



ORACLE

APACK 14.4.0.2.0 Repo Module

Part Number: F37374-01



APACK 14.4.0.2.0 – SR

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Accelerator Pack – SR

Introduction

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Introduction

Repurchase Agreements or Repo is a short term borrowing for dealers in government securities. Repo is typically used for short term capital needs and works similar to a collateralized loan. Usually, a dealer sells securities to an investor and buys back at a slightly higher rate. This difference is the price is the interest rate or repo rate. For the party lending/pledging the security, it is a repo, and it is a reverse repo for the other party

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SR Products

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List of SR Products

- SR01 - Repo - Floating Rate-Bearing
- SR02 - Repo - Corporate- Fixed Rate
- SR03 - Repo - Bank- Floating Rate
- SR04 - Repo - Bank- Fixed Rate
- SRR1 - Reverse Repo - CORPORATE - Floating Rate

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Functional / Operations features

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Functional / Operations features

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment
- Reversal of Deal
- Floating Rate Interest
- IAS 39 Based Accrual
- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

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SR Advices

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Standard Advice

Advices	Description
MMCONDEP	Repo Borrowing Confirmation
SWIFT_MESSAGE	MT320,330, MT350
PAYMENT_MESSAGE	Payment Message
MM_ROLL_ADV	Rollover Advice

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SR Events

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Events

Events Covered	Terminology
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
ACCR	Contract Accrual

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SR Swift Messages

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Messages

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202	Payment Message

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SR Maintenance

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Other Maintenance

Following are the Maintenance Required in OBTR to use a product for SR:

- SE Branch Parameter
- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays

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Other Maintenance

Following are the Maintenance Required in OBTR to use a product for SR:

- SR Batch Maintenance
- LD MM Floating Rate Maintenance
- Interest Class Maintenance
- Charge Class
- Tax Scheme Class



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