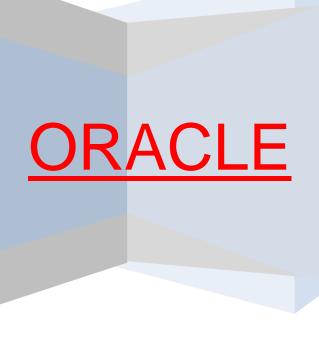**Product Catalogue – Repo Module**

Oracle Banking Treasury Management

Accelerator Pack 14.4.0.3.0

Part No. F43221-01

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Product Catalogue – SR Module

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Contents

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1. Product Catalogue -- Treasury – SR Options

This chapter describes the product of this module in the following sections:

1.1. Product Code - SR01

SR01 - Repo - Floating Rate-Bearing

1.1.1. Business Scenario

Security Repo SR01 helps customer/Corporate to Borrow fund against securities.

Targeted Customer Segment: Corporate Clients who seek fund.

1.1.2. Introduction

Security Repo Product SR01 is floating Rate Borrow Instrument.

1.1.3. Synopsis

- Type of Short Term Money Market instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It's a Bank to bank deal.

1.1.4. Detailed Coverage

SR01 Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

1.1.5. Events Covered

Product SR01 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal

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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

1.1.6. Advices Supported

Following Advices setup done in the SR01 Product as part of Product Life Cycle:

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

1.1.7. Messages

Following SWIFT Messages setup done in the SR01 product as part of product life cycle:

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

1.1.8. Generic Features

Repo Product SR01 features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual

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- Deal Amendment

- Reversal of Deal

- Floating Rate Interest

- IAS 39 Based Accrual

- Partial Liquidation of the deal

- Interest Schedule

- Fixed Maturity

1.1.9. Interest / Charges / Commission & Fees

Interest

In SR01 product is parameterized with following Interest component.

SRINTCLS2- Security Repo Interest component 2

1.1.10. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

- Preferences - Margin settlement

- Securities Pledged - Block Securities / Collateral Revaluation

1.1.11. Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of SR01 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

1.2. Product Code - SR02

SR02 - Repo - Corporate- Fixed Rate

1.2.1. Business Scenario

Security repo SR02 helps customer/Corporate to Borrow fund against securities.

Targeted Customer Segment: Corporate Clients who seek fund.

1.2.2. Introduction

Security Repo Product SR02 is floating Rate Borrow Instrument.

1.2.3. Synopsis

- Type of Short Term Money Market instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It is a Bank to bank deal.

1.2.4. Detailed Coverage

SR02 Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

1.2.5. Events Covered

Product SR02 has the Life Cycle of Commercial Paper as listed below:

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
ACCR	Contract Accrual

1.2.6. Advices Supported

Following Advices setup done in the SR02 Product as part of Product Life Cycle:

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

1.2.7. Messages

Following SWIFT Messages setup done in the SR02 product as part of product life cycle:

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

1.2.8. Generic Features

Repo Product SR02 features includes:

- 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

1.2.9. Interest / Charges / Commission & Fees

Interest

In SR02 product is parameterized with following Interest component.

SRINTCLS- Security Repo Interest component

1.2.10. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

- Securities Pledged - Block Securities

- MMTAX_AMT– Money Market Tax Component

1.2.11. Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of SR02 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

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1.3. Product Code - SR03

SR03 - Repo - Bank- Floating Rate

1.3.1. Business Scenario

Security repo SR03 helps customer/Corporate to Borrow fund against securities.

Targeted Customer Segment: Inter Bank Clients who seek fund.

1.3.2. Introduction

Security Repo Product SR03 is floating Rate Borrow Instrument.

1.3.3. Synopsis

- Type of Short Term Money Market instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It is a Bank to bank deal.

1.3.4. Detailed Coverage

SR03 Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

1.3.5. Events Covered

Product SR03 has the Life Cycle of Commercial Paper as listed below:

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

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REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
ACCR	Contract Accrual

1.3.6. Generic Features

Repo Product SR03 features includes:

- 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

1.3.7. Interest / Charges / Commission & Fees

Interest

In SR03 product is parameterized with following Interest component.

SRINTCLS2- Security Repo Interest component 2

1.3.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

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1.3.9. Advices Supported

Following Advices setup done in the SR03 Product as part of Product Life Cycle:

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

1.3.10. Messages

Following SWIFT Messages setup done in the SR03 product as part of product life cycle:

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

1.3.11. Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of SR03 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

1.4. Product Code - SR04

SR04 - Repo - Bank- Fixed Rate

1.4.1. Business Scenario

Security repo SR04 helps customer/corporate to Borrow fund against securities.

Targeted Customer Segment: Inter Bank Clients who seek fund.

1.4.2. Introduction

Security Repo Product SR04 is Fixed Rate Borrow Instrument.

1.4.3. Synopsis

- Type of Short Term Money Market instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It is a Bank to bank deal.

1.4.4. Detailed Coverage

SR04 Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

1.4.5. Events Covered

Product SR04 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
BOOK	Booking of contract
CAMD	Contract Amendment
CONF	Confirmation of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
REAS	Reassign User

REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
ACCR	Contract Accrual

1.4.6. Generic Features

Repo Product SR04 features includes:

- 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

1.4.7. Interest / Charges / Commission & Fees

Interest

In SR03 product is parameterized with following Interest component.

SRINTCLS

1.4.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

1.4.9. Advices Supported

Following Advices setup done in the SR04 Product as part of Product Life Cycle:

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

1.4.10. Messages

Following SWIFT Messages setup done in the SR04 product as part of product life cycle:

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

1.4.11. Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of SR04 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

1.5. Product Code - SR05

SR05 - Repo - Bank- Fixed Rate

1.5.1. Business Scenario

Security repo SR05 helps customer/corporate to Borrow fund against securities.

Targeted Customer Segment: Inter Bank Clients who seek fund.

1.5.2. Introduction

Security Repo Product SR05 is Fixed Rate Borrow Instrument.

1.5.3. Synopsis

- Type of Short Term Money Market instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It is a Bank to bank deal.

1.5.4. Detailed Coverage

SR05 Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

1.5.5. Events Covered

Product SR05 has the Life Cycle of Commercial Paper as listed below:

Events Covered	Terminology
BOOK	Booking of contract
CAMD	Contract Amendment
CONF	Confirmation of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
ROLL	Rollover of Contract
REVC	Contract Reversal
REAS	Reassign User

REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
ACCR	Contract Accrual

1.5.6. Generic Features

Repo Product SR05 features includes:

- 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

1.5.7. Interest / Charges / Commission & Fees

Interest

In SR05 product is parameterized with following Interest component.

SRINTCLS

1.5.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360
- Securities Pledged - Block Securities
- Collateral Revaluation Preferences - Repricing

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1.5.9. Advices Supported

Following Advices setup done in the SR05 Product as part of Product Life Cycle:

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

1.5.10. Messages

Following SWIFT Messages setup done in the SR05 product as part of product life cycle:

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

1.5.11. Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of SR05 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

1.6. Product Code - SRR1

SRR1 - Reverse Repo - CORPORATE - Floating Rate

1.6.1. Business Scenario

Security Reverse Repo SRR1 helps customer/corporate to Borrow fund against securities.

Targeted Customer Segment: Corporate Clients who seek lending.

1.6.2. Introduction

Security Repo Product SRR1 is Floating Rate Lending Instrument.

1.6.3. Synopsis

- Type of Short Term Money Market instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It is a Bank to bank deal.

1.6.4. Detailed Coverage

SR04 Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

1.6.5. Events Covered

Product SRR1 has the Life Cycle of Security Reverse Repo Product as listed below:

Events Covered	Terminology
BOOK	Booking of contract
CAMD	Contract Amendment
CONF	Confirmation of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
REAS	Reassign User

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REVC	Contract Reversal
REVN	Rate Revision
REVP	Reversal of Payment
ROLL	Rollover of Contract
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	Yield Accrual
ACCR	Contract Accrual

1.6.6. Advices Supported

Following Advices setup done in the SRR1 Product as part of Product Life Cycle:

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

1.6.7. Messages

Following SWIFT Messages setup done in the SRR1 product as part of product life cycle:

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

1.6.8. Generic Features

Repo Product SRR1 features includes:

- Deal Booking
- Forward date Deal Allowed
- Holiday period treatment
- Counterparty Confirmation
- Capturing of UDE values
- Liquidation of Deal– Auto / Manual
- Deal Amendment

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- Cancellation/Reversal of Deal

- Fixed Rate Interest

- IAS 39 Based Accrual

- Partial Liquidation of the deal

- Interest Schedule

- Fixed Maturity

1.6.9. Interest / Charges / Commission & Fees

Interest

In SRR1 product is parameterized with following Interest component.

SRINTCLS2 - Security Repo Interest component 2

1.6.10. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

- Securities Pledged - Block Securities

- Collateral Revaluation Preferences - Margin Settlement

1.6.11. Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of SRR1 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

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1.7. Product Code - SRR2

SRR2- Reverse Repo - Corporate - Fixed Rate

1.7.1. Business Scenario

Security Reverse Repo SRR2 helps customer/corporate to Borrow fund against securities.

Targeted Customer Segment: Corporate Clients who seek lending.

1.7.2. Introduction

Security Repo Product SRR2 is Fixed Rate Lending Instrument.

1.7.3. Synopsis

- Type of Short Term Money Market instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It is a Bank to bank deal.

1.7.4. Detailed Coverage

SRR2 Repo Product covers the following features,

- Security Repo Deal Booking
- Fixed Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

1.7.5. Events Covered

Product SRR2 has the Life Cycle of Security Reverse Repo Product as listed below:

Events Covered	Terminology
BOOK	Booking of contract
CAMD	Contract Amendment
CONF	Confirmation of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
REAS	Reassign User
REVC	Contract Reversal

REVN	Rate Revision
REVP	Reversal of Payment
ROLL	Rollover of Contract
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual

1.7.6. Advices Supported

Following Advices setup done in the SRR2 Product as part of Product Life Cycle:

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

1.7.7. Messages

Following SWIFT Messages setup done in the SRR2 product as part of product life cycle:

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

1.7.8. Generic Features

Repo Product SRR2 features includes:

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

- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

1.7.9. Interest / Charges / Commission & Fees

Interest

In SRR2 product is parameterized with following Interest component.

SRINTCLS - Security Repo Interest component

1.7.10. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360
- Collateral Revaluation Preferences - Margin Settlement

1.7.11. Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of SRR2 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

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1.8. Product Code - SRR3

SRR3- Reverse Repo - Bank - Floating Rate

1.8.1. Business Scenario

Security Reverse Repo SRR3 helps customer/corporate to Borrow fund against securities.

Targeted Customer Segment: Inter Bank Clients who seek fund.

1.8.2. Introduction

Security Repo Product SRR3 is Fixed Rate Borrow Instrument.

1.8.3. Synopsis

- Type of Short Term Money Market instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It is a bank to bank deal.

1.8.4. Detailed Coverage

SRR3 Repo Product covers the following features,

- Security Repo Deal Booking
- Floating Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

1.8.5. Events Covered

Product SRR3 has the Life Cycle of Security Reverse Repo Product as listed below:

Events Covered	Terminology
BOOK	Booking of contract
CAMD	Contract Amendment
CONF	Confirmation of contract
INIT	Contract Initiation
LIQD	Liquidation
REAS	Reassign User
REVC	Contract Reversal

REVN	Rate Revision
REVP	Reversal of Payment
ROLL	Rollover of Contract
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual

1.8.6. Advices Supported

Following Advices setup done in the SRR3 Product as part of Product Life Cycle:

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

1.8.7. Messages

Following SWIFT Messages setup done in the SRR3 product as part of product life cycle:

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

1.8.8. Generic Features

Repo Product SRR3 features includes:

- 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

- Fixed Rate Interest

- IAS 39 Based Accrual

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- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

1.8.9. Interest / Charges / Commission & Fees

Interest

In SRR3 product is parameterized with following Interest component.

SRINTCLS2 - Security Repo Interest component

1.8.10. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360
- Collateral Revaluation Preferences - Repricing

1.8.11. Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of SRR3 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

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1.9. Product Code - SRR4

SRR4- Reverse Repo - Bank - Fixed Rate

1.9.1. Business Scenario

Security Reverse Repo SRR4 helps customer/corporate to Borrow fund against securities.

Targeted Customer Segment: Inter Bank Clients who seek lending.

1.9.2. Introduction

Security Repo Product SRR4 is Fixed Rate Lending Instrument.

1.9.3. Synopsis

- Type of Short Term Money Market instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It is a bank to bank deal.

1.9.4. Detailed Coverage

SRR3 Repo Product covers the following features,

- Security Reverse Repo Deal Booking
- Fixed Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

1.9.5. Events Covered

Product SRR4 has the Life Cycle of Security Reverse Repo Product as listed below:

Events Covered	Terminology
BOOK	Booking of contract
CAMD	Contract Amendment
CONF	Confirmation of contract
INIT	Contract Initiation
LIQD	Liquidation
REAS	Reassign User

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REVC	Contract Reversal
REVN	Rate Revision
REVP	Reversal of Payment
ROLL	Rollover of Contract
VAMB	Value Dated Amendment Booking
ACCR	Contract Accrual

1.9.1. Advices Supported

Following Advices setup done in the SRR4 Product as part of Product Life Cycle:

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

1.9.2. Messages

Following SWIFT Messages setup done in the SRR4 product as part of product life cycle:

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

1.9.3. Generic Features

Repo Product SRR4 features includes:

- 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
- Fixed Rate Interest

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- IAS 39 Based Accrual

- Partial Liquidation of the deal

- Interest Schedule

- Fixed Maturity

1.9.4. Interest / Charges / Commission & Fees

Interest

In SRR4 product is parameterized with following Interest component.

SRINTCLS - Security Repo Interest component

1.9.5. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

1.9.6. Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of SRR4 Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

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1.10. Product Code - CLRE

CLRE- Repo - Fixed Rate- Bearing

1.10.1. Introduction

Security Repo Product CLRE is Fixed Rate Lending Instrument.

1.10.2. Synopsis

- Type of Short Term Money Market instrument
- The Maturity ranges 1-30 days
- It is backed by collateral of securities.
- It is a bank to bank deal.

1.10.3. Detailed Coverage

CLRE Repo Product covers the following features,

- Security Reverse Repo Deal Booking
- Fixed Rate of Interest
- Bearing payment method
- Auto Liquidation of Principal and Interest

1.10.4. Events Covered

Product CLRE has the Life Cycle of Security Reverse Repo Product as listed below:

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

1.10.1.   Advices Supported

Following Advices setup done in the CLRE Product as part of Product Life Cycle:

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

1.10.2. Messages

Following SWIFT Messages setup done in the CLRE product as part of product life cycle:

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

1.10.3. Generic Features

Repo Product CLRE features includes:

- 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
- Fixed Rate Interest
- IAS 39 Based Accrual
- Partial Liquidation of the deal
- Interest Schedule
- Fixed Maturity

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1.10.4. Interest / Charges / Commission & Fees

Interest

In SRR4 product is parameterized with following Interest component.

SRINTCLS - Security Repo Interest component

1.10.5. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360
- Securities Pledged - Move to Collateral Portfolio
- Collateral Revaluation Preferences - Margin settlement

1.10.6. Additional information (ex. UDF & other Special Maintenance)

UDF Maintenance

As part of CLRE Product Setup there is option available to capture other details about the deal or the parties involved using UDF Maintenance.

1.11. Other Special Maintenance

Following are the Maintenance Required in OBTR to use the above product for Security Repo Deals.

- SE Branch Parameter
- General Ledger Parameter
- Interest & Charges Parameter
- Journal Entry Parameter
- Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- LD MM Floating Rate Maintenance
- Interest Class Maintenance
- Charge Class
- Tax Scheme Class

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1.12. Annexure

Event Accounting Entries of all the above products in embedded file.

SR_PRODUCT_MAIN
TENANCE.xlsx

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