Product Catalogue – Securities Repo Module
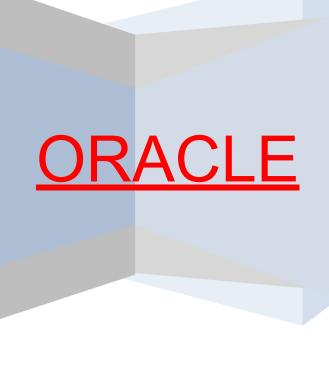
Oracle Banking Treasury Management

Accelerator Pack 14.6.1.0.0

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Product Catalogue – SR Module

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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 Security Repo 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

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.

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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 Security Repo 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

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

1.2.6. 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

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- 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– Security Repo Tax Component

1.2.11. Additional information

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.

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 Security Repo.
- 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

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.

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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 Security Repo 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

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1.4.9. Advices Supported

Following Advices setup done in the SR04 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

1.4.10. 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

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 - SRR1

SRR1 - Reverse Repo - CORPORATE - Floating Rate

1.5.1.   Business Scenario

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

Targeted Customer Segment: Corporate Clients who seek lending.

1.5.2.   Introduction

Security Repo Product SRR1 is Floating Rate Lending Instrument.

1.5.3.   Synopsis

- Type of Short Term Security Repo 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

SR04 Repo Product covers the following features,

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

1.5.5.   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
REVC	Contract Reversal

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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

1.5.6. 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

1.5.7. 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

1.5.8. 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
- Cancellation/Reversal of Deal

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- Fixed Rate Interest

- IAS 39 Based Accrual

- Partial Liquidation of the deal

- Interest Schedule

- Fixed Maturity

1.5.9. Interest / Charges / Commission & Fees

Interest

In SRR1 product is parameterized with following Interest component.

SRINTCLS2 - Security Repo Interest component 2

1.5.10. 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

1.5.11. Additional information

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.

1.6. Product Code - SRR2

SRR2- Reverse Repo - Corporate - Fixed Rate

1.6.1. Business Scenario

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

Targeted Customer Segment: Corporate Clients who seek lending.

1.6.2. Introduction

Security Repo Product SRR2 is Fixed Rate Lending Instrument.

1.6.3. Synopsis

- Type of Short Term Security Repo 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

SRR2 Repo Product covers the following features,

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

1.6.5. 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

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

1.6.6. 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

1.6.7. 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

1.6.8. 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

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- Partial Liquidation of the deal

- Interest Schedule

- Fixed Maturity

1.6.9. Interest / Charges / Commission & Fees

Interest

In SRR2 product is parameterized with following Interest component.

SRINTCLS - Security Repo Interest component

1.6.10. 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

1.6.11. Additional information

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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1.7. Product Code - SRR3

SRR3- Reverse Repo - Bank - Floating Rate

1.7.1. Business Scenario

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

Targeted Customer Segment: Inter Bank Clients who seek fund.

1.7.2. Introduction

Security Repo Product SRR3 is Fixed Rate Borrow Instrument.

1.7.3. Synopsis

- Type of Short Term Security Repo 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

SRR3 Repo Product covers the following features,

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

1.7.5. 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

1.7.6.   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

1.7.7.   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

1.7.8.   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

1.7.9. Interest / Charges / Commission & Fees

Interest

In SRR3 product is parameterized with following Interest component.

SRINTCLS2 - 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 - Repricing

1.7.11. Additional information

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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1.8. Product Code - SRR4

SRR4- Reverse Repo - Bank - Fixed Rate

1.8.1. Business Scenario

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

Targeted Customer Segment: Inter Bank Clients who seek lending.

1.8.2. Introduction

Security Repo Product SRR4 is Fixed Rate Lending Instrument.

1.8.3. Synopsis

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

1.8.5. 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

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

1.8.1. 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

1.8.2. 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

1.8.3. 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

1.8.4. Interest / Charges / Commission & Fees

Interest

In SRR4 product is parameterized with following Interest component.

SRINTCLS - Security Repo Interest component

1.8.5. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

1.8.6. Additional information

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.

1.9. Product Code - CLRE

CLRE- Repo - Fixed Rate- Bearing

1.9.1. Introduction

Security Repo Product CLRE is Fixed Rate Lending Instrument.

1.9.2. Synopsis

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

1.9.3. 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

1.9.4. 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

1.9.1. 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

1.9.2. 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

1.9.3. 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

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
- Securities Pledged - Move to Collateral Portfolio
- Collateral Revaluation Preferences - Margin settlement

1.9.6. Additional information

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.

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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1.10. Product Code - SRFD

SRFD - Securities REPO FIXED - Repo - Floating Rate

1.10.1.   Business Scenario

SRFD is configured with Risk Free rates where rates are published based on the percentile and Volume of Transactions. For RFR Interest re-computation is required to be done daily. Security Repo SRFD is parameterized with following features

1.10.2.   Synopsis

- Short Term Debt instrument.

- It is backed by collateral of securities.

- The instrument is issued at a Bearing.

- SRFD product is configured with Alternate Risk Free Rate preference as Lookback Method but it can be changed to below combination methods as well:

  - Lockout & Payment Delay

  - Lookback & Payment Delay

  - Lockout

  - Lookback, Lockout, and Payment Delay

- SRFD product has a minimum and maximum rates configured

1.10.3.   Detailed Coverage

SRFD Securities Repo covers the following features,

Type of the Product

- Securities Repo

Payment Method Covered

- Bearing Payment

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

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Rollover of Deal

- New Version Rollover

Interest Rate details

- Floating Rate Interest

Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.10.4. Events Covered

Product SRFD has the Life Cycle of Securities Repo as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
FACR	Fee Accrual
FELR	Fee Liquid
NOTC	Billing Notice Generation
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
SGEN	Settlement Message Generation
REAS	Reassign User
REVN	Rate Revision
REVP	Reversal of Payment
STCH	Status Change

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VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.10.5. Advices Supported

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

PAYMENT_MESSAGE	Payment Message
SWIFT_MESSAGE	MT320,MT335, MT350

1.10.6. Messages

Following SWIFT Messages setup done in the SRFD 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
MT 335	Call/Notice Rate Change Advice

1.10.7. Interest / Charges / Commission & Fees

Interest

In SRFD product is parameterized with following Interest component.

SRINTCLS1– interest class

1.10.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

1.10.9. Additional information

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the SRFD product for Securities Repo Deals.

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- SR Branch Parameter

- Treasury Branch Parameter

- Treasury Messaging Parameter

- Local Holidays

- SR Batch Maintenance

- Floating Rate Maintenance

- Treasury Interest Class Maintenance

- RFR Rate Input

1.11. Product Code - SRHC

SRHC – SR -SR RFR SONIA – Reverse Repo - Floating Rate

1.11.1. Business Scenario

SRHC is configured with Risk Free rates where rates are published based on the percentile and Volume of Transactions. For RFR Interest re-computation is required to be done daily. Security Reverse Repo SRHC is parameterized with following features.

1.11.2. Synopsis

- Short Term Debt instrument.

- It is backed by collateral of securities.

- The instrument is issued at a Bearing.

- SRHC product is configured with Alternate Risk Free Rate preference as Lookback Method but it can be changed to below combination methods as well:
    - Lockout and Payment Delay
    - Lookback and Payment Delay
    - Lockout
    - Lookback, Lockout, and Payment Delay

- SRHC product has a minimum and maximum rates configured

1.11.3. Detailed Coverage

SRHC Securities Reverse Repo covers the following features,

Type of the Product

- Reverse Repo

Payment Method Covered

- Bearing Payment Method

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Floating Rate Interest

Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.11.4. Events Covered

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

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
FACR	Fee Accrual
FELR	Fee liquid
ROLL	Rollover of Contract

REVC	Contract Reversal	
CAMD	Contract Amendment	
CONF	Confirmation of contract	
SGEN	Settlement Message Generation	
REAS	Reassign User	
NOTC	Billing Notice Generation	
STCH	Status Change	
REVN	Rate Revision	
REVP	Reversal of Payment	
VAMB	Value Dated Amendment Booking	
VAMI	Value Dated Amendment Initiation	
YACR	YIELD ACCRUAL	

1.11.5.   Advices Supported

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

PAYMENT_MESSAGE	Payment Message
SWIFT_MESSAGE	MT320,MT335, MT350

1.11.6.   Messages

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

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 210	Payment Message
MT 335	Call/Notice Rate Change Advice

1.11.7.   Interest / Charges / Commission & Fees

Interest

In SRHC product is parameterized with following Interest component.

SR_RFGBP – Interest class

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1.11.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/Actual

1.11.9. Additional information

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the SRHC product for Securities Reverse Repo Deals.

- SR Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- RFR Rate Input

1.12. Product Code - SRDS

SRDS - Reverse Repo - CORPORATE - Floating Rate-RFR Discounted Product

1.12.1. Business Scenario

Security Reverse Repo SRDS helps customer/corporate to borrow fund against securities.

Targeted Customer Segment: Corporate Clients who seek lending.

1.12.2. Introduction

Security Repo Product SRDS is RFR discounted Floating Rate Lending Instrument.

1.12.3. Synopsis

- Type of Short Term Security instrument
- The Maturity ranges 1-90 days
- It is backed by collateral of securities.
- It is a Bank to bank deal.

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- This instrument product supports risk free rates and supports all advance Methods.
- Issued by a large banks and corporations
- SRDS product is configured with Alternate Risk Free Rate preference as Plain Method but it can be changed to any of the advance method and also the below combination methods:
  - Lockout and Payment Delay
  - Lookback and Payment Delay
  - Lookback, Lockout, and Payment Delay

1.12.4. Detailed Coverage

SRDS Repo Product covers the following features,

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

1.12.5. Events Covered

Product SRDS 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
VAMI	Value Dated Amendment Initiation
YACR	Yield Accrual
ACCR	Contract Accrual

1.12.6. Advices Supported

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

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

1.12.7. Messages

Following SWIFT Messages setup done in the SRDS 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

1.12.8. Generic Features

Repo Product SRDS 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
- Floating Rate Interest
- Interest Schedule
- Fixed Maturity

1.12.9. Interest / Charges / Commission & Fees

Interest

In SRDS product is parameterized with following Interest component.

SR_MINMAX – RFR Discounted Interest class code

1.12.10. 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

1.13. Product Code - NRNF

NRNF – SR - Securities NET REPO NEGATIVE FLOATING – Repo - Fixed Rate

1.13.1. Business Scenario

Securities Repo NRNF is parameterized with following features.

1.13.2. Synopsis

- The Maturity ranges 1-365 days
- It is backed by collateral of securities.
- It is a bank to bank deal
- The instrument is issued at a Bearing

1.13.3. Detailed Coverage

NRNF Reverse Repo Instrument covers the following features,

Type of the Product

- Repo

Payment Method Covered

- Bearing Payment Method

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Floating Rate Interest

Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.13.4. Events Covered

Product NRNF the Life Cycle of Repo as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
FACR	Fee Accrual
FELR	Fee liquid
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
RTFX	Rate Fixing
REAS	Reassign User
NOTC	Billing Notice Generation
STCH	Status Change
REVN	Rate Revision
REVP	Reversal of Payment

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VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.13.5. Advices Supported

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

PAYMENT_MESSAGE	Payment Message
SEC_SETTLEMENT	Securities-Settlement message
SWIFT_MESSAGE	MT320,MT335,MT350

1.13.6. Messages

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

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 210	Payment Message
MT 335	Call/Notice Rate Change Advice

1.13.7. Interest / Charges / Commission & Fees

Interest

In NRNF product is parameterized with following Interest component.

SRNINTC– Interest class

1.13.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360
- Negative Interest Allowed

1.13.9. Additional information

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Other Special Maintenance

Following are the Maintenance Required in OBTR to use the NRNF product for SR Repo Deals.

- SR Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

1.14. Product Code – RRF2

RRF2 – SR - REVERSE REPO NEGATIVE FLOATING – Reverse Repo - Floating Rate

1.14.1. Business Scenario

Securities Instrument **RRF2** is parameterized with following features.

1.14.2. Synopsis

- The Maturity ranges 1-365 days
- It is backed by collateral of securities.
- It is a bank to bank deal
- The instrument is issued at a Bearing

1.14.3. Detailed Coverage

RRF2 Securities Reverse Repo covers the following features,

Type of the Product

- Reverse Repo

Payment Method Covered

- Bearing Payment Method

Accrual Covered

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- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Floating Rate Interest

Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.14.4. Events Covered

Product RRF2 has the Life Cycle of Reverse Repo as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
FACR	Fee Accrual
FELR	Fee liquid
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User

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NOTC	Billing Notice Generation
RTFX	Rate Fixing
STCH	Status Change
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.14.5. Advices Supported

Following Advices setup done in the RRF2 Product as part of Product Life Cycle:

PAYMENT_MESSAGE	Payment Message
SWIFT_MESSAGE	MT320,MT335, MT350

1.14.6. Messages

Following SWIFT Messages setup done in the RRF2 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 210	Payment Message
MT 335	Call/Notice Rate Change Advice

1.14.7. Interest / Charges / Commission & Fees

Interest

In RRF2 product is parameterized with following Interest component.

SRNINTC – Interest class

1.14.8. Special/Other Features

Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/360

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- Negative Interest Allowed

1.14.9.   Additional information

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the RRF2 product for Securities Reverse Repo Deals.

- SR Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- Floating Rate Maintenance
- Treasury Interest Class Maintenance
- Treasury Tax Rule Maintenance
- Treasury Tax Scheme Class

1.15. Product Code - RPMG

RPMG - REPO MARGIN PRODUCT

1.15.1.   Business Scenario

Margin for Repo and Reverse Repo RPMG is parameterized with following features.

1.15.2.   Synopsis

- Applicable for Cash and Securities
- Rekey Fields

1.15.3.   Detailed Coverage

RPFX Reverse Repo Instrument covers the following features,

Type of the Product

- Cash Margin
- Securities Margin

1.15.4.   Events Covered

Product RPMG the Life Cycle of Margin Processing as listed below:

Events Covered	Terminology
CMPY	Cash Margin Pay
CMRV	Cash Margin Receive
SGEN	Sett Messages
SMPY	Securities Margin Pay
SMRV	Securities Margin Receive

1.15.5. Advices Supported

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

PAYMENT_MESSAGE	Payment Message

1.15.6. Messages

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

SWIFT Messages	Contract Field
MT 202	Payment Message
MT 210	Payment Message

1.16. Product Code - SRMT

SRMT – SR - CREDIT DEBIT MESSAGE– Repo - Fixed Rate

1.16.1. Business Scenario
Securities Repo SRMT   is parameterized with following features.

1.16.2. Synopsis
- The Maturity ranges 1-365 days
- It is backed by collateral of securities.
- It is a bank to bank deal
- The instrument is issued at a Bearing

1.16.3. Detailed Coverage
SRMT Reverse Repo Instrument covers the following features,

Type of the Product

- Repo

Payment Method Covered

- Bearing Payment Method

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Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.16.4. Events Covered

Product SRMT the Life Cycle of Repo as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
FACR	Fee Accrual
FELR	Fee liquid
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
RTFX	Rate Fixing
REAS	Reassign User

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NOTC	Billing Notice Generation
STCH	Status Change
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.16.5. Advices Supported

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

PAYMENT_MESSAGE	Payment Message
CUST_PMT_ADV	CREDIT DEBIT MESSAGE
SWIFT_MESSAGE	MT320,MT335,MT350

1.16.6. Messages

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

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202 / 210	Payment Message
MT 335	Call/Notice Rate Change Advice

1.16.7. Interest / Charges / Commission & Fees
Interest

In SRMT product is parameterized with following Interest component.

SRINTC– Component

1.16.8. Special/Other Features
Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/365

- Negative Interest Allowed

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Additional information

Other Special Maintenance

Following are the Maintenance Required in OBTR to use the SRMT product for SR Repo Deals.

- SR Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- Fixed Rate Maintenance

1.17. Product Code - SRRE

SRRE – SR - CREDIT DEBIT MESSAGE– Repo - Fixed Rate-Bearing

1.17.1. Business Scenario

Securities Repo SRRE is parameterized with following features.

1.17.2. Synopsis

- The Maturity ranges 1-365 days
- It is backed by collateral of securities.
- It is a bank to bank deal
- The instrument is issued at a Bearing

1.17.3. Detailed Coverage

SRRE Reverse Repo Instrument covers the following features,

Type of the Product

- Repo

Payment Method Covered

- Bearing Payment Method
- Accrual Covered
- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest
Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.17.4. Events Covered

Product SRRE the Life Cycle of Repo as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
FACR	Fee Accrual
FELR	Fee liquid
ROLL	Rollover of Contract
SGEN	Settlements Generation
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
NOTC	Billing Notice Generation
STCH	Status Change
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation

YACR	YIELD ACCRUAL

1.17.5.   Advices Supported
Following Advices setup done in the SRRE Product as part of Product Life Cycle:

PAYMENT_MESSAGE	Payment Message
CUST_PMT_ADV	CREDIT DEBIT MESSAGE
SWIFT_MESSAGE	MT320,MT335,MT350

1.17.6.   Messages
Following SWIFT Messages setup done in the SRRE product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 202 / 210	Payment Message
MT 335	Call/Notice Rate Change Advice

1.17.7.   Interest / Charges / Commission & Fees
Interest

In SRRE product is parameterized with following Interest component.

SRINTCLS1– Component

1.17.8.   Special/Other Features
Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/365

1.17.9.   Additional information
Other Special Maintenance

Following are the Maintenance Required in OBTR to use the SRRE product for SR Repo Deals.

- SR Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays

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- SR Batch Maintenance
- Fixed Rate Maintenance

1.18. Product Code – SVD3
SVD3 – SR - Securities REV REPO FIXED– Reverse Repo

1.18.1.   Business Scenario

Securities Instrument **SVD3** is parameterized with following features.

1.18.2.   Synopsis

- The Maturity ranges 1-365 days
- It is backed by collateral of securities.
- It is a bank to bank deal
- The instrument is issued at a Bearing

1.18.3.   Detailed Coverage

SVD3 Securities Reverse Repo covers the following features,

Type of the Product

- Reverse Repo

Payment Method Covered

- Bearing Payment Method

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

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- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.18.4. Events Covered

Product SVD3 has the Life Cycle of Reverse Repo as listed below:

Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
FACR	Fee Accrual
FELR	Fee liquid
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
REAS	Reassign User
NOTC	Billing Notice Generation
RTFX	Rate Fixing
STCH	Status Change
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.18.5. Advices Supported

Following Advices setup done in the SVD3 Product as part of Product Life Cycle:

PAYMENT_MESSAGE	Payment Message
CUST_PMT_ADV	CREDIT DEBIT MESSAGE
SWIFT_MESSAGE	MT320,MT335, MT350

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1.18.6. Messages

Following SWIFT Messages setup done in the SVD3 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation
MT 350	Deposit Interest Payment Advice
MT 210	Payment Message
MT 335	Call/Notice Rate Change Advice

1.18.7. Interest / Charges / Commission & Fees
Interest

In SVD3 product is parameterized with following Interest component.

SRINTCLS1– Interest class

1.18.8. Special/Other Features
Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/365
- Negative Interest Allowed

1.18.9. Additional information
Other Special Maintenance

Following are the Maintenance Required in OBTR to use the SVD3 product for Securities Reverse Repo Deals.

- SR Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- SR Batch Maintenance
- Fixed Rate Maintenance

1.19. Product Code – SRR5
SRR5 – SR - Securities REV REPO FIXED– Reverse Repo

1.19.1. Business Scenario

Securities Instrument **SRR5** is parameterized with following features.

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1.19.2.　Synopsis

- The Maturity ranges 1-365 days

- It is backed by collateral of securities.

- It is a bank to bank deal

- The instrument is issued at a Bearing

1.19.3.　Detailed Coverage

SRR5 Securities Reverse Repo covers the following features,

Type of the Product

- Reverse Repo

Payment Method Covered

- Bearing Payment Method

Accrual Covered

- Daily Accrual

Liquidation

- Auto Interest Liquidation
- Auto Principal Liquidation

Rollover of Deal

- New Version Rollover

Interest Rate details

- Fixed Rate Interest

Schedule

- Interest Schedule
- Principal Schedule

Maturity Type

- Fixed Maturity

Forward Date Deal

- Forward Date Deal allowed

1.19.4.　Events Covered

Product SRR5 has the Life Cycle of Reverse Repo as listed below:

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Events Covered	Terminology
ACCR	Contract Accrual
BOOK	Booking of contract
INIT	Contract Initiation
LIQD	Contract Liquidation
FACR	Fee Accrual
FELR	Fee liquid
ROLL	Rollover of Contract
REVC	Contract Reversal
CAMD	Contract Amendment
CONF	Confirmation of contract
SGEN	Settlements Generation
REAS	Reassign User
NOTC	Billing Notice Generation
RTFX	Rate Fixing
STCH	Status Change
REVN	Rate Revision
REVP	Reversal of Payment
VAMB	Value Dated Amendment Booking
VAMI	Value Dated Amendment Initiation
YACR	YIELD ACCRUAL

1.19.5.   Advices Supported

Following Advices setup done in the SRR5 Product as part of Product Life Cycle:

PAYMENT_MESSAGE	Payment Message
CUST_PMT_ADV	CREDIT DEBIT MESSAGE
SWIFT_MESSAGE	MT320,MT335, MT350

1.19.6.   Messages
Following SWIFT Messages setup done in the SRR5 product as part of product life cycle:

SWIFT Messages	Contract Field
MT 320	Fixed Contract Confirmation

MT 350	Deposit Interest Payment Advice
MT 210	Payment Message
MT 335	Call/Notice Rate Change Advice

1.19.7. Interest / Charges / Commission & Fees
Interest

In SRR5 product is parameterized with following Interest component.

SRINTCLS1– Component

1.19.8. Special/Other Features
Other Features

Apart from above mentioned features following other features can parameterized

- Interest Calculation Basis – Actual/365
- Negative Interest Allowed

1.19.9. Additional information
Other Special Maintenance

Following are the Maintenance Required in OBTR to use the SVD3 product for Securities Reverse Repo Deals.

- SR Branch Parameter
- Treasury Branch Parameter
- Treasury Messaging Parameter
- Local Holidays
- SR Batch Maintenance

- Fixed Rate Maintenance

1.20. Annexure

Event Accounting Entries of all the above products are in attached excel

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