

Title (en)
AN OBJECT-ORIENTED SYSTEM FOR CREATING, STRUCTURING, MANIPULATING AND EVALUATING A FINANCIAL INSTRUMENT

Title (de)
OBJEKTORIENTIERTES SYSTEM ZUR ERZEUGUNG STRUKTURIERUNG HANDHABUNG UND BEWERTUNG EINES FINANZDOKUMENTES

Title (fr)
SYSTEME ORIENTE OBJETS SERVANT A CREER, A STRUCTURER, A MANIPULER ET A EVALUER UN INSTRUMENT FINANCIER

Publication
EP 0765503 A1 19970402 (EN)

Application
EP 94911492 A 19940304

Priority

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- US 2836093 A 19930309

Abstract (en)
[origin: WO9420912A1] A system for structuring and managing a financial instrument includes a financial framework comprised of a library of functions and data types supporting financial applications. The system enables a user to unambiguously define (60), price (712), and revalue (60) any arbitrarily complex instrument and manage the instrument together with other instruments in portfolios (56) to evaluate accounting profit and loss, capital requirements and costs, credit exposure, and to handle reporting requirements, manage risk, assist in meeting regulatory requirements, and produce all documentation relating to the instrument and transactions involving the instrument in a secure environment. Instruments, comprised of networks of interconnected terms, may form a part of other instruments.

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G06F 15/30

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