



ORACLE

# APACK 14.4.0.2.0

## Money Market

Part Number: F37374-01



# APACK 14.4.0.2.0 – MM

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# Accelerator Pack – MM

## Introduction

# APACK 14.4.0.2.0 – MM

## Introduction

- It enables handling of all kinds of placements and borrowings of varying tenors, interest types, and interest payment methods.
- It automates processing, accounting and messaging of deals captured in your dealing room system.

# Accelerator Pack – MM

## Product List

## APACK 14.4.0.2.0 – MM

### List of MM Products

- MBD1- (Commercial Papers) Discounted Payment of Interest - Borrowing - Fixed Rate-Corporate
- MBD2 - (Commercial Papers) Discounted Payment of Interest - Borrowing - Fixed Rate-Inter Bank
- MBT2 - (Certificate of Deposit) Bearing Payment of Interest - Borrowing - Fixed Rate-Corporate
- MBT1 - (Variable Rate Demand Notes (VRDNs)) Bearing Payment of Interest - Borrowing - Floating Rate-Corporate
- MBT3 - (Euro Dollar Deposits) Bearing Payment of Interest - Borrowing - Floating Rate-Corporate

## APACK 14.4.0.2.0 – MM

### List of MM Products

- MBT4 - (Overnight Deposits) Bearing Payment of Interest – Borrowing-Fixed Rate-Corporate
- MBT5 - (Call Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Corporate
- MBT6 - (Notice Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Corporate
- MBI4 - (Overnight Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Inter Bank
- MBI5 - (Call Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Inter Bank
- MBI6 - (Notice Deposits) Bearing Payment of Interest - Borrowing - Fixed Rate-Inter Bank
- MBI1 - (Variable Rate Demand Notes (VRDNs)) Bearing Payment of Interest - Borrowing - Floating Rate-Inter Bank
- MBFA - (Certificate of Deposit) Bearing Payment of Interest - Fixed - Borrowing – FATCA
- MBFL - (Certificate of Deposit) Bearing Payment of Interest - Borrowing – Floating - FATCA

## APACK 14.4.0.2.0 – MM

### List of MM Products

- MPT1 - (Corporate Placement) Bearing Payment of Interest - Placement - Floating Rate Corporate
- MPT2- (Overnight Placement) Bearing Payment of Interest - Placement - Fixed Rate-Corporate
- MPT3- (Call Placement) Bearing Payment of Interest - Placement - Fixed Rate-Corporate
- MPT4-(Notice Placement) Bearing Payment of Interest - Placement - Fixed Rate-Corporate
- MPI2 - (Overnight Placement) Bearing Payment of Interest - Placement - Fixed Rate-Corporate
- MPI3 - (Call Placement) Bearing Payment of Interest - Placement - Fixed Rate-Inter Bank
- MPI4 - (Notice Placement) Bearing Payment of Interest - Placement - Fixed Rate-Inter Bank

# Accelerator Pack – MM

## MM Features

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## Functional / Operations features

- Booking of Contracts
- Discounted Accruals
- Auto liquidation
- Manual liquidation
- Generation of Advices and Messages
- Amendments
- Rollover
- Reversal of Payment
- Rate Revision for the contract
- VAMI
- Contract Reversal
- Call/Notice

# Accelerator Pack – MM

## MM Events

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### Events

| Events Covered | Terminology                      |
|----------------|----------------------------------|
| ACCR           | Contract Accrual                 |
| BOOK           | Booking of contract              |
| INIT           | Contract Initiation              |
| LIQD           | Contract Liquidation             |
| ROLL           | Rollover of Contract             |
| REVC           | Contract Reversal                |
| CAMD           | Contract Amendment               |
| CONF           | Confirmation of contract         |
| REAS           | Reassign User                    |
| REVN           | Rate Revision                    |
| REVP           | Reversal of Payment              |
| VAMB           | Value Dated Amendment Booking    |
| VAMI           | Value Dated Amendment Initiation |
| YACR           | YIELD ACCRUAL                    |

# Accelerator Pack – MM

## MM Advice

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## Standard Advice

| Advices         | Description               |
|-----------------|---------------------------|
| MMCONDEP        | MM Borrowing Confirmation |
| PAYMENT_MESSAGE | Payment Message           |
| MM_ROLL_ADV     | Rollover Advice           |
| SWIFT_MESSAGE   | MT320,330, MT350          |
| MMAMDADV        | Amendment Advice          |
| PAYMENT_MESSAGE | Payment Message           |
| PAYADV          | Payment Advice            |



# Accelerator Pack – MM

## MM Swift Messages

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## Swift Messages

| SWIFT Messages | Contract Field                    |
|----------------|-----------------------------------|
| MT 320         | Fixed Contract Confirmation       |
| MT 350         | Deposit Interest Payment Advice   |
| MT 202         | Payment Message                   |
| MT 330         | Call/Notice Contract Confirmation |

# Accelerator Pack – MM

## MM Reports

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## Standard Reports

- Brokerage Confirmation
- Brokerage Details
- Counterparty Confirmation
- Maturity
- Overdue schedules

# Accelerator Pack – MM

## MM Maintenance

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### Other Maintenance

Following are the Maintenance Required in OBTR to use a product for Money Market Deals:

- Money Market Branch Parameter
- Treasury Branch Parameters Maintenance
- Treasury Messaging Branch Parameters Maintenance
- Local Holiday Calendar Maintenance
- MM Batch Maintenance
- Floating Rate Maintenance and RFR Rate Input
- Treasury Interest Class Definition
- Treasury Charge Class Maintenance
- Treasury FATCA Rule Maintenance
- Treasury Tax Rule Detailed Maintenance
- Treasury Tax scheme Maintenance
- Treasury FATCA-Product Account Classes and Instruments Maintenance



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