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APACK 14.4.0.4.0

Money Market

Part Number: F43222-01



APACK 14.4.0.4.0 – MM

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Accelerator Pack – MM

Introduction

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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.

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Product List

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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

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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

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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

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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

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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

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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

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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

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MM Reports

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Standard Reports

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

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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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