



ORACLE

APACK 14.4.0.3.0 Repo Module

Part Number: F43221-01



APACK 14.4.0.3.0 – SR

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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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