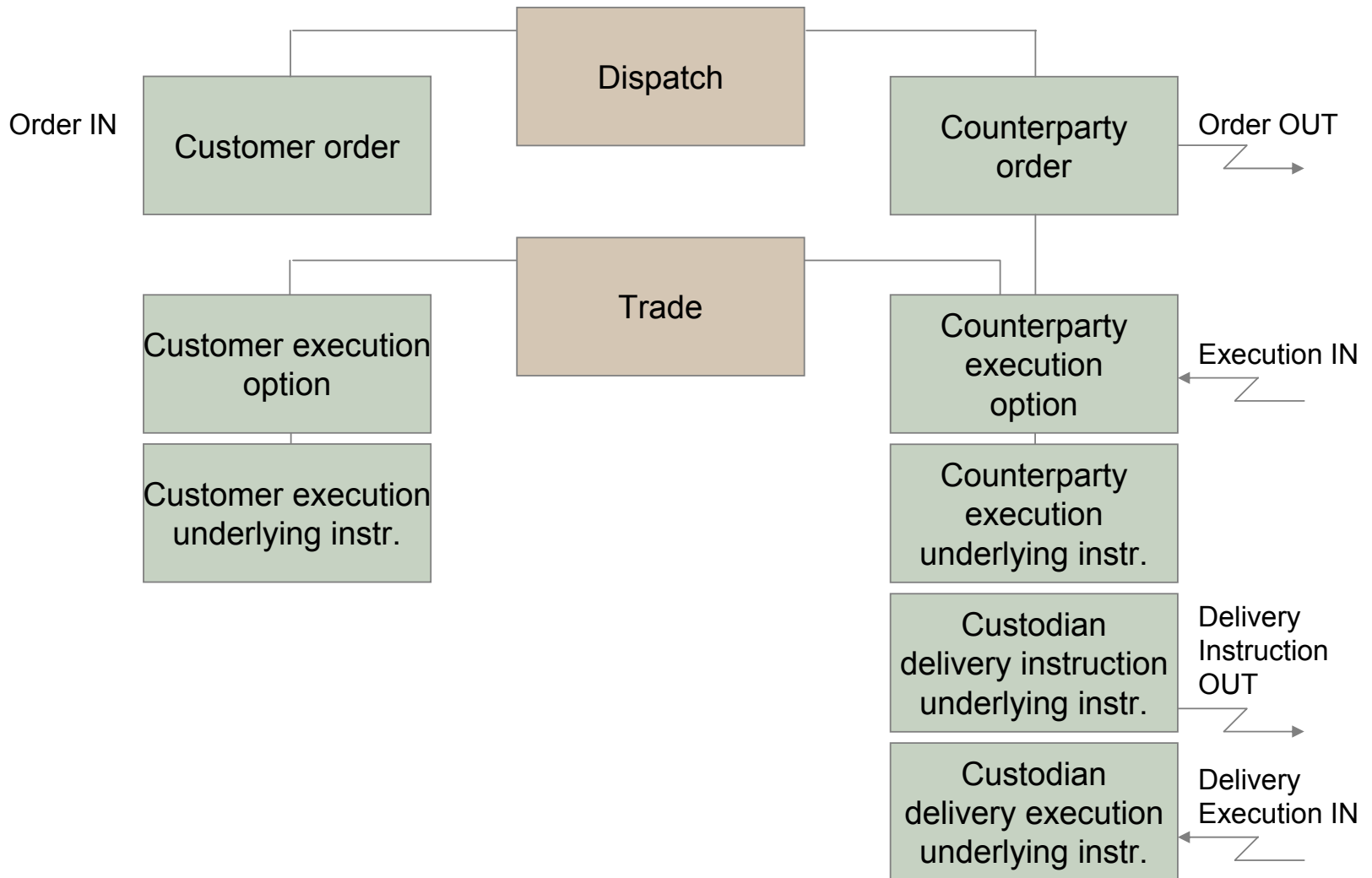


- STP settlement system for standardised derivatives
 - Master data
 - Standardised instruments
 - Exchanges
 - Listings
 - Prices
 - Order Management
 - Settlement
 - Collateral valuation
 - Margin systems
 - Documents and reports

- Centralised and decentralised order entry
- Orders for all transaction types
- Automatic order dispatch
- Exchange-traded and OTC
- Order routing, settlement, clearing
- Executions for derivative and underlying instrument in a transaction
- Order margin

- Trade (buy/sell, open/close)
- Covered call
- Give up / take up
- Historical give up / take up
- Exercise
- Assignment
- Notification bond future
- Position transfer

Exercise



- Risk-based
 - EUREX risk-based module
 - OMS risk-based module
- Standard module
- Variation margin
- Variation margin report
- Margin overdraft list
- Margin requirement report

- Collateral blocks
- Flexible valuation methods
- Online collateral valuation

- Online processing
- Generation of executions for derivative and underlying instrument in a transaction
- Online posting
- Automatic generation of delivery instructions for underlying instruments

- Exchange of collateral messages with customers and counterparties
 - Comparison of collaterals and risks:
(SWIFT-MT506 Collateral and Exposure Statement)
 - Collateral claim
(SWIFT-MT503 Collateral Claim)
 - Collateral reclaim
(SWIFT-MT503 Collateral Claim)
 - Collateral proposal
(SWIFT-MT50r Collateral Proposal)
 - Confirmation (e.g. acceptance of collateral proposal)
(SWIFT-MT507 Collateral Status and Processing Advice)
 - Collateral exchange
(SWIFT-MT505 Collateral Substitution)