ORACLE

APACK 14.5.1.0.0 Repo Module

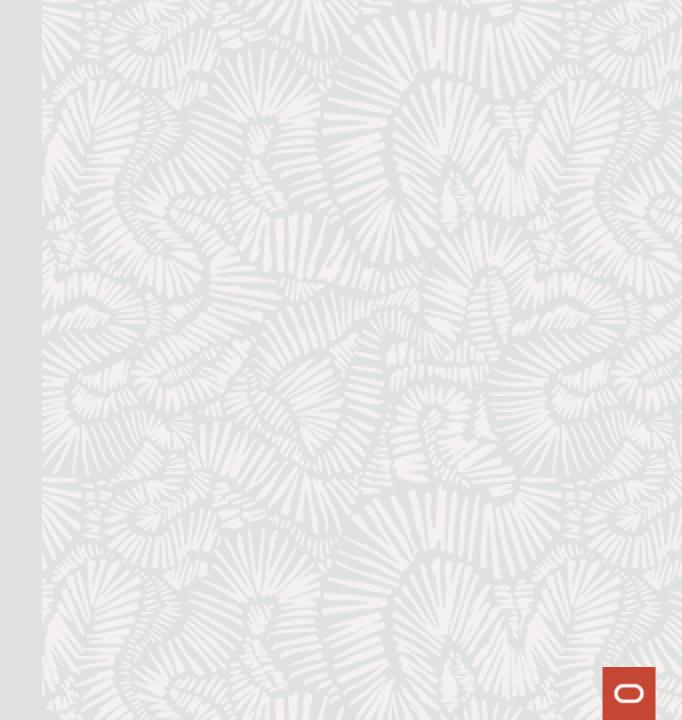
Part Number: F44880-01



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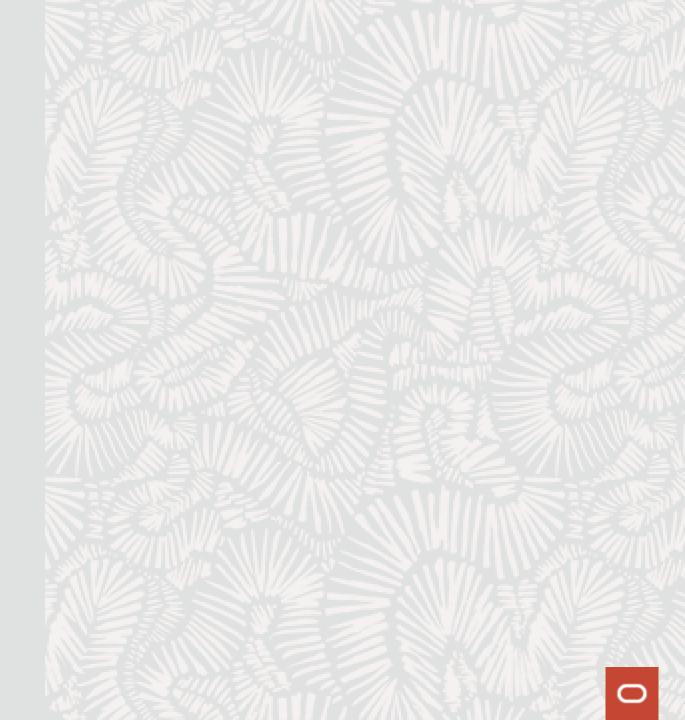
Introduction



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

SR Products



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

Functional / Operations features

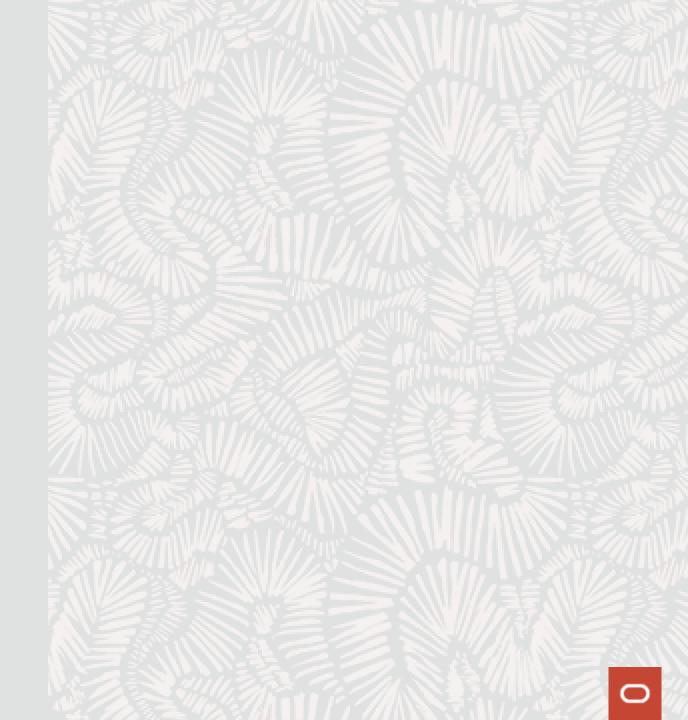


Functional / Operations features

- 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



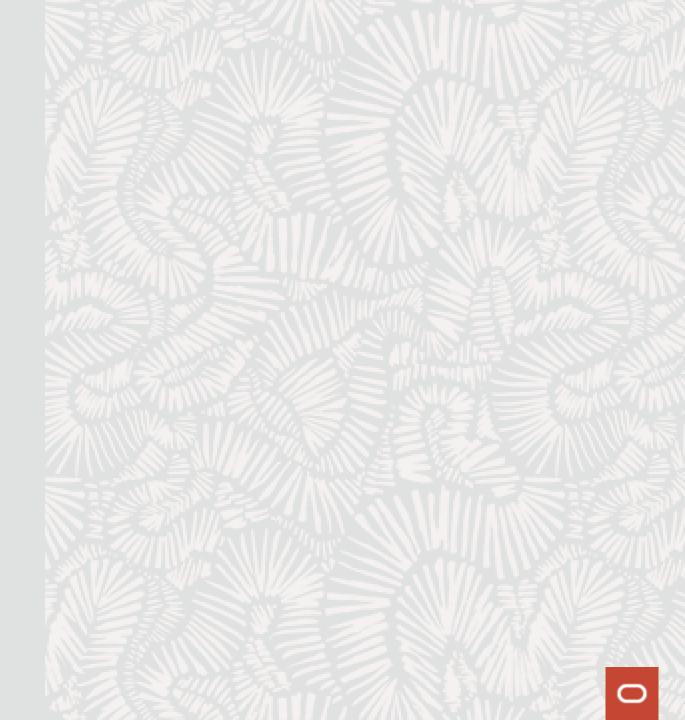
SR Advices



Standard Advice

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

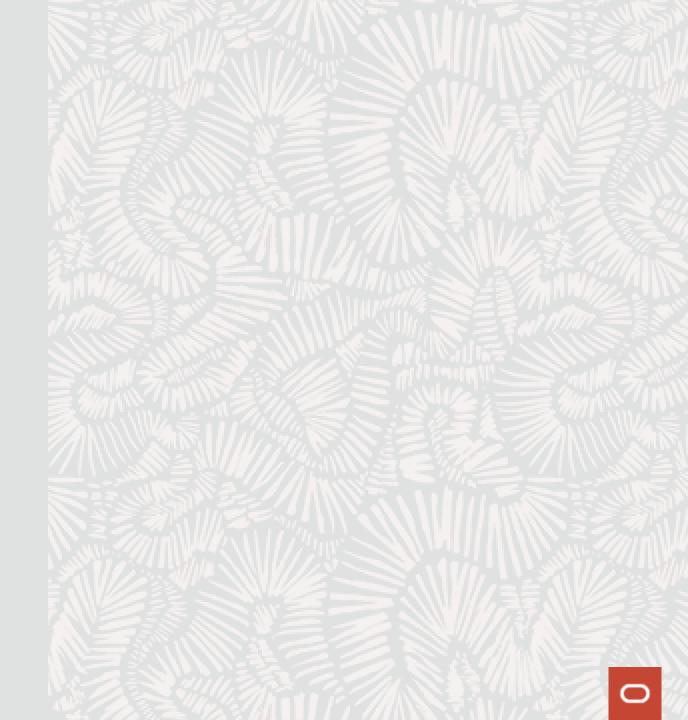
SR Events



Events

Events Covered	Terminology
воок	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

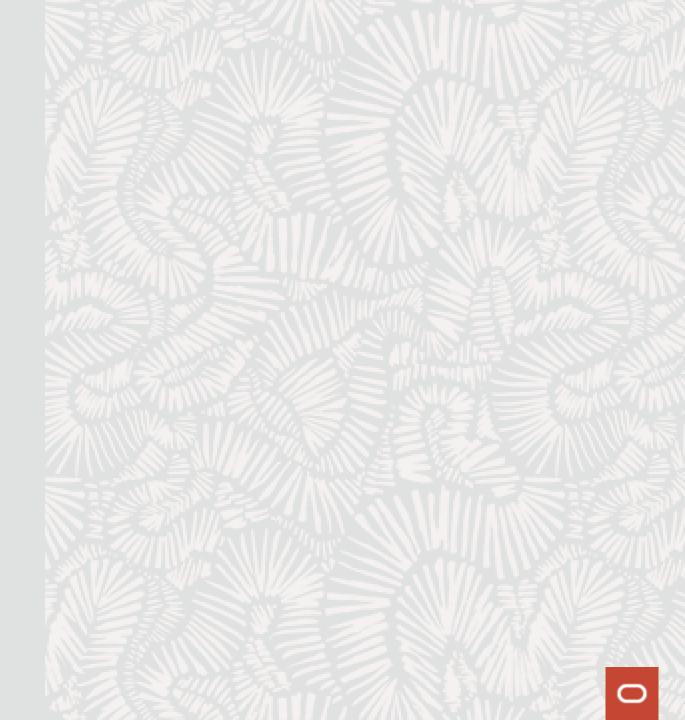
SR Swift Messages



Messages

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

SR Maintenance



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



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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